



Eurizon Fund

A Mutual Fund (“Fonds Commun de Placement”) governed by the Law of Luxembourg

Subscriptions cannot be accepted on the basis of this financial report.
Subscriptions are only valid if made on the basis of the current Prospectus, the Key Investor Information Document, accompanied by a copy of the latest annual report or a copy of the subsequent semi-annual report if it has been published.

Semi-annual report as at 30 June 2022

R.C.S. Luxembourg K350

Eurizon Fund

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MANAGEMENT COMPANY AND PROMOTER**Eurizon Capital S.A.**

28, Boulevard de Kockelscheuer
L-1821 Luxembourg (Grand Duchy of Luxembourg)

R.C.S. Luxembourg B 28536

BOARD OF DIRECTORS OF THE MANAGEMENT COMPANY**Chairman of the Board of Directors**

Mr. Daniel GROS
Independent Director
Resident in Brussels (Belgium)

Vice-Chairman of the Board of Directors

Mr. Saverio PERISSINOTTO
CEO and General Manager of Eurizon Capital SGR S.p.A.
Resident in Milan (Italy)

Managing Director

Mr. Marco BUS
Conducting Officer of Eurizon Capital S.A., Luxembourg
Resident in Luxembourg (Grand Duchy of Luxembourg)

Director

Mr. Jérôme DEBERTOLIS
Conducting Officer of Eurizon Capital S.A., Luxembourg
Resident in Luxembourg (Grand Duchy of Luxembourg)

Director

Mr. Massimo MAZZINI
Head of Marketing and Business Development of Eurizon Capital SGR S.p.A.
Resident in Milan (Italy)

Director

Mrs. Paola TAGLIAVINI
Independent Director
Resident in Milan (Italy)
(until 29 April 2022)

Director

Mrs. Sandrine DUBOIS
Independent Director
Resident in Luxembourg (Grand Duchy of Luxembourg)

DEPOSITARY BANK AND PAYING AGENT**State Street Bank International GmbH, Luxembourg Branch**

49, avenue J.F. Kennedy
L-1855 Luxembourg (Grand Duchy of Luxembourg)

ADMINISTRATIVE AGENT, REGISTRAR AND TRANSFER AGENT**State Street Bank International GmbH, Luxembourg Branch**

49, avenue J.F. Kennedy
L-1855 Luxembourg (Grand Duchy of Luxembourg)

(these functions have been delegated by Eurizon Capital S.A.)

INVESTMENT MANAGERS

Eurizon Capital S.A.

28, Boulevard de Kockelscheuer
L-1821 Luxembourg (Grand Duchy of Luxembourg)

Eurizon Capital SGR S.p.A.

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I-20121 Milan (Italy)

(this function has been delegated by Eurizon Capital S.A. to Eurizon Capital SGR S.p.A. for the Sub-Funds Eurizon Fund - Bond Inflation Linked, Eurizon Fund - Bond Corporate EUR Short Term, Eurizon Fund - Bond Corporate EUR, Eurizon Fund - Green Euro Credit, Eurizon Fund - Bond Aggregate EUR, Eurizon Fund - Global Bond, Eurizon Fund - Bond Euro High Yield, Eurizon Fund - Bond High Yield, Eurizon Fund - Bond Emerging Markets, Eurizon Fund - Bond Emerging Markets in Local Currencies ESG, Eurizon Fund - Euro Emerging Markets Bonds, Eurizon Fund - Italian Equity Opportunities, Eurizon Fund - Top European Research, Eurizon Fund - Equity Small Mid Cap Europe, Eurizon Fund - Equity USA, Eurizon Fund - Sustainable Japan Equity, Eurizon Fund - Sustainable Global Equity, Eurizon Fund - Equity Planet, Eurizon Fund - Equity Innovation, Eurizon Fund - Equity People, Eurizon Fund - Equity Circular Economy, Eurizon Fund - Equity High Dividend, Eurizon Fund - Absolute Green Bonds, Eurizon Fund - Absolute High Yield, Eurizon Fund - Absolute Return Solution, Eurizon Fund - Active Allocation, Eurizon Fund - Azioni Strategia Flessibile, Eurizon Fund - Bond Flexible, Eurizon Fund - Conservative Allocation, Eurizon Fund - Dynamic Asset Allocation, Eurizon Fund - Flexible Allocation, Eurizon Fund - Flexible Europe Strategy, Eurizon Fund - Flexible Multistrategy, Eurizon Fund - Flexible US Strategy, Eurizon Fund - Global Multi Credit, Eurizon Fund - Inflation Strategy, Eurizon Fund - Securitized Bond Fund and Eurizon Fund - Sustainable Multiasset)

Epsilon Associati SGR S.p.A. (short name: Epsilon SGR S.p.A.)

3, piazzetta Giordano dell'Amore
I-20121 Milan (Italy)

(this function has been delegated by Eurizon Capital S.A. to Epsilon Associati SGR S.p.A. for the Sub-Funds Eurizon Fund - Absolute Prudent and Eurizon Fund - Absolute Active)

Eurizon SLJ Capital LTD

90 Queen Street
EC4N 1SA London (United Kingdom)

(this function has been delegated by Eurizon Capital S.A. to Eurizon SLJ Capital LTD for the Sub-Funds Eurizon Fund - China Opportunity, Eurizon Fund - SLJ Flexible Global Macro, Eurizon Fund - SLJ Enhanced Currency Basket, Eurizon Fund - SLJ Local Emerging Markets Debt and Eurizon Fund - Bond Aggregate RMB)

Eurizon Capital Asia Limited

Unit 7507A2, Level 75, International Commerce Centre
No.1 Austin Road West
Kowloon, Hong Kong (Hong Kong)

(this function has been delegated by Eurizon Capital S.A. to Eurizon Capital Asia Limited for the Sub-Funds Eurizon Fund - Equity China A and Eurizon Fund - Asian Equity Opportunities)

INDEPENDENT AUDITOR OF THE INVESTMENT FUND AND OF THE MANAGEMENT COMPANY

Ernst & Young S.A.

35E, avenue John F. Kennedy
L - 1855 Luxembourg (Grand Duchy of Luxembourg)

CONSTITUTION

Eurizon Capital S.A., the Management Company, was incorporated as a Limited Company under the Laws of the Grand Duchy of Luxembourg. The Management Regulations were published in the “Memorial” on 28 September 1988.

Eurizon Fund (the “Fund”) was created in the Grand Duchy of Luxembourg on 27 July 1988 and is administered by Eurizon Capital S.A. (the “Management Company”) by virtue of Management Regulations published on 28 September 1988 in the “Mémorial, Recueil Spécial des Sociétés et Associations” in the Grand Duchy of Luxembourg, after submission to the “Registre de Commerce et des Sociétés” in Luxembourg. Amendments were made to the Management regulations and were published in the “Mémorial, Recueil Spécial des Sociétés et Associations” in the Grand Duchy of Luxembourg on 20 January 1991, 13 November 1992, 10 September 1998, 10 June 2000, 20 September 2002, 17 October 2003, 9 September 2005 and 3 July 2006. The notification of the filing with the “Registre de Commerce et des Sociétés” in Luxembourg of the latest modifications to the Management Regulations were published in the “Mémorial, Recueil Spécial des Sociétés et Associations” on 14 May 2007, 14 December 2007, 20 March 2008, 27 February 2009, 20 October 2009, 22 March 2010, 11 June 2010, 20 June 2011, 1 February 2012, 29 June 2012, on 28 April 2014, on 8 August 2014, on 16 January 2015, on 30 March 2015, on 5 June 2015, on 19 February 2016 and on 22 July 2016. The Management Regulations in force have been filed with the “Registre de Commerce et des Sociétés” in Luxembourg, where they may be consulted and where copies may be obtained.

The name of the Fund was modified pursuant to the decision made by the Board of Directors of the Management Company on 24 August 1998 from “Sanpaolo ECU Fund” to “Sanpaolo International Fund”. The Management Company has decided to modify the Fund’s name from “Sanpaolo International Fund” to “Eurizon EasyFund” with effective date 26 February 2008.

The Fund was formerly known as Eurizon EasyFund. Following a decision from the Board of Directors of the Management Company on 26 July 2016, it was resolved to change the name of the Fund to Eurizon Fund. This change became effective upon issuance of the Prospectus dated 17 February 2017.

The Fund is an umbrella fund. The Sub-Funds which are active during the period are listed below:

Line “Limited Tracking Error”:

Eurizon Fund - Bond EUR Short Term LTE
 Eurizon Fund - Bond EUR Medium Term LTE
 Eurizon Fund - Bond EUR Long Term LTE
 Eurizon Fund - Bond EUR 1-10 y LTE
 Eurizon Fund - Bond EUR All Maturities LTE
 Eurizon Fund - Bond Italy Floating Rate LTE
 Eurizon Fund - Bond Italy Short Term LTE
 Eurizon Fund - Bond Italy Medium Term LTE
 Eurizon Fund - Bond Italy Long Term LTE
 Eurizon Fund - Bond GBP LTE
 Eurizon Fund - Bond JPY LTE
 Eurizon Fund - Bond USD LTE
 Eurizon Fund - Bond USD Short Term LTE
 Eurizon Fund - Global Bond LTE
 Eurizon Fund - Bond Emerging Markets HC LTE
 Eurizon Fund - Bond Emerging Markets LC LTE
 Eurizon Fund - Bond Corporate EUR Short Term LTE
 Eurizon Fund - Equity Euro LTE
 Eurizon Fund - Equity Europe LTE
 Eurizon Fund - Equity Europe ESG LTE
 Eurizon Fund - Equity USA LTE
 Eurizon Fund - Equity USA ESG LTE
 Eurizon Fund - Equity North America LTE
 Eurizon Fund - Equity Japan LTE
 Eurizon Fund - Equity Pacific Ex-Japan LTE
 Eurizon Fund - Equity Emerging Markets LTE
 Eurizon Fund - Equity World LTE

Line "Factors":

Eurizon Fund - Bond Corporate Smart ESG
Eurizon Fund - Equity Italy Smart Volatility
Eurizon Fund - Equity China Smart Volatility
Eurizon Fund - Equity Emerging Markets Smart Volatility
Eurizon Fund - Equity World Smart Volatility

Line "Treasury Management":

Eurizon Fund - Money Market EUR T1
Eurizon Fund - Money Market USD T1
Eurizon Fund - Bond Short Term EUR T1

Line "Active - Market":

Eurizon Fund - Cash EUR
Eurizon Fund - Bond Inflation Linked
Eurizon Fund - Bond Corporate EUR Short Term
Eurizon Fund - Bond Corporate EUR
Eurizon Fund - Green Euro Credit
Eurizon Fund - Bond Aggregate EUR
Eurizon Fund - Bond Aggregate RMB
Eurizon Fund - Global Bond
Eurizon Fund - Bond Euro High Yield
Eurizon Fund - Bond High Yield
Eurizon Fund - Bond Emerging Markets
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG
Eurizon Fund - Euro Emerging Markets Bonds
Eurizon Fund - SLJ Local Emerging Markets Debt
Eurizon Fund - Italian Equity Opportunities
Eurizon Fund - Top European Research
Eurizon Fund - Equity Small Mid Cap Europe
Eurizon Fund - Equity USA
Eurizon Fund - Sustainable Japan Equity
Eurizon Fund - Equity China A
Eurizon Fund - Asian Equity Opportunities
Eurizon Fund - Equity Emerging Markets New Frontiers
Eurizon Fund - Sustainable Global Equity
Eurizon Fund - Equity Planet
Eurizon Fund - Equity Innovation
Eurizon Fund - Equity People
Eurizon Fund - Equity Circular Economy ⁽¹⁾
Eurizon Fund - Equity High Dividend ⁽²⁾

Line "Active - Strategy":

Eurizon Fund - Absolute Active
Eurizon Fund - Absolute Green Bonds
Eurizon Fund - Absolute High Yield
Eurizon Fund - Absolute Prudent
Eurizon Fund - Absolute Return Solution ⁽³⁾
Eurizon Fund - Active Allocation
Eurizon Fund - Azioni Strategia Flessibile
Eurizon Fund - Bond Flexible
Eurizon Fund - China Opportunity
Eurizon Fund - Conservative Allocation
Eurizon Fund - Dynamic Asset Allocation
Eurizon Fund - Flexible Allocation ⁽⁴⁾
Eurizon Fund - Flexible Europe Strategy
Eurizon Fund - Flexible Multistrategy
Eurizon Fund - Flexible US Strategy
Eurizon Fund - Global Multi Credit
Eurizon Fund - Inflation Strategy ⁽²⁾

Eurizon Fund - Securitized Bond Fund
Eurizon Fund - SLJ Flexible Global Macro
Eurizon Fund - SLJ Enhanced Currency Basket ⁽⁵⁾
Eurizon Fund - Sustainable Multiasset

⁽¹⁾ The Sub-Fund was launched on 18 March 2022.

⁽²⁾ The Sub-Fund was launched on 29 March 2022.

⁽³⁾ The Sub-Fund was launched on 28 March 2022.

⁽⁴⁾ The Sub-Fund was launched on 13 May 2022.

⁽⁵⁾ The Sub-Fund was liquidated on 24 February 2022.

The Sanpaolo Ecu Fund - Obligations and Sanpaolo Ecu Fund - Mixte Sub-Funds were launched on 29 November 1988.

The Sanpaolo Ecu Fund - Obligations France and Sanpaolo Ecu Fund - Actions France Sub-Funds were launched on 16 February 1990.

The Sanpaolo Ecu Fund - Actions Sub-Fund was launched on 20 February 1990.

The Sanpaolo Ecu Fund - Obligations Italie Sub-Fund was launched on 8 February 1993. The Sanpaolo Ecu Fund - Actions Italie Sub-Fund was launched on 6 April 1993 while the Sanpaolo Ecu Fund - Actions Allemagne and Sanpaolo Ecu Fund - Obligations Ibérie Sub-Funds were launched on 7 December 1993.

The Fund was renamed Sanpaolo International Fund pursuant to the decision made by the Board of Directors of the Management Company on 24 August 1998.

The Sub-Funds named Sanpaolo Ecu Fund - Obligations, Sanpaolo Ecu Fund - Mixte, Sanpaolo Ecu Fund - Actions, Sanpaolo Ecu Fund - Actions Allemagne, Sanpaolo Ecu Fund - Obligations Italie, Sanpaolo Ecu Fund - Actions Italie and Sanpaolo Ecu Fund - Actions France were respectively renamed Sanpaolo International Fund - Bonds Euro, Sanpaolo International Fund - Mixed, Sanpaolo International Fund - Equity Europe Small Cap, Sanpaolo International Fund - Equity Germany, Sanpaolo International Fund - Bonds Italy, Sanpaolo International Fund - Equity Italy and Sanpaolo International Fund - Equity France pursuant to the decision made by the Board of Directors of the Management Company on 24 August 1998.

The Sanpaolo Ecu Fund - Obligations France and Sanpaolo Ecu Fund - Obligations Ibérie Sub-Funds merged with effect from 26 September 1998 into the Sanpaolo International Fund - Bonds Euro Sub-Fund pursuant to the decision made by the Board of Directors of the Management Company on 24 August 1998.

The Sanpaolo International Fund - Equity USA, Sanpaolo International Fund - Equity Japan and Sanpaolo International Fund - Equity Europe Sub-Funds were launched on 15 October 1998.

The Sanpaolo International Fund - Bonds US\$, Sanpaolo International Fund - Bonds Yen and Sanpaolo International Fund - Equity Emerging Markets Far East Sub-Funds were launched on 20 October 1998.

The Sanpaolo International Fund - Bonds Italy Sub-Fund was renamed Euro Short Term on 1 February 1999.

