

## Exposure to equity indices in financial derivatives, year-end 2022

Equity index	Exposure DKKm
FTSE KLCI	3,565.5
MSCI SING	1,885.5
FTSE CHINA	1,580.2
KOSPI	1,516.8
FTSE Taiwan	1,435.8
FTSE/JSE TOP 40	1,421.3
SGX Nifty 50	1,287.3
BOVESPA	1,241.9
SET 50	1,137.2
TOPIX	564.4
SPI 200	439.4
FTSE CHINA A50	375.3
HANG SENG	245.4
DAX	184.6
WIG20	173.1
FTSE 100	(137.8)
S&P 500	(768.0)
EURO STOXX 50	(2,459.6)
<b>I alt</b>	<b>13,688.3</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.