

TCWファンズ- MetWest ハイ・イールド・ボンド・ファンド

<1. 補足情報>

「TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド (XJシェアクラス)」は、「TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド」にて他のクラスと合わせた合同運用が行われています。

合同運用ファンドである「TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド」の決算日(毎年9月30日)と当ファンドの決算日が異なっておりますので、以下2018年3月9日現在における「TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド」の補足情報を掲載しております。

■有価証券明細 (評価額上位30銘柄) (2018年3月9日現在)

(1) 株式

| 銘柄 | | 現地通貨 | 株数 | 米ドル換算評価額 |
|------|-----------------------|------|--------|------------|
| アメリカ | HOMER CITY GENERATION | USD | 21,583 | 431,660.00 |

(2) 債券

| 銘柄 | | 利率(%) | 通貨 | 額面金額 | 米ドル換算評価額 | 償還年月日 |
|----------------------------|--|-------|-----|-----------|--------------|------------|
| アメリカ | USA 0% 19/04/2018 | 0 | USD | 1,685,000 | 1,682,034.91 | 2018/4/19 |
| | USA 0% 26/04/2018 | 0 | USD | 849,000 | 847,245.37 | 2018/4/26 |
| | DSLA 2007-ARI 2A1A DSLA MORTGAGE LOAN TRUST 19/04/47 | 0 | USD | 1,900,000 | 642,938.36 | 2047/4/19 |
| | T-MOBILE USA INC 6.836% 28/04/2023 | 6.836 | USD | 612,000 | 641,550.69 | 2023/4/28 |
| ルクセンブルク アメリカ | CSFB 2005-11 1A1 6.50% 25/12/2035 | 6.5 | USD | 3,000,000 | 520,697.56 | 2035/12/25 |
| | REYNOLDS GRP ISS FRN 15/07/2021 | 0 | USD | 500,000 | 511,271.10 | 2021/7/15 |
| | INTELSAT JACKSON HLDG 5.5% 01/08/2023 | 5.5 | USD | 590,000 | 493,862.78 | 2023/8/1 |
| | HCA INC 5% 15/03/2024 | 5 | USD | 450,000 | 470,437.50 | 2024/3/15 |
| | CLEAN HARBORS INC 5.125% 01/06/2021 | 5.125 | USD | 459,000 | 469,993.69 | 2021/6/1 |
| | CHS COMMUNITY HEALTH SYS 6.25% 31/03/2023 | 6.25 | USD | 515,000 | 469,991.15 | 2023/3/31 |
| | GLP CAP/FIN II 4.375% 01/11/18 | 4.375 | USD | 455,000 | 465,490.28 | 2018/11/1 |
| | SPRINT SPECTRUM CO LLC 3.36% 20/09/2021 | 3.36 | USD | 453,000 | 428,349.72 | 2021/9/20 |
| | SIRIUS XM RADIO INC 3.875% 01/08/2022 | 3.875 | USD | 422,000 | 414,758.60 | 2022/8/1 |
| | 1011778 BC 4.25% 15/05/2024 | 4.25 | USD | 420,000 | 404,827.50 | 2024/5/15 |
| カナダ アメリカ カナダ アメリカ | FIRST DATA 21/04/24 | 0 | USD | 391,614 | 392,835.87 | 2024/4/21 |
| | VRX ESCROW CORP 5.875% 15/05/2023 | 5.875 | USD | 425,000 | 388,813.02 | 2023/5/15 |
| | DISH DBS 7.875% 01/09/2019 | 7.875 | USD | 367,000 | 387,827.25 | 2019/9/1 |
| | CCO HLDGS LLC/CAP CORP 5.125% 01/05/2027 | 5.125 | USD | 390,000 | 382,966.24 | 2027/5/1 |
| | CDK GLOBAL INC VAR 15/10/2019 | 0 | USD | 359,000 | 364,779.90 | 2019/10/15 |
| | HCA INC 6.5% 15/02/20 | 6.5 | USD | 330,000 | 349,184.00 | 2020/2/15 |
| | SPRINT NEXTEL CORP 9% 15/11/2018 | 9 | USD | 321,000 | 341,383.50 | 2018/11/15 |
| | FIRST QUAL FIN CO 4.625% 15/05/21 | 4.625 | USD | 326,000 | 330,774.54 | 2021/5/15 |
| | SPRINT CORP 7.875% 15/09/2023 | 7.875 | USD | 305,000 | 325,759.06 | 2023/9/15 |
| | CENTRAL GARDEN & PET CO 5.125% 01/02/2028 | 5.125 | USD | 325,000 | 318,776.48 | 2028/2/1 |
| アイルランド ケイマン諸島 アメリカ | ARDAGH PKG FIN/HLDGS USA 4.25% 15/9/2022 | 4.25 | USD | 309,000 | 314,574.88 | 2022/9/15 |
| | TRANSOCEAN PROTEUS LTD 6.25% 01/12/2024 | 6.25 | USD | 319,000 | 299,879.94 | 2024/12/1 |
| | SINCLAIR TELE 6.125% 01/10/22 | 6.125 | USD | 280,000 | 295,926.94 | 2022/10/1 |
| | AMER AIRLN 13-1 B PASSE T 5.625% 15/01/2021 | 5.625 | USD | 375,000 | 295,056.21 | 2021/1/15 |
| | CSC HOLDINGS LLC 5.375% 01/02/2028 | 5.375 | USD | 300,000 | 291,666.67 | 2028/2/1 |

(注1) 通貨欄の表記は以下の通りです。

USD (米ドル)

(注2) 額面金額の小数点以下は切捨てです。

Amundi Funds ボンド・ユーロ・ハイ・イールド

<2. 補足情報>

「Amundi Funds ボンド・ユーロ・ハイ・イールド」の毎月分配クラスは、「Amundi Funds ボンド・ユーロ・ハイ・イールド」にて他のクラスと合わせた合同運用が行われております。

合同運用ファンドである「Amundi Funds ボンド・ユーロ・ハイ・イールド」の決算日（毎年6月30日）と当ファンドの決算日が異なっておりますので、以下2018年3月8日現在における「Amundi Funds ボンド・ユーロ・ハイ・イールド」の補足情報を掲載しております。

■有価証券明細（評価額上位30銘柄）（2018年3月8日現在）

(1) 債券

| | 銘柄 | 利率(%) | 通貨 | 額面金額 | ユーロ換算評価額 | 償還年月日 |
|---------|---|-------|-----|-----------|---------------|------------|
| イタリア | INTESA SANPAOLO SPA 6.625% 13/09/2023 | 6.625 | EUR | 8,700,000 | 11,130,999.29 | 2023/9/13 |
| | TELECOM ITALIA 5.875% 19/05/23 | 5.875 | GBP | 7,500,000 | 10,019,190.30 | 2023/5/19 |
| ドイツ | THYSSENKRUPP AG 1.375% 03/03/2022 | 1.375 | EUR | 9,800,000 | 9,870,347.89 | 2022/3/3 |
| | TESCO 6.125% 24/02/22 | 6.125 | GBP | 7,120,000 | 9,058,950.62 | 2022/2/24 |
| 日本 | SOFTBANK GROUP CORP 4.75% 30/07/2025 | 4.75 | EUR | 8,000,000 | 8,721,551.11 | 2025/7/30 |
| イギリス | INTERNATIONAL GAME TECH 4.75% 15/02/2023 | 4.75 | EUR | 7,700,000 | 8,574,833.36 | 2023/2/15 |
| イタリア | WIND TRE SPA 2.625% 20/01/2023 | 2.625 | EUR | 8,700,000 | 8,022,309.88 | 2023/1/20 |
| | UNICREDIT 6.95% 31/10/2022 | 6.95 | EUR | 6,300,000 | 7,922,644.40 | 2022/10/31 |
| イギリス | TESCO PLC 5% 24/03/2023 | 5 | GBP | 5,588,000 | 7,213,269.72 | 2023/3/24 |
| | BARCLAYS BANK PERP | 0 | GBP | 5,000,000 | 6,998,302.75 | 2049/12/31 |
| | VIRGIN MEDIA SECURED FIN 5% 15/04/2027 | 5 | GBP | 6,100,000 | 6,994,085.79 | 2027/4/15 |
| オランダ | GAS NATURAL FENOSA TF-2022 / TV PERPETUEL | 0 | EUR | 6,300,000 | 6,837,588.49 | 2049/12/31 |
| ドイツ | UNITY MEDIA KABELKW GMBH 3.75% 15/01/2027 | 3.75 | EUR | 6,250,000 | 6,635,942.71 | 2027/1/15 |
| イタリア | TELECOM ITALIA SPA 3.625% 19/01/2024 | 3.625 | EUR | 5,850,000 | 6,514,133.67 | 2024/1/19 |
| フランス | SPIE SA 3.125% 22/03/2024 | 3.125 | EUR | 6,000,000 | 6,415,928.22 | 2024/3/22 |
| オランダ | PETROBRAS INTL 5.875% 07/03/2022 | 5.875 | EUR | 5,500,000 | 6,263,020.27 | 2022/3/7 |
| ルクセンブルク | CNH INDUSTRIAL FIN EUR S 2.875% 17/05/2023 | 2.875 | EUR | 5,500,000 | 6,124,724.66 | 2023/5/17 |
| イタリア | INTESA SANPAOLO SPA VAR PERPETUAL | 0 | EUR | 5,300,000 | 6,087,900.90 | 2049/12/31 |
| | MATTERHORN TELECOM SA 3.875% 01/05/2022 | 3.875 | EUR | 5,850,000 | 6,039,891.81 | 2022/5/1 |
| | ALTICE SA 7.25% 15/05/2022 | 7.25 | EUR | 6,135,000 | 5,962,618.43 | 2022/5/15 |
| フランス | FAURECIA 3.625% 15/06/2023 | 3.625 | EUR | 5,600,000 | 5,936,098.78 | 2023/6/15 |
| イタリア | UNICREDIT SPA TF-2020 / TV 28/10/2025 | 0 | EUR | 5,100,000 | 5,772,317.63 | 2025/10/28 |
| ドイツ | SCHAEFFLER VERWALTUNG ZW 3.25% PIK 15/09/2023 | 3.25 | EUR | 5,500,000 | 5,740,302.64 | 2023/9/15 |
| スウェーデン | INTRUM JUSTITIA AB 2.75% 15/07/2022 | 2.75 | EUR | 5,800,000 | 5,732,131.94 | 2022/7/15 |
| アメリカ | QUINTILES IMS INC 3.25% 15/03/2025 | 3.25 | EUR | 5,500,000 | 5,652,944.31 | 2025/3/15 |
| イタリア | ENEL TF/TV 15/09/2076 | 0 | GBP | 4,000,000 | 5,250,511.83 | 2076/9/15 |
| ルクセンブルク | FIAT FINANCE & TRADE 4.75% 15/07/2022 | 4.75 | EUR | 4,500,000 | 5,225,095.48 | 2022/7/15 |

(2) 投資証券

| | 銘柄 | 現地通貨 | 口数 | ユーロ換算評価額 |
|---------|---|------|-----------|---------------|
| フランス | Amundi 3 M FCP | EUR | 38.518 | 40,719,719.84 |
| | AMUNDI TRESO COURT TERME PART I C | EUR | 1,188.637 | 22,303,817.40 |
| ルクセンブルク | AMUNDI CREDIT UNCONSTRAINED FUNDS EUR SICAV | EUR | 6,650.000 | 7,299,239.50 |

(注) 通貨欄の表記は以下の通りです。

EUR (ユーロ)、GBP (英ポンド)

TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド

決算日 2017年9月30日

(計算期間：2016年10月1日～2017年9月30日)

「TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド (XJ シェアクラス)」は、「TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド」にて他のクラスと合わせた合同運用が行われています。

「TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド」は毎年9月30日を決算日としており、当該運用報告書の作成時点において入手可能な2017年9月30日を基準日とするデータおよび年次報告書（監査済み）に基づき、委託会社が抜粋・翻訳・作成したものです。

開示情報につきましては、各クラス別のものがないため、「TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド」を掲載しております。

■当ファンドの仕組みは次の通りです。

| | |
|-----------|--|
| ファンドの形態 | ルクセンブルク籍会社型投資信託 |
| 投資方針 | 米ドル建のハイイールド債を主要投資対象とし、インカムゲインとキャピタルゲインを合わせたトータルリターンの最大化を目指して運用を行います。原則として、為替ヘッジを行いません。 |
| 運用会社 | TCWインベストメント・マネジメント・カンパニー |
| 信託報酬等（年率） | 0.70% (XJ シェアクラス) |
| 申込手数料 | ありません。 |

■費用の明細 (2016年10月1日～2017年9月30日)

| 項目 | 当期 |
|------------|---------|
| | 米ドル |
| (a) 運用報酬 | 144,335 |
| (b) 投資顧問料 | 59,312 |
| (c) 管理費用等 | 59,096 |
| (d) その他の費用 | 7,736 |
| 合計 | 270,479 |

■純資産計算書 (2017年9月30日現在)

| 項目 | 当期末 |
|-------------|------------|
| | 米ドル |
| 資産合計 | 41,604,513 |
| 有価証券 | 38,385,171 |
| 預金 | 865,917 |
| 有価証券売却未収入金 | 1,622,284 |
| 為替未収入金 | 270,165 |
| 未収利息 | 460,287 |
| 為替予約取引評価勘定 | 93 |
| その他の資産 | 596 |
| 負債合計 | 2,106,839 |
| 証拠金勘定 | 318 |
| 未払解約金 | 17,600 |
| 未払配当金 | 252,585 |
| 有価証券売却買付未払金 | 1,543,647 |
| 為替未払金 | 270,205 |
| 未払運用報酬 | 10,725 |
| 未払投資顧問料 | 4,407 |
| 未払税 | 977 |
| 未払管理費用 | 4,478 |
| その他の負債 | 1,897 |
| 純資産 | 39,497,674 |

(注) 各項目の金額の整数未満を四捨五入しているため、資産合計および負債合計並びに純資産が一致しない場合があります。

■有価証券明細 (2017年9月30日現在)

(1) 債券

| 銘柄 | | 額面金額 | 通貨 | 米ドル 換算評価額 | 銘柄 | | 額面金額 | 通貨 | 米ドル 換算評価額 |
|---|--|---------|------------|--------------------------------------|--|----------------------------------|------------|------------|--------------|
| アイルランド | AERCAP IRELAND CAP LTD/A 4.25% 01/07/2020 | 200,000 | USD | 211,157.18 | アメリカ | CDK GLOBAL INC VAR 15/10/2024 | 5,000 | USD | 5,501.39 |
| | ARDAGH PKG FIN HLDGS USA 4.625% 15/05/2023 | 200,000 | USD | 208,383.06 | | CENTENE CORP 4.75% 15/01/2025 | 152,000 | USD | 159,564.11 |
| アメリカ | ARDAGH PKG FIN/HLDGS USA 4.25% 15/9/2022 | 309,000 | USD | 319,182.41 | CENTRAL GARDEN & PET CO 6.125% 15/11/2023 | 283,000 | USD | 310,677.01 | |
| | ACADIA HEALTHCAR CO INC 6.5% 01/03/2024 | 76,000 | USD | 82,369.22 | CEQUEL COM ESCROW 6.375% 15/09/2020 | 23,000 | USD | 23,632.02 | |
| | AIR MEDICAL GROUP HOLDINGS TLB 1L 26/09/24 | 73,122 | USD | 73,190.70 | CEQUEL COM HLDG I /CAP CP 5.125% 15/12/2021 | 25,000 | USD | 25,932.64 | |
| | AIR MEDICAL GRP 28/04/22 | 75,000 | USD | 75,212.07 | CHANGE HEALTH / FIN INC 5.75% 01/03/2025 | 194,000 | USD | 198,926.36 | |
| | ALLY FINANCIAL 3.25% 05/11/2018 | 200,000 | USD | 204,755.00 | CHENIERE CORP CHRISTI HD 5.125% 30/06/2027 | 80,000 | USD | 84,080.56 | |
| | ALLY FINANCIAL INC 4.75% 10/09/2018 | 160,000 | USD | 164,201.11 | CHENIERE ENERGY PARTNERS 5.25% 01/10/2025 | 120,000 | USD | 123,192.50 | |
| | ALPHABET HOLD 1L 14/08/24 | 145,500 | USD | 144,014.45 | CHESAPEAKE ENERGY 5.75% 15/03/2023 | 45,000 | USD | 41,838.13 | |
| | ALTICE US FINANCE I CORP 5.375% 15/07/2023 | 310,000 | USD | 332,025.07 | CHOBANI LLC/FINANCE CORP 7.5% 15/04/2025 | 36,000 | USD | 40,485.00 | |
| | AMC NETWORKS INC 4.75% 01/08/2025 | 85,000 | USD | 86,857.13 | CHS COMMUNITY HEALTH SYS 6.25% 31/03/2023 | 130,000 | USD | 132,568.40 | |
| | AMER AIRLN 13-1 B PASSE T 5.625% 15/01/2021 | 375,000 | USD | 311,281.26 | CHURCHILL DOWNS INC 5.375% 15/12/2021 | 360,000 | USD | 378,640.00 | |
| | AMSI 2005-R2 M2 FRN 25/04/2035 | 180,000 | USD | 56,426.18 | CIT GROUP INC 5.5% 15/02/2019 | 16,000 | USD | 16,867.56 | |
| | ANTERO RESOURCES CORP 5% 01/03/2025 | 60,000 | USD | 61,361.33 | CITIGROUP INC FRN 25/08/2036 | 100,000 | USD | 83,624.94 | |
| | AT& T INC 4.9% 14/8/2037 | 100,000 | USD | 102,087.88 | CITY CENTER HOLDING LLC 3.64983% 07/04/2024 | 169,575 | USD | 170,497.49 | |
| | AXALTA COATING SYSTEMS 4.875% 15/08/2024 | 216,000 | USD | 227,277.00 | CLEAN HARBORS INC 5.125% 01/06/2021 | 409,000 | USD | 423,396.23 | |
| | B&G FOODS 4.625% 01/06/2021 | 70,000 | USD | 72,548.68 | CLEARWATER SEAFOODS INC 6.875% 01/05/2025 | 12,000 | USD | 13,130.63 | |
| | BALL CORP 4.375% 15/12/20 | 80,000 | USD | 84,655.56 | COMMUNITY HEALTH SYSTEMS 5.125% 01/08/2021 | 10,000 | USD | 9,982.57 | |
| | BCPE EAGLE BUYER 08/03/2024 | 21,890 | USD | 21,780.55 | CONCHO RES/MIDLA 5.5% 01/10/22 | 93,000 | USD | 98,091.23 | |
| | BCPE EAGLE BUYER LLC 13/03/2025 | 22,000 | USD | 22,055.00 | CONCHO RESOURCES 5.5% 01/04/2023 | 195,000 | USD | 205,967.67 | |
| | BERRY PLASTICS CORP 5.125% 15/07/2023 | 40,000 | USD | 42,423.39 | COVANTA HOLDINGS CORP 5.875% 01/07/2025 | 25,000 | USD | 25,015.28 | |
| | BLOCK COMMUNICATIONS INC 6.875% 15/02/2025 | 5,000 | USD | 5,473.26 | CROWN AMER CAP CORP V 4.25% 30/09/2026 | 233,000 | USD | 240,836.24 | |
| BOYD GAMING CORP 6.875% 15/05/2023 | 51,000 | USD | 56,034.73 | CSC HLDG 7.625% 15/07/18 | 185,000 | USD | 195,068.37 | | |
| CABLE ONE INC 5.75% 15/06/2022 | 198,000 | USD | 210,694.00 | CSC HOLDING LLC 6.75% 15/11/2021 | 100,000 | USD | 113,262.50 | | |
| CCM MERGER INC 6.00% 15/03/2022 | 80,000 | USD | 83,198.67 | CSC HOLDINGS LLC 5.5% 15/04/2027 | 200,000 | USD | 213,511.11 | | |
| CCO HLDGS LLC/CAP CORP 5.125% 01/05/2027 | 52,000 | USD | 54,507.06 | CSFB 2005-11 1A1 6.50% 25/12/2035 | 3,000,000 | USD | 536,544.62 | | |
| CCO HOLDINGS LLC 5% 01/02/2028 | 250,000 | USD | 252,937.50 | | | | | | |
| CCO HOLDINGS LLC/CAP CORP 5.25% 15/03/2021 | 165,000 | USD | 170,390.00 | | | | | | |

TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド

| 銘柄 | | 額面金額 | 通貨 | 米ドル 換算評価額 | 銘柄 | | 額面金額 | 通貨 | 米ドル 換算評価額 |
|------|---|-----------|-----|--------------|------|--|---------|-----|--------------|
| アメリカ | CUMBERLAND FARMS 6.75% 01/05/2025 | 206,000 | USD | 225,235.25 | アメリカ | FRONTIER COMM 10.5% 15/09/2022 | 81,000 | USD | 70,800.75 |
| | CYXTERA 3/17 COV - LITE TBL 15/03/2024 | 44,888 | USD | 45,466.27 | | FRONTIER COMMUNICATIONS 6.25% 15/09/2021 | 50,000 | USD | 41,356.53 |
| | CYXTERA TECHNOLOGIES L2 03/14/25 | 20,000 | USD | 20,647.51 | | FRONTIER COMMUNICATIONS 7.125% 15/01/23 | 180,000 | USD | 140,682.75 |
| | DAVITA HEALTHCARE 5.125% 15/07/2024 | 310,000 | USD | 314,622.01 | | FRONTIER COMMUNICATIONS 8.5% 15/04/20 | 34,000 | USD | 34,381.56 |
| | DELL INC 5.65% 15/04/2018 | 210,000 | USD | 219,080.17 | | GANNETT CO INC 5.5% 15/09/2024 | 40,000 | USD | 43,068.89 |
| | DIAMONDBACK ENERGY INC 4.75% 01/11/2024 | 48,000 | USD | 50,157.52 | | GARTNER INC 5.125% 01/04/2025 | 10,000 | USD | 10,829.83 |
| | DIAMONDBACK ENERGY INC 5.375% 31/05/2025 | 40,000 | USD | 42,492.78 | | GLP CAP/FIN II 4.375% 01/11/18 | 455,000 | USD | 472,852.43 |
| | DISH DBS 7.875% 01/09/2019 | 375,000 | USD | 412,453.13 | | GRAPHIC PACKAGING INTL 4.875% 15/11/2022 | 298,000 | USD | 323,522.46 |
| | DISH DBS CORP 4.25% 01/04/2018 | 505,000 | USD | 519,830.90 | | GTT COMMUNICATIONS INC 7.875% 31/12/2024 | 157,000 | USD | 170,927.53 |
| | DISH DBS CORP 5.125% 01/05/2020 | 15,000 | USD | 16,047.29 | | GULFPORT ENERGY CORP 6.375% 15/05/2025 | 15,000 | USD | 15,599.69 |
| | DOLE FOOD CO INC 7.25% 15/06/2025 | 26,000 | USD | 29,148.35 | | HARVEY GULF INTERNATIONAL M TL B 1L 5.5% 14/06/20 | 294,842 | USD | 104,300.39 |
| | DOLLAR TREE INC 5.25% 01/03/2020 | 25,000 | USD | 25,914.58 | | HCA INC 3.75% 15/03/2019 | 125,000 | USD | 128,157.29 |
| | DOLLAR TREE INC TL-B2 09/03/2022 | 225,000 | USD | 228,807.81 | | HCA INC 4.75% 01/05/2023 | 347,000 | USD | 374,104.33 |
| | DRILLSHIP KITHIRA OWNERS INC 20/09/2024 | 8,461 | USD | 8,609.07 | | HCA INC 5.250% 15/06/2026 | 84,000 | USD | 91,994.00 |
| | DS SERVICES OF AMERICA I 10% 01/09/2021 | 315,000 | USD | 336,350.00 | | HCA INC 6.5% 15/02/20 | 330,000 | USD | 362,321.67 |
| | DSL A 2007-AR1 2A1A DSLA MORTGAGE LOAN TRUST 19/04/47 | 1,900,000 | USD | 667,413.55 | | HEALTHSOUTH 5.75% 01/11/24 | 120,000 | USD | 126,211.67 |
| | DUPONT FABROS TECH LP 5.625% 15/06/2023 | 50,000 | USD | 54,172.50 | | HIGH RIDGE BRANDS CO 8.875% 15/03/2025 | 20,000 | USD | 19,219.03 |
| | DYNEGY IN 5.875% 01/06/2023 | 45,000 | USD | 45,866.56 | | HILL - ROM HOLDINGS INC 01/09/2023 | 43,000 | USD | 45,826.06 |
| | EAGLE HOLDING CO II LLC 7.625% 15/05/2022 | 70,000 | USD | 74,846.04 | | HILTON DOMESTIC OPERATIN 4.25% 01/09/2024 | 40,000 | USD | 41,132.22 |
| | ELDORADO RESORTS INC 6% 01/04/2025 | 65,000 | USD | 70,525.00 | | HJ HEINZ CO 4.875% 15/02/2025 | 20,000 | USD | 21,506.37 |
| | EMC CORP 1.875% 01/06/2018 | 235,000 | USD | 236,209.27 | | HOLOGIC INC 5.25% 15/07/2022 | 40,000 | USD | 42,581.67 |
| | EP ENERGY 9.375% 01/05/2020 | 45,000 | USD | 39,421.88 | | INTL LEASE 6.25% 15/05/2019 | 150,000 | USD | 162,984.13 |
| | EQUINIX INC 5.375% 15/05/2027 | 8,000 | USD | 8,840.06 | | INVENTIVE GRP HLDGS INC 7.5% 01/10/2024 | 54,000 | USD | 62,077.50 |
| | EW SCRIPPS CO 5.125% 15/05/2025 | 98,000 | USD | 102,862.91 | | KAR AUCTION SERVICES INC 5.125% 01/06/2025 | 47,000 | USD | 49,773.80 |
| | EXTRACTION OIL & GAS LLC 7.375% 15/05/2024 | 45,000 | USD | 47,559.69 | | KFC HLD PIZZA HUT TACO 4.75% 01/06/2027 | 10,000 | USD | 10,446.39 |
| | FIRST DATA CORPORATION TL 1L 21/04/2024 | 404,192 | USD | 406,128.04 | | KFC HLD/PIZZA HUT/TACO 5.00% 01/06/2024 | 10,000 | USD | 10,726.39 |
| | FIRST QUAL FIN CO 4.625% 15/05/21 | 231,000 | USD | 237,864.23 | | KINDER MORGAN 2.65% 01/02/2019 | 225,000 | USD | 227,733.64 |
| | | | | | | KISSNER GR HOLDING 8.375% 01/12/2022 | 60,000 | USD | 63,147.08 |
| | | | | | | KLX INC 5.875% 01/12/2022 | 62,000 | USD | 66,306.33 |

TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド

| 銘柄 | | 額面金額 | 通貨 | 米ドル 換算評価額 | 銘柄 | | 額面金額 | 通貨 | 米ドル 換算評価額 |
|------|---|---------|-----|--------------|------|--|-----------|-----|--------------|
| アメリカ | LAMAR MEDIA CORP 5.75% 01/02/2026 | 100,000 | USD | 109,676.39 | アメリカ | PARSLEY ENERGY LLC FINAN 5.25% 15/08/2025 | 30,000 | USD | 30,830.00 |
| | LAMB WESTON HOLDING 4.625% 01/11/2024 | 40,000 | USD | 42,660.56 | | PDC ENERGY INC 6.125% 15/09/2024 | 40,000 | USD | 42,095.28 |
| | LANDRY'S INC 6.75% 15/10/2024 | 75,000 | USD | 78,295.31 | | PENSKE AUTOMOTIVE GROUP 3.75% 15/08/2020 | 190,000 | USD | 194,908.33 |
| | LEVEL 3 FINANCING INC 5.125% 01/05/2023 | 50,000 | USD | 51,168.06 | | PETSMART INC 5.875% 01/06/2025 | 50,000 | USD | 44,846.01 |
| | LEVEL 3 FINANCING INC 6.125% 15/01/2021 | 360,000 | USD | 378,991.00 | | PHARMERICA CORP TL B 1L 26/09/2024 | 49,000 | USD | 49,352.07 |
| | LITHIA MOTORS INC 5.25% 01/08/2025 | 45,000 | USD | 47,282.81 | | PHARMERICA CORP TL B 2L 26/09/25 | 49,000 | USD | 49,367.50 |
| | MGM GROWTH PROPERTIES OPERATING B 1L 01/05/2023 | 171,628 | USD | 172,358.67 | | PILGRIMS PRIDE CORP 5.875% 30/09/2027 | 195,000 | USD | 199,494.17 |
| | MGM GROWTH/MGM FINANCE 5.625% 01/05/2024 | 37,000 | USD | 41,133.09 | | PINN FOODS FIN LLC CORP 5.875% 15/01/2024 | 15,000 | USD | 16,156.15 |
| | MGM RESORTS 8.625% 01/02/2019 | 200,000 | USD | 219,279.17 | | POST HOLDINGS 5% 15/08/2026 | 8,000 | USD | 8,048.89 |
| | MIDAS INT HOLDCO II/FIN 7.875% 01/10/2022 | 183,000 | USD | 193,328.06 | | POST HOLDINGS INC 5.5% 01/03/2025 | 13,000 | USD | 13,575.61 |
| | MIDCONTINENT COMM AND FIN 6.875% 15/08/2023 | 170,000 | USD | 184,815.97 | | POST HOLDINGS INC 5.75% 01/03/2027 | 95,000 | USD | 98,749.86 |
| | MISTER CAR WASH HLDGS IN TL 1L 21/08/21 | 89,118 | USD | 89,962.08 | | POWER BUYER LLC TL 2L FRN 06/11/2020 | 60,000 | USD | 59,925.00 |
| | MOLINA HEAL THCARE INC 5.375% 15/11/2022 | 210,000 | USD | 222,601.46 | | QEP RESOURCES 5.25% 01/05/23 | 48,000 | USD | 47,956.00 |
| | MOLINA HEALTHCARE 4.875% 15/06/2025 | 67,000 | USD | 67,355.24 | | QEP RESOURCES INC 5.375% 01/10/2022 | 80,000 | USD | 81,126.11 |
| | MOMENTIVE PERFORMANCE ESCRW 8.875% 15/10/20 DIRTY | 250,000 | USD | 0.03 | | QUINTILES TRANSNATIONAL 4.875% 15/05/2023 | 382,000 | USD | 406,121.71 |
| | MPH ACQUISITION HOLDINGS 7.125% 01/06/2024 | 35,000 | USD | 38,529.90 | | QWEST CORP 6.75% 01/12/21 | 205,000 | USD | 229,395.00 |
| | MSCI INC 4.750% 01/08/2026 | 20,000 | USD | 21,228.06 | | RALI 2005-QA7 A1 VAR 25/07/2035 | 890,000 | USD | 121,426.05 |
| | MULTICOLOR CORP 4.875% 01/11/2025 | 230,000 | USD | 233,093.50 | | RANGE RESOURCES CORP 4.875% 15/05/2025 | 26,000 | USD | 26,211.79 |
| | NEP/NCP HOLDCO 2L 23/01/23 | 46,215 | USD | 46,880.63 | | REYNOLDS GROUP ISS/REYNOLD 5.75% 15/10/20 | 475,000 | USD | 494,864.24 |
| | NEWFIELD EXPLORATION 5.75% 30/01/2022 | 12,000 | USD | 12,983.08 | | REYNOLDS GRP HOLD B 1L 05/02/23 | 108,902 | USD | 109,436.23 |
| | NEWFIELD EXPLORATION CO 5.375% 01/01/2026 | 90,000 | USD | 96,132.50 | | REYNOLDS GRP ISS FRN 15/07/2021 | 440,000 | USD | 454,244.60 |
| | NEWFIELD EXPLORATION CO 5.625% 01/07/2024 | 25,000 | USD | 27,218.75 | | RFMSI 2007-SA2 1A RESIDENTIAL FUNDING MTG 25/04/37 | 1,000,000 | USD | 103,747.72 |
| | NEXTERA ENERGY PARTNERS 4.25% 15/09/2024 | 122,000 | USD | 125,412.61 | | RICE ENERGY INC 6.25% 01/05/2022 | 70,000 | USD | 75,036.11 |
| | NEXTERA ENERGY PARTNERS 4.5% 15/09/2027 | 25,000 | USD | 25,637.50 | | RIVERS PITTSBURGH LP/FIN 6.125% 15/08/2021 | 105,000 | USD | 107,098.54 |
| | NGPL PIPECO LLC 4.375% 15/08/2022 | 255,000 | USD | 266,997.40 | | ROCKIE EXPRESS 6% 15/01/19 | 115,000 | USD | 120,730.83 |
| | OUTFRONT MEDIA CAP LLC C 5.875% 15/03/2025 | 207,000 | USD | 218,081.69 | | ROCKIES EXPRESS 5.625% 15/04/2020 | 265,000 | USD | 286,696.88 |
| | PARSLEY ENERGY LLC 6.25% 01/06/2024 | 106,000 | USD | 114,266.53 | | SARM 2005-15 1A1 FRN 25/07/2035 | 450,000 | USD | 69,231.22 |

TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド

| 銘柄 | | 額面金額 | 通貨 | 米ドル 換算評価額 | 銘柄 | | 額面金額 | 通貨 | 米ドル 換算評価額 |
|------|--|---------|-----|--------------|------|--|-----------|-----|--------------|
| アメリカ | SBA COMMUNICATIONS CORP 4% 01/10/2022 | 490,000 | USD | 494,900.00 | アメリカ | TENNECO INC 5% 15/07/2026 | 65,000 | USD | 67,455.56 |
| | SBA COMMUNICATIONS CORP 4.875% 01/09/2024 | 12,000 | USD | 12,450.50 | | TESORO LOG LP/CORP 6.125% 15/10/21 | 81,000 | USD | 85,892.63 |
| | SEALED AIR CORP 4.875% 01/12/2022 | 189,000 | USD | 204,541.31 | | TESORO LOGISTICS LP/CORP 5.875% 01/10/2020 | 157,000 | USD | 165,171.63 |
| | SEALED AIR CORP 5.125% 01/12/2024 | 20,000 | USD | 21,960.97 | | TEXAS COMPETITIVE ELECTRIC 27/07/23 | 13,919 | USD | 14,001.08 |
| | SEALED AIR CORP 5.25% 01/04/2023 | 161,000 | USD | 178,461.79 | | TEXAS COMPETITIVE ELECTRIC HOLDING 27/07/23 | 60,572 | USD | 60,768.14 |
| | SERVICE CORP 4.5% 15/11/2020 | 175,000 | USD | 180,556.25 | | TIERPOINT LLC 1L 28/04/24 | 114,713 | USD | 115,381.27 |
| | SERVICE CORP. INTERNATIONAL 5.375% 15/01/2022 | 160,000 | USD | 166,767.78 | | T-MOBILE 6.625% 01/04/2023 | 40,000 | USD | 43,310.28 |
| | SEVENTY SEVEN ENERGY INC 0% DFT ESCROW 15/07/2022 | 55,000 | USD | 0.01 | | T-MOBILE USA 6.125% 15/01/2022 | 240,000 | USD | 253,221.67 |
| | SILGAN HOLDINGS INC 4.75% 15/03/2025 | 59,000 | USD | 61,173.99 | | T-MOBILE USA INC 4% 15/04/2022 | 25,000 | USD | 26,473.61 |
| | SILGAN HOLDINGS INC 5.00% 01/04/2020 | 20,000 | USD | 20,869.44 | | T-MOBILE USA INC 6.836% 28/04/2023 | 590,000 | USD | 631,496.60 |
| | SINCLAIR TELE 6.125% 01/10/22 | 280,000 | USD | 297,929.72 | | TREEHOUSE FOODS INC 6% 15/02/2024 | 8,000 | USD | 8,648.67 |
| | SIRIUS XM RADIO INC 3.875% 01/08/2022 | 333,000 | USD | 344,419.13 | | TRIMAS CORP 4.875% 15/10/2025 | 45,000 | USD | 45,504.84 |
| | SPRINT CORP 7.875% 15/09/2023 | 98,000 | USD | 114,225.13 | | UNIVISION COMMUNICATIONS 5.125% 15/02/2025 | 115,000 | USD | 117,019.85 |
| | SPRINT NEXTEL CORP 9.25% 215/04/202 | 95,000 | USD | 121,803.19 | | USA 0% 01/02/2018 | 615,000 | USD | 612,790.78 |
| | SPRINT NEXTEL CORP 9% 15/11/2018 | 876,000 | USD | 972,184.80 | | USA 0% 04/01/2018 | 1,100,000 | USD | 1,097,047.93 |
| | SPRINT SPECTRUM CO LLC 3.36% 20/09/2021 | 435,000 | USD | 441,912.15 | | USA 0% 08/02/2018 | 162,000 | USD | 161,375.96 |
| | STANDARD INDUSTRIES INC 5.1250% 15/02/2021 | 15,000 | USD | 15,581.46 | | USA 0% 11/01/2018 | 1,190,000 | USD | 1,186,656.10 |
| | SUGAR HSP GMNG PROP/FIN 5.875% 15/05/2025 | 261,000 | USD | 263,090.72 | | USA 0% 18/01/2018 | 1,285,000 | USD | 1,281,125.73 |
| | SUNCOKE ENRGY PART LP FI 7.50% 15/06/2025 | 38,000 | USD | 40,224.58 | | UNITED RENTALS INC 4.625% 15/07/2023 | 60,000 | USD | 63,420.42 |
| | SUNOCO LP FINANCE CORP 5.5% 01/08/2020 | 155,000 | USD | 161,410.97 | | VALVOLINE FINCO TWO LLC 5.5% 15/07/2024 | 130,000 | USD | 140,813.47 |
| | SYNAGRO INFRASTRUCTRE 22/08/2020 | 236,686 | USD | 226,035.18 | | VALVOLINE INC 4.375% 15/08/2025 | 115,000 | USD | 118,012.76 |
| | TEGNA INC 5.125% 15/10/2019 | 300,000 | USD | 311,879.17 | | WELLCARE HEALTH PLANS 5.25% 01/04/2025 | 129,000 | USD | 139,612.94 |
| | TELEFLEX INC 4.875% 01/06/2026 | 17,000 | USD | 17,972.90 | | WHITING PETROLEUM CORP 5% 15/03/2019 | 25,000 | USD | 25,173.61 |
| | TENET HEALTHCARE CORP 4.50% 01/04/2021 | 246,000 | USD | 257,008.50 | | WILLIAMS COMPANIES INC 3.7% 15/01/2023 | 84,000 | USD | 84,638.87 |
| | TENET HEALTHCARE CORP 4.75% 01/06/2020 | 101,000 | USD | 105,814.61 | | WINDSTREAM 6.375% 01/08/2023 | 45,000 | USD | 32,524.69 |
| | TENET HEALTHCARE CORP 7.5% 01/01/2022 | 40,000 | USD | 43,183.33 | | WPX ENERGY 5.25% 15/09/2024 | 20,000 | USD | 20,240.83 |
| | TENNANT CO 5.625% 01/05/2025 | 73,000 | USD | 77,619.53 | | WPX ENERGY INC 6% 15/01/22 | 6,000 | USD | 6,299.00 |
| | | | | | | YUM! BRANDS INC 6.25% 15/03/2018 | 27,000 | USD | 27,605.63 |
| | | | | | | ZAYO GROUP LLC/ZAYO CAP 5.75% 15/01/2027 | 11,000 | USD | 11,817.51 |
| | | | | | | VIRGIN MEDIA SECURED FIN 5.5% 15/08/2026 | 200,000 | USD | 213,094.44 |
| | | | | イギリス | | | | | |

TCW ファンズ- MetWest ハイ・イールド・ボンド・ファンド

| 銘柄 | | 額面金額 | 通貨 | 米ドル 換算評価額 | 銘柄 | | 額面金額 | 通貨 | 米ドル 換算評価額 |
|---------|---|---------|-----|--------------|--|--|---|------------|--------------|
| オランダ | NXP BV/NXP FUNDING LLC 3.875% 01/09/2022 | 200,000 | USD | 207,905.08 | バミューダ諸島 | NCL CORP LTD 4.75% 15/12/2021 | 95,000 | USD | 100,103.61 |
| | NXP BV/NXP FUNDING LLC 4.125% 01/06/2021 | 200,000 | USD | 212,454.17 | | フランス | NUMERICABLE SFR SA 7.375% 01/05/2026 | 200,000 | USD |
| カナダ | 1011778 BC 4.25% 15/05/2024 | 420,000 | USD | 426,189.17 | ルクセンブルク | ALTICE FINANCING SA 7.5% 15/05/2026 | 200,000 | USD | 223,583.33 |
| | RITCHIE BROS AUCTIONEERS 5.375% 15/01/2025 | 92,000 | USD | 98,536.47 | | COVERIS HOLDINGS SA 7.875% 01/11/2019 | 50,000 | USD | 51,118.75 |
| | SEVEN GENERATINS ENERGY 5.375% 30/09/2025 | 68,000 | USD | 68,406.62 | DELOS FINANCE SARL TL B 1L 10/06/2023 | 143,191 | USD | 144,286.65 | |
| | VALEANT PHARMACEUTICALS 5.625% 01/12/2021 | 80,000 | USD | 76,475.00 | INTELSAT JACKSON HLDG 5.5% 01/08/2023 | 465,000 | USD | 400,532.92 | |
| | VRX ESCROW CORP 5.875% 15/05/2023 | 539,000 | USD | 489,475.63 | INTELSAT JACKSON HOLDING 9.75% 15/07/2025 | 125,000 | USD | 129,406.25 | |
| | VRX ESCROW CORP 6.125% 15/04/2025 | 200,000 | USD | 181,580.56 | NIELSEN CO LUX 5.5% 01/10/2021 | 325,000 | USD | 344,400.69 | |
| ケイマン諸島 | TRANSOCEAN PROTEUS LTD 6.25% 01/12/2024 | 319,000 | USD | 325,168.44 | (注1) 額面金額の小数点以下は四捨五入です。 (注2) 通貨欄の表記は以下の通りです。 USD (米ドル) | | | | |
| 日本 | SOFTBANK 4.5% 15/04/2020 | 280,000 | USD | 295,316.00 | | | | | |
| バミューダ諸島 | IHS MARKIT LTD 5% 01/11/2022 | 16,000 | USD | 17,648.89 | | | | | |
| | NCL CORP LTD 4.625% 15/11/2020 | 12,000 | USD | 12,701.58 | | | | | |

(2) 株式等

| 銘柄 | | 株数 | 現地通貨 | 米ドル換算評価額 |
|--------|----------------------------------|--------|------|------------|
| アメリカ | ENTEGRA EQUITY | 1,175 | USD | 220,612.60 |
| | HOMER CITY GENERATIO | 21,583 | USD | 437,055.75 |
| | SABINE OIL & GAS HOLDINGS INC | 138 | USD | 6,141.00 |
| | SABINE OIL GAS TRANCHE 1 WARRANT | 439 | USD | 2,963.25 |
| | SABINE OIL GAS TRANCHE2 WARRANT | 78 | USD | 448.50 |
| ケイマン諸島 | OCEAN RIG UDW INC | 1,476 | USD | 35,084.52 |

(注) 通貨欄の表記は以下の通りです。

USD (米ドル)

Amundi Funds ボンド・ユーロ・ハイ・イールド

決算日 2017年6月30日

(計算期間：2016年7月1日～2017年6月30日)

「Amundi Funds ボンド・ユーロ・ハイ・イールド」の毎月分配クラスは、「Amundi Funds ボンド・ユーロ・ハイ・イールド」にて他のクラスと合わせた合同運用が行われています。

「Amundi Funds ボンド・ユーロ・ハイ・イールド」は毎年6月30日を決算日としており、当該運用報告書の作成時点において入手可能な2017年6月30日を基準日とするデータおよび年次報告書（監査済み）に基づき、委託会社が抜粋・翻訳・作成したものです。

開示情報につきましては、各クラス別のものがないため、「Amundi Funds ボンド・ユーロ・ハイ・イールド」を掲載しております。

■当ファンドの仕組みは次の通りです。

| | |
|-----------|--|
| 商品分類 | ルクセンブルク籍会社型外国投資信託 |
| 投資方針 | 主として欧州の高利回り社債に投資することにより、高水準の金利収入とキャピタル・ゲインの獲得を目指し、収益性を重視した運用を行います。 |
| 収益分配方針 | 原則として、毎月分配します。 |
| 運用会社 | アムンディ アセットマネジメント |
| 信託報酬等（年率） | 0.60%（毎月分配クラス） |
| 申込手数料 | ありません。 |

■費用の明細 (2016年7月1日～2017年6月30日)

| 項目 | 当期 |
|------------|------------|
| | ユーロ |
| (a) 運用報酬 | 7,847,363 |
| (b) 成功報酬 | 4 |
| (c) 管理費用等 | 2,998,093 |
| (d) その他の費用 | 1,578,061 |
| 合計 | 12,423,521 |

■純資産計算書 (2017年6月30日現在)

| 項目 | 当期末 |
|-------------|----------------------|
| | ユーロ |
| 資産合計 | 1,186,899,418 |
| 有価証券 | 1,139,195,518 |
| 預金 | 24,348,709 |
| 未収利息 | 15,369,642 |
| 未収追加設定金 | 6,810,861 |
| スワップ取引評価勘定 | 1,174,688 |
| 負債合計 | 9,485,895 |
| 借入金 | 14 |
| 有価証券買付未払金 | 4,091,362 |
| 未払解約金 | 1,728,032 |
| 為替予約取引評価勘定 | 1,221,391 |
| 未払運用報酬 | 1,940,193 |
| その他の負債 | 504,903 |
| 純資産 | 1,177,413,523 |