The Sanpaolo International Fund - Bonds UK£, Sanpaolo International Fund - Bonds Emerging Markets, Sanpaolo International Fund - Equity Great Britain, and Sanpaolo International Fund - Equity Latin America Sub-Funds were launched on 15 February 1999.

The Sanpaolo International Fund - Equity Switzerland, Sanpaolo International Fund - Equity Scandinavia, Sanpaolo International Fund - Equity Canada, Sanpaolo International Fund - Equity Australia and Sanpaolo International Fund - Equity Africa Sub-Funds were launched on 15 July 1999.

The Sanpaolo International Fund - Bonds FrSw, Sanpaolo International Fund - Bonds Equity Emerging Markets Europe, Sanpaolo International Fund - Equity China, Sanpaolo International Fund - Euro Medium Term, Sanpaolo International Fund - Euro Long Term and Sanpaolo International Fund - Dollar Short Term Sub-Funds were launched on 16 July 1999.

The Sanpaolo International Fund - World Convertible Bonds Sub-Fund was launched on 16 September 1999.

The Sanpaolo International Fund - Autumn 36-100 Sub-Fund was launched on 18 October 1999.

The Sanpaolo International Fund - Winter 36-100 Sub-Fund was launched on 15 January 2000.

The Sanpaolo International Fund - Bond High Yield, Sanpaolo International Fund - Equity Energy and Materials, Sanpaolo International Fund - Equity Biotech, Sanpaolo International Fund - Equity Utilities, Sanpaolo International Fund - Equity Information Technology, Sanpaolo International Fund - Equity Finance, Sanpaolo International Fund - Equity Telecommunications, Sanpaolo International Fund -

Equity High Growth, Sanpaolo International Fund - Equity Media, Sanpaolo International Fund - Equity World Small Cap, Sanpaolo International Fund - Equity US Small Cap, Sanpaolo International Fund - Equity Pacific Small Cap, Sanpaolo International Fund - Equity Eastern Europe and Sanpaolo International Fund - Equity India Sub-Funds were launched on 14 July 2000.

The Sanpaolo International Fund - Obiettivo USA, Sanpaolo International Fund - Obiettivo Euro, Sanpaolo International Fund - Obiettivo Europa, Sanpaolo International Fund - Obiettivo Giappone, Sanpaolo International Fund - Obiettivo Italia and Sanpaolo International Fund - Obiettivo Paesi Emergenti Sub-Funds were launched on 11 June 2001.

The Sub-Funds known as Sanpaolo International Fund - Equity Biotech, Sanpaolo International Fund - Equity Energy and Materials, Sanpaolo International Fund - Equity Finance, Sanpaolo International Fund - Equity Media, Sanpaolo International Fund - Euro Short Term, Sanpaolo International Fund - Euro Medium Term, Sanpaolo International Fund - Euro Long Term, Sanpaolo International Fund - Bonds US\$ and Sanpaolo International Fund - Bonds Yen were respectively renamed Sanpaolo International Fund - Obiettivo Biofarma, Sanpaolo International Fund - Obiettivo Materie Prime, Sanpaolo International Fund - Obiettivo Finanza, Sanpaolo International Fund - Obiettivo Media, Sanpaolo International Fund - Obiettivo Euro Breve Termine, Sanpaolo International Fund - Obiettivo Euro Medio Termine, Sanpaolo International Fund - Obiettivo Euro Lungo Termine, Sanpaolo International Fund - Obiettivo Obbligazionario Dollari, Sanpaolo International Fund - Obiettivo Obbligazionario Yen pursuant to the decision made by the Board of Directors of the Management Company on 15 November 2001.

The Sub-Funds known as Sanpaolo International Fund - Equity Information Technology, Sanpaolo International Fund - Equity Telecommunications, Sanpaolo International Fund - Equity Utilities were respectively renamed Sanpaolo International Fund - Obiettivo Alta Tecnologia, Sanpaolo International Fund - Obiettivo Telecomunicazioni, Sanpaolo International Fund - Obiettivo Utilities pursuant to the decision made by the Board of Directors of the Management Company on 26 November 2001.

On 27 September 2002, the Sub-Funds Sanpaolo International Fund - Obiettivo USA, Sanpaolo International Fund - Equity Emerging Markets Europe, Sanpaolo International Fund - Equity Emerging Markets Far East, Sanpaolo International Fund - Equity World Small Cap, Sanpaolo International Fund - Equity Great Britain, Sanpaolo International Fund - Equity Australia, Sanpaolo International Fund - Equity Latin America, Sanpaolo International Fund - Equity China, Sanpaolo International Fund - Obiettivo Materie Prime, Sanpaolo International Fund - Obiettivo Media, Sanpaolo International Fund - Obiettivo Biofarma, Sanpaolo International Fund - Obiettivo Finanza, Sanpaolo International Fund - Equity Europe Small Cap, Sanpaolo International Fund - Equity US Small Cap, Sanpaolo International Fund - Mixed, Sanpaolo International Fund - Obiettivo Euro Breve Termine, Sanpaolo International Fund - Obiettivo Euro Medio Termine, Sanpaolo International Fund - Bonds Euro, Sanpaolo International Fund - Bonds FrSw, Sanpaolo International Fund - Bonds UK£, Sanpaolo International Fund - Dollar Short Term, Sanpaolo International Fund - World Convertible Bonds, Sanpaolo International Fund - Bonds Emerging Markets, Sanpaolo International Fund - Bond High Yield, were respectively renamed Sanpaolo International Fund - Obiettivo Nord America, Sanpaolo International Fund - Obiettivo Paesi Emergenti Europa, Medio Oriente ed Africa, Sanpaolo International Fund - Obiettivo Paesi Emergenti Asia, Sanpaolo International Fund - Small Cap Internazionale, Sanpaolo International Fund - Obiettivo Gran Bretagna, Sanpaolo International Fund - Obiettivo Oceania, Sanpaolo International Fund - Obiettivo America Latina, Sanpaolo International Fund - Obiettivo Cina, Sanpaolo International Fund - Obiettivo Energia & Materie Prime, Sanpaolo International Fund - Obiettivo Multimedia, Sanpaolo International Fund - Obiettivo Farma, Sanpaolo International Fund - Obiettivo Banche, Sanpaolo International Fund - Small Cap Europa, Sanpaolo International Fund - Small Cap USA, Sanpaolo International Fund - Obiettivo Bilanciato, Sanpaolo International Fund - Obiettivo Liquidità Euro, Sanpaolo International Fund - Obiettivo Euro Breve Termine, Sanpaolo International Fund - Obiettivo Euro Medio Termine, Sanpaolo International Fund - Obiettivo Obbligazionario Franchi Svizzeri, Sanpaolo International Fund - Obiettivo Obbligazionario Sterline, Sanpaolo International Fund - Obiettivo Liquidità Dollari, Sanpaolo International Fund - Obbligazioni Convertibili, Sanpaolo International Fund - Obbligazionario Paesi Emergenti, Sanpaolo International Fund - Obbligazionario High Yield.

On 27 September 2002, the Sub-Fund Sanpaolo International Fund - Equity Italy merged into the Sanpaolo International Fund - Obiettivo Italia Sub-Fund, the Sub-Funds Sanpaolo International Fund - Equity Euro, Sanpaolo International Fund - Equity France and Sanpaolo International Fund - Equity Germany merged into the Sanpaolo International Fund - Obiettivo Euro Sub-Fund, the Sub-Funds Sanpaolo International Fund - Equity Scandinavia and Sanpaolo International Fund - Equity Switzerland merged into the Sanpaolo International Fund - Obiettivo Europa Sub-Fund, the Sub-Funds Sanpaolo International Fund - Equity USA and Sanpaolo International Fund - Equity Canada merged into the Sanpaolo International Fund - Obiettivo Nord America Sub-Fund, the Sub-Fund Sanpaolo International Fund - Equity Japan merged into the Sanpaolo International Fund - Obiettivo Giappone Sub-Fund, the Sub-Funds Sanpaolo International Fund - Equity Africa and Sanpaolo International Fund - Equity Eastern Europe merged into the Sanpaolo International Fund - Obiettivo Paesi Emergenti Europa, Medio Oriente ed Africa Sub-Fund, the Sub-Funds Sanpaolo International Fund - Equity India and Sanpaolo International Fund - Obiettivo Paesi Emergent merged into the Sanpaolo International Fund - Obiettivo Paesi Emergenti Asia Sub-Fund, the Sub-Funds Sanpaolo International Fund - Equity High Growth and Sanpaolo International Fund - Equity Pacific Small merged into the Sanpaolo International Fund - Small Cap Internazionale Sub-Fund.

The Sub-Funds Sanpaolo International Fund - Obiettivo Industria, Sanpaolo International Fund - Obiettivo Beni Durevoli, Sanpaolo International Fund - Obiettivo Beni di Consumo and Sanpaolo International Fund - Obiettivo Assicurazioni were launched on 30 September 2002.

The Sub-Funds Sanpaolo International Fund - Orizzonte Protetto 6, Sanpaolo International Fund - Orizzonte Protetto 12, Sanpaolo International Fund - Orizzonte Protetto 24 and Sanpaolo International Fund - Euro Inflation Linked were launched on 31 March 2003.

On 7 November 2003, the Sub-Funds Sanpaolo International Fund - Obiettivo Liquidità Euro, Sanpaolo International Fund - Euro Inflation Linked and Sanpaolo International Fund - Autumn 36-100 were respectively renamed Sanpaolo International Fund - Valore Liquidità, Sanpaolo International Fund - Valore Reale and Sanpaolo International Fund - Valore Equilibrio.

On 7 November 2003, the Sub-Funds Sanpaolo International Fund - Small Cap USA and Sanpaolo International Fund - Small Cap Internazionale merged into the Sanpaolo International Fund - Small Cap Europa Sub-Fund and the Sub-Fund Sanpaolo International Fund - Winter 36-100 merged into the Sanpaolo International Fund - Valore Equilibrio Sub-Fund.

The Sub-Funds Sanpaolo International Fund - ABS Prudente and Sanpaolo International Fund - ABS Attivo were put into operation on 30 September 2005.

On 26 February 2008, the Sub-Funds Sanpaolo International Fund - Obiettivo Italia, Sanpaolo International Fund - Obiettivo Euro, Sanpaolo International Fund - Obiettivo Europa, Sanpaolo International Fund - Obiettivo Gran Bretagna, Sanpaolo International Fund - Obiettivo Nord America, Sanpaolo International Fund - Obiettivo Giappone, Sanpaolo International Fund - Obiettivo Oceania, Sanpaolo International Fund - Obiettivo Paesi Emergenti Europa, Sanpaolo International Fund - Medio Oriente ed Africa, Sanpaolo International Fund - Obiettivo Paesi Emergenti Asia, Sanpaolo International Fund - Obiettivo America Latina, Sanpaolo International Fund - Obiettivo Cina, Sanpaolo International Fund - Obiettivo Energia & Materie Prime, Sanpaolo International Fund - Obiettivo Industria, Sanpaolo International Fund - Obiettivo Beni Durevoli, Sanpaolo International Fund - Obiettivo Multimedia, Sanpaolo International Fund - Obiettivo Beni di Consumo, Sanpaolo International Fund - Obiettivo Farma, Sanpaolo International Fund - Obiettivo Banche, Sanpaolo International Fund - Obiettivo Assicurazioni, Sanpaolo International Fund - Obiettivo Alta Tecnologia, Sanpaolo International Fund - Obiettivo Telecomunicazioni, Sanpaolo International Fund - Obiettivo Utilities, Sanpaolo International Fund - Small Cap Europa, Sanpaolo International Fund - Valore Liquidità, Sanpaolo International Fund - Obiettivo Euro Breve Termine, Sanpaolo International Fund - Obiettivo Euro Medio Termine, Sanpaolo International Fund - Obiettivo Euro Lungo Termine, Sanpaolo International Fund - Obiettivo Obbligazionario Franchi Svizzeri, Sanpaolo International Fund - Obiettivo Obbligazionario Sterline, Sanpaolo International Fund - Obiettivo Liquidità Dollari, Sanpaolo International Fund - Obiettivo Obbligazionario Dollari, Sanpaolo International Fund - Obiettivo Obbligazionario Yen, Sanpaolo International Fund - Obbligazioni Convertibili, Sanpaolo International Fund - Obbligazionario Paesi Emergenti, Sanpaolo International Fund - Obbligazionario High Yield, Sanpaolo International Fund - Valore Reale were respectively renamed Sanpaolo International Fund - Equity Italy, Sanpaolo International Fund - Equity Euro, Sanpaolo International Fund - Equity Europe, Sanpaolo International Fund - Equity Great Britain, Sanpaolo International Fund - Equity North America, Sanpaolo International Fund - Equity Japan, Sanpaolo International Fund - Equity Oceania, Sanpaolo International Fund - Equity Emerging Markets Europe, Sanpaolo International Fund - Middle East & Africa, Sanpaolo International Fund - Equity Emerging Markets Asia, Sanpaolo International Fund - Equity Latin America, Sanpaolo International Fund - Equity China, Sanpaolo International Fund - Equity Energy & Materials, Sanpaolo International Fund - Equity Industrials, Sanpaolo International Fund - Equity Durable Goods, Sanpaolo International Fund - Equity Media, Sanpaolo International Fund - Equity Consumer Staples, Sanpaolo International Fund - Equity Pharma, Sanpaolo International Fund - Equity Banks, Sanpaolo International Fund - Equity Insurance, Sanpaolo International Fund - Equity High Tech, Sanpaolo International Fund - Equity Telecommunication, Sanpaolo International Fund - Equity Utilities, Sanpaolo International Fund - Equity Small Cap Europe, Sanpaolo International Fund - Cash EUR, Sanpaolo International Fund - Bond EUR Short Term, Sanpaolo International Fund - Bond EUR Medium Term, Sanpaolo International Fund - Bond EUR Long Term, Sanpaolo International Fund - Bond CHF, Sanpaolo International Fund - Bond GBP, Sanpaolo International Fund - Cash USD, Sanpaolo International Fund - Bond USD, Sanpaolo International Fund - Bond JPY, Sanpaolo International Fund - Bond Convertible, Sanpaolo International Fund - Bond Emerging Markets, Sanpaolo International Fund - Bond High Yield, Sanpaolo International Fund - Bond Inflation Linked.

On 7 July 2008, Eurizon Capital S.A. transferred the branch of activity corresponding to its Fund Administration activities to Sanpaolo Bank S.A. and has decided to delegate to the latter, according to the Management Company of the Fund, the functions of administrative agent, registrar and transfer agent on behalf of the Fund from this date.

On 27 February 2009, the Sub-Funds Eurizon EasyFund - Obiettivo Bilanciato, Eurizon EasyFund - Valore Equilibrio and Eurizon EasyFund - Equity Great Britain merged into the Sub-Funds Eurizon EasyFund - ABS Attivo, Eurizon EasyFund - ABS Prudente and Eurizon EasyFund - Equity Europe respectively. Furthermore, a new investment policy was adopted by the incorporating Sub-Fund Eurizon EasyFund - ABS Prudente.

On the same date, the Sub-Funds Eurizon EasyFund - Bond Convertible and Eurizon EasyFund - Bond CHF were respectively renamed Eurizon EasyFund - Bond Corporate EUR Short Term and Eurizon EasyFund - Bond International. Furthermore, a new investment policy was adopted by the two renamed Sub-Funds.

On 24 April 2009, the Sub-Funds Eurizon Capital Corporate Fund - Premium 5 and Eurizon Capital Corporate Fund - Premium 25 merged into the Sub-Fund Eurizon EasyFund - Bond Corporate EUR Short Term.

On 27 November 2009, the Sub-Funds Eurizon EasyFund - Equity Durable Goods and Eurizon EasyFund - Equity Banks were respectively renamed Eurizon EasyFund - Equity Consumer Discretionary and Eurizon EasyFund - Equity Financial.

