

## Exposure to equity indices in financial derivatives at the end of H1 2017

Equity index	Exposure DKKm
S&P 500	5,407.5
TOPIX	3,636.9
EURO STOXX 50	978.0
FTSE 100	864.7
MSCI SING	145.1
HANG SENG	114.3
MSCI TAIWAN	110.5
FTSE/JSE TOP 40	4.5
FTSE CHINA A50	2.6
SGX NIFTY 50	2.5
SET 50	2.5
<b>Total</b>	<b>11,269.2</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.