

Exposure to equity indices in financial derivatives, at the end of H1 2024

Equity index	Exposure
	DKKm
S&P 500	8,819.1
TOPIX	5,381.9
EURO STOXX 50	3,985.0
KOSPI	3,540.3
FTSE Taiwan	3,318.7
IFSC NIFTY 50 FUT	3,201.8
BOVESPA	2,950.2
HANG SENG	2,886.4
MSCI SING	2,882.3
FTSE/JSE TOP 40	1,826.5
FTSE100	1,116.7
FTSE CHINA	938.8
SET 50	852.2
MSCI EmgMkt	817,8
NASDAQ 100 EMINI	737.7
IBEX 35 INDX FUTR	339.8
WIG20	264.6
FTSE KLCI	259.0
DAX	178.4
SPI 200	146.3
ALD FP Warrant	112.3
CONSTELLATION	66.1
EMINI Russ 2000	58.9
Total	44,680.9

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.