On the same date, the Sub-Funds Eurizon EasyFund - Equity Media and Eurizon EasyFund - Equity Insurance merged into the Eurizon EasyFund - Equity Consumer Discretionary and Eurizon EasyFund - Equity Financial Sub-Funds respectively.

The Sub-Funds Eurizon EasyFund - Equity Emerging Markets and Eurizon EasyFund - Bond EUR Floating Rate were launched on 11 December 2009.

On 11 December 2009, the Sub-Fund Giotto Lux Fund - Monetario Plus merged into the Eurizon EasyFund - Cash EUR Sub-Fund, the Sub-Fund Giotto Lux Fund - Euro Medium Term merged into the Eurizon EasyFund - Bond EUR Medium Term Sub-Fund, the Sub-Fund Giotto Lux Fund - Euro Long Term merged into the Eurizon EasyFund - Bond EUR Long Term Sub-Fund, the Sub-Fund Giotto Lux Fund - Euro TV merged into the Eurizon EasyFund - Bond EUR Floating Rate Sub-Fund, the Sub-Fund Giotto Lux Fund - Global Credit Bond merged into the Eurizon EasyFund - Bond Corporate EUR Short Term Sub-Fund, the Sub-Fund Giotto Lux Fund - Global Government Bond merged into the Eurizon EasyFund - Bond International Sub-Fund, the Sub-Fund Giotto Lux Fund - Equity Italy merged into the Eurizon EasyFund - Equity Italy Sub-Fund, the Sub-Fund Giotto Lux Fund - Equity Euro merged into the Eurizon EasyFund - Equity Euro Sub-Fund, the Sub-Fund Giotto Lux Fund - Equity Europe ex Euro merged into the Eurizon EasyFund - Equity Europe Sub-Fund, the Sub-Fund Giotto Lux Fund - Equity Europe Small Cap merged into the Eurizon EasyFund - Equity Small Cap Europe Sub-Fund, the Sub-Fund Giotto Lux Fund - Equity North America merged into the Eurizon EasyFund - Equity North America Sub-Fund, the Sub-Fund Giotto Lux Fund - Equity Japan merged into the Eurizon EasyFund Equity Japan Sub-Fund, the Sub-Fund Giotto Lux Fund - Equity Pacific merged into the Eurizon EasyFund - Equity Oceania Sub-Fund, the Sub-Fund Giotto Lux Fund - Equity Emerging Markets merged into the Eurizon EasyFund - Equity Emerging Markets Sub-Fund, the Sub-Fund Giotto Lux Fund - Absolute Bond merged into the Eurizon EasyFund - ABS Prudente Sub-Fund.

The Sub-Fund Eurizon EasyFund - Focus Azioni Strategia Flessibile was launched on 20 May 2010.

The Sub-Funds Eurizon EasyFund - GT Asset Allocation and Eurizon EasyFund - Trend were launched on 19 January 2012.

A rebranding of the below listed Sub-Funds occurred on 1 February 2012:

Previous name	New Name
Eurizon EasyFund - Equity Italy	Eurizon EasyFund - Equity Italy LTE
Eurizon EasyFund - Equity Euro	Eurizon EasyFund - Equity Euro LTE
Eurizon EasyFund - Equity Europe	Eurizon EasyFund - Equity Europe LTE
Eurizon EasyFund - Equity North America	Eurizon EasyFund - Equity North America LTE
Eurizon EasyFund - Equity Japan	Eurizon EasyFund - Equity Japan LTE
Eurizon EasyFund - Equity Oceania	Eurizon EasyFund - Equity Oceania LTE
Eurizon EasyFund - Equity Emerging Markets	Eurizon EasyFund - Equity Emerging Markets LTE
Eurizon EasyFund - Equity Emerging Markets Europe Middle East & Africa	Eurizon EasyFund - Equity Emerging Markets EMEA LTE
Eurizon EasyFund - Equity Emerging Markets Asia	Eurizon EasyFund - Equity Emerging Markets Asia LTE
Eurizon EasyFund - Equity Latin America	Eurizon EasyFund - Equity Latin America LTE
Eurizon EasyFund - Equity China	Eurizon EasyFund - Equity China LTE
Eurizon EasyFund - Equity Energy & Materials	Eurizon EasyFund - Equity Energy & Materials LTE
Eurizon EasyFund - Equity Industrials	Eurizon EasyFund - Equity Industrials LTE
Eurizon EasyFund - Equity Consumer Discretionary	Eurizon EasyFund - Equity Consumer Discretionary LTE
Eurizon EasyFund - Equity Consumer Staples	Eurizon EasyFund - Equity Consumer Staples LTE
Eurizon EasyFund - Equity Pharma	Eurizon EasyFund - Equity Pharma LTE
Eurizon EasyFund - Equity Financial	Eurizon EasyFund - Equity Financial LTE
Eurizon EasyFund - Equity High Tech	Eurizon EasyFund - Equity High Tech LTE
Eurizon EasyFund - Equity Telecommunication	Eurizon EasyFund - Equity Telecommunication LTE
Eurizon EasyFund - Equity Utilities	Eurizon EasyFund - Equity Utilities LTE
Eurizon EasyFund - Bond EUR Floating Rate	Eurizon EasyFund - Bond EUR Floating Rate LTE
Eurizon EasyFund - Bond EUR Short Term	Eurizon EasyFund - Bond EUR Short Term LTE
Eurizon EasyFund - Bond EUR Medium Term	Eurizon EasyFund - Bond EUR Medium Term LTE
Eurizon EasyFund - Bond EUR Long Term	Eurizon EasyFund - Bond EUR Long Term LTE
Eurizon EasyFund - Bond International	Eurizon EasyFund - Bond International LTE
Eurizon EasyFund - Bond GBP	Eurizon EasyFund - Bond GBP LTE
Eurizon EasyFund - Cash USD	Eurizon EasyFund - Treasury USD
Eurizon EasyFund - Bond USD	Eurizon EasyFund - Bond USD LTE
Eurizon EasyFund - Bond JPY	Eurizon EasyFund - Bond JPY LTE
Eurizon EasyFund - Focus Azioni Strategia Flessibile	Eurizon EasyFund - Azioni Strategia Flessibile
Eurizon EasyFund - ABS Prudente	Eurizon EasyFund - Absolute Prudente
Eurizon EasyFund - ABS Attivo	Eurizon EasyFund - Absolute Attivo

On 10 February 2012, the Sub-Fund Eurizon Liquidity Fund - EUR T0 merged into the Eurizon EasyFund - EUR Liquidity Sub-Fund launched on this date, and the Sub-Fund Eurizon Capital Corporate Fund - Corporate Bond merged into the Eurizon EasyFund - Bond Corporate EUR Sub-Fund launched on this date.

On 7 March 2012, the Sub-Fund Eurizon EasyFund - Bond Emerging Markets in Local Currencies was launched.

On 23 April 2012, the Sub-Fund Eurizon EasyFund - Equity Emerging Markets New Frontiers LTE was launched.

On 29 June 2012, the Sub-Fund Eurizon Stars Fund - Euro Floating merged into the Eurizon EasyFund - Bond EUR Floating Rate LTE Sub-Fund, the Sub-Fund Eurizon Stars Fund - Bond European High Yield merged into the Eurizon EasyFund - Bond High Yield Sub-Fund, the Sub-Fund Eurizon Stars Fund - European Small Cap Equity merged into the Eurizon EasyFund - Equity Small Cap Europe Sub-Fund, the Sub-Fund Eurizon Stars Fund - Total Return merged into the Eurizon EasyFund - Absolute Attivo Sub-Fund, Eurizon Stars Fund - Italian Equity Sub-Fund merged into Eurizon EasyFund - Equity Italy Sub-Fund launched on this date and Eurizon Stars Fund - European Equity Sub-Fund merged into Eurizon EasyFund - Equity Europe Sub-Fund launched on this date.

The Sub-Fund Eurizon EasyFund - Equity Eastern Europe was launched on 24 July 2012.

The Sub-Fund Eurizon EasyFund - EUR Liquidity was liquidated on 23 April 2014.

The Sub-Fund Eurizon EasyFund - Flexible Beta Total Return was launched on 19 September 2014 due to a merger from Eurizon Investment Sicav - Flexible Beta Total Return on the same date.

The Sub-Fund Eurizon EasyFund - Dynamic Asset Allocation was launched on 19 September 2014 due to a merger from Eurizon Investment Sicav - Dynamic Asset Allocation on the same date.

The Sub-Fund Eurizon EasyFund - Bond Flexible was launched on 28 July 2014 and first NAV was calculated on 3 October 2014.

The Sub-Fund Eurizon EasyFund - Equity Absolute Return was launched on 28 July 2014 and first NAV was calculated on 6 October 2014.

The Sub-Fund Eurizon EasyFund - Multiasset was launched on 28 July 2014 and first NAV was calculated on 6 October 2014.

On 16 January 2015, the Sub-Funds Eurizon Investment SICAV - Scudo and Eurizon Investment SICAV - Strategic Europe merged into the Sub-Fund Eurizon EasyFund - Absolute Prudente, the Sub-Fund Eurizon Investment SICAV - Europe Equities merged into the Sub-Fund Eurizon EasyFund - Equity Europe LTE and the Sub-Funds Eurizon Investment SICAV - EMU Cash, Eurizon Multiasset Fund - Euro Cash and Eurizon Investment SICAV - Euro Short Term merged into the Sub-Fund Eurizon EasyFund - Cash EUR.

The Sub-Fund Eurizon EasyFund - Treasury EUR T1 was launched on 24 March 2015.

On 10 July 2015, the Sub-Funds Eurizon EasyFund - Orizzonte Protetto 6, Eurizon EasyFund - Orizzonte Protetto 12, and Eurizon EasyFund - Orizzonte Protetto 24 merged into the Sub-Fund Eurizon Opportunità Flessibile 15.

On 25 January 2016, the Sub-Funds Eurizon EasyFund - Flexible Multistrategy and Eurizon EasyFund - Equity USA were launched.

On 13 July 2016, the Sub-Funds Eurizon EasyFund - Equity Small Mid Cap Italy, Eurizon EasyFund - Securitized Bond Fund, Eurizon EasyFund - SLJ Global FX, Eurizon EasyFund - SLJ Global Liquid Macro and Eurizon EasyFund - Top European Research were launched.

On 25 November 2016, the Sub-Funds Eurizon EasyFund - GT Asset Allocation and Eurizon EasyFund - Trend merged into Eurizon Epsilon - Absolute Q Multistrategy.

On 17 February 2017 the Sub Funds Eurizon Fund - Equity Energy & Materials LTE, Eurizon Fund - Equity Industrials LTE, Eurizon Fund - Equity Consumer Discretionary LTE, Eurizon Fund - Equity Consumer Staples LTE, Eurizon Fund - Equity Pharma LTE, Eurizon Fund - Equity High Tech LTE, Eurizon Fund - Equity Telecommunication LTE and Eurizon Fund - Equity Utilities LTE merged into Eurizon Fund - Equity World Smart Volatility.

A rebranding of the below listed Sub-Funds occurred on 17 February 2017:

Previous name	Current name
Eurizon EasyFund - Equity Italy LTE	Eurizon Fund - Equity Italy Smart Volatility
Eurizon EasyFund - Equity China LTE	Eurizon Fund - Equity China Smart Volatility

Previous name	Current name
Eurizon EasyFund - Equity Emerging Markets Asia LTE	Eurizon Fund - Equity Emerging Markets Smart Volatility
Eurizon EasyFund - Equity Financial LTE	Eurizon Fund - Equity World Smart Volatility
Eurizon EasyFund - Equity Small Cap Europe	Eurizon Fund - Equity Small Mid Cap Europe
Eurizon EasyFund - Equity Emerging Markets New Frontiers LTE	Eurizon Fund - Equity Emerging Markets New Frontiers
Eurizon EasyFund - Multiasset	Eurizon Fund - Multiasset Income

On 24 February 2017 the Sub-Funds Eurizon Fund - Equity Emerging Markets EMEA LTE and Eurizon Fund - Equity Latin America LTE merged into Eurizon Fund - Equity Emerging Markets Smart Volatility and Eurizon Fund - Equity Europe merged into Eurizon Fund - Top European Research.

The Sub-Funds Eurizon Fund - Sustainable Global Equity, Eurizon Fund - Bond Aggregate EUR and Eurizon Fund - Global Multi Credit were launched on 24 February 2017.

The Sub-Fund Eurizon Fund - SLJ Emerging Local Markets Debt was launched on 11 April 2017.

The Sub-Fund Eurizon Fund - Equity Japan was launched on 6 October 2017 following the merger of the Eurizon MM Collection Fund – Daiwa Equity Japan into Eurizon Fund – Equity Japan.

The Sub-Fund Eurizon Fund - Equity China A was launched on 21 November 2017.

The Sub-Fund Eurizon Fund - Absolute High Yield was launched on 27 November 2017.

The Sub-Fund Eurizon Fund - Bond International was launched on 6 December 2017.

The Sub-Fund Eurizon Fund - SLJ Local Emerging Markets Debt (formerly Eurizon Fund - SLJ Emerging Local Market Debt) was renamed on 15 December 2017 pursuant the decision made by the Board of Directors of the Management Company.

The Sub-Fund Eurizon Fund - Absolute Green Bonds was launched on 10 January 2018.

The Sub-Fund Eurizon Fund - Bond Corporate Smart ESG was launched on 31 January 2018.

The Sub-Fund Eurizon Fund - Equity Eastern Europe was liquidated on 7 February 2018.

The Sub-Fund Eurizon Fund - Bond Aggregate RMB was launched on 23 February 2018.

The Sub-Fund Eurizon Fund - Global Equity Alpha was launched on 17 May 2018 following the merger of the Eurizon Investment SICAV - Global Equity Alpha into Eurizon Fund - Global Equity Alpha.

The Sub-Fund Eurizon Fund - Bond EUR Floating Rate (formerly Eurizon Fund - Bond EUR Floating Rate LTE) was renamed on 13 July 2018.

The Sub-Fund Eurizon Fund - Bond Euro High Yield was launched on 14 November 2018.

The Sub-Fund Eurizon Fund - Money Market USD T1 was launched on 11 June 2019.

The Sub-Fund Eurizon Fund - Bond Emerging Markets in Local Currencies ESG was launched on 25 June 2019.

The Sub-Funds Eurizon Fund - Flexible US Strategy and Eurizon Fund - Flexible Europe Strategy were launched on 28 June 2019.

The Sub-Fund Eurizon Fund - Equity Market Neutral was launched on 4 July 2019.

A rebranding of the below listed Sub-Funds occurred on 5 July 2019:

Previous Name	Current Name
Eurizon Fund - SLJ Global Liquid Macro	Eurizon Fund - SLJ Flexible Global Macro
Eurizon Fund - SLJ Global FX	Eurizon Fund - SLJ Enhanced Currency Basket
Eurizon Fund - Bond International	Eurizon Fund - Global Bond
Eurizon Fund - Equity Italy	Eurizon Fund - Italian Equity Opportunities
Eurizon Fund - Absolute Attivo	Eurizon Fund - Absolute Active
Eurizon Fund - Absolute Prudente	Eurizon Fund - Absolute Prudent
Eurizon Fund - Treasury USD	Eurizon Fund - Bond USD Short Term LTE
Eurizon Fund - Multiasset Income	Eurizon Fund - Conservative Allocation
Eurizon Fund - Flexible Beta Total Return	Eurizon Fund - Active Allocation
Eurizon Fund - Treasury EUR T1	Eurizon Fund - Bond Short Term EUR T1

On 5 July 2019, the Sub-Funds Eurizon Fund - Equity Absolute Return and Eurizon Fund - Global Equity Alpha merged into the Sub-Fund Eurizon Fund - Equity Market Neutral. The Sub-Fund Eurizon Fund - Bond Emerging Markets in Local Currencies merged into the Sub-Fund Eurizon Fund - SLJ Local Emerging Markets Debt. The Sub-Fund Eurizon Fund - Equity Small Mid Cap Italy merged into the Sub-Fund Eurizon Fund - Italian Equity Opportunities.