(注) 各項目の金額の整数未満を四捨五入しているため、資産合計および負債合計並びに純資産が一致しない場合があります。

■有価証券明細 (2017年6月30日現在)

(1) 債券

| 銘柄 | | 通貨 | 額面金額 | ユーロ 換算評価額 | 銘柄 | | 通貨 | 額面金額 | ユーロ 換算評価額 | |
|---|---|-----------|--------------|---|------|---|---|--------------|--------------|--------------|
| アイルランド | ALLIED IRISH BANKS PLC VAR 26/11/2025 | EUR | 2,700,000 | 2,945,702.59 | アメリカ | PSPC ESCROW CORP 6% 01/02/2023 | EUR | 1,350,000 | 1,453,954.50 | |
| | ARDAGH PKG FIN 2.75% 15/03/2024 | EUR | 3,500,000 | 3,604,319.44 | | PVH CORP 3.625% 15/07/2024 | EUR | 2,700,000 | 2,933,287.91 | |
| | ARDAGH PKG FIN HLDGS USA 4.75% 15/07/2027 | GBP | 2,000,000 | 2,286,942.66 | | QUINTILES IMS INC 3.25% 15/03/2025 | EUR | 5,500,000 | 5,664,526.39 | |
| | ARDAGH PKG FIN/HLDGS 4.25% 15/01/2022 | EUR | 3,320,000 | 1,212,956.29 | | SEALED AIR CORP 4.5% 15/09/2023 | EUR | 3,500,000 | 3,988,372.50 | |
| | ARDAGH PKG FIN/HLDGS USA 4.125% 15/05/2023 | EUR | 1,100,000 | 1,174,905.88 | | SILGAN HOLDINGS INC 3.25% 15/03/2025 | EUR | 4,400,000 | 4,573,791.44 | |
| | ARDAGH PKG FIN/HLDGS USA 4.25% 15/09/2022 | USD | 1,200,000 | 1,095,110.84 | | SPECTRUM BRANDS INC 4% 01/10/2026 | EUR | 3,500,000 | 3,690,911.23 | |
| | ARDAGH PKG/HLDGS USA 6.75% 15/05/2024 | EUR | 2,000,000 | 2,256,535.00 | | VWR FUNDING INC 4.625% 15/04/2022 | EUR | 5,510,000 | 5,808,120.85 | |
| | EIRCOM FINANCE DAC 4.50% 31/05/2022 | EUR | 4,820,000 | 5,067,892.60 | | WINSTAR 12.75% 15/04/10 *EUR DEFAULTED | EUR | 295,000 | 0.00 | |
| | SMURFIT KAPPA ACQUISITIO 2.375% 01/02/2024 | EUR | 2,700,000 | 2,801,578.50 | | WMG ACQUISITION CORP 4.125% 01/11/2024 | EUR | 700,000 | 745,213.29 | |
| | SMURFIT KAPPA ACQUISITIO 2.75% 01/02/2025 | EUR | 1,500,000 | 1,571,192.92 | | ZF NA CAPITAL 2.75% 27/04/2023 | EUR | 4,000,000 | 4,324,487.67 | |
| | THE GOVERNOR AND COMPANY OF THE BANK OF IRELAND TV 11/06/24 | EUR | 1,380,000 | 1,462,127.01 | | イギリス | ALIZE FINCO PLC 6.25% 01/12/2021 | EUR | 1,900,000 | 2,006,408.97 |
| | ARAMARK 3.125% 01/04/2025 | EUR | 2,800,000 | 2,944,404.17 | | | ANGLIAN WATER OSPREY FINANCE 5% 30/04/2023 | GBP | 800,000 | 988,732.91 |
| | BALL CORP 4.375% 15/12/2023 | EUR | 3,900,000 | 4,506,115.16 | | | ANGLO AMER 2.5% 29/04/21 | EUR | 1,000,000 | 1,057,216.58 |
| | BELDEN INC 3.375% 15/07/2027 | EUR | 2,700,000 | 2,702,484.00 | | | ANGLO AMERICAN CAPITAL 3.5% 28/03/2022 | EUR | 1,950,000 | 2,159,359.21 |
| CARLSON TRAVEL INC FRN 15/06/2023 | EUR | 800,000 | 811,287.33 | ANGLO AMERICAN 2.875% 20/11/2020 | EUR | | 2,470,000 | 2,674,383.36 | | |
| CATALENT PHARMA SOLUTION 4.75% 15/12/2024 | EUR | 2,300,000 | 2,474,177.08 | ANGLO AMERICAN CAPITAL 1.5% 01/04/2020 | EUR | | 1,430,000 | 1,464,332.34 | | |
| CEMEX FINANCE LLC 4.625% 15/06/2024 | EUR | 1,800,000 | 1,956,324.75 | ARROW GLOBAL FINANCE 5.125% 15/09/2024 | GBP | | 1,900,000 | 2,278,502.41 | | |
| COCOLFAX CORP 3.25% 15/05/2025 | EUR | 2,200,000 | 2,266,967.39 | BARCLAYS BANK PERP | GBP | | 5,000,000 | 6,966,251.49 | | |
| HUNTSMAN INTERNATIONAL L 4.25% 01/04/2025 | EUR | 1,500,000 | 1,744,735.42 | BARCLAYS PLC TF/TV PERPETUAL | EUR | | 3,290,000 | 3,414,784.22 | | |
| HUNTSMAN INTERNATIONAL LLC 5.125% 15/04/2021 | EUR | 3,200,000 | 3,666,646.67 | BARCLAYS PLC VAR PERP 31/12/2049 | GBP | | 800,000 | 966,245.81 | | |
| IMS HEALTH INC 3.5% 15/10/2024 | EUR | 2,275,000 | 2,379,198.79 | BOPARAN FIN 5.25% 15/07/19 | GBP | | 850,000 | 982,214.43 | | |
| IMX HEALTH INC 4.125% 01/04/2023 | EUR | 2,200,000 | 2,334,085.42 | BOPARAN FINANCE 5.2% 15/07/2021 | GBP | | 900,000 | 1,021,180.46 | | |
| LEVI STRAUSS CO 3.375% 15/03/2027 | EUR | 2,000,000 | 2,049,235.00 | BOPARAN FINANCE PLC 4.375% 15/07/2021 | EUR | | 810,000 | 808,304.06 | | |
| MPT OPER PARTINERSP / FINL 4% 19/08/2022 | EUR | 2,150,000 | 2,456,548.18 | DEBENHAMS PLC 5.25% 15/07/2021 | GBP | | 750,000 | 886,190.29 | | |
| MPT OPER PARTINERSP FINL 3.325% 24/03/2025 | EUR | 1,500,000 | 1,568,786.10 | DRAX FINCO PLC 4.25% 01/05/2022 | GBP | 300,000 | 354,032.14 | | | |
| NETFLIX INC 3.625% 15/05/2027 | EUR | 3,100,000 | 3,177,624.86 | HEATHROW FINANCE PLC 3.875% 01/03/2027 | GBP | 1,800,000 | 2,037,836.68 | | | |
| | | | | HSBC HOLDINGS TF/TV PERPETUAL | EUR | 3,440,000 | 3,740,147.85 | | | |

Amundi Funds ボンド・ユーロ・ハイ・イールド

| 銘柄 | | 通貨 | 額面金額 | ユーロ 換算評価額 | 銘柄 | | 通貨 | 額面金額 | ユーロ 換算評価額 | |
|------|---|-----|-----------|--------------|--|--|---------------------------------------|--------------|---------------|--------------|
| イギリス | INEOS FINANCE PLC 4% 01/05/2023 | EUR | 2,950,000 | 3,065,892.39 | イギリス | VIRGIN MEDIA SECURED FIN 5% 15/04/2027 | GBP | 6,800,000 | 8,156,859.20 | |
| | INOVYN FINANCE PLC 6.25% 15/05/2021 | EUR | 2,300,000 | 1,944,479.80 | | VIRGIN MEDIA SECURED FIN 5.125% 15/01/2025 | GBP | 3,150,000 | 3,865,165.64 | |
| | INTERNATIONAL GAME TECH 4.125% 15/02/2020 | EUR | 2,200,000 | 2,387,657.25 | | VIRGIN MEDIA SECURED FINANCE 6.25% 28/03/2029 | GBP | 1,420,000 | 1,805,554.67 | |
| | INTERNATIONAL GAME TECH 4.75% 15/02/2023 | EUR | 8,700,000 | 9,653,193.75 | | VOUGEOT BIDCO 7.875% 15/07/2020 | GBP | 1,610,000 | 1,942,990.19 | |
| | INTESA SANPAOLO SPA VAR PERP 31/12/2049 | EUR | 2,650,000 | 2,879,664.81 | | WILLIAM HILL PLC 4.25% 05/06/20 | GBP | 2,098,000 | 2,509,025.42 | |
| | IRON MOUNTAIN 6.125% 15/09/22 | GBP | 3,290,000 | 4,027,826.98 | | WILLIAM HILL PLC 4.875% 07/09/2023 | GBP | 1,650,000 | 1,969,484.90 | |
| | JAGUAR LAND ROVER AUTOMO 2.2% 15/01/2024 | EUR | 1,200,000 | 1,226,893.33 | | イタリア | BANCO POPOLARE 3.5% 14/03/19 | EUR | 4,000,000 | 4,196,824.66 |
| | JAGUAR LAND ROVER AUTOMO 2.75% 24/01/2021 | GBP | 600,000 | 706,078.24 | | | BANCO POPOLARE SC 2.75% 27/07/2020 | EUR | 2,740,000 | 2,902,415.56 |
| | JAGUAR LAND ROVER AUTOMO 3.875% 01/03/2023 | GBP | 3,300,000 | 4,021,219.51 | | | BUZZI UNICEM SPA 2.125% 28/04/2023 | EUR | 800,000 | 844,830.25 |
| | JAGUAR LAND ROVER AUTOMOTIVE 5% 15/02/2022 | GBP | 3,200,000 | 4,126,708.05 | | | ENEL SPA TF/TV 10/01/2074 | EUR | 4,200,000 | 4,679,606.63 |
| | JERROLD FINCO PLC 6.25% 15/09/2021 | GBP | 2,400,000 | 2,910,173.68 | ENEL SPA TF/TV 15/01/2075 | | EUR | 7,000,000 | 7,759,078.08 | |
| | KIRS MIDCO 3 PLC 8.375% 15/07/2023 | GBP | 1,500,000 | 1,688,969.40 | ENEL TF/TV 15/09/2076 | | GBP | 3,600,000 | 4,800,904.63 | |
| | LLOYDS BANKING TF/TV PERPETUAL | GBP | 406,000 | 481,124.51 | FINMEC FINANCE SA 4.5% 19/01/2021 | | EUR | 1,550,000 | 1,784,596.53 | |
| | LLYODS BANKING GROUP TF/TV PERPETUAL | EUR | 1,065,000 | 1,143,309.13 | FINMECCANI 4.875% 24/03/2025 *EUR | | EUR | 1,500,000 | 1,850,803.56 | |
| | LYNX II CORP 7% 15/04/23 | GBP | 3,300,000 | 4,073,288.54 | FINNECCANICA FINANCE 5.25% 21/01/2022 | | EUR | 3,700,000 | 4,486,929.68 | |
| | MERLIN ENTERTAINMENTS PL 2.75% 15/03/2022 | EUR | 2,300,000 | 2,422,453.92 | INTESA SANPAOLO SPA 6.625% 13/09/2023 | | EUR | 9,200,000 | 11,802,836.27 | |
| | MOY PARK BONDCO PLC 6.25% 29/05/2021 | GBP | 1,600,000 | 1,890,647.58 | INTESA SANPAOLO SPA VAR 31/12/2049 | | EUR | 5,500,000 | 5,868,635.62 | |
| | OLD MUTUAL PLC 7.875% 03/11/2025 | GBP | 900,000 | 1,222,968.53 | INTESA SANPAOLO SPA VAR PERPETUAL | | EUR | 5,300,000 | 6,347,799.84 | |
| | ROYAL BANK SCOTLAND GRP PLC TF/TV 25/03/2024 | EUR | 6,060,000 | 6,340,902.58 | LKQ ITALIA BONDCO SPA 3.875% 01/04/2024 | | EUR | 3,500,000 | 3,827,214.51 | |
| | STONEGATE PUB CO FIN PLC 4.875% 15/03/2022 | GBP | 600,000 | 708,658.96 | SCHMANN SPA 7% 31/7/2023 | | EUR | 3,600,000 | 3,702,300.00 | |
| | SYNLAB UNSECURED BONDCO PLC 8.25% 01/07/2023 | EUR | 1,300,000 | 1,508,780.00 | SNAI SPA 6.375% 07/11/2021 | | EUR | 500,000 | 541,687.71 | |
| | TESCO 6.125% 24/02/22 | GBP | 7,120,000 | 9,471,281.26 | TELE ITA 6.375% 24/06/19 | | GBP | 550,000 | 685,336.11 | |
| | TESCO CORP TREASURY 2.5% 01/07/2024 | EUR | 400,000 | 419,780.60 | TELECOM ITALIA 5.875% 19/05/23 | | GBP | 7,000,000 | 9,255,659.61 | |
| | TESCO PLC 5% 24/03/2023 | GBP | 6,288,000 | 8,002,382.56 | TELECOM ITALIA SPA 2.5% 19/07/2023 | | EUR | 3,000,000 | 3,194,777.67 | |
| | THOMAS COOK FINANCE PLC 6.75% 15/06/2021 | EUR | 500,000 | 530,806.25 | TELECOM ITALIA SPA 3.25% 16/01/2023 | | EUR | 8,500,000 | 9,516,615.14 | |
| | THOMAS COOK GROUP PLC 6.25% 15/06/2022 | EUR | 1,950,000 | 2,110,239.63 | TELECOM ITALIA SPA 3.625% 19/01/2024 | | EUR | 5,850,000 | 6,613,477.89 | |
| | TWINKLE PIZZA PLC 6.625% 01/08/2021 | GBP | 1,550,000 | 1,811,208.04 | TELECOM ITALIA SPA 4.5% 25/01/2021 | EUR | 500,000 | 580,811.44 | | |
| | VIRGIN MEDIA FINANCE PLC 4.5% 15/01/2025 | EUR | 4,020,000 | 4,283,812.50 | TELECOM ITALIA SPA 3.625% 25/05/2026 | EUR | 1,300,000 | 1,453,835.95 | | |
| | VIRGIN MEDIA SEC 5.5% 15/01/2025 | GBP | 800,000 | 888,795.40 | UNICREDIT 6.95% 31/10/2022 | EUR | 7,758,000 | 9,736,053.01 | | |
| | | | | | UNICREDIT SPA TF-2020 / TV 28/10/2025 | EUR | 5,600,000 | 6,378,096.99 | | |

