

Exposure to equity indices in financial derivatives, year-end 2024

Equity index	Exposure DKKm
S&P 500	11,482.5
TOPIX	5,999.6
EURO STOXX 50	5,812.8
KOSPI	4,955.4
FTSE Taiwan	4,630.4
IFSC NIFTY 50 FUT	4,423.2
BOVESPA	3,953.2
HANG SENG	3,717.6
MSCI SING	3,434.1
FTSE/JSE TOP 40	1,893.7
FTSE CHINA	1,167.9
SET 50	1,064.3
DAX	1,035.7
SPI 200	1,020.1
NASDAQ 100 EMINI	715.5
IBEX 35 INDX FUTR	380.2
EMINI Russ 2000	314.4
FTSE KLCI	290.9
WIG20	232.1
MSCI EmgMkt	126.8
FTSE100	(453.1)
I alt	56,197.2

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.