A rebranding of the below listed Sub-Funds occurred on 9 August 2019:

Previous Name	Current Name
Eurizon Fund - Equity Oceania LTE	Eurizon Fund - Equity Pacific ex-Japan LTE
Eurizon Fund - Bond International LTE	Eurizon Fund - Global Bond LTE

The Sub-Fund Eurizon Fund - Equity USA LTE was launched on 26 August 2019.

The Sub-Funds Eurizon Fund - Bond Italy Short Term LTE, Eurizon Fund - Bond Italy Medium Term LTE and Eurizon Fund - Bond Italy Long Term LTE were launched on 27 August 2019.

The Sub-Fund Eurizon Fund - Bond EUR All Maturities LTE was launched on 28 August 2019.

The Sub-Fund Eurizon Fund - Bond Emerging Markets HC LTE was launched on 3 September 2019.

The Sub-Fund Eurizon Fund - Bond Corporate EUR Short Term LTE was launched on 9 September 2019.

The Sub-Fund Eurizon Fund - Bond Emerging Markets LC LTE was launched on 3 October 2019.

The Sub-Funds Eurizon Fund - Equity Planet, Eurizon Fund - Equity Innovation and Eurizon Fund - Equity People were launched on 25 November 2019.

The Sub-Fund Eurizon Fund - Money Market EUR T1 was launched on 9 December 2019.

The Sub-Funds Eurizon Fund - Equity Europe ESG LTE and Eurizon Fund - Equity USA ESG LTE were launched on 12 May 2020.

The Sub-Fund Eurizon Fund - Equity Japan renamed to Eurizon Fund - Sustainable Japan Equity on 19 February 2021.

The Sub-Fund Eurizon Fund - Bond EUR Floating Rate renamed to Eurizon Fund - Bond Italy Floating Rate LTE on 19 February 2021.

The Sub-Funds Eurizon Fund - Euro Emerging Market Bonds and Eurizon Fund - Green Euro Credit were launched on 23 February 2021.

The Sub-Funds Eurizon Fund - Bond EUR 1-10 Y LTE, Eurizon Fund - Equity World LTE and Eurizon Fund - Sustainable Multiasset were launched on 24 February 2021.

The Sub-Fund Eurizon Fund - Asian Equity Opportunities was launched on 14 May 2021.

The Sub-Fund Eurizon Fund - China Opportunity was launched on 22 September 2021.

The Sub-Fund Eurizon Fund - SLJ Enhanced Currency Basket was liquidated on 24 February 2022.

The Sub-Fund Eurizon Fund - Equity Circular Economy was launched on 18 March 2022.

The Sub-Fund Eurizon Fund - Absolute Return Solution was launched on 28 March 2022.

The Sub-Funds Eurizon Fund - Equity Equity High Dividend and Eurizon Fund - Inflation Strategy were launched on 29 March 2022.

The Sub-Fund Eurizon Fund - Flexible Allocation was launched on 13 May 2022.

The different Units which are available to investors for all Sub-Funds are detailed in note “Units of the Fund” of the notes to the financial statements.

GENERAL MEETINGS

The Annual General Meeting of the Management Company takes place every year at the registered office, or at any other location in Luxembourg specified in the convening notice, within six months of the end of each financial year.

INFORMATION FOR FUND UNITHOLDERS

Copies of audited annual reports as at 31 December and copies of the unaudited semi-annual reports as at 30 June are available free of charge to Unitholders at the Depositary Bank, other establishments specified by the latter, and at the registered office of the Management Company.

The periodic reports contain all information relative to the Fund, to the composition and development of its assets.

The financial year begins on 1 January and ends on 31 December.

The Net Asset Value is published every day on the Management Company’s website www.eurizoncapital.com

The Net Asset Value as well as the subscription and redemption prices of the Fund Units can also be obtained from the Depositary Bank.

Other information intended for participants is published in the “Mémorial, Recueil Spécial des Sociétés et Associations” and in the “Registre de Commerce et des Sociétés” in Luxembourg, if this publication is specified by the Management Regulations or by law.

GLOBAL EXPOSURE AND EXPECTED LEVEL OF LEVERAGE

The method used to calculate the global exposure is the commitment approach for all the Sub-Funds except for the following Sub-Funds which are using the method of the absolute historical Value at Risk (“VaR”):

- Eurizon Fund - Active Allocation
- Eurizon Fund - Bond Flexible
- Eurizon Fund - Flexible Multistrategy
- Eurizon Fund - SLJ Flexible Global Macro

Sub-Fund	Historical VaR (1m, 99%) 01/01/2022 - 30/06/2022			Leverage Sum of Notionals 01/01/2022 - 30/06/2022
	Min	Max	Average	Average
Eurizon Fund - Active Allocation	3,21%	6,36%	4,65%	99,34%
Eurizon Fund - Bond Flexible	0,80%	5,34%	2,49%	167,97%
Eurizon Fund - Flexible Multistrategy	1,67%	3,28%	2,67%	95,50%
Eurizon Fund - SLJ Flexible Global Macro	4,54%	7,55%	6,22%	159,23%

REMUNERATION POLICY

The Remuneration Policy of Eurizon Capital S.A. (hereinafter also referred as the "Company") is based on the principles applied in the Intesa Sanpaolo Group including:

- alignment with the interests of shareholders, customers and their assets under management, the medium and long term strategies and objectives, under a framework of reference rules aimed at avoiding conflict of interests, and at the proper control of current and future business risks and ensuring an adequate level of liquidity and capitalization;
- consistency with and promotion of sound and effective risk management and discouragement of risk-taking which is inconsistent with the risk profile, rules or instruments of incorporation of the assets managed;

The Remuneration Policy has been prepared on the basis of the Intesa Sanpaolo Group's remuneration policies and, for what is not in conflict, not governed or more restrictive, in compliance with European and national regulations governing the asset management industry:

- the Law of 12 July 2013 on alternative investment fund managers (transposing the EU Directive 2011/61/EU - the AIFM Directive), and
- the Law of 17 December 2010 relating to undertakings for collective investment (transposing the EU Directive 2014/91/UE - the UCITS V Directive).

Governance Structure

All incentives and reward systems for the Company's personnel are subject to the following types of conditions:

- activation conditions for the Group and the Company, consisting of liquidity, capitalisation and financial parameters;
- financing conditions of the mechanism of bonus funding for the Group and the Company, according to a top-down approach such as to take into account the exceeding of certain liquidity, capitalisation and financial parameters, in the first place at the level of the Group and, therefore, of the Company;
- individual access condition, meaning the level of achievement of the individual performance objectives, subject to the verification of the absence of individual compliance breaches. The individual performance objectives include financial as well as non-financial criteria.

The Board of Directors of the Company establishes and reviews annually the remuneration policy of the Company and ensures consistency with the overall policy of the Company in terms of risk-taking, the strategy and long-term, corporate governance structure and internal control objectives. It involves the Conducting Officers, each for their own responsibilities, in the definition and implementation of the Remuneration Policy.

The Company decided to entrust the Independent Directors Committee with the advisory and consulting functions aimed to support the Board of Directors in all activities relating to remuneration, defined in accordance with the principles set out in the ESMA Guidelines on sound remuneration policies (ESMA 232/2013 and 411/2016). The Committee is entirely composed of independent members. External persons can still participate in the meetings of the Committee in relation to specific items.

The internal process related to the governance of remuneration involves the Human Resources, the Risk Management, the Compliance and the Operations & Finance departments, each under the supervision of the respective Conducting Officer.

The Corporate Control Functions verify, for each area of competence (Risk Management, Compliance, Internal Audit), the alignment of the remuneration practices with the approved policies and the applicable regulations.

The ex-ante annual independent internal review of the remuneration system concluded its design to be appropriate.

Compensation Structure

The compensation of personnel includes:

- Fixed component, defined on the basis of the contractual category, the role held and the extent of responsibilities, reflecting the experience and skills required, as well as the quality of the contribution to corporate results;
 - Variable component, linked to employee's performance and aligned with the annual results actually achieved and the risks prudentially assumed.
-

The criteria for the definition of the Company incentive systems, in application of the Intesa Sanpaolo Group's remuneration policy, aimed at ensuring the correlation between remuneration, performance and risks are, among others:

- the measurement of performance from multiple perspectives in order to align the management and employees behaviour to medium and long term strategic drivers, both quantitative (profitability, growth, productivity, cost of risk / sustainability) and qualitative (strategic actions or projects and managerial quality), on different perimeters (Group / Structure / Individual);
- the principle of selectivity, by differentiating the best performances and assigning higher bonuses;
- the principle of financial sustainability, by the definition of a bonus pool correlated to the performance of a Group parameter, currently identified as Income before tax from continuing operations and the use of a solidarity mechanism, according to which the amount of total bonuses paid to the employees of each Business Unit depends in part on the Group's overall performance (reflected in the size of the bonus pool) and in part on the degree of expected contribution to the Group's results;
- the definition of target bonus for roles and professional clusters to be used across all Group, in order to guarantee internal balance and the ongoing benchmarking between roles and/or professional clusters Group target bonuses and external market practices;
- the verification of the so-called individual compliance breaches as a restriction to bonus accrual (disciplinary measures, serious findings received from the Bank's control functions, sanctions by the Supervisory Authorities).

Vesting of the variable remuneration for Risk Takers is governed by specific rules in terms of:

- Deferral mechanisms;
- Payment partly in cash and partly in instruments and retention period for units/shares of funds;
- *Ex-post* adjustment mechanisms - *malus* or clawback.

Compensation for 2022

In accordance with the Law as of 17 December 2010 on Undertakings for Collective Investments (as subsequently amended) in conjunction with the guidelines on sound remuneration policies under UCITS published by the European Securities and Markets Authority (ESMA), the Company has identified individuals who have a material impact of the Company's risk profile (Material Risk Takers).

The regulations provide rules in relation to the variable component of the compensation of Risk Takers, indicating that:

- at least 40% of the variable component (60% for significant bonuses) must be subject to deferred payment for a period of 3 years (5 years for significant bonuses);
- a substantial portion (at least 50%) is paid out in units / shares of funds managed by the Company, or equivalent instruments; said percentage is applied, in the same proportion, to both the deferred and upfront portions of the variable component;
- there is a specific holding period (of no less than 2 years for the upfront component, and shorter for the deferred portion) for the vesting of the financial instruments referenced above.

In case the Variable Compensation is lower than EUR 80 000, the Material Risk Takers receive their entire Variable Compensation in cash without any deferral.

Eurizon Fund

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2022		31 December 2021		31 December 2020	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
Eurizon Fund - Bond EUR Short Term LTE							
Class R Units	EUR	39 178 649,92	134,70	27 324 529,33	137,90	35 016 941,38	139,47
Class Z Units	EUR	1 439 815 684,07	149,73	1 212 651 844,28	153,16	1 156 110 877,59	154,62
Total net assets	EUR	1 478 994 333,99		1 239 976 373,61		1 191 127 818,97	
Eurizon Fund - Bond EUR Medium Term LTE							
Class R Units	EUR	19 523 685,08	317,43	18 046 051,96	337,44	19 236 383,68	343,17
Class Z Units	EUR	1 204 589 507,49	356,59	1 356 632 873,38	378,69	1 253 263 622,13	384,31
Total net assets	EUR	1 224 113 192,57		1 374 678 925,34		1 272 500 005,81	
Eurizon Fund - Bond EUR Long Term LTE							
Class R Units	EUR	21 164 752,65	218,62	24 559 217,44	263,58	34 389 203,15	278,70
Class Z Units	EUR	3 642 180 318,49	244,00	3 893 896 610,00	293,89	3 745 836 431,26	310,13
Total net assets	EUR	3 663 345 071,14		3 918 455 827,44		3 780 225 634,41	
Eurizon Fund - Bond EUR 1-10 Y LTE							
Class Z Units	EUR	727 061 925,50	92,02	256 808 029,60	99,02	—	—
Total net assets	EUR	727 061 925,50		256 808 029,60		—	
Eurizon Fund - Bond EUR All Maturities LTE							
Class Z Units	EUR	661 118 782,58	85,39	362 384 207,88	97,17	552 479 583,82	101,07
Total net assets	EUR	661 118 782,58		362 384 207,88		552 479 583,82	
Eurizon Fund - Bond Italy Floating Rate LTE							
Class R Units	EUR	95 502 620,08	128,77	18 563 121,18	129,87	19 194 493,29	130,79
Class Z Units	EUR	57 041 316,95	139,41	49 826 646,51	140,38	49 361 096,76	140,91
Class ZD Units	EUR	29 652 631,22	99,01	29 917 953,73	99,89	—	—
Total net assets	EUR	182 196 568,25		98 307 721,42		68 555 590,05	
Eurizon Fund - Bond Italy Short Term LTE							
Class Z Units	EUR	210 030 283,62	97,84	209 077 516,54	100,09	141 571 973,02	100,95
Total net assets	EUR	210 030 283,62		209 077 516,54		141 571 973,02	
Eurizon Fund - Bond Italy Medium Term LTE							
Class Z Units	EUR	210 039 967,11	95,58	373 058 849,28	101,83	166 013 529,94	103,31
Total net assets	EUR	210 039 967,11		373 058 849,28		166 013 529,94	
Eurizon Fund - Bond Italy Long Term LTE							
Class Z Units	EUR	230 875 808,84	87,15	363 290 312,25	104,63	145 735 202,06	109,83
Total net assets	EUR	230 875 808,84		363 290 312,25		145 735 202,06	
Eurizon Fund - Bond GBP LTE							
Class R Units	EUR	8 202 758,35	151,16	10 020 639,53	181,96	10 071 865,82	181,07
Class RH Units	EUR	820 049,85	159,31	1 192 777,40	188,61	2 177 706,08	201,81
Class Z Units	EUR	112 247 963,91	171,21	94 380 833,38	205,87	63 059 487,45	204,42
Class ZD Units	EUR	9 116,69	96,66	11 023,39	116,88	11 055,92	117,23
Class ZH Units	EUR	39 660 025,26	181,38	48 469 494,81	214,41	48 724 819,34	228,87
Total net assets	EUR	160 939 914,06		154 074 768,51		124 044 934,61	
Eurizon Fund - Bond JPY LTE							
Class R Units	EUR	11 308 153,55	94,26	13 882 150,01	106,18	15 036 596,99	110,52
Class RH Units	EUR	708 475,69	148,98	644 686,86	154,41	764 827,64	156,38
Class Z Units	EUR	445 593 923,52	106,56	517 953 744,30	119,92	307 298 751,09	124,54
Class ZH Units	EUR	133 811 405,13	205,90	80 221 597,79	213,05	135 691 151,71	215,33
Total net assets	EUR	591 421 957,89		612 702 178,96		458 791 327,43	
Eurizon Fund - Bond USD LTE							
Class R Units	EUR	30 428 314,07	189,23	27 723 199,58	191,54	28 971 002,30	183,72
Class RH Units	EUR	9 193 308,13	185,81	4 582 442,72	206,14	6 543 886,22	214,53
Class Z Units	EUR	1 306 619 310,00	214,52	1 081 811 679,73	216,90	606 517 005,22	207,59
Class ZD Units	EUR	21 747,89	126,15	22 100,26	128,19	21 352,04	123,85
Class ZH Units	EUR	1 164 789 239,67	209,92	599 379 644,76	232,86	870 005 292,99	241,93
Total net assets	EUR	2 511 051 919,76		1 713 519 067,05		1 512 058 538,77	
Eurizon Fund - Bond USD Short Term LTE							
Class R Units	EUR	56 922 540,32	122,27	42 590 104,03	115,58	35 227 348,33	108,39
Class Z Units	EUR	43 216 266,40	132,82	68 031 087,41	125,43	41 241 853,62	117,42
Class Z2 Units	USD	1 628 818,67	99,75	1 697 357,83	107,12	10 789,92	107,90
Total net assets	EUR	101 767 625,39		112 113 768,14		76 478 020,49	
Eurizon Fund - Global Bond LTE							
Class R Units	EUR	6 256 001,04	153,14	7 011 435,63	164,30	17 568 301,62	164,14
Class RH Units	EUR	2 367 426,76	145,29	2 921 648,15	160,71	6 648 509,10	166,71
Class Z Units	EUR	125 052 760,87	167,37	187 615 613,76	179,38	118 162 276,99	178,83
Class ZH Units	EUR	9 765 836,99	158,87	8 182 726,09	175,51	11 010 114,89	181,60
Total net assets	EUR	143 442 025,66		205 731 423,63		153 389 202,60	