| 銘柄 | | 通貨 | 額面金額 | ユーロ 換算評価額 | 銘柄 | | 通貨 | 額面金額 | ユーロ 換算評価額 |
|---|--|-----------|--------------|--|--|--|--------------|--------------|--------------|
| イタリア オーストリア | UNIPOLSAI TF/TV PERP | EUR | 2,400,000 | 2,403,720.99 | オランダ | SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023 | EUR | 400,000 | 425,031.29 |
| | ERSTE GROUP BANK AG VAR 31/12/2049 PERP | EUR | 1,200,000 | 1,317,747.58 | | SAIPEM FINANCE INTL BV 3% 08/03/2021 | EUR | 1,300,000 | 1,342,145.82 |
| オランダ | SAPPI PAPIER HOLDING GMBH 3.375% 01/04/2022 | EUR | 1,700,000 | 1,763,586.38 | SM MTH AUTO GRP 4.125% 15/07/2021 | EUR | 4,540,000 | 4,727,212.58 | |
| | SAPPI PAPIER HOLDING GMBH 4.00% 01/04/2023 | EUR | 4,700,000 | 4,998,162.78 | SNS BANK NV VAR 05/11/2025 | EUR | 1,600,000 | 1,764,622.90 | |
| | WIENERBER TF/TV PERP | EUR | 800,000 | 876,700.05 | TELEFONICA EUROP BV TF/TV PERPETUAL | EUR | 4,000,000 | 5,033,950.68 | |
| | ABN AMRO BANK NV PERP 31/12/2049 | EUR | 2,900,000 | 3,122,270.50 | TELEFONICA EUROPE BV TF/TV PERPETUAL | EUR | 4,500,000 | 5,037,450.41 | |
| | CABLE COMM SYST NV 5% 15/10/2023 | EUR | 3,300,000 | 3,516,205.00 | TELEFONICA EUROPE BV TF/TV PERPETUAL | GBP | 3,800,000 | 4,969,949.07 | |
| | DARLING GLOBAL FINANCE 4.75% 30/05/2022 | EUR | 1,500,000 | 1,586,457.50 | TELEFONICA EUROPE BV TF/TV PERPETUAL | EUR | 3,800,000 | 4,170,521.86 | |
| | FIAT CHRYSLER AUTOMOBILE 3.750% 29/03/2024 | EUR | 1,000,000 | 1,065,464.79 | TELEFONICA EUROPE BV TF/TV PERPETUAL | EUR | 3,000,000 | 3,490,671.78 | |
| | GAS NATURAL FENOSA TF- 2022 / TV PERPETUEL | EUR | 6,300,000 | 6,966,382.93 | TELEFONICA EUROPE BV TF/TV PERPETUAL | EUR | 1,600,000 | 1,687,973.04 | |
| | GAS NATURAL FENOSA FINAN VAR 29/12/2049 | EUR | 500,000 | 514,252.60 | TELEFONICA EUROPE BV VAR PERP 31/12/2049 | EUR | 3,400,000 | 3,500,468.60 | |
| | GOODYEAR DUNLOP TIRES 3.75% 15/12/2023 | EUR | 1,200,000 | 1,266,495.00 | TENNET HOLDING BV VAR 31/12/2049 PERP | EUR | 2,000,000 | 2,135,227.50 | |
| | GRUPO ANTOLIN DUTCH BV 5.125% 30/06/2022 | EUR | 2,540,000 | 2,713,405.80 | UPC HOLDING BV 6.375% 15/09/2022 | EUR | 3,062,000 | 3,340,756.83 | |
| | ING GROEP NV 6% PERP 31/12/2049 | USD | 2,350,000 | 2,138,794.29 | UPC HOLDING BV 6.75% 15/03/23 | EUR | 3,200,000 | 3,402,360.00 | |
| | KONINKLIJKE KPN VAR PERPETUAL | EUR | 2,010,000 | 2,235,153.32 | ZIGGI SECURED FINANCE BV 3.75% 15/01/2025 | EUR | 4,000,000 | 4,332,871.67 | |
| | KONINKLIJKE TV 14/03/2073 | GBP | 1,100,000 | 1,428,067.55 | ZIGGO BOND FINANCE BV 4.625% 15/01/2025 | EUR | 3,000,000 | 3,281,224.17 | |
| | LGE HOLDCO VI 7.125% 15/05/2024 | EUR | 3,300,000 | 3,737,666.63 | ZIGGO SECURED FINANCE BV 4.25% 15/01/2027 | EUR | 2,200,000 | 2,218,868.16 | |
| | NOKIA OYK 2% 15/03/2024 | EUR | 3,000,000 | 3,072,969.04 | GBL REAL 2.875% 20/06/2022 | EUR | 3,631,000 | 3,970,158.09 | |
| | NYRSTAR NEDERLAND HOLDINGS 6.875% 15/03/2024 | EUR | 800,000 | 830,725.56 | カナダ | BOMBARDIER INC 6.125% 15/05/2021 | EUR | 1,500,000 | 1,664,095.83 |
| | OI EUROPE 3.125% 15/11/2024 | EUR | 5,600,000 | 5,721,555.00 | COTT FINANCE CORP 5.50% 01/07/2024 | EUR | 1,170,000 | 1,507,402.41 | |
| | OI EUROPEAN GROUP BV 4.875% 31/03/2021 | EUR | 1,100,000 | 1,267,263.25 | ENTERTAINMENT ONE LTD 6.875% 15/12/2022 | GBP | 5,100,000 | 5,419,685.00 | |
| | PETROBRAS 3.75% 14/01/2021 | EUR | 4,365,000 | 4,599,520.69 | ケイマン諸島 | UPCB FINANCE IV LTD 4% 15/01/2027 | EUR | 3,500,000 | 3,466,071.88 |
| PETROBRAS 4.75% 14/01/25 | EUR | 2,000,000 | 2,094,185.75 | UPCB FINNACE VII 3.625% 15/06/2029 | EUR | 6,200,000 | 6,391,053.00 | | |
| PETROBRAS GLOBAL FINANCE 4.25% 02/10/2023 | EUR | 2,600,000 | 2,741,998.47 | ADIENT GLOBAL HOLDINGS 3.5% 15/08/2024 | EUR | 500,000 | 495,393.13 | | |
| PETROBRAS GLOBAL FINANCE 6.125% 17/01/2022 | USD | 350,000 | 325,791.87 | AVIS BUDGET FINANCE PLC 4.125% 15/11/2024 | EUR | 1,400,000 | 1,398,950.00 | | |
| PETROBRAS INTL 5.875% 07/03/2022 | EUR | 5,000,000 | 5,627,201.37 | AVIS BUDGET FINANCE PLC 4.5% 15/05/2025 | EUR | 1,552,000 | 1,889,842.86 | | |
| RABOBANK NEDERLAND 5.5% PERP | EUR | 2,500,000 | 2,651,725.68 | HBOS CAP FUNDING TF/TV PERP | GBP | 3,700,000 | 4,028,459.79 | | |
| REPSOL INTL FINANCE PERP 31/12/2049 | EUR | 5,000,000 | 5,269,439.73 | LINCOLN FINANCE LTD 6.875% 15/04/2021 | EUR | | | | |
| REPSOL INTL FINANCE VAR 25/03/2075 | EUR | 2,550,000 | 2,655,745.71 | | | | | | |

