

## Exposure to equity indices in financial derivatives, year-end 2021

Equity index	Exposure DKKm
TOPIX	5,473.8
KOSPI	5,356.9
SGX Nifty 50	4,698.4
HANG SENG	4,437.5
BOVESPA	4,410.1
FTSE Taiwan	4,362.0
MSCI SING	2,193.4
S&P 500	1,806.4
FTSE/JSE TOP 40	1,784.1
FTSE CHINA	1,457.8
SET 50	1,088.8
MSCI Taiwan	938.0
SPI 200	675.9
FTSE 100	629.9
EURO STOXX 50	555.3
DAX	507.0
BIST 20	309.8
FTSE KLCI	269.1
WIG20	221.9
<b>I alt</b>	<b>41,175.8</b>

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.