

Please find attached the following 34 files in a zip folder in response to your request for the supporting model and evidence to support the 15 scenarios in the CEG report. The zip folder includes:

- 2 R script files, “run\_code.R” and “loss\_modeling.R”, which are based on Frontier’s script files of the same names;
- 1 input file, “Scenarios.csv”;
- 30 output files, labelled with numbers such as “Scen1.csv”; and
- 1 analysis file called “Percentile Scenarios.xlsm”.

If the files are saved together in a directory, then the “Percentile Scenarios.xlsm” file can be opened and used to read and interpret the information in each of the 30 output files using the interface provided. This can be used to validate the results provided in Table 2 of CEG’s report. Note that users can only select between these 15 scenarios in “Percentile Scenarios.xlsm”. In order to guide the user to the values that they can change the interface of “Percentile Scenarios.xlsm” is locked but no password is used.

“Percentile Scenarios.xlsm” cannot be used to generate new scenarios. New scenarios can be generated by editing the input file “Scenarios.csv”, running the “run\_code.R” script file and processing the output in a similar way to how “Percentile Scenarios.xlsm” does. It would be necessary to change the working directory in the R script file to be consistent with where the “Scenarios.csv” file is stored.