

Swiss Re Capital Markets Corporation
Statement of Financial Condition
December 31, 2019

Assets

Cash and cash equivalents	\$ 231,517,379
Financial instruments owned, at fair value	301,444,806
Accrued interest	2,799,003
Income tax paid in advance	42,235
Other assets	731,676
Total assets	<u>\$ 536,535,099</u>

Liabilities

Payable to affiliates	\$ 1,678,674
Total liabilities	<u>\$ 1,678,674</u>
Subordinated liabilities to SRAH	\$ 50,000,000

Stockholders' equity

Common stock - \$0.01 par value - 1,000 shares authorized; 130 shares issued and outstanding	\$ 1
Additional paid-in capital	387,559,999
Retained earnings	97,296,425
Total stockholders' equity	<u>\$ 484,856,425</u>
Total liabilities and stockholders' equity	<u>\$ 536,535,099</u>

The accompanying notes are an integral part of these financial statements.