

Breakdown of the ATP Group's corporate bonds, year-end 2019

Companies	Market value
	DKKm
1011778 BC ULC / New Red Finance Inc	20.8
24 Hour Fitness Worldwide Inc	6.3
ABH Financial Ltd Via Alfa Holding Issuance PLC	19.9
Adient Global Holdings Ltd	6.1
ADT Security Corp/The	18.5
Advanced Disposal Services Inc	10.5
Aeropuerto Internacional de Tocumen SA	7.5
Air Medical Group Holdings Inc	13.5
Albertsons Cos Inc / Safeway Inc / New Albertsons	10.3
Aleris International Inc	5.4
Alfa Bank AO Via Alfa Bond Issuance PLC	9.6
Alliant Holdings Intermediate LLC / Alliant Holdin	5.4
Ally Financial Inc	26.8
AMC Networks Inc	15.4
American Builders & Contractors Supply Co Inc	7.1
Antero Midstream Partners LP / Antero Midstream Fi	3.0
Antero Resources Corp	6.0
Aramark Services Inc	15.8
Arconic Inc	21.3
Ardagh Packaging Finance PLC / Ardagh Holdings USA	10.5
Ascend Learning LLC	23.4
Ashland LLC	3.6
ASP AMC Merger Sub Inc	3.4
Associated Materials LLC / AMH New Finance Inc	13.9
Atotech Alpha 2 BV	8.6
Atotech Alpha 3 BV / Alpha US Bidco Inc	10.6
Autoridad del Canal de Panama	3.2
Avantor Inc	24.0
Avon International Operations Inc	7.1
Banco BTG Pactual SA/Cayman Islands	5.4
Banco do Brasil SA/Cayman	64.4
Banco Mercantil del Norte SA/Grand Cayman	7.8
Banco Votorantim SA	2.1
Barclays PLC	7.3
Bausch Health Cos Inc	59.5
BCD Acquisition Inc	7.0
BCPE Cycle Merger Sub II Inc	12.6
Beacon Roofing Supply Inc	20.2
Berry Global Inc	12.1
Bioceanico Sovereign Certificate Ltd	15.4
Blue Racer Midstream LLC / Blue Racer Finance Corp	13.2

Breakdown of the ATP Group's corporate bonds, year-end 2019

Companies	Market value
	DKKm
Bombardier Inc	28.4
Brand Industrial Services Inc	10.6
Brazil Minas SPE via State of Minas Gerais	135.1
Bruin E&P Partners LLC	2.3
Builders FirstSource Inc	6.2
Caesars Resort Collection LLC / CRC Finco Inc	13.9
California Resources Corp	3.0
Callon Petroleum Co	10.4
Calpine Corp	18.8
Camelot Finance SA	3.5
Carlson Travel Inc	6.7
Catalent Pharma Solutions Inc	9.0
CCO Holdings LLC / CCO Holdings Capital Corp	72.5
Centene Corp	12.3
Centennial Resource Production LLC	10.1
CenturyLink Inc	14.3
CF Industries Inc	7.6
Change Healthcare Holdings LLC / Change Healthcare	10.5
Chemours Co/The	9.4
Cheniere Corpus Christi Holdings LLC	7.7
Cheniere Energy Partners LP	12.3
Chesapeake Energy Corp	8.9
China Evergrande Group	7.0
Chobani LLC / Chobani Finance Corp Inc	8.5
CHS/Community Health Systems Inc	29.9
Cibanco SA Ibm / PLA Administradora Industrial S d	7.7
Cirsa Finance International Sarl	2.1
CIT Group Inc	14.4
Clear Channel Worldwide Holdings Inc	18.4
Colfax Corp	3.3
CommScope Inc	9.8
CommScope Technologies LLC	9.9
Connect Finco SARL / Connect US Finco LLC	5.4
Constellium SE	10.5
Core & Main Holdings LP	5.3
Core & Main LP	24.8
Cornerstone Building Brands Inc	17.7
Coty Inc	7.1
Covanta Holding Corp	10.5
Covey Park Energy LLC / Covey Park Finance Corp	5.8
CPG Merger Sub LLC	17.1
Credit Suisse Group AG	15.0