Eurizon Fund

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2022		31 December 2021		31 December 2020	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
Eurizon Fund - Bond Emerging Markets HC LTE							
Class Z Units	EUR	92 293 987,39	84,76	105 354 180,53	96,85	183 080 518,26	92,38
Class ZH Units	EUR	18 865 001,98	77,19	23 719 994,03	97,11	50 415 197,36	100,66
Total net assets	EUR	111 158 989,37		129 074 174,56		233 495 715,62	
Eurizon Fund - Bond Emerging Markets LC LTE							
Class Z Units	EUR	388 457 479,74	86,87	412 374 926,73	92,25	480 064 633,90	94,79
Total net assets	EUR	388 457 479,74		412 374 926,73		480 064 633,90	
Eurizon Fund - Bond Corporate EUR Short Term LTE							
Class Z Units	EUR	309 708 913,23	92,58	715 200 987,84	99,28	1 012 741 856,96	99,61
Total net assets	EUR	309 708 913,23		715 200 987,84		1 012 741 856,96	
Eurizon Fund - Equity Euro LTE							
Class Z Units	EUR	48 532 984,83	149,07	65 672 951,84	181,45	84 878 768,17	147,38
Total net assets	EUR	48 532 984,83		65 672 951,84		84 878 768,17	
Eurizon Fund - Equity Europe LTE							
Class Z Units	EUR	167 492 981,32	167,50	411 058 142,23	195,49	296 797 920,82	156,86
Class ZH Units	EUR	86 044 436,33	164,04	171 193 158,05	191,37	296 419 609,75	156,97
Total net assets	EUR	253 537 417,65		582 251 300,28		593 217 530,57	
Eurizon Fund - Equity Europe ESG LTE							
Class Z Units	EUR	513 475 870,80	124,82	326 301 722,83	145,71	134 049 506,79	116,91
Class ZH Units	EUR	11 125,41	111,25	12 965,56	129,66	10 625,30	106,25
Total net assets	EUR	513 486 996,21		326 314 688,39		134 060 132,09	
Eurizon Fund - Equity USA LTE							
Class Z Units	EUR	72 978 376,30	142,97	118 770 734,34	166,79	175 729 044,98	122,76
Total net assets	EUR	72 978 376,30		118 770 734,34		175 729 044,98	
Eurizon Fund - Equity USA ESG LTE							
Class Z Units	EUR	586 255 704,61	137,55	620 616 167,88	161,15	169 320 868,61	118,90
Class ZH Units	EUR	53 517 514,93	111,80	28 375 006,42	144,61	11 567,91	115,68
Total net assets	EUR	639 773 219,54		648 991 174,30		169 332 436,52	
Eurizon Fund - Equity North America LTE							
Class Z Units	EUR	565 802 569,25	245,66	654 107 796,09	285,19	494 056 328,72	210,13
Class ZH Units	EUR	457 658 062,77	242,92	685 672 786,43	310,91	541 869 425,22	248,42
Total net assets	EUR	1 023 460 632,02		1 339 780 582,52		1 035 925 753,94	
Eurizon Fund - Equity Japan LTE							
Class Z Units	EUR	259 257 005,35	109,66	343 936 784,13	127,46	338 735 170,69	116,50
Class ZH Units	EUR	113 203 775,02	143,17	105 654 334,75	154,03	84 766 716,06	137,76
Total net assets	EUR	372 460 780,37		449 591 118,88		423 501 886,75	
Eurizon Fund - Equity Pacific Ex-Japan LTE							
Class Z Units	EUR	193 335 346,12	350,66	194 566 885,39	361,77	159 905 079,92	322,66
Class ZH Units	EUR	73 608 023,09	233,03	95 744 445,01	253,02	53 334 718,12	234,82
Total net assets	EUR	266 943 369,21		290 311 330,40		213 239 798,04	
Eurizon Fund - Equity Emerging Markets LTE							
Class Z Units	EUR	768 218 764,01	288,40	769 873 319,60	325,05	940 252 470,41	308,86
Total net assets	EUR	768 218 764,01		769 873 319,60		940 252 470,41	
Eurizon Fund - Equity World LTE							
Class Z Units	EUR	47 773 601,68	107,08	53 411 171,51	124,04	—	—
Total net assets	EUR	47 773 601,68		53 411 171,51		—	
Eurizon Fund - Bond Corporate Smart ESG							
Class R Units	EUR	4 281 148,23	90,17	5 256 775,13	102,38	3 074 388,81	104,98
Class RH9 Units	HUF	8 174,00	92,15	3 598 273,87	102,23	3 637 773,77	103,35
Class Z Units	EUR	274 390 518,09	91,48	297 126 069,98	103,50	209 875 721,52	105,36
Total net assets	EUR	278 679 840,32		302 392 608,04		212 960 140,45	
Eurizon Fund - Equity Italy Smart Volatility							
Class R Units	EUR	35 174 097,56	96,45	38 203 982,97	121,09	14 972 666,62	95,11
Class R2 Units	USD	320 935,17	101,36	394 729,98	137,89	790 269,72	116,91
Class Z Units	EUR	1 656 183,31	118,77	2 214 300,31	148,32	1 773 296,05	115,25
Total net assets	EUR	37 151 216,04		40 766 654,11		17 391 845,37	
Eurizon Fund - Equity China Smart Volatility							
Class R Units	EUR	124 119 355,14	127,31	118 296 620,14	131,93	95 434 979,42	153,51
Class R2 Units	USD	2 678 492,43	133,80	1 966 975,83	150,80	2 909 351,40	188,73
Class Z Units	EUR	6 717 301,38	150,06	2 944 876,49	154,75	4 708 089,51	178,31
Total net assets	EUR	133 515 148,95		122 971 162,73		102 520 864,37	

Eurizon Fund

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2022		31 December 2021		31 December 2020	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
Eurizon Fund - Equity Emerging Markets Smart Volatility							
Class R Units	EUR	470 286 314,08	198,07	437 747 897,32	228,87	404 418 030,51	216,68
Class R2 Units	USD	1 681 794,37	207,65	2 192 977,87	260,94	2 682 223,70	265,73
Class Z Units	EUR	20 396 349,96	240,10	9 917 393,45	275,87	14 332 240,58	258,66
Total net assets	EUR	492 364 458,41		449 593 692,44		420 942 436,43	
Eurizon Fund - Equity World Smart Volatility							
Class R Units	EUR	865 736 617,02	116,68	928 066 315,16	134,52	593 327 414,91	104,04
Class R2 Units	USD	1 507 194,57	122,78	1 330 657,42	153,95	1 259 773,59	128,09
Class RH Units	EUR	67 511 954,84	92,27	79 270 084,40	114,08	70 590 057,53	93,50
Class Z Units	EUR	21 431 394,64	143,41	36 224 983,40	164,45	26 491 591,92	125,83
Class ZH Units	EUR	16 746 984,28	113,23	21 181 056,87	139,35	52 079 100,85	113,12
Total net assets	EUR	972 934 145,35		1 065 912 557,42		743 517 770,61	
Eurizon Fund - Money Market EUR T1							
Class Z Units	EUR	4 388 015 742,86	98,05	3 357 968 477,16	98,55	1 983 697 982,69	99,32
Total net assets	EUR	4 388 015 742,86		3 357 968 477,16		1 983 697 982,69	
Eurizon Fund - Money Market USD T1							
Class Z2 Units	USD	973 601 408,21	101,18	1 277 610 448,51	101,43	756 891 943,79	101,59
Total net assets	EUR	973 601 408,21		1 123 470 580,36		618 603 244,22	
Eurizon Fund - Bond Short Term EUR T1							
Class A Units	EUR	410 269 318,68	95,24	570 682 505,43	96,72	1 188 565 554,42	97,82
Class Z Units	EUR	5 260 961 685,53	96,41	8 293 075 804,03	97,83	6 701 030 671,84	98,77
Total net assets	EUR	5 671 231 004,21		8 863 758 309,46		7 889 596 226,26	
Eurizon Fund - Cash EUR							
Class A Units	EUR	4 907 880,05	111,58	5 848 137,07	112,26	4 965 232,68	113,21
Class R Units	EUR	41 563 953,02	107,85	45 140 483,63	108,56	55 581 603,22	109,60
Class Z Units	EUR	3 327 776 569,20	115,37	3 873 518 755,18	116,01	2 810 524 374,53	116,88
Total net assets	EUR	3 374 248 402,27		3 924 507 375,88		2 871 071 210,43	
Eurizon Fund - Bond Inflation Linked							
Class R Units	EUR	352 205 544,40	142,35	302 666 572,85	150,66	45 463 347,61	143,25
Class Z Units	EUR	436 788 506,20	160,40	690 640 584,21	169,23	431 277 135,76	159,73
Class ZD Units	EUR	29 016 798,35	98,06	41 354 018,76	104,82	—	—
Total net assets	EUR	818 010 848,95		1 034 661 175,82		476 740 483,37	
Eurizon Fund - Bond Corporate EUR Short Term							
Class R Units	EUR	47 521 286,39	63,53	51 564 953,24	67,12	59 726 594,35	67,71
Class Z Units	EUR	958 760 957,11	72,49	1 174 930 238,41	76,30	1 086 856 831,11	76,38
Class ZD Units	EUR	41 698 106,20	93,45	68 607 741,53	98,75	90 827 085,90	99,64
Total net assets	EUR	1 047 980 349,70		1 295 102 933,18		1 237 410 511,36	
Eurizon Fund - Bond Corporate EUR							
Class R Units	EUR	82 887 860,11	91,27	185 197 428,52	105,15	365 473 733,31	107,30
Class RD Units	EUR	8 723,99	87,03	10 049,58	100,25	12 439,89	102,60
Class X Units	EUR	144 696 975,94	95,38	89 859 506,96	109,45	66 584 264,06	110,78
Class Z Units	EUR	1 364 935 809,70	122,77	1 780 455 291,73	140,79	1 761 150 435,70	142,36
Class ZD Units	EUR	7 054 449,28	91,22	8 124 797,48	105,06	82 923 183,24	107,14
Total net assets	EUR	1 599 583 819,02		2 063 647 074,27		2 276 144 056,20	
Eurizon Fund - Green Euro Credit							
Class R Units	EUR	334 291 851,71	84,17	335 613 732,34	98,70	—	—
Class X Units	EUR	4 222 274,84	84,60	4 642 738,47	98,81	—	—
Class Z Units	EUR	112 262 380,98	84,99	83 689 404,41	99,21	—	—
Total net assets	EUR	450 776 507,53		423 945 875,22		—	—
Eurizon Fund - Bond Aggregate EUR							
Class R Units	EUR	744 320 828,94	94,68	828 594 506,20	108,87	644 601 149,47	112,48
Class Z Units	EUR	338 726 395,75	98,44	386 001 254,21	112,71	42 192 666,65	115,44
Total net assets	EUR	1 083 047 224,69		1 214 595 760,41		686 793 816,12	

Eurizon Fund

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2022		31 December 2021		31 December 2020	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
Eurizon Fund - Bond Aggregate RMB							
Class R Units	EUR	442 414 939,11	130,59	342 138 473,20	126,41	110 407 913,59	108,55
Class R2 Units	USD	1 556 393,36	97,13	2 530 233,90	106,90	—	—
Class R7 Units	CHF	1 377 000,30	104,26	669 651,22	104,60	9 377,22	93,77
Class RD Units	EUR	18 094 170,78	122,18	11 369 243,97	118,86	4 033 416,92	103,40
Class RH Units	EUR	15 644 048,31	100,27	3 884 571,00	101,54	—	—
Class X Units	EUR	12 461 423,91	123,37	29 248 299,37	118,98	52 395 678,76	101,20
Class X2 Units	USD	191 969,69	100,19	1 109 270,74	109,83	10 059,77	100,60
Class XH Units	EUR	999 803,37	98,32	—	—	—	—
Class Z Units	EUR	1 758 092 098,95	135,63	2 277 324 301,22	130,62	1 732 111 743,65	111,23
Class Z2 Units	USD	6 551 759,10	107,99	7 168 991,73	118,32	2 659 764,05	108,37
Class Z7 Units	CHF	591 528,11	107,63	56 081 490,37	107,38	34 555 633,38	95,32
Class ZD Units	EUR	11 186 601,92	118,28	20 995 310,69	115,13	15 207 358,35	98,83
Class ZH Units	EUR	487 614 441,30	101,78	353 210 299,40	102,63	111 907 938,58	99,68
Total net assets	EUR	2 756 776 178,25		3 102 445 642,28		2 060 204 648,37	
Eurizon Fund - Global Bond							
Class R Units	EUR	12 469 224,22	105,46	10 788 834,42	110,76	13 082 158,85	109,10
Class Z Units	EUR	291 956 317,58	106,64	290 431 666,58	111,51	229 903 504,89	108,89
Total net assets	EUR	304 425 541,80		301 220 501,00		242 985 663,74	
Eurizon Fund - Bond Euro High Yield							
Class R Units	EUR	26 313,07	86,58	15 100,78	101,14	—	—
Class Z Units	EUR	102 346 408,03	96,45	158 577 565,62	112,10	143 810 053,58	109,38
Total net assets	EUR	102 372 721,10		158 592 666,40		143 810 053,58	
Eurizon Fund - Bond High Yield							
Class D Units	EUR	48 544 774,95	123,21	56 196 273,75	147,25	54 345 559,99	148,72
Class D2 Units	USD	756 524,71	129,18	1 042 787,23	167,95	1 261 434,21	182,51
Class Du2 Units	USD	304 288,26	88,01	56 893,12	104,34	60 252,43	104,58
Class R Units	EUR	744 198 485,13	204,82	1 099 091 014,68	242,59	795 131 371,14	239,55
Class R2 Units	USD	766 395,26	216,13	792 798,57	278,42	862 840,34	295,71
Class RD Units	EUR	2 038 013,90	85,34	2 767 534,52	101,65	3 012 342,81	102,36
Class Ru2 Units	USD	254 094,62	111,12	588 805,71	130,63	216 585,40	127,97
Class Ru9 Units	HUF	8 440,67	95,04	3 864 702,10	109,67	3 764 644,60	106,83
Class X Units	EUR	188 316 375,84	95,55	235 517 516,36	112,67	193 266 204,93	110,24
Class Z Units	EUR	2 034 997 192,08	238,53	3 024 551 973,16	281,09	2 779 597 274,26	274,76
Class Z2 Units	USD	92 881,20	96,02	121 002,01	123,09	12 944,64	129,45
Class Z7 Units	CHF	9 242,84	92,51	11 285,97	112,86	11 514,75	115,15
Class ZD Units	EUR	191 238 991,91	86,75	199 476 288,64	103,33	73 850 472,37	103,99
Class Zu2 Units	USD	8 120,09	91,56	9 934,74	107,16	31 368 409,07	104,08
Total net assets	EUR	3 211 533 821,46		4 619 919 043,75		3 926 834 458,73	
Eurizon Fund - Bond Emerging Markets							
Class D Units	EUR	134 458,33	226,35	185 596,35	259,09	348 162,65	251,38
Class D2 Units	USD	989 689,87	236,79	1 342 030,36	294,80	1 502 169,28	307,75
Class R Units	EUR	340 288 543,25	343,65	373 757 103,62	389,42	425 969 634,37	374,45
Class R2 Units	USD	1 948 161,36	362,03	230 845,54	446,23	447 136,02	461,37
Class RD Units	EUR	3 812 540,28	84,59	3 722 705,64	96,27	2 943 898,94	94,04
Class RDH Units	EUR	26 726 560,63	76,32	33 778 630,67	96,46	35 905 391,52	102,54
Class RH Units	EUR	133 251 602,35	285,02	172 486 462,92	355,79	210 449 821,79	372,22
Class RH9 Units	HUF	7 483,70	84,60	3 606 607,12	102,76	3 718 028,70	105,93
Class X Units	EUR	20 222 875,64	102,48	27 815 733,85	115,68	21 781 624,74	110,39
Class XH Units	EUR	90 176 732,48	83,26	91 087 126,81	103,53	46 443 839,10	107,44
Class Z Units	EUR	482 097 076,16	395,23	535 568 150,02	445,95	348 612 933,01	425,24
Class Z2 Units	EUR	8 114,86	84,84	—	—	—	—
Class ZD Units	EUR	11 813 849,18	109,55	13 409 118,49	124,35	17 947 935,32	121,33
Class ZDH Units	EUR	7 659,02	76,59	1 218 911,70	97,84	1 293 968,13	104,27
Class ZH Units	EUR	762 666 887,32	326,99	929 174 463,97	406,35	1 424 931 528,54	421,25
Total net assets	EUR	1 874 152 234,43		2 183 596 902,72		2 538 232 145,04	
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG							
Class Z Units	EUR	252 956 624,96	91,68	225 100 908,13	97,72	227 948 239,92	101,24
Total net assets	EUR	252 956 624,96		225 100 908,13		227 948 239,92	
Eurizon Fund - Euro Emerging Markets Bonds							
Class R Units	EUR	6 460 400,29	78,14	9 531 716,41	97,90	—	—
Class Z Units	EUR	272 480 999,09	77,95	466 432 996,51	97,24	—	—
Total net assets	EUR	278 941 399,38		475 964 712,92		—	—

