

Swiss Re Capital Markets Corporation
Statement of Financial Condition
December 31, 2015

Assets

Cash and cash equivalents	\$ 92,050,149
Financial instruments owned, at fair value	450,308,211
Accrued interest	1,910,055
Other assets	157,363
Total assets	<u>\$ 544,425,778</u>

Liabilities

Payable to broker dealer	\$ 4,999,825
Payable to affiliates	1,677,313
Payable to third party	30,224
Other liabilities	163,021
Income taxes payable	4,835,577
Total liabilities	<u>11,705,960</u>

Subordinated liabilities to SRFPC	205,000,000
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Stockholder's equity

Common stock - \$0.01 par value - 1,000 shares authorized; 100 shares issued and outstanding	1
Additional paid-in capital	282,499,999
Retained earnings	45,219,818
Total stockholder's equity	<u>327,719,818</u>
Total liabilities and stockholder's equity	<u>\$ 544,425,778</u>

The accompanying notes are an integral part of the Statement of Financial Condition.