

Exposure to equity indices in financial derivatives, at the end of H1 2023

Equity index	Exposure
	DKKm
TOPIX	3,610.7
EURO STOXX 50	1,739.7
MSCI SING	1,665.5
KOSPI	1,650.5
FTSE/JSE TOP 40	1,598.6
FTSE Taiwan	1,509.1
Nifty 50	1,468.4
BOVESPA	1,379.5
HANG SENG	1,023.7
SET 50	989.5
FTSE CHINA A50	664.5
DAX	554.3
SPI 200	455.5
NASDAQ 100	393.6
IBEX	255.3
FTSE KLCI	221.2
WIG20	206.1
EMini Russell 2000	187.1
MSCI Emerging Markets	3.4
FTSE 100	(176,0)
S&P 500	(251.4)
Total	19,148.8

Note: Exposure is the sensitivity to changes in the price of the relevant equity index. For instance, a DKK 5bn exposure to a given index means that ATP's earnings are affected by DKK 50m if the price of the equity index in question changes by one per cent.