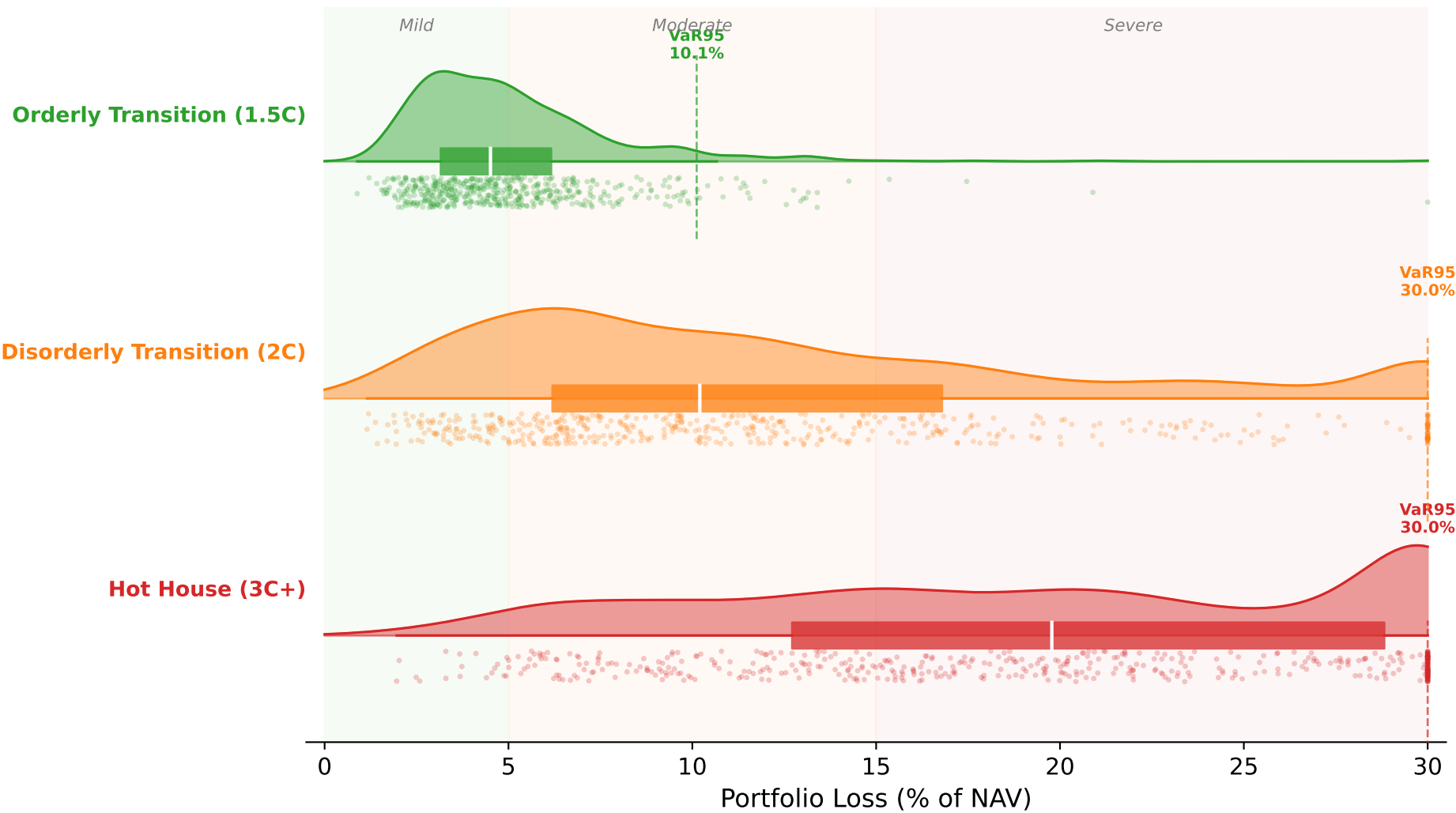


Climate Value-at-Risk: Portfolio Loss Distributions Under Three Scenarios



Simulated | 500 Monte Carlo draws per scenario