

CITADEL CLEARING LLC

STATEMENT OF FINANCIAL CONDITION

December 31, 2016

(Expressed in U.S. dollars in thousands)

ASSETS

Assets:

Cash	\$ 419,171
Cash segregated under federal regulation	28,100
Securities borrowed	24,573,613
Collateral held under securities loan agreements	10,083,715
Receivable from brokers, dealers, and clearing organizations	190,990
Receivable from affiliated customers	679
Other assets	1,818
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Total assets	\$ 35,298,086

LIABILITIES AND MEMBER'S CAPITAL

Liabilities:

Securities loaned	\$ 29,026,276
Securities sold under agreements to repurchase	5,753,237
Payable to brokers and dealers	3,537
Clearance and regulatory fees payable	1,881
Payable to affiliated customers	1,197
Payable to affiliate	925
Other liabilities	388
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Total liabilities	34,787,441

Member's capital	510,645
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Total liabilities and member's capital	\$ 35,298,086
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See notes to statement of financial condition.