Breakdown of the ATP Group's corporate bonds, year-end 2019

Companies	Market value
	DKKm
Crestwood Midstream Partners LP / Crestwood Midstr	6.8
CrownRock LP / CrownRock Finance Inc	6.9
CSN Resources SA	18.9
Darling Ingredients Inc	3.6
DaVita Inc	7.0
DCP Midstream Operating LP	10.1
Dell Inc	0.9
Denbury Resources Inc	11.5
Deutsche Bank AG/New York NY	47.7
Diamond 1 Finance Corp / Diamond 2 Finance Corp	5.8
Diamond Offshore Drilling Inc	6.5
Diamond Resorts International Inc	7.1
Diamond Sports Group LLC / Diamond Sports Finance	13.6
Diamondback Energy Inc	7.0
Digital Euro Finco LLC	1.7
DISH DBS Corp	30.0
DKT Finance ApS	3.6
DriveTime Automotive Group Inc / Bridgecrest Accep	6.8
Dun & Bradstreet Corp/The	19.6
Eagle Holding Co II LLC	17.9
Eldorado Resorts Inc	7.1
Element Solutions Inc	7.0
Embarq Corp	1.8
Empresa Nacional de Telecomunicaciones SA	14.3
Endeavor Energy Resources LP / EER Finance Inc	7.2
Endo Dac / Endo Finance LLC / Endo Finco Inc	6.5
Energizer Holdings Inc	17.9
EnLink Midstream Partners LP	9.5
Entercom Media Corp	8.9
Envision Healthcare Corp	10.8
EP Energy LLC / Everest Acquisition Finance Inc	2.4
ESH Hospitality Inc	7.0
Eurochem Finance DAC	11.8
Fairstone Financial Inc	7.4
First Quality Finance Co Inc	3.6
Flex Acquisition Co Inc	17.4
Ford Motor Credit Co LLC	5.4
Fortress Transportation & Infrastructure Investors	7.2
Freedom Mortgage Corp	5.0
Frontier Communications Corp	5.2
GCP Applied Technologies Inc	5.3
Geely Automobile Holdings Ltd	3.3

Breakdown of the ATP Group's corporate bonds, year-end 2019

Companies	Market value
	DKKm
Genesis Energy LP / Genesis Energy Finance Corp	13.6
Getty Images Inc	6.9
GFL Environmental Inc	19.1
Globalworth Real Estate Investments Ltd	35.3
GLP China Holdings Ltd	7.1
Go Daddy Operating Co LLC / GD Finance Co Inc	5.3
goeasy Ltd	6.8
Golden Entertainment Inc	5.4
Golden Nugget Inc	10.5
Gray Television Inc	5.6
Great Western Petroleum LLC / Great Western Financ	1.5
Greystar Real Estate Partners LLC	7.0
Griffon Corp	10.2
Growthpoint Properties International Pty Ltd	5.1
Hadrian Merger Sub Inc	8.7
Harsco Corp	3.7
HAT Holdings I LLC / HAT Holdings II LLC	7.2
HCA Inc	22.5
HD Supply Inc	7.2
Hertz Corp/The	6.7
H-Food Holdings LLC / Hearthside Finance Co Inc	15.8
Hill-Rom Holdings Inc	7.1
Hilton Domestic Operating Co Inc	5.4
Hilton Worldwide Finance LLC / Hilton Worldwide Fi	1.8
Hologic Inc	13.9
Howard Hughes Corp/The	7.1
HSBC Holdings PLC	2.2
HUB International Ltd	8.9
iHeartCommunications Inc	18.1
IHO Verwaltungs GmbH	9.0
Immucor Inc	10.4
Indian Railway Finance Corp Ltd	4.2
Indigo Natural Resources LLC	6.5
Indonesia Asahan Aluminium Persero PT	131.6
INEOS Group Holdings SA	7.0
Infor US Inc	10.2
Informatica LLC	10.5
Installed Building Products Inc	1.8
Intelsat Connect Finance SA	4.7
Intelsat Jackson Holdings SA	24.9
Intesa Sanpaolo SpA	10.5
IQVIA Inc	10.7