Amundi Funds ボンド・ユーロ・ハイ・イールド

| 銘柄 | | 通貨 | 額面金額 | ユーロ 換算評価額 | 銘柄 | | 通貨 | 額面金額 | ユーロ 換算評価額 |
|--------|---|-----|-----------|--------------|--|---|------------|---------------|--------------|
| ジャージー | MERCURY BONDCO 7.125% 30/05/2021 | EUR | 1,000,000 | 1,065,560.83 | スペイン | CELLNEX TELECOM 3.125% 27/07/2022 | EUR | 2,000,000 | 2,236,496.71 |
| | MERCURY BONDCO 8.25% 30/05/2021 | EUR | 2,000,000 | 2,121,250.00 | | CELLNEX TELECOM SA 2.875% 18/04/2025 | EUR | 1,100,000 | 1,148,675.00 |
| スイス | TVL FINANCE PLC 8.5% 15/05/2023 | GBP | 1,100,000 | 1,269,227.62 | CELLNEX TELECOM SAU 2.375% 16/01/2024 | EUR | 2,900,000 | 3,008,826.27 | |
| | CREDIT SUISSE 5.75% 18/09/2025 | EUR | 1,580,000 | 1,856,053.27 | ENCE ENERGIA Y CELULOSA 5.375% 01/11/2022 | EUR | 700,000 | 759,254.32 | |
| | CREDIT SUISSE GROUP AG VAR PERP 31/12/2049 | USD | 3,600,000 | 3,491,823.24 | GRUPO ANTOLIN IRAUSA SA 3.25% 30/04/2024 | EUR | 2,775,000 | 2,862,604.44 | |
| スウェーデン | SYNLAB BONDCO PLC 6.25% 01/07/2022 | EUR | 5,000,000 | 5,576,281.94 | NH HOTEL GROUP SA 3.75% 01/10/2023 | EUR | 3,600,000 | 3,841,347.00 | |
| | UBS GROUP AG PERP 31/12/2049 | EUR | 800,000 | 901,205.59 | DANSKE BANK 5.875% PERP 07/07/2077 | EUR | 3,600,000 | 3,981,290.85 | |
| スペイン | UBS GROUP AG VAR PERP 31/12/2049 | USD | 1,100,000 | 1,047,298.07 | EVONIK INDUSTRIES AG VAR 07/07/2077 | EUR | 1,400,000 | 1,399,356.00 | |
| | HOIST KREDIT AB 3.125% 09/12/2019 | EUR | 1,000,000 | 1,076,300.14 | HP PELZER HOLDING GMBH 4.125% 01/04/2024 | EUR | 2,100,000 | 2,191,906.50 | |
| | INTRUM JUSTITIA AB 2.75% 15/07/2022 | EUR | 6,800,000 | 6,850,153.78 | LANXESS AG VAR 06/12/2076 | EUR | 3,100,000 | 3,420,381.60 | |
| | INTRUM JUSTITIA AB 3.125% 15/07/2024 | EUR | 7,800,000 | 7,785,236.33 | RWE AG TF/TV PERPETUAL | GBP | 3,700,000 | 4,592,760.18 | |
| | NORDEA BANK AB PERP 31/12/2049 | USD | 3,600,000 | 3,343,305.42 | RWE AG VAR 21/04/2075 | EUR | 1,200,000 | 1,240,351.56 | |
| | SKANDINAVISKA ENSKILDA VAR PERP 31/12/2049 | USD | 1,400,000 | 1,280,521.90 | SCHAEFFLER VERWALTUNG ZW 3.25% PIK 15/09/2023 | EUR | 5,500,000 | 5,678,048.75 | |
| | SVENSKA HANDELSBANKEN AB PERP 31/12/2049 | USD | 1,600,000 | 1,449,944.91 | SCHAEFFLER VERWALTUNG ZW 3.75% 15/09/2026 | EUR | 3,400,000 | 3,570,399.50 | |
| | SWEBANK AB VAR 31/12/2049 PERP | USD | 2,200,000 | 1,999,059.61 | SCHAEFFLER VERWALTUNG ZWEI GMBH PIK 2.75% 15/09/2021 | EUR | 2,550,000 | 2,608,873.13 | |
| | SWEDBANK AB VAR 31/12/2049 PERP | USD | 600,000 | 563,400.11 | TECHEM ENERGY 7.875% 01/10/2020 | EUR | 3,416,000 | 3,621,365.65 | |
| | VERISURE HOLDING AB 6% 01/11/2022 | EUR | 5,000,000 | 4,950,645.00 | TECHEM GMBH 6.125% 01/10/2019 | EUR | 1,521,000 | 1,591,380.26 | |
| スペイン | VOLVO CAR AB 3.25% 18/05/2021 | EUR | 1,500,000 | 1,630,487.50 | THYSSENKRUPP AG 1.375% 03/03/2022 | EUR | 10,600,000 | 10,645,822.49 | |
| | VOLVO TREASURY AB VAR 10/03/2078 | EUR | 2,500,000 | 2,813,580.48 | THYSSENKRUPP AG 2.750% 08/03/2021 | EUR | 1,550,000 | 1,651,740.51 | |
| | VOLVO TREASURY AB VAR 10/06/2075 | EUR | 4,290,000 | 4,588,203.78 | TRIONISTA HOLDGCO 30/04/20 | EUR | 1,736,000 | 1,778,954.43 | |
| | BANCO BILBAO VIZCAYA ARG VAR 31/12/2049 PERP | EUR | 1,000,000 | 1,166,344.04 | TRIONISTA TOPCO 6.875% 30/04/21 | EUR | 2,000,000 | 2,103,776.67 | |
| | BANCO DE SABADELL SA VAR 31/12/2049 PERP | EUR | 1,200,000 | 1,194,150.13 | TUI AG 2.125% 26/10/2021 | EUR | 1,100,000 | 1,160,115.15 | |
| | BANCO SANTANDER SA VAR 31/12/2049 PERP | EUR | 1,100,000 | 1,197,436.91 | UNITY MEDIA KABELKW GMBH 3.75% 15/01/2027 | EUR | 6,250,000 | 6,508,109.38 | |
| | BANKIA SA VAR 15/03/2027 | EUR | 2,600,000 | 2,675,799.97 | UNITYMEDIA 6.25% 15/01/29 | EUR | 2,000,000 | 2,331,571.67 | |
| | BANKINTER SA VAR 06/04/2027 | EUR | 1,000,000 | 1,015,791.92 | UNITYMEDIA HESSEN 5.5% 15/09/2022 | EUR | 3,381,000 | 2,886,745.98 | |
| | CAIXABANK SA VAR 15/2/2027 | EUR | 3,300,000 | 3,493,661.18 | UNITYMEDIA HESSEN 5.625% 15/04/23 | EUR | 40,000 | 30,029.97 | |
| | CAIXABANK SA VAR PERP 31/12/2049 | EUR | 1,200,000 | 1,273,360.60 | UNITYMEDIA HESSEN 5.75% 15/01/2023 | EUR | 4,539,000 | 3,574,552.68 | |
| | CAMPOFRIO FOOD GROUP SA 3.375% 15/03/2022 | EUR | 2,200,000 | 1,834,173.00 | UNITYMEDIA HESSEN NRW 4% 15/01/2025 | EUR | 4,090,000 | 4,404,207.43 | |
| | | | | | WEPA HYGIENEPDUKTE GMB 3.75% 15/05/2024 | EUR | 1,500,000 | 1,572,026.25 | |
| | | | | 日本 | SOFTBANK GROUP CORP 4% 30/07/2022 | EUR | 2,600,000 | 2,917,191.33 | |

| 銘柄 | | 通貨 | 額面金額 | ユーロ 換算評価額 | 銘柄 | | 通貨 | 額面金額 | ユーロ 換算評価額 |
|---------|--|-----|-----------|--------------|------|---|-----|-----------|--------------|
| 日本 | SOFTBANK GROUP CORP 4.75% 30/07/2025 | EUR | 7,700,000 | 9,036,809.83 | フランス | CREDIT MUTUEL ARKEA 3.25% 01/06/2026 | EUR | 600,000 | 648,187.32 |
| | SOFTBANK GROUP CORP 5.25% 30/07/2027 | EUR | 3,000,000 | 3,555,645.00 | | CROWN EURO HOLDINGS 4% 15/07/2022 | EUR | 2,500,000 | 2,841,483.33 |
| ノルウェー | LINDOR 7% 15/08/2021 | EUR | 4,040,000 | 3,890,774.52 | | CROWN EURO HOLDINGS SA 2.625% 30/09/2024 | EUR | 3,000,000 | 3,055,027.50 |
| | NASSA TOPCO AS 2.875% 06/04/2024 | EUR | 1,500,000 | 1,558,092.50 | | CROWN EURO HOLDINGS SA 3.375% 15/05/2025 | EUR | 4,250,000 | 4,438,227.19 |
| | SILK BIDCO 7.5% 01/02/2022 | EUR | 1,670,000 | 1,839,708.18 | | EUROPCAR GROUPE SA 5.75% 15/06/2022 | EUR | 4,000,000 | 4,232,343.34 |
| バミューダ諸島 | AXALTA COATING SYSTEMS 4.25% 15/08/2024 | EUR | 1,100,000 | 1,193,838.25 | | FAURECIA 3.125% 15/06/2022 | EUR | 2,100,000 | 2,176,381.38 |
| | AXALTA COATING SYSTEMS DUTCH HOLDING 3.75% 15/01/2025* | EUR | 1,600,000 | 1,731,676.00 | | FAURECIA 3.625% 15/06/2023 | EUR | 5,800,000 | 6,117,552.42 |
| フィンランド | STORA ENSO OYJ 2.125% 16/06/2023 | EUR | 450,000 | 464,690.28 | | GROUPAMA SA 6% 23/01/2027 | EUR | 700,000 | 850,627.82 |
| | STORA ENSO OYJ 2.5% 07/06/2027 | EUR | 600,000 | 598,173.21 | | GROUPAMA SA TF/TV PERPETUAL | EUR | 3,400,000 | 3,820,218.58 |
| ブラジル | VOTORANTIM CIMENTOS SA 3.5% 13/07/2022 | EUR | 755,000 | 790,872.64 | | GROUPE FNAC SA 3.25% 30/09/2023 | EUR | 4,800,000 | 5,069,016.00 |
| フランス | ACCOR SA TF-2020 / TV PERPETUAL | EUR | 2,400,000 | 2,539,080.00 | | HOMEVI 6.875% 15/08/2021 | EUR | 6,020,000 | 6,429,006.33 |
| | AREVA 3.25% 04/09/2020 | EUR | 1,700,000 | 1,820,025.59 | | LA FINAC ATALIAN SA 4% 15/05/2024 | EUR | 4,200,000 | 4,383,124.67 |
| | AREVA 3.50% 22/03/2021 | EUR | 4,500,000 | 4,772,425.68 | | LOXAM SAS 3.5% 03/05/2023 | EUR | 2,200,000 | 2,306,014.33 |
| | AREVA 4.375% 06/11/19 | EUR | 700,000 | 768,388.37 | | LOXAM SAS 3.50% 15/04/2022 | EUR | 700,000 | 736,170.12 |
| | AREVA 4.875% 23/09/2024 | EUR | 3,050,000 | 3,484,525.14 | | LOXAM SAS 4.25% 15/04/2024 | EUR | 1,900,000 | 2,031,067.28 |
| | AREVA SA 3.125% 20/03/2023 | EUR | 300,000 | 310,245.86 | | LOXAM SAS 4.875% 23/07/2021 | EUR | 1,200,000 | 1,235,041.50 |
| | ARKEMA SA TV PERPETUAL | EUR | 4,200,000 | 4,687,214.38 | | LOXAM SAS 6% 15/04/2025 | EUR | 900,000 | 990,847.98 |
| | BISOHO SAS 5.875% 01/05/2023 | EUR | 4,000,000 | 3,966,618.50 | | LOXAM SAS 7% 23/07/2022 | EUR | 800,000 | 845,149.33 |
| | BNP PARIBAS 6.125% PERP 31/12/2049 | EUR | 2,400,000 | 2,658,565.31 | | MOBLUX FINANCE SAS 5.50% 15/11/2024 | EUR | 4,325,000 | 4,613,499.13 |
| | BNP PARIBAS TF/TV PERPETUAL | EUR | 1,600,000 | 1,749,297.71 | | NEXANS SA 3.25% 26/05/2021 | EUR | 800,000 | 871,181.15 |
| | BNP PARIBAS VAR 31/12/2049 PERP | USD | 1,500,000 | 1,423,333.04 | | NOVAFIVES SAS 4.5% 30/06/2021 | EUR | 1,270,000 | 1,318,660.05 |
| | CASINO GUICAHRD PERRACHO 3.311 25/01/2023 | EUR | 1,500,000 | 1,727,435.38 | | NOVALIS SAS 3% 30/04/2022 | EUR | 5,000,000 | 5,171,350.00 |
| | CASINO GUICHARD PERRACHO 1.865% 13/06/2022 | EUR | 1,000,000 | 1,011,738.63 | | NUMERICABLE 5.375% 15/05/2022 | EUR | 3,343,000 | 3,557,808.64 |
| | CASINO GUICHARD PERRACHO 2.33% 07/02/2025 | EUR | 3,900,000 | 4,159,216.44 | | NUMERICABLE GROUP SA 5.625% 15/05/2024 | EUR | 8,024,000 | 8,835,096.01 |
| | CASINO GUICHARD PERRACHON 2.798% 05/08/2026 | EUR | 2,500,000 | 2,788,168.63 | | PAPREC HOLDING 5.25% 01/04/2022 | EUR | 4,533,000 | 4,833,715.44 |
| | CASINO GUICHARD PERRACHON SA 3.248% 07/03/2024 | EUR | 3,000,000 | 3,407,945.34 | | PROMONTORIA MCS SAS FRN 30/09/2021 | EUR | 2,400,000 | 2,494,464.00 |
| | CREDIT AGRICOLE ASSURNCES VAR 31/12/49 | EUR | 2,100,000 | 2,338,749.00 | | REXEL SA 2.625% 15/06/2024 | EUR | 2,600,000 | 2,642,499.13 |
| | CREDIT AGRICOLE SA TF/TV PERPETUEL | USD | 1,510,000 | 1,366,696.22 | | REXEL SA 3.50% 15/06/2023 | EUR | 6,700,000 | 7,039,946.83 |
| | CREDIT AGRICOLE SA VAR PERP 31/12/2049 | USD | 500,000 | 511,305.89 | | SG TF 8.875% 160618/TV PERP | GBP | 1,718,000 | 2,092,365.92 |
| | CREDIT AGRICOLE TF/TV PERPETUAL | EUR | 2,376,000 | 2,602,162.92 | | SOCIETE GENERALE TF/TV PERPETUAL | EUR | 3,050,000 | 3,838,601.73 |
| | | | | | | SOCIETE GENERALE TF/TV PERPETUAL | EUR | 2,523,000 | 2,808,759.53 |

