

CAC (MPI) 2-1

Reference:

CAC (MPI) 1-2 Response

Subject: DCAT methodology and the RSR

Preamble: “Where necessary, the historical data is adjusted to exclude data that is not relevant to the Corporation’s future financial position (e.g. . . .)”

Please confirm that MPI intends to justify what historical data is included and excluded to support each adverse scenario.

RESPONSE:

Confirmed.