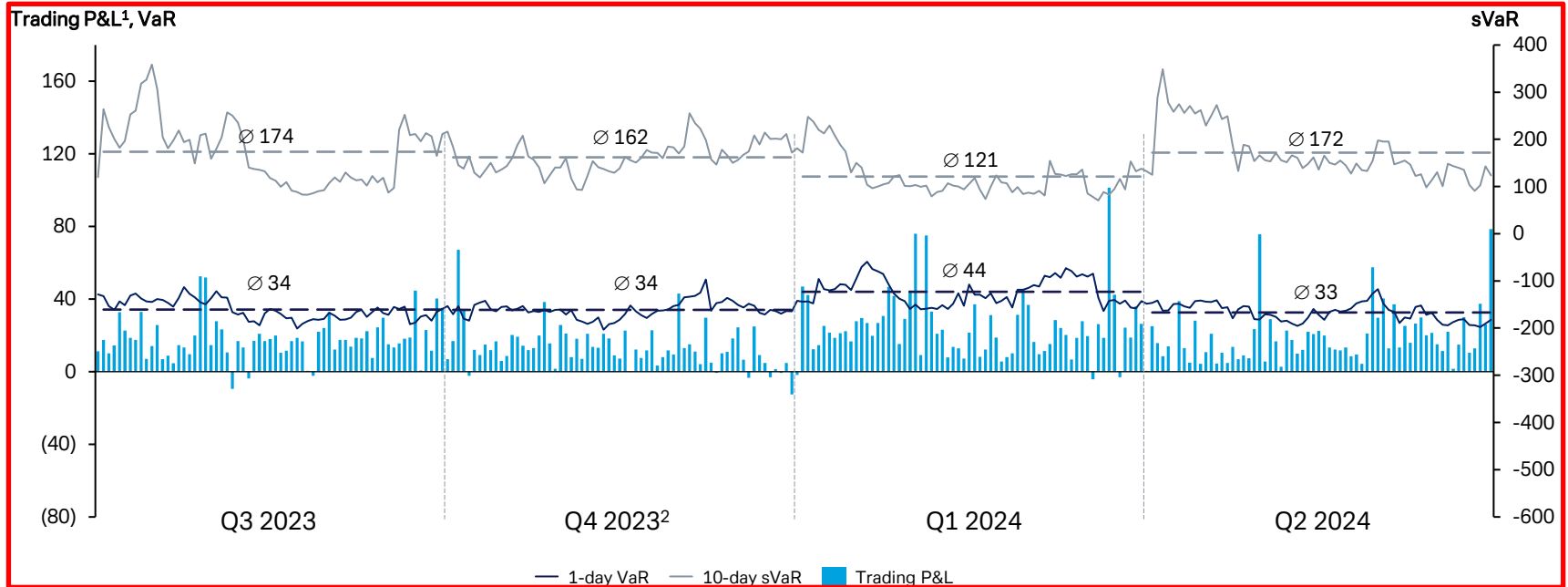


# Group Trading Book Value-at-Risk (VaR) and stressed Value-at-Risk (sVaR)

As of June 30, 2024, in € m, 99% confidence level



Notes: for footnotes refer to slides 41 and 42

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Q2 2024 results, July 24, 2024