Amundi Funds ボンド・ユーロ・ハイ・イールド

| 銘柄 | | 通貨 | 額面金額 | ユーロ 換算評価額 | 銘柄 | 通貨 | 額面金額 | ユーロ 換算評価額 | |
|--|---|------------------------------|--------------|--------------------------------------|---|---|--------------------------------------|--------------|--------------|
| フランス | SOGECAP SA VAR 29/12/2049 | EUR | 2,800,000 | 3,045,553.86 | ルクセンブルク | CNH 2.875% 27/09/2021 | EUR | 900,000 | 991,574.75 |
| | SOLVAY FINANCE TF-2019/TV PERP | EUR | 318,000 | 338,662.69 | | CNH INDUSTRIAL FIN EUR S 1.375% 23/05/2022 | EUR | 1,200,000 | 1,212,505.81 |
| | SOLVAY FINANCE TV PERPETUAL | EUR | 2,500,000 | 2,955,437.33 | | CNH INDUSTRIAL FIN EUR S 2.875% 17/05/2023 | EUR | 4,000,000 | 4,334,463.01 |
| | SOLVAY FINANCE VAR 31/12/2049 PERP | EUR | 2,680,000 | 3,002,500.85 | | DUFREY FINANCE SCA 4.5% 01/08/2023 | EUR | 3,000,000 | 3,262,845.00 |
| | SOLVAY FINANCE VAR 31/12/2049 PERP | EUR | 2,000,000 | 2,349,042.90 | | DUFREY FINANCE SCA 4.5% 15/07/2022 | EUR | 2,770,000 | 2,931,227.85 |
| | SPCM SA 2.875% 15/06/2023 | EUR | 5,500,000 | 5,623,133.54 | | EMPARK FUNDING SA 6.75% 15/12/2019 | EUR | 1,100,000 | 1,148,952.75 |
| | SPIE SA 3.125% 22/03/2024 | EUR | 8,000,000 | 8,427,613.15 | | FIAT FINANCE & TRADE 4.75% 15/07/2022 | EUR | 7,500,000 | 8,683,334.59 |
| | TEREOS FINANCE GROUPE I 4.125% 16/06/2023 | EUR | 500,000 | 510,706.10 | | FIAT FINANCE & TRADE 6.75% 14/10/2019 | EUR | 6,800,000 | 7,977,945.37 |
| | THOM EUROPE SAS 7.375% 15/07/2019 | EUR | 5,110,000 | 5,405,164.25 | | FIAT FINANCE AND TRADE LTD S.A 4.75% 22/03/2021 | EUR | 3,000,000 | 3,351,731.10 |
| | TOTAL S.A VAR PERP 31/12/2049 | EUR | 1,050,000 | 1,075,425.48 | | GARFUNKELUX HOLDCO 3 SA 8.5% 01/11/2022 | GBP | 3,300,000 | 4,089,664.40 |
| | TOTAL SA VAR 31/12/2049 | EUR | 1,750,000 | 1,897,761.37 | | GAZPROM (GAZ CAPITAL SA) 4.25% 06/04/2024 | GBP | 2,700,000 | 3,209,731.79 |
| | VALLOUREC SA 2.25% 30/09/24 | EUR | 700,000 | 570,877.14 | | GAZPROM 3.389% LPN 20/03/20 | EUR | 800,000 | 848,320.50 |
| | VEOLIA ENVIRONNEMENT SA FRN PERPETUAL | GBP | 1,000,000 | 1,179,016.86 | | GAZPROM PJSC 3.125% 17/11/2023 | EUR | 4,000,000 | 4,262,974.79 |
| | ベルギー | KBC GROEP NV TF/TV PERPETUAL | EUR | 4,400,000 | | 4,553,258.10 | GESTAMP FUND LUX SA 3.50% 15/05/2023 | EUR | 3,800,000 |
| ポルトガル | ONTEX GROUP 4.75% 15/11/2021 | EUR | 900,000 | 940,794.75 | HANESBRANDS FINANCE LUX 3.50% 15/06/2024 | EUR | 4,000,000 | 4,196,193.33 | |
| メキシコ | ENERGIAS DE PORTUGAL SA VAR 16/09/2075 | EUR | 4,300,000 | 4,796,820.23 | HELLAS II TV 15/01/15 DEFAULTED | EUR | 7,474,000 | 0.00 | |
| | CEMEX SAB DE CV 4.375% 05/03/2023 | EUR | 1,500,000 | 1,611,503.54 | INEOS GROUP HOLDINGS SA 5.375% 01/08/2024 | EUR | 3,800,000 | 4,116,260.81 | |
| | CEMEX SAB DE CV 4.75% 11/01/2022 | EUR | 4,000,000 | 4,269,354.44 | MATTERHORN TELECOM SA 3.875% 01/05/2022 | EUR | 7,350,000 | 7,614,090.60 | |
| | CEMEX SAB DE CV 6.125% 05/05/2025 | USD | 400,000 | 382,477.80 | MATTHORN TEL HLD 4.875% 01/05/2018 | EUR | 1,250,000 | 1,284,324.48 | |
| ルクセンブルク | NEMAK SAB DE CV 3.25% 15/03/2024 | EUR | 4,400,000 | 4,529,841.56 | PICARD BONDCO 7.75% 01/02/2020 | EUR | 3,700,000 | 3,993,433.64 | |
| ALTICE FINANCING SA 5.25% 15/02/2023 | EUR | 4,000,000 | 4,299,676.67 | PLAY TOPCO SA 5.375% 15/09/2022 | EUR | 5,000,000 | 5,281,509.72 | | |
| ALTICE FINANCING SA 6.5% 15/01/2022 | EUR | 1,900,000 | 2,057,304.17 | SES SA PERP VAR 31/12/2049 | EUR | 1,300,000 | 1,485,620.05 | | |
| ALTICE SA 6.25% 15/02/2025 | EUR | 4,500,000 | 4,989,111.25 | SES SA VAR PERP 31/12/2049 | EUR | 1,700,000 | 1,866,551.56 | | |
| ALTICE SA 7.25% 15/05/2022 | EUR | 7,035,000 | 7,651,881.56 | TELECOM ITALIA SPA 3% 30/9/2025 | EUR | 2,500,000 | 2,713,670.89 | | |
| B&M EUROPEAN VALUE RET 4.125% 01/02/2022 | GBP | 700,000 | 842,773.00 | TELENET FIN 6.75% 15/08/2024 | EUR | 3,395,000 | 3,805,430.04 | | |
| BMBG BOND FINANCE SCA 3.00% 15/06/2021 | EUR | 1,200,000 | 1,239,263.41 | TELENET FINANCE VI 4.875% 15/07/2027 | EUR | 4,000,000 | 4,480,895.00 | | |
| CABOT FINANCIAL LUXEMBOURG 7.5% 01/10/2023 | GBP | 2,750,000 | 3,443,949.18 | UNICREDITO LUXEMB 6% 31/10/17 | USD | 1,000,000 | 897,198.72 | | |
| CIRSA FUNDING LUXEMBOURG 5.75% 15/05/2021 | EUR | 1,000,000 | 1,068,697.50 | UNICREDITO TF/TV PERP | EUR | 6,600,000 | 7,404,487.56 | | |
| CIRSA FUNDING LUXEMBOURG 5.875% 15/05/2023 | EUR | 3,500,000 | 3,709,733.13 | | | | | | |

| 銘柄 | | 通貨 | 額面金額 | ユーロ 換算評価額 |
|---------|---|-----|-----------|--------------|
| ルクセンブルク | WIND ACQUISITION FIN 7% 23/04/2021 | EUR | 8,538,000 | 9,012,779.21 |
| | WIND ACQUISITION FIN SA 4% 15/07/2020 | EUR | 7,800,000 | 8,037,926.00 |
| | WIND ACQUISITION FINANCE SA 4.75% 15/07/2020 | USD | 500,000 | 454,114.61 |

(2) 投資証券

| 銘柄 | | 現地通貨 | 口数 | ユーロ換算評価額 |
|---------|--|------|-----------|---------------|
| フランス | Amundi 3 M FCP | EUR | 53.071 | 56,198,787.35 |
| | AMUNDI CASH INST SRI I C | EUR | 44.399 | 9,758,481.55 |
| | AMUNDI TRESO COURT TERME PART I C | EUR | 1,134.913 | 21,344,342.84 |
| ルクセンブルク | AMUNDI DETTES FINANCIERES EURO UNITS I C FCP | EUR | 50 | 5,000,000.00 |
| | AMUNDI CREDIT UNCONSTRAINED FUNDS EUR SICAV | EUR | 8,450 | 9,062,202.50 |
| | AMUNDI FUNDS BOND GLOBAL HYBRID IE CAP FCP | EUR | 30,000 | 3,453,600.00 |

(注) 通貨欄の表記は以下の通りです。

EUR (ユーロ)、GBP (英ポンド)、USD (米ドル)