Eurizon Fund

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2022		31 December 2021		31 December 2020	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
Eurizon Fund - SLJ Local Emerging Markets Debt							
Class R Units	EUR	11 932 780,58	99,13	13 392 971,78	102,90	25 172 534,12	104,93
Class RD Units	EUR	18 788,13	85,83	19 613,00	89,60	195 095,65	92,87
Class Z Units	EUR	979 505 535,03	95,90	944 858 451,00	99,12	1 216 590 416,71	100,20
Total net assets	EUR	991 457 103,74		958 271 035,78		1 241 958 046,48	
Eurizon Fund - Italian Equity Opportunities							
Class R Units	EUR	60 334 571,29	111,12	71 214 507,65	141,12	18 143 799,80	107,85
Class RD Units	EUR	805 198,50	102,69	503 907,73	132,50	135 059,84	103,08
Class X Units	EUR	10 773,63	113,23	13 612,45	143,07	229 443,80	108,20
Class Z Units	EUR	110 451 507,57	128,95	219 153 453,32	162,81	59 698 339,82	122,98
Total net assets	EUR	171 602 050,99		290 885 481,15		78 206 643,26	
Eurizon Fund - Top European Research							
Class R Units	EUR	505 700 999,54	116,75	638 290 809,78	136,27	245 970 224,75	106,15
Class X Units	EUR	2 337 483,26	113,93	4 336 446,49	132,31	3 963 128,55	101,87
Class Z Units	EUR	1 014 807 591,57	135,95	1 162 373 198,38	157,78	771 375 624,88	122,07
Class ZD Units	EUR	1 638 904,73	115,56	12 762,52	134,68	9 977,76	105,30
Total net assets	EUR	1 524 484 979,10		1 805 013 217,17		1 021 318 955,94	
Eurizon Fund - Equity Small Mid Cap Europe							
Class R Units	EUR	43 703 790,14	687,73	55 264 330,16	908,50	28 332 004,59	747,93
Class R2 Units	USD	366 196,04	722,84	496 007,76	1 038,52	655 124,77	919,35
Class RH2 Units	USD	144 143,97	121,09	163 285,18	157,32	111 370,34	131,35
Class RH9 Units	HUF	9 536,45	107,15	4 880 902,03	138,22	4 054 215,91	114,81
Class X Units	EUR	10 697,37	108,39	14 059,19	142,45	340 902,58	116,06
Class Z Units	EUR	75 111 108,31	818,74	118 616 913,73	1 075,30	108 160 800,08	876,63
Total net assets	EUR	119 345 472,28		174 488 297,29		137 471 337,44	
Eurizon Fund - Equity USA							
Class R Units	EUR	907 438 653,19	190,59	703 640 238,13	223,83	383 004 600,19	170,22
Class RH Units	EUR	54 745 024,81	148,03	58 737 527,21	192,08	46 490 840,33	157,94
Class RH9 Units	HUF	10 405,88	116,53	5 209 956,82	147,04	4 213 351,19	118,91
Class X Units	EUR	21 920 973,48	172,20	22 916 662,27	201,21	19 852 523,77	151,46
Class XH Units	EUR	3 765 346,74	131,76	2 822 875,21	170,31	3 630 376,42	138,61
Class Z Units	EUR	1 372 075 189,59	216,38	2 087 861 982,48	252,64	1 176 364 217,27	189,89
Class ZH Units	EUR	767 304 869,20	133,26	666 316 222,08	172,08	458 267 469,46	139,86
Total net assets	EUR	3 127 260 462,89		3 542 309 643,17		2 087 621 644,55	
Eurizon Fund - Sustainable Japan Equity							
Class R Units	EUR	462 897 708,09	104,74	431 352 150,36	115,54	205 592 419,41	108,79
Class X Units	EUR	1 635 915,43	113,36	1 926 756,95	124,45	1 568 834,68	116,22
Class Z Units	EUR	201 690 204,73	242,86	193 979 326,56	266,43	133 657 756,75	248,17
Class ZH Units	EUR	129 378 915,89	101,31	104 570 069,09	102,84	25 216 674,43	93,41
Total net assets	EUR	795 602 744,14		731 828 302,96		366 035 685,27	
Eurizon Fund - Equity China A							
Class R Units	EUR	288 575 953,34	130,00	277 108 476,38	141,30	114 181 164,43	136,35
Class X Units	EUR	1 191 446,40	95,21	—	—	—	—
Class Z Units	EUR	193 457 408,82	139,29	240 849 549,65	150,59	71 882 579,28	143,64
Total net assets	EUR	483 224 808,56		517 958 026,03		186 063 743,71	
Eurizon Fund - Asian Equity Opportunities							
Class R Units	EUR	42 846 843,50	84,03	42 663 344,77	95,72	—	—
Class X Units	EUR	68 767,66	101,88	—	—	—	—
Class Z Units	EUR	62 805 406,83	88,71	72 472 090,00	100,51	—	—
Total net assets	EUR	105 721 017,99		115 135 434,77		—	
Eurizon Fund - Equity Emerging Markets New Frontiers							
Class R Units	EUR	33 268 389,61	123,86	38 297 717,55	145,10	19 792 981,45	112,90
Class Z Units	EUR	37 079 658,81	157,86	37 092 831,36	183,94	31 942 968,70	141,59
Total net assets	EUR	70 348 048,42		75 390 548,91		51 735 950,15	
Eurizon Fund - Sustainable Global Equity							
Class A Units	EUR	11 805 301,46	114,53	6 949 552,79	143,73	1 121 870,74	117,49
Class R Units	EUR	271 894 450,81	115,85	255 907 663,18	145,88	111 821 722,10	120,06
Class X Units	EUR	5 072 904,06	110,94	8 100 889,08	139,00	7 037 352,01	113,22
Class Z Units	EUR	388 188 030,22	124,53	520 558 299,08	155,90	435 455 650,01	126,81
Total net assets	EUR	676 960 686,55		791 516 404,13		555 436 594,86	

Eurizon Fund

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2022		31 December 2021		31 December 2020	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
Eurizon Fund - Equity Planet							
Class R Units	EUR	1 188 318 949,19	113,85	1 233 572 773,93	136,54	400 201 145,37	106,47
Class Z Units	EUR	501 320 130,64	118,45	568 552 686,59	141,17	317 689 989,41	108,64
Class Z2 Units	EUR	390 607,00	84,83	238 089,11	109,97	—	—
Total net assets	EUR	1 690 029 686,83		1 802 334 824,89		717 891 134,78	
Eurizon Fund - Equity Innovation							
Class R Units	EUR	1 260 836 876,32	117,78	1 375 659 313,92	147,27	503 678 638,54	115,52
Class Z Units	EUR	446 912 064,80	122,23	557 968 411,22	151,86	324 827 161,07	117,58
Class Z2 Units	USD	377 076,57	82,14	237 614,88	111,01	—	—
Total net assets	EUR	1 708 126 017,69		1 933 836 672,50		828 505 799,61	
Eurizon Fund - Equity People							
Class R Units	EUR	699 079 920,79	107,82	748 356 275,97	132,69	281 749 405,61	106,75
Class Z Units	EUR	461 172 286,88	112,11	570 549 830,32	137,10	338 901 238,61	108,89
Class Z2 Units	EUR	380 763,38	82,25	237 495,33	109,47	—	—
Total net assets	EUR	1 160 632 971,05		1 319 114 948,52		620 650 644,22	
Eurizon Fund - Equity Circular Economy							
Class R	EUR	227 913 132,41	88,77	—	—	—	—
Class Z	EUR	61 377 874,53	89,60	—	—	—	—
Total net assets	EUR	289 291 006,94		—	—	—	—
Eurizon Fund - Equity High Dividend							
Class R Units	EUR	37 866 809,73	91,44	—	—	—	—
Class Z Units	EUR	127 836 971,38	91,22	—	—	—	—
Total net assets	EUR	165 703 781,11		—	—	—	—
Eurizon Fund - Absolute Active							
Class R Units	EUR	58 544 959,67	113,87	91 041 218,92	118,43	94 481 179,76	122,09
Class Z Units	EUR	276 622 312,18	130,95	361 527 370,01	135,48	331 259 123,26	138,18
Total net assets	EUR	335 167 271,85		452 568 588,93		425 740 303,02	
Eurizon Fund - Absolute Green Bonds							
Class R Units	EUR	704 394 103,68	88,59	1 091 628 689,55	106,38	892 064 208,17	107,98
Class R2 Units	CHF	6 676,47	69,80	9 116,96	91,17	—	—
Class R7 Units	CHF	206 495,92	75,98	256 942,30	94,46	—	—
Class X Units	EUR	1 545 178,84	85,52	13 656 046,70	102,45	63 131 199,98	103,50
Class Z Units	EUR	860 089 641,32	90,23	1 251 477 359,82	107,97	1 025 061 708,92	108,80
Class Z2 Units	USD	1 285 006,61	74,22	1 744 357,99	96,60	1 970 037,87	104,73
Class Z7 Units	CHF	7 695,91	77,03	9 541,58	95,42	10 036,98	100,37
Class ZD Units	EUR	18 987 056,97	83,77	26 098 259,84	100,78	28 308 629,89	103,03
Total net assets	EUR	1 586 521 855,72		2 384 659 463,59		2 010 185 127,21	
Eurizon Fund - Absolute High Yield							
Class R Units	EUR	30 056 142,64	97,04	36 855 902,44	103,78	25 479 508,94	102,64
Class Z Units	EUR	357 705 196,97	97,19	555 483 886,39	103,52	503 024 604,99	101,75
Total net assets	EUR	387 761 339,61		592 339 788,83		528 504 113,93	
Eurizon Fund - Absolute Prudent							
Class E Units	EUR	950 253,11	95,03	984 776,05	98,48	1 498 387,18	99,89
Class R Units	EUR	164 100 525,60	115,67	165 888 349,41	120,05	183 581 312,79	122,15
Class Z Units	EUR	328 885 183,86	127,41	412 804 365,75	131,77	363 119 338,03	133,17
Class ZD Units	EUR	9 795,96	97,96	10 177,35	101,77	10 327,05	103,27
Total net assets	EUR	493 945 758,53		579 687 668,56		548 209 365,05	
Eurizon Fund - Absolute Return Solution							
Class Z Units	EUR	88 919 895,92	100,46	—	—	—	—
Total net assets	EUR	88 919 895,92		—	—	—	—
Eurizon Fund - Active Allocation							
Class R Units	EUR	457 675 757,33	111,87	457 592 804,09	121,96	268 549 320,99	114,93
Class RD Units	EUR	9 428 869,03	94,29	—	—	—	—
Class X Units	EUR	49 664 360,39	110,23	51 294 645,95	119,56	43 140 266,73	110,69
Class Z Units	EUR	967 906 409,37	835,72	1 320 762 137,77	905,36	1 431 579 889,38	843,98
Total net assets	EUR	1 484 675 396,12		1 829 649 587,81		1 743 269 477,10	

