

Exposure to equity indices in financial derivatives, year-end 2020

Equity index	Exposure
	DKKm
KOSPI	7,187.6
HANG SENG	6,512.6
FTSE Taiwan	5,739.7
BOVESPA	5,582.4
FTSE CHINA A50	2,799.8
SGX Nifty 50	2,590.5
MSCI SING	1,524.1
FTSE/JSE TOP 40	1,401.8
SET 50	733.7
S&P 500	521.9
BIST 30	271.3
FTSE KLCI	271.0
EURO STOXX 50	263.7
TOPIX	231.7
SPI 200	199.3
DAX	166.2
WIG20	136.5
FTSE 100	33.1
Total	36,166.9

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.