PREPA Ex. 5.26

Identification of Key Metrics based on Classification Tree Analysis for Two Scenarios

	Node Winner	Node Average Value	Percent of Wins
Scenario 1: 10 HY, 25 BBB, 25 A, and 25 AA			
Node 1 Winner	Debt Service Coverage Ratio	1.57	78.9%
Node 2 Winner (unconstrained)	Full Obligation Coverage Ratio	0.94	22.6%
Node 2 Winner (given Node 1 winner)	Full Obligation Coverage Ratio	0.90	23.7%
Node 3 Winner (unconstrained)	Days Liquidity	186	47.9%
Node 3 Winner (given Node 1 winner)	Days Liquidity	188	48.9%
Scenario 2: 10 HY, 10 BBB, 10 A, and 10 AA			
Node 1 Winner	Days Liquidity	40.34	57.3%
Node 2 Winner (unconstrained)	<leaf>	n/a	86.5%
Node 2 Winner (given Node 1 winner)	<leaf>>	n/a	98.6%
Node 3 Winner (unconstrained)	Debt Service Coverage Ratio	1.71	37.6%
Node 3 Winner (given Node 1 winner)	Debt Service Coverage Ratio	1.71	46.3%