Eurizon Fund

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2022		31 December 2021		31 December 2020	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
Eurizon Fund - Azioni Strategia Flessibile							
Class A Units	EUR	15 333 006,43	105,81	9 615 587,69	117,40	2 323 577,32	108,01
Class D Units	EUR	64 808,48	102,80	71 612,74	115,49	361 129,98	108,05
Class D2 Units	USD	28 488,72	97,55	34 707,70	119,21	115 033,94	119,98
Class D4 Units	AUD	15 268,97	103,12	25 612,21	119,18	55 475,47	113,10
Class R Units	EUR	4 680 451 793,46	162,09	4 879 179 917,81	180,56	4 840 567 037,82	167,30
Class R2 Units	USD	196 371,67	107,40	269 757,75	130,14	571 717,77	129,69
Class R4 Units	AUD	12 663,30	111,92	933 504,68	128,21	65 844,85	120,44
Class RD Units	EUR	2 349 266,23	102,55	2 513 118,89	114,37	2 342 004,75	106,35
Class RL Units	EUR	235 805 173,23	169,46	260 986 187,07	188,40	260 997 460,98	173,86
Class Ru2 Units	USD	101 378,97	125,11	141 407,27	138,06	364 446,48	126,91
Class Z Units	EUR	1 218 570 662,18	188,47	1 638 614 366,77	208,64	1 776 173 025,95	190,87
Class Z2 Units	USD	10 737,82	112,26	13 516,49	135,16	13 305,26	133,05
Class Z7 Units	CHF	10 809,20	108,19	12 397,41	123,97	11 839,74	118,40
Class ZD Units	EUR	278 636,78	122,57	310 759,35	136,69	383 444,74	126,99
Class Zu2 Units	USD	12 068,90	126,17	13 851,90	138,52	12 578,39	125,78
Total net assets	EUR	6 153 241 134,34		6 792 332 856,84		6 884 115 433,49	
Eurizon Fund - Bond Flexible							
Class A Units	EUR	14 829 344,69	93,16	17 277 512,38	102,62	2 832 419,12	102,54
Class R Units	EUR	534 297 623,02	93,55	831 286 703,51	103,31	623 006 191,97	103,74
Class RD Units	EUR	17 078 923,37	87,21	22 834 768,81	96,65	25 483 327,95	97,85
Class X Units	EUR	47 680 222,21	96,50	50 663 573,29	106,24	43 023 102,89	106,02
Class Z Units	EUR	544 107 695,33	99,44	431 055 967,32	109,35	348 507 580,48	108,84
Class Z2 Units	USD	98 049,07	93,13	119 135,09	111,39	11 929,70	119,30
Class Z7 Units	CHF	9 018,44	90,26	10 273,78	102,74	10 673,87	106,74
Class ZD Units	EUR	18 058 465,19	88,46	20 015 673,59	98,05	10 139 473,24	99,21
Total net assets	EUR	1 176 159 341,32		1 373 248 875,95		1 053 011 714,71	
Eurizon Fund - China Opportunity							
Class R Units	EUR	26 926 026,97	104,46	12 556 887,27	103,77	—	—
Class Z Units	EUR	119 487 969,99	105,79	114 121 715,77	104,76	—	—
Total net assets	EUR	146 413 996,96		126 678 603,04		—	—
Eurizon Fund - Conservative Allocation							
Class R Units	EUR	376 660 911,30	101,83	394 023 399,94	113,78	243 636 724,69	111,50
Class RD Units	EUR	3 414 887,66	96,79	4 606 264,63	108,30	2 435 509,00	107,13
Class Z Units	EUR	466 217 292,09	108,81	645 554 397,31	121,00	582 223 982,27	117,60
Total net assets	EUR	846 293 091,05		1 044 184 061,88		828 296 215,96	
Eurizon Fund - Dynamic Asset Allocation							
Class R Units	EUR	675 329,25	92,84	1 070 118,25	109,13	626 070,69	103,66
Class Z Units	EUR	563 787 524,13	609,03	870 412 478,99	712,10	867 339 254,35	670,80
Total net assets	EUR	564 462 853,38		871 482 597,24		867 965 325,04	
Eurizon Fund - Flexible Allocation							
Class Z Units	EUR	546 818 558,81	614,49	—	—	—	—
Total net assets	EUR	546 818 558,81		—	—	—	—
Eurizon Fund - Equity Market Neutral							
Class Z Units	EUR	—	—	—	—	43 030 198,73	89,93
Total net assets	EUR	—	—	—	—	43 030 198,73	
Eurizon Fund - Flexible Europe Strategy							
Class Z Units	EUR	51 812 806,22	101,50	11 321 107,47	112,63	10 410 532,28	103,57
Total net assets	EUR	51 812 806,22		11 321 107,47		10 410 532,28	
Eurizon Fund - Flexible Multistrategy							
Class R Units	EUR	18 873 644,53	94,70	19 509 910,87	99,58	13 907 165,08	98,27
Class RD Units	EUR	113 708,79	96,38	119 923,32	101,64	106 660,79	101,30
Class Z Units	EUR	539 323 446,91	101,21	705 898 650,38	105,91	658 238 305,11	103,51
Total net assets	EUR	558 310 800,23		725 528 484,57		672 252 130,98	
Eurizon Fund - Flexible US Strategy							
Class R Units	EUR	87 182,94	96,64	—	—	—	—
Class Z Units	EUR	77 762 878,23	128,58	13 232 550,01	131,65	11 120 023,94	110,63
Total net assets	EUR	77 850 061,17		13 232 550,01		11 120 023,94	
Eurizon Fund - Global Multi Credit							
Class R Units	EUR	1 639 172,30	92,40	2 112 165,51	101,13	2 462 600,23	103,17
Class Z Units	EUR	322 914 230,89	96,03	350 307 486,90	104,66	316 823 826,20	105,85
Total net assets	EUR	324 553 403,19		352 419 652,41		319 286 426,43	

Eurizon Fund

COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2022		31 December 2021		31 December 2020	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
Eurizon Fund - Inflation Strategy							
Class Z Units	EUR	145 863 930,31	94,07	—	—	—	—
Total net assets	EUR	145 863 930,31		—		—	
Eurizon Fund - Securitized Bond Fund							
Class E Units	EUR	2 116 177,83	95,65	3 265 063,16	99,30	5 489 386,39	98,31
Class X Units	EUR	32 421 481,45	97,62	45 665 779,72	101,30	37 342 601,73	100,16
Class Z Units	EUR	1 126 239 422,69	98,43	1 220 402 975,33	102,00	828 764 736,61	100,62
Class Z7 Units	CHF	9 026,33	90,34	9 691,46	96,91	9 978,35	99,78
Class ZD Units	EUR	9 640,40	96,40	10 010,26	100,10	9 914,05	99,14
Total net assets	EUR	1 160 795 748,70		1 269 353 181,72		871 615 864,69	
Eurizon Fund - SLJ Enhanced Currency Basket ⁽¹⁾							
Class Z Units	EUR	—	—	8 237 432,43	95,77	10 521 839,31	90,18
Total net assets	EUR	—		8 237 432,43		10 521 839,31	
Eurizon Fund - SLJ Flexible Global Macro							
Class Z Units	EUR	18 662 418,91	92,25	18 340 730,66	105,16	20 985 530,72	95,77
Total net assets	EUR	18 662 418,91		18 340 730,66		20 985 530,72	
Eurizon Fund - Sustainable Multiasset							
Class R Units	EUR	373 260 474,91	90,27	340 676 870,87	101,92	—	—
Class Z Units	EUR	120 429 235,37	93,04	120 901 454,69	104,13	—	—
Total net assets	EUR	493 689 710,28		461 578 325,56		—	

⁽¹⁾ This Sub-Fund was liquidated on 24 February 2022.

Eurizon Fund

COMBINED STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes	
Investments in securities	(Note 2)	74 199 420 413,49
Banks	(Note 3)	1 543 586 885,17
Other banks and broker accounts	(Notes 2, 3, 9)	1 113 841 667,07
Option contracts	(Notes 2, 9)	7 172 875,49
Swap premium paid	(Notes 2, 9)	18 551 630,48
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	80 929 275,35
Unrealised profit on future contracts	(Notes 2, 9)	41 207 165,79
Unrealised profit on swap contracts	(Notes 2, 9)	62 560 909,35
Interest receivable on swap contracts	(Notes 2, 9)	1 242 033,25
Other interest receivable		296 612 907,16
Receivable on investments sold		588 796 005,05
Receivable on subscriptions		178 710 954,51
Other assets	(Notes 2, 3, 10)	32 186 231,89
Total assets		78 164 818 954,05
Liabilities		
Bank overdrafts	(Note 3)	(106 766 812,39)
Amounts due to brokers	(Notes 2, 9)	(26 927 789,70)
Option contracts	(Notes 2, 9)	(7 011 059,06)
Swap premium received	(Notes 2, 9)	(49 623 290,03)
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(234 567 230,36)
Unrealised loss on future contracts	(Notes 2, 9)	(50 108 317,40)
Unrealised loss on swap contracts	(Notes 2, 9)	(36 969 369,15)
Interest payable on swap contracts	(Notes 2, 9)	(1 295 273,32)
Payable on investments purchased		(653 666 171,62)
Payable on redemptions		(207 413 240,03)
Other liabilities		(53 570 651,68)
Total liabilities		(1 427 919 204,74)
Total net assets		76 736 899 749,31

The accompanying notes form an integral part of these financial statements.

Eurizon Fund

COMBINED STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	86 210 858 439,31
Net income from investments	(Note 2)	776 708 464,39
Interest on bank accounts		130,79
Interest received on swap contracts	(Note 2)	15 365 300,42
Other income	(Notes 6, 16)	3 780 991,21
Total income		795 854 886,81
Management fee	(Note 6)	(243 870 098,57)
Performance fee	(Note 7)	(639 014,97)
Depositary fee	(Note 8)	(7 684 522,50)
Subscription tax	(Note 4)	(7 772 778,26)
Interest paid on swap contracts	(Note 2)	(17 647 294,52)
Other charges and taxes	(Notes 5, 8)	(55 193 189,65)
Total expenses		(332 806 898,47)
Net investment income / (loss)		463 047 988,34
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(866 076 325,77)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(7 425 215 061,24)
- option contracts	(Notes 2, 9)	5 158 155,58
- forward foreign exchange contracts	(Notes 2, 9)	(155 576 172,85)
- foreign currencies	(Note 2)	2 891 970,88
- future contracts	(Notes 2, 9)	(59 882 376,31)
- swap contracts	(Notes 2, 9)	32 761 384,63
Net result of operations for the period		(8 002 890 436,74)
Subscriptions for the period		54 873 619 707,96
Redemptions for the period		(56 340 101 414,56)
Dividend distributions	(Note 14)	(4 586 546,66)
Net assets at the end of the period		76 736 899 749,31

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Short Term LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 472 616 924,49	
Banks	(Note 3)	45 121 581,62	
Other interest receivable		2 849 074,06	
Receivable on investments sold		33 219 260,03	
Receivable on subscriptions		2 140 378,41	
Other assets	(Note 10)	1 453,25	
Total assets		1 555 948 671,86	
Liabilities			
Amounts due to brokers	(Notes 2, 9)	(26 429 526,58)	
Unrealised loss on future contracts	(Notes 2, 9)	(225 871,24)	
Payable on investments purchased		(46 392 265,36)	
Payable on redemptions		(3 485 772,49)	
Other liabilities		(420 902,20)	
Total liabilities		(76 954 337,87)	
Total net assets		1 478 994 333,99	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	134,70	290 850,172
Class Z Units	EUR	149,73	9 616 032,333

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Short Term LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 239 976 373,61
Net income from investments	(Note 2)	3 878 358,93
Other income	(Note 6)	68 654,91
Total income		3 947 013,84
Management fee	(Note 6)	(965 899,20)
Depository fee	(Note 8)	(124 952,68)
Subscription tax	(Note 4)	(79 897,19)
Other charges and taxes	(Notes 5, 8)	(494 606,15)
Total expenses		(1 665 355,22)
Net investment income / (loss)		2 281 658,62
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(12 270 758,75)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(21 235 362,38)
- future contracts	(Notes 2, 9)	(198 716,24)
Net result of operations for the period		(31 423 178,75)
Subscriptions for the period		830 174 674,70
Redemptions for the period		(559 733 535,57)
Net assets at the end of the period		1 478 994 333,99

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 504 000 252,11	1 472 616 924,49	99,57
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 502 000 252,11	1 470 797 524,49	99,45
Ordinary Bonds			617 424 339,69	601 860 976,16	40,70
ITALY			213 799 555,69	210 489 193,64	14,23
Government			212 379 899,69	209 079 477,64	14,14
32 950 000,00	BTP 0.30% 15/08/2023	EUR	33 392 178,37	32 776 758,79	2,22
32 500 000,00	BTP 1.45% 15/05/2025	EUR	31 621 965,08	32 092 641,75	2,17
32 000 000,00	BTP 1.45% 15/11/2024	EUR	32 320 925,99	31 861 216,00	2,15
19 500 000,00	BTP 2.45% 01/10/2023	EUR	20 619 145,69	19 859 463,00	1,34
16 500 000,00	BTP 1.75% 30/05/2024	EUR	16 553 132,62	16 578 045,00	1,12
15 800 000,00	BTP 2.50% 01/12/2024	EUR	17 037 051,00	16 105 184,90	1,09
15 500 000,00	BTP 1.85% 01/07/2025	EUR	15 560 898,29	15 453 354,30	1,05
15 500 000,00	BOT 1.20% 15/08/2025	EUR	15 344 747,06	15 109 989,00	1,02
10 000 000,00	BTP 0.95% 15/03/2023	EUR	10 014 450,36	10 036 042,00	0,68
7 000 000,00	BTP 4.50% 01/03/2024	EUR	7 936 405,23	7 377 194,30	0,50
6 000 000,00	BTP 1.75% 01/07/2024	EUR	6 103 200,00	6 036 185,40	0,41
6 000 000,00	BTP 0.35% 01/02/2025	EUR	5 875 800,00	5 793 403,20	0,39
Finance			1 419 656,00	1 409 716,00	0,09
1 400 000,00	CASSA DEPOSITI E PRESTITI SPA 1.50% 20/04/2023	EUR	1 419 656,00	1 409 716,00	0,09
FRANCE			141 893 557,58	137 096 001,00	9,27
Government			141 893 557,58	137 096 001,00	9,27
48 600 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	51 927 900,29	49 991 418,00	3,38
33 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	35 272 748,60	33 653 400,00	2,28
28 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2025	EUR	27 771 628,53	27 547 800,00	1,86
25 575 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	26 921 280,16	25 903 383,00	1,75
SPAIN			84 292 426,48	82 467 028,98	5,58
Government			84 292 426,48	82 467 028,98	5,58
30 600 000,00	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	31 162 628,47	30 101 828,94	2,04
19 000 000,00	SPAIN GOVERNMENT BOND 3.80% 30/04/2024	EUR	20 237 721,84	19 961 305,00	1,35
18 300 000,00	SPAIN GOVERNMENT BOND 1.60% 30/04/2025	EUR	18 719 236,48	18 452 014,44	1,25
14 000 000,00	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	14 172 839,69	13 951 880,60	0,94
BELGIUM			63 885 295,92	62 389 051,00	4,22
Government			61 156 891,92	59 725 243,00	4,04
20 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2025	EUR	19 850 592,48	19 849 000,00	1,34
15 800 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.50% 22/10/2024	EUR	16 140 845,70	15 677 550,00	1,06
14 700 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.60% 22/06/2024	EUR	16 043 495,86	15 236 403,00	1,03
9 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.20% 22/10/2023	EUR	9 121 957,88	8 962 290,00	0,61
Supranational			2 728 404,00	2 663 808,00	0,18
2 800 000,00	EUROPEAN UNION 0.25% 22/10/2026	EUR	2 728 404,00	2 663 808,00	0,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			38 480 171,69	37 130 331,00	2,51
Government			38 480 171,69	37 130 331,00	2,51
21 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2025	EUR	21 566 188,26	20 858 460,00	1,41
15 950 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.75% 15/02/2024	EUR	16 913 983,43	16 271 871,00	1,10
NETHERLANDS			24 607 796,09	23 517 340,00	1,59
Government			24 607 796,09	23 517 340,00	1,59
17 000 000,00	NETHERLANDS GOVERNMENT BOND 2.00% 15/07/2024	EUR	18 170 794,25	17 440 300,00	1,18
6 000 000,00	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	6 437 001,84	6 077 040,00	0,41
IRELAND			19 760 314,98	19 112 548,50	1,29
Government			19 760 314,98	19 112 548,50	1,29
14 300 000,00	IRELAND GOVERNMENT BOND 5.40% 13/03/2025	EUR	16 403 627,15	15 973 738,50	1,08
3 000 000,00	IRELAND GOVERNMENT BOND 3.40% 18/03/2024	EUR	3 356 687,83	3 138 810,00	0,21
PORTUGAL			19 797 375,23	18 869 349,84	1,28
Government			19 797 375,23	18 869 349,84	1,28
15 700 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	17 584 429,58	16 866 935,47	1,14
1 900 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	2 212 945,65	2 002 414,37	0,14
AUSTRIA			10 907 846,03	10 790 132,20	0,73
Government			10 907 846,03	10 790 132,20	0,73
10 600 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	10 907 846,03	10 790 132,20	0,73
Zero-Coupon Bonds			884 575 912,42	868 936 548,33	58,75
GERMANY			328 089 272,44	323 758 713,00	21,89
Government			328 089 272,44	323 758 713,00	21,89
62 000 000,00	GERMAN TREASURY BILL 0.00% 22/03/2023	EUR	62 284 153,07	61 964 660,00	4,19
54 100 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/03/2024	EUR	54 274 867,55	53 632 576,00	3,63
45 300 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 16/06/2023	EUR	45 788 840,80	45 158 211,00	3,05
39 200 000,00	BUNDESobligation 0.00% 18/10/2024	EUR	39 508 481,41	38 547 712,00	2,61
38 200 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/03/2023	EUR	38 712 348,18	38 190 068,00	2,58
31 000 000,00	BUNDESobligation 0.00% 11/04/2025	EUR	30 636 767,71	30 325 440,00	2,05
29 800 000,00	BUNDESobligation 0.00% 05/04/2024	EUR	30 381 867,70	29 541 336,00	2,00
14 000 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/09/2023	EUR	14 021 140,00	13 931 960,00	0,94
12 500 000,00	GERMAN TREASURY BILL 0.00% 17/05/2023	EUR	12 480 806,02	12 466 750,00	0,84
ITALY			197 278 829,29	193 682 106,33	13,09
Government			197 278 829,29	193 682 106,33	13,09
53 350 000,00	BTP 0.00% 15/08/2024	EUR	53 030 679,13	51 697 270,35	3,49
41 600 000,00	BTP 0.00% 15/04/2024	EUR	41 612 137,64	40 606 354,88	2,75
37 500 000,00	BOT 0.00% 14/06/2023	EUR	37 138 699,31	37 302 750,00	2,52
38 600 000,00	BTP 0.00% 15/12/2024	EUR	38 038 738,29	37 007 352,42	2,50
11 975 000,00	BTP 0.00% 15/01/2024	EUR	11 986 443,48	11 752 570,36	0,79
6 000 000,00	BTP 0.00% 30/01/2024	EUR	5 932 200,00	5 888 760,00	0,40
4 253 867,50	BTP 0.00% 26/05/2025	EUR	4 536 132,47	4 433 508,32	0,30
4 000 000,00	BOT 0.00% 14/04/2023	EUR	4 000 539,61	3 994 240,00	0,27
1 000 000,00	BTP 0.00% 29/11/2022	EUR	1 003 259,36	999 300,00	0,07

