

## Exposure to equity indices in financial derivatives, year-end 2023

Equity index	Exposure DKKm
TOPIX	4,464.4
MSCI SING	4,258.6
EURO STOXX 50	2,637.6
KOSPI	2,135.7
IFSC NIFTY 50 FUT	1,934.7
BOVESPA	1,804.4
FTSE/JSE TOP 40	1,712.3
HANG SENG	1,024.6
FTSE Taiwan	1,015.9
SET 50	960.2
FTSE CHINA A50	694.5
SPI 200	635.7
DAX	624.1
NASDAQ 100 EMINI	445.7
FTSE 100	322.5
MSCI EmgMkt	288.4
IBEX 35 INDX FUTR	280.5
WIG20	243.9
EMINI Russ 2000	161.7
ALD FP Warrant	105.4
FTSE KLCI	3.8
Medtrace E Warrant	-
S&P 500	(2,241.0)
<b>I alt</b>	<b>23,513.8</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.