

Exposure to equity indices in financial derivatives, at the end of H1 2022

| Equity index | Exposure DKKm |
|-----------------------|------------------|
| SGX Nifty 50 | 1,277.7 |
| FTSE/JSE TOP 40 | 1,275.7 |
| KOSPI | 1,215.0 |
| FTSE Taiwan | 1,214.4 |
| MSCI SING | 1,196.5 |
| BOVESPA | 1,080.0 |
| SET 50 | 1,058.7 |
| HANG SENG | 718.5 |
| TOPIX | 418.2 |
| FTSE KLCI | 255.6 |
| WIG20 | 161.0 |
| FTSE CHINA A50 | 51.0 |
| Emini Russell 2000 | 1.6 |
| NASDAQ 100 | 0.6 |
| IBEX | 0.6 |
| MSCI Emerging Markets | 0.4 |
| FTSE 100 | (12.3) |
| S&P 500 | (34.0) |
| SPI 200 | (101.9) |
| DAX | (152.0) |
| EURO STOXX 50 | (323.4) |
| Total | 9,301.9 |

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.