

Exposure to equity indices in financial derivatives, at the end of H1 2020

Equity index	Exposure
	DKKm
KOSPI	3,346.2
BOVESPA	2,742.4
HANG SENG	2,588.8
MSCI TAIWAN	2,124.8
SGX Nifty 50	2,064.1
FTSE CHINA A50	1,405.9
FTSE/JSE TOP 40	1,344.5
MSCI SING	1,330.3
SET 50	452.2
S&P 500	423.6
FTSE KLCI	208.4
BIST 30	130.3
EURO STOXX 50	115.6
WIG20	82.4
TOPIX	65.2
DAX	50.5
SPI 200	(57.2)
FTSE 100	(63.5)
Total	18,354.5

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. Negative exposure-related values are due primarily to the use of options as hedging against major market downturns.