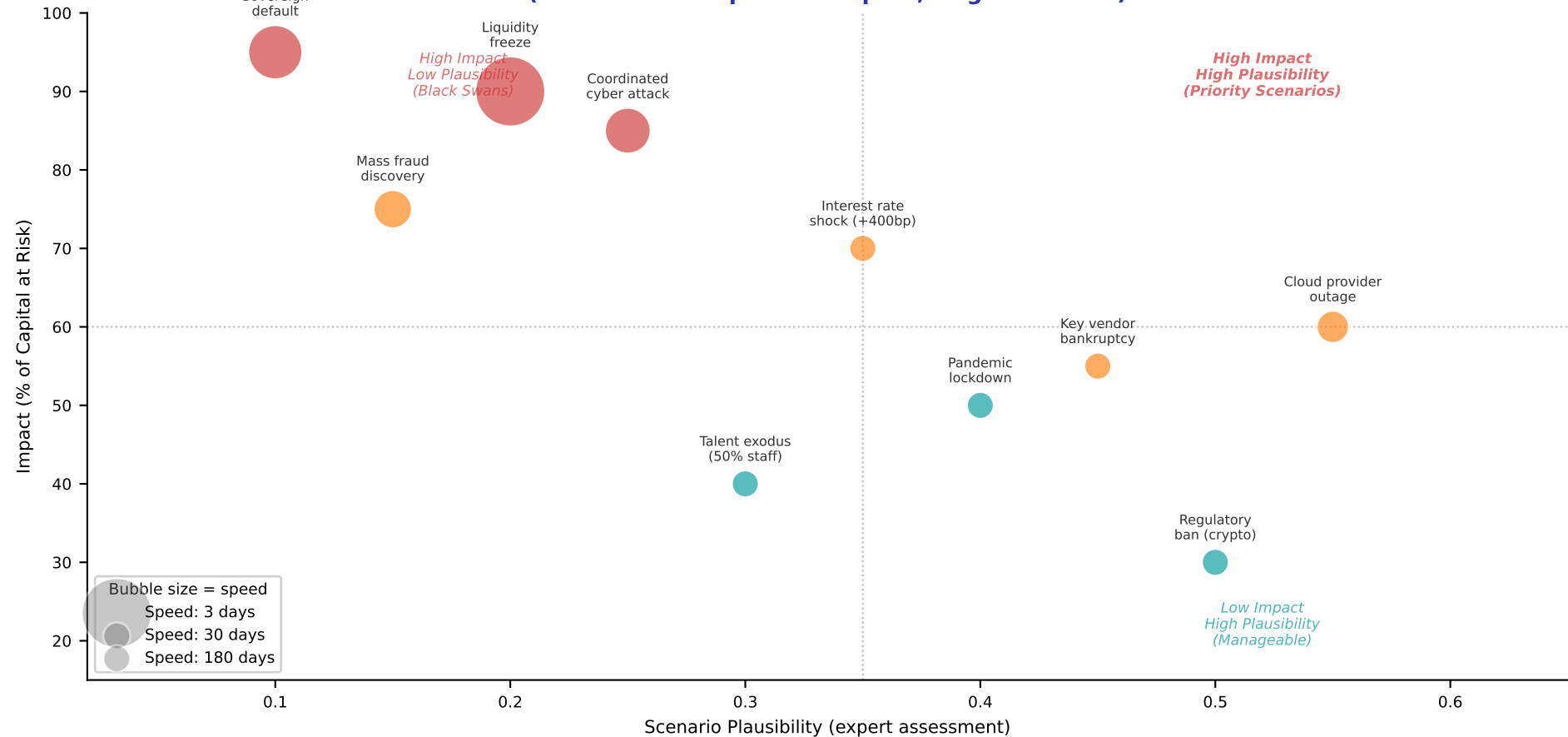


Reverse Stress Test: Scenario Plausibility vs. Capital Impact

(Bubble size = speed of impact; larger = faster)



Illustrative reverse stress test output. Plausibility scores from expert panels; impact estimated via Monte Carlo simulation.