

**Swiss Re Capital Markets Corporation**  
**Statement of Financial Condition**  
**December 31, 2016**

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**Assets**

|  |                       |
|--|-----------------------|
| Cash and cash equivalents                  | \$ 2,864,386          |
| Financial instruments owned, at fair value | 617,238,046           |
| Accrued interest                           | 2,688,769             |
| Other assets                               | <u>488,235</u>        |
| Total assets                               | <u>\$ 623,279,436</u> |

**Liabilities**

|                          |                      |
|--------------------------|----------------------|
| Payable to broker dealer | \$ 18,750,000        |
| Income taxes payable     | 7,630,045            |
| Other liabilities        | <u>266,201</u>       |
| Total liabilities        | <u>\$ 26,646,246</u> |

|                                  |                |
|----------------------------------|----------------|
| Subordinated liabilities to SRAH | \$ 255,000,000 |
|----------------------------------|----------------|

**Stockholder's equity**

|   |                       |
|---|-----------------------|
| Common stock - \$0.01 par value - 1,000 shares authorized;<br>100 shares issued and outstanding | \$ 1                  |
| Additional paid-in capital  | 282,499,999           |
| Retained earnings   | <u>59,133,190</u>     |
| Total stockholder's equity  | <u>\$ 341,633,190</u> |
| Total liabilities and stockholder's equity  | <u>\$ 623,279,436</u> |

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