

### Quantitative Information about Level 3 Fair Value Measurements

	Fair Value at 12/31/XX (\$ in millions)	Valuation Technique(s)	Unobservable Input	Range (Weighted Average)
Residential mortgage-backed securities	125	Discounted cash flow	Constant prepayment rate Probability of default Loss severity	3.5% - 5.5% (4.5%) 5% - 50% (10%) 40% - 100% (60%)
Collateralized debt obligations	35	Consensus pricing	Offered quotes Comparability adjustments (%)	20 - 45 -10% - +15% (+5%)
Direct venture capital investments	53	Discounted cash flow	Weighted average cost of capital Long-term revenue growth rate Long-term pretax operating margin Discount for lack of marketability <sup>(a)</sup> Control premium <sup>(a)</sup>	7% - 16% (12.1%) 2% - 5% (4.2%) 3% - 20% (10.3%) 5% - 20% (17%) 10% - 30% (20%)
		Market comparable companies	EBITDA multiple <sup>(b)</sup> Revenue multiple <sup>(b)</sup> Discount for lack of marketability <sup>(a)</sup> Control premium <sup>(a)</sup>	10 - 13 (11.3) 1.5 - 2.0 (1.7) 5% - 20% (17%) 10% - 30% (20%)
Credit Contacts	38	Option model	Annualized volatility of credit <sup>(c)</sup> Counterparty credit risk <sup>(d)</sup> Own credit risk <sup>(d)</sup>	10% - 20% 0.5% - 3.5% 0.3% - 2.0%

(a) Represents amounts used when the reporting entity has determined that market participants would take into account these premiums and discounts when pricing the investments.

(b) Represents amounts used when the reporting entity has determined that market participants would use such multiples when pricing the investments.

(c) Represents the range of the volatility curves used in the valuation analysis that the reporting entity has determined market participants would use when pricing the contracts.

(d) Represents the range of the credit default swap spread curves used in the valuation analysis that the reporting entity has determined market participants would use when pricing the contracts.