Breakdown of the ATP Group's corporate bonds, year-end 2019

Companies	Market value
	DKKm
IRB Holding Corp	5.3
Jaguar Holding Co II / Pharmaceutical Product Deve	21.2
JELD-WEN Inc	20.6
Jonah Energy LLC / Jonah Energy Finance Corp	1.6
KB Home	15.3
KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of	5.3
Kinetic Concepts Inc / KCI USA Inc	21.1
Kronos Acquisition Holdings Inc	13.2
LABL Escrow Issuer LLC	7.3
Lamb Weston Holdings Inc	7.1
Latam Airlines 2015-1 Pass Through Trust A	6.0
Latam Airlines 2015-1 Pass Through Trust B	8.6
Lehman Brothers Holdings Inc	0.0
Lennar Corp	18.7
Level 3 Financing Inc	4.4
Lima Metro Line 2 Finance Ltd	29.3
Live Nation Entertainment Inc	7.0
LKQ Corp	6.8
Lloyds Banking Group PLC	18.5
Mallinckrodt International Finance SA / Mallinckro	1.4
Manitowoc Co Inc/The	5.4
Marriott Ownership Resorts Inc	1.7
Marriott Ownership Resorts Inc / ILG LLC	2.8
Masonite International Corp	5.4
Mattel Inc	12.5
Mauser Packaging Solutions Holding Co	15.4
Metinvest BV	22.6
MGM Growth Properties Operating Partnership LP / M	8.9
MGM Resorts International	28.9
MHP SE	21.8
Motors Liquidation Co	0.0
MPH Acquisition Holdings LLC	13.0
Nabors Industries Inc	9.5
Navient Corp	24.5
NCR Corp	10.3
NE Property BV	7.2
Netflix Inc	23.9
Nexstar Broadcasting Inc	6.3
NGL Energy Partners LP / NGL Energy Finance Corp	4.0
Nielsen Co Luxembourg SARL/The	5.3
Nielsen Finance LLC / Nielsen Finance Co	10.2
Nine Energy Service Inc	1.4

Breakdown of the ATP Group's corporate bonds, year-end 2019

Companies	Market value
	DKKm
Noble Holding International Ltd	5.1
Nokia Oyj	10.2
Norbord Inc	3.6
Novelis Corp	21.4
NRG Energy Inc	7.2
NVA Holdings Inc	11.1
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Di	40.1
Oxford Finance LLC / Oxford Finance Co-Issuer II I	6.9
Pacific Drilling SA	6.2
Pactiv LLC	7.6
Panther BF Aggregator 2 LP / Panther Finance Co In	7.2
Par Pharmaceutical Inc	3.4
Parkland Fuel Corp	7.3
Park-Ohio Industries Inc	3.4
Parsley Energy LLC / Parsley Finance Corp	14.1
Party City Holdings Inc	3.7
PDC Energy Inc	6.9
Pelabuhan Indonesia II PT	22.5
Performance Food Group Inc	1.8
PetSmart Inc	12.9
PGT Escrow Issuer Inc	2.8
Polaris Intermediate Corp	6.2
Poly Real Estate Finance Ltd	5.7
Post Holdings Inc	34.1
PQ Corp	6.1
Prestige Brands Inc	7.0
Prime Security Services Borrower LLC / Prime Finan	7.9
QNB Finansbank AS	8.8
Quicken Loans Inc	10.6
Rackspace Hosting Inc	4.9
Radiate Holdco LLC / Radiate Finance Inc	13.9
Range Resources Corp	6.5
RBS Global Inc / Rexnord LLC	13.8
Refinitiv US Holdings Inc	26.2
RegionalCare Hospital Partners Holdings Inc	7.2
RegionalCare Hospital Partners Holdings Inc / Life	3.8
Revlon Consumer Products Corp	3.4
Reynolds Group Issuer Inc / Reynolds Group Issuer	12.4
Rite Aid Corp	4.7
Rowan Cos Inc	7.4
Royal Bank of Scotland Group PLC	11.6
Rutas 2 and 7 Finance Ltd	5.3

