

Exposure to equity indices in financial derivatives, year-end 2017

Equity index	Exposure DKKm
S&P500	3,117.5
Eurostoxx 50	3,012.5
SGX Nifty 50	2,823.8
FTSE/JSE TOP 40	2,447.7
FTSE CHINA	2,375.1
KOSPI	2,314.1
MSCI SING	2,081.5
HANG SENG	1,693.6
MSCI TAIWAN	1,493.7
TOPIX	1,105.1
SET 50	833.7
BIST 30	818.1
FTSE KLCI	270.1
WIG20	264.1
MEX BOLSA	3.2
Total	24,653.9

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.