

Exposure to equity indices in financial derivatives, at the of H1 2021

Equity index	Exposure DKKm
KOSPI	7,788.7
HANG SENG	6,972.2
FTSE Taiwan	6,886.2
BOVESPA	6,360.9
SGX Nifty 50	3,159.8
FTSE CHINA A50	2,440.8
MSCI SING	2,077.6
FTSE/JSE TOP 40	1,630.3
TOPIX	1,536.8
SET 50	871.0
S&P 500	734.0
EURO STOXX 50	347.8
SPI 200	346.0
FTSE 100	316.2
DAX	271.4
FTSE KLCI	254.7
BIST 30	216.6
WIG20	151.6
Total	42,362.6

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.