Breakdown of the ATP Group's corporate bonds, year-end 2019

Companies	Market value
	DKKm
Ryman Hospitality Properties Inc	7.0
Sappi Papier Holding GmbH	2.3
Sberbank of Russia Via SB Capital SA	50.1
Scientific Games International Inc	21.8
Scripps Escrow Inc	7.2
Sealed Air Corp	7.2
Sensata Technologies BV	18.0
ServiceMaster Co LLC/The	13.9
Shanghai Port Group BVI Development Co Ltd	5.9
Shriram Transport Finance Co Ltd	17.3
Sigma Holdco BV	16.8
Simmons Foods Inc	8.6
Sinclair Television Group Inc	6.9
Sirius XM Radio Inc	10.7
Sophia LP / Sophia Finance Inc	10.5
Southwestern Energy Co	9.5
Spectrum Brands Inc	7.1
Springleaf Finance Corp	25.8
Sprint Capital Corp	8.3
Sprint Communications Inc	7.1
Sprint Corp	53.4
SPX FLOW Inc	14.2
SRC Energy Inc	6.8
Standard Industries Inc/NJ	24.2
Staples Inc	14.0
Starfruit Finco BV / Starfruit US Holdco LLC	17.9
Stars Group Holdings BV / Stars Group US Co-Borrow	3.7
State Savings Bank of Ukraine Via SSB #1 PLC	1.0
Station Casinos LLC	3.4
Sugarhouse HSP Gaming Prop Mezz LP / Sugarhouse HS	3.4
Sunac China Holdings Ltd	27.1
Talen Energy Supply LLC	9.3
Tallgrass Energy Partners LP / Tallgrass Energy Fi	10.2
Targa Resources Partners LP / Targa Resources Part	23.5
Team Health Holdings Inc	9.3
TEGNA Inc	6.9
Telecom Italia SpA/Milano	14.5
Tempo Acquisition LLC / Tempo Acquisition Finance	17.4
Tenet Healthcare Corp	54.8
TerraForm Power Operating LLC	17.5
T-Mobile USA Inc	16.6
TransDigm Inc	18.7

Breakdown of the ATP Group's corporate bonds, year-end 2019

Companies	Market value
	DKKm
Transnet SOC Ltd	4.8
Transocean Guardian Ltd	3.1
Transocean Inc	23.9
Transocean Sentry Ltd	3.4
Trident TPI Holdings Inc	13.4
Triumph Group Inc	18.8
Trivium Packaging Finance BV	7.4
Trust F/1401	19.0
Turkish Airlines 2015-1 Class A Pass Through Trust	2.3
Turkiye Is Bankasi AS	82.5
Uber Technologies Inc	7.0
Ukraine Railways Via Rail Capital Markets PLC	28.8
UniCredit SpA	5.2
Unigel Luxembourg SA	11.8
United Rentals North America Inc	9.1
Univar Solutions USA Inc	7.0
Univision Communications Inc	20.1
UPC Holding BV	3.5
UPCB Finance IV Ltd	14.0
US Concrete Inc	7.0
USI Inc/NY	20.7
Valaris plc	3.6
Vanke Real Estate Hong Kong Co Ltd	1.3
VeriSign Inc	6.8
ViaSat Inc	8.9
Viking Cruises Ltd	7.2
Virgin Media Secured Finance PLC	21.4
Vistra Operations Co LLC	10.7
Vizient Inc	7.2
VOC Escrow Ltd	3.6
Volkswagen Group of America Finance LLC	3.4
Waste Pro USA Inc	7.1
West Street Merger Sub Inc	20.3
Williams Scotsman International Inc	7.2
WMG Acquisition Corp	10.5
WR Grace & Co-Conn	14.1
Wyndham Destinations Inc	6.9
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp	16.3
Wynn Resorts Finance LLC / Wynn Resorts Capital Co	3.6
Yum! Brands Inc	3.9
Zayo Group LLC / Zayo Capital Inc	15.6
Zekelman Industries Inc	2.8

Breakdown of the ATP Group's corporate bonds, year-end 2019

Companies	Market value
	DKKm
Ziggo Bond Co BV	10.8
Ziggo BV	7.3