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			182 003 935,59	178 607 433,45	12,08
Government			182 003 935,59	178 607 433,45	12,08
79 400 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2025	EUR	78 809 285,53	77 245 878,00	5,22
60 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2024	EUR	60 280 614,63	59 367 000,00	4,02
30 800 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2024	EUR	31 238 412,69	30 521 876,00	2,06
11 025 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2023	EUR	11 208 574,38	11 012 762,25	0,75
460 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2023	EUR	467 048,36	459 917,20	0,03
SPAIN			104 381 974,63	101 748 883,55	6,88
Government			104 381 974,63	101 748 883,55	6,88
47 900 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	48 455 719,19	47 029 034,30	3,18
37 300 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	37 276 771,83	36 128 052,65	2,44
10 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 09/06/2023	EUR	9 920 563,11	9 947 500,00	0,67
9 000 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/05/2025	EUR	8 728 920,50	8 644 296,60	0,59
AUSTRIA			36 633 679,39	35 833 410,00	2,42
Government			36 633 679,39	35 833 410,00	2,42
19 800 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2024	EUR	20 115 469,36	19 541 808,00	1,32
11 200 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2025	EUR	11 033 913,24	10 900 512,00	0,74
5 400 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2023	EUR	5 484 296,79	5 391 090,00	0,36
NETHERLANDS			19 359 611,33	18 952 548,00	1,28
Government			19 359 611,33	18 952 548,00	1,28
19 100 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2024	EUR	19 359 611,33	18 952 548,00	1,28
FINLAND			14 116 865,75	13 722 238,00	0,93
Government			14 116 865,75	13 722 238,00	0,93
8 900 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2024	EUR	9 029 003,04	8 747 988,00	0,59
5 000 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2023	EUR	5 087 862,71	4 974 250,00	0,34
BELGIUM			2 711 744,00	2 631 216,00	0,18
Supranational			2 711 744,00	2 631 216,00	0,18
2 800 000,00	EUROPEAN UNION 0.00% 06/07/2026	EUR	2 711 744,00	2 631 216,00	0,18
INVESTMENT FUNDS			2 000 000,00	1 819 400,00	0,12
UCI Units			2 000 000,00	1 819 400,00	0,12
LUXEMBOURG			2 000 000,00	1 819 400,00	0,12
Finance			2 000 000,00	1 819 400,00	0,12
20 000,00	EURIZON FUND - BOND CORPORATE SMART ESG	EUR	2 000 000,00	1 819 400,00	0,12
Total Portfolio			1 504 000 252,11	1 472 616 924,49	99,57

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Short Term LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(225 871,24)	27 881 450,00
Unrealised loss on future contracts and commitment						(225 871,24)	27 881 450,00
100 000	(234)	Sale	SHORT EURO BTP	08/09/2022	EUR	(205 061,24)	25 480 260,00
100 000	(22)	Sale	EURO SCHATZ	08/09/2022	EUR	(20 810,00)	2 401 190,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Medium Term LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 210 795 766,91	
Banks	(Note 3)	10 469 532,31	
Other banks and broker accounts	(Notes 2, 3, 9)	51 679,35	
Unrealised profit on future contracts	(Notes 2, 9)	53 800,00	
Other interest receivable		3 655 188,96	
Receivable on investments sold		30 189 276,48	
Receivable on subscriptions		675 087,47	
Other assets	(Note 10)	933,66	
Total assets		1 255 891 265,14	
Liabilities			
Payable on investments purchased		(29 982 161,77)	
Payable on redemptions		(1 503 749,35)	
Other liabilities		(292 161,45)	
Total liabilities		(31 778 072,57)	
Total net assets		1 224 113 192,57	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	317,43	61 505,877
Class Z Units	EUR	356,59	3 378 084,293

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Medium Term LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 374 678 925,34
Net income from investments	(Note 2)	5 110 103,92
Other income	(Note 6)	95 451,38
Total income		5 205 555,30
Management fee	(Note 6)	(1 060 487,02)
Depository fee	(Note 8)	(122 874,37)
Subscription tax	(Note 4)	(66 142,42)
Other charges and taxes	(Notes 5, 8)	(499 566,31)
Total expenses		(1 749 070,12)
Net investment income / (loss)		3 456 485,18
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(26 465 511,56)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(56 743 205,79)
- future contracts	(Notes 2, 9)	129 130,00
Net result of operations for the period		(79 623 102,17)
Subscriptions for the period		227 751 654,25
Redemptions for the period		(298 694 284,85)
Net assets at the end of the period		1 224 113 192,57

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Medium Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 284 821 007,34	1 210 795 766,91	98,91
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 277 821 007,34	1 204 427 866,91	98,39
Ordinary Bonds			758 714 096,71	711 220 049,02	58,10
FRANCE			238 290 954,73	223 540 075,05	18,26
Government			238 290 954,73	223 540 075,05	18,26
59 600 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2026	EUR	62 077 393,04	57 931 200,00	4,73
54 455 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	57 760 463,40	54 177 824,05	4,43
42 700 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	44 004 668,24	40 771 241,00	3,33
38 300 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/05/2027	EUR	38 119 977,81	37 649 666,00	3,07
30 400 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.50% 25/04/2026	EUR	36 328 452,24	33 010 144,00	2,70
ITALY			156 648 540,11	146 915 241,81	12,00
Government			154 093 583,31	144 416 733,01	11,80
38 950 000,00	BTP 0.85% 15/01/2027	EUR	38 860 541,20	36 447 353,44	2,98
36 450 000,00	BTP 0.50% 01/02/2026	EUR	37 301 663,51	34 457 201,96	2,81
27 700 000,00	BOT 1.10% 01/04/2027	EUR	26 422 572,57	26 031 285,52	2,13
17 150 000,00	BTP 2.00% 01/12/2025	EUR	18 775 997,66	17 145 851,42	1,40
15 665 000,00	BTP 1.85% 01/07/2025	EUR	16 618 909,18	15 617 857,75	1,28
10 200 000,00	BTP 1.25% 01/12/2026	EUR	10 729 645,66	9 767 622,00	0,80
4 200 000,00	BTP 1.60% 01/06/2026	EUR	4 500 279,04	4 119 578,82	0,34
275 000,00	BTP 2.50% 15/11/2025	EUR	308 749,49	279 389,17	0,02
300 000,00	BTP 0.95% 01/08/2030	EUR	266 430,00	254 361,30	0,02
200 000,00	BTP 0.50% 15/07/2028	EUR	181 700,00	175 713,62	0,01
150 000,00	BTP 0.95% 01/06/2032	EUR	127 095,00	120 518,01	0,01
Finance			2 554 956,80	2 498 508,80	0,20
2 560 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 554 956,80	2 498 508,80	0,20
SPAIN			128 132 292,55	119 405 934,30	9,75
Government			128 132 292,55	119 405 934,30	9,75
38 300 000,00	SPAIN GOVERNMENT BOND 1.30% 31/10/2026	EUR	40 992 622,42	37 864 992,43	3,09
32 850 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	36 564 900,35	33 712 292,79	2,75
26 800 000,00	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	29 181 411,15	27 196 589,08	2,22
16 800 000,00	SPAIN GOVERNMENT BOND 1.50% 30/04/2027	EUR	16 963 816,21	16 646 784,00	1,36
3 400 000,00	SPAIN GOVERNMENT BOND 5.90% 30/07/2026	EUR	4 429 542,42	3 985 276,00	0,33
AUSTRIA			51 571 832,01	48 728 223,00	3,98
Government			51 571 832,01	48 728 223,00	3,98
23 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	24 652 357,81	23 036 110,00	1,88
13 675 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.20% 20/10/2025	EUR	14 748 581,45	13 747 751,00	1,12
12 400 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/04/2027	EUR	12 170 892,75	11 944 362,00	0,98

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Medium Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BELGIUM			48 389 851,84	45 494 034,00	3,72
Government			48 341 130,34	45 446 466,00	3,71
20 900 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2026	EUR	22 121 974,68	20 739 906,00	1,69
11 600 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.50% 28/03/2026	EUR	14 530 639,08	13 022 160,00	1,06
12 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2027	EUR	11 688 516,58	11 684 400,00	0,96
Supranational			48 721,50	47 568,00	0,01
50 000,00	EUROPEAN UNION 0.25% 22/10/2026	EUR	48 721,50	47 568,00	0,01
PORTUGAL			40 854 670,29	38 192 697,11	3,12
Government			40 854 670,29	38 192 697,11	3,12
12 600 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	14 364 291,65	14 069 758,50	1,15
12 900 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	14 855 326,07	13 612 243,83	1,11
9 990 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	11 635 052,57	10 510 694,78	0,86
GERMANY			39 130 256,22	36 716 805,30	3,00
Government			39 130 256,22	36 716 805,30	3,00
24 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	25 323 565,79	23 667 600,00	1,93
13 500 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	13 806 690,43	13 049 205,30	1,07
NETHERLANDS			23 165 453,39	21 515 259,40	1,76
Government			23 165 453,39	21 515 259,40	1,76
11 630 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	12 148 272,40	11 373 907,40	0,93
10 400 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2026	EUR	11 017 180,99	10 141 352,00	0,83
IRELAND			19 631 171,29	18 752 500,05	1,53
Government			19 631 171,29	18 752 500,05	1,53
11 250 000,00	IRELAND GOVERNMENT BOND 1.00% 15/05/2026	EUR	11 963 131,22	11 184 563,25	0,91
8 000 000,00	IRELAND GOVERNMENT BOND 0.20% 15/05/2027	EUR	7 668 040,07	7 567 936,80	0,62
FINLAND			12 899 074,28	11 959 279,00	0,98
Government			12 899 074,28	11 959 279,00	0,98
9 575 000,00	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	10 275 627,54	9 522 529,00	0,78
2 500 000,00	FINLAND GOVERNMENT BOND 0.50% 15/04/2026	EUR	2 623 446,74	2 436 750,00	0,20
Zero-Coupon Bonds			519 106 910,63	493 207 817,89	40,29
GERMANY			163 072 353,66	155 330 402,50	12,69
Government			163 072 353,66	155 330 402,50	12,69
41 300 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	42 591 574,41	40 160 533,00	3,28
35 000 000,00	BUNDESobligation 0.00% 16/04/2027	EUR	33 620 212,35	33 309 027,50	2,72
28 600 000,00	BUNDESobligation 0.00% 10/04/2026	EUR	29 419 230,31	27 632 176,00	2,26
25 900 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2026	EUR	26 547 308,91	24 916 836,00	2,03
25 500 000,00	BUNDESobligation 0.00% 09/10/2026	EUR	25 797 295,45	24 443 280,00	2,00
5 000 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	5 096 732,23	4 868 550,00	0,40
ITALY			138 588 759,19	131 923 655,53	10,78
Government			138 588 759,19	131 923 655,53	10,78
61 800 000,00	BTP 0.00% 01/08/2026	EUR	60 668 790,05	56 393 785,44	4,61
39 300 000,00	BTP 0.00% 01/04/2026	EUR	38 683 939,56	36 204 390,09	2,96

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Medium Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
30 000 000,00	BOT 0.00% 14/06/2023	EUR	29 705 636,83	29 842 200,00	2,44
9 500 000,00	BOT 0.00% 14/02/2023	EUR	9 530 392,75	9 483 280,00	0,77
FRANCE			104 929 496,17	99 091 449,00	8,09
Government			104 929 496,17	99 091 449,00	8,09
59 800 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	61 006 704,55	57 275 244,00	4,68
44 500 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2027	EUR	43 922 791,62	41 816 205,00	3,41
SPAIN			63 502 917,88	60 307 840,86	4,93
Government			63 502 917,88	60 307 840,86	4,93
33 600 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2027	EUR	32 315 978,55	31 048 859,52	2,54
30 900 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	31 186 939,33	29 258 981,34	2,39
NETHERLANDS			39 536 596,24	37 738 163,00	3,08
Government			39 536 596,24	37 738 163,00	3,08
25 250 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2027	EUR	25 242 995,62	23 894 075,00	1,95
14 400 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2026	EUR	14 293 600,62	13 844 088,00	1,13
FINLAND			9 476 787,49	8 816 307,00	0,72
Government			9 476 787,49	8 816 307,00	0,72
9 300 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2026	EUR	9 476 787,49	8 816 307,00	0,72
INVESTMENT FUNDS			7 000 000,00	6 367 900,00	0,52
UCI Units			7 000 000,00	6 367 900,00	0,52
LUXEMBOURG			7 000 000,00	6 367 900,00	0,52
Finance			7 000 000,00	6 367 900,00	0,52
70 000,00	EURIZON FUND - BOND CORPORATE SMART ESG	EUR	7 000 000,00	6 367 900,00	0,52
Total Portfolio			1 284 821 007,34	1 210 795 766,91	98,91

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Medium Term LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						53 800,00	18 380 120,00
Unrealised profit on future contracts and commitment						53 800,00	18 380 120,00
100 000	148	Purchase	EURO BOBL	08/09/2022	EUR	53 800,00	18 380 120,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Long Term LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	3 622 975 413,83	
Banks	(Note 3)	25 790 615,71	
Other banks and broker accounts	(Notes 2, 3, 9)	750 880,81	
Unrealised profit on future contracts	(Notes 2, 9)	81 420,98	
Other interest receivable		18 689 027,25	
Receivable on investments sold		38 262 101,74	
Receivable on subscriptions		1 238 588,24	
Total assets		3 707 788 048,56	
Liabilities			
Unrealised loss on future contracts	(Notes 2, 9)	(930 964,50)	
Payable on investments purchased		(38 103 211,22)	
Payable on redemptions		(4 364 728,12)	
Other liabilities		(1 044 073,58)	
Total liabilities		(44 442 977,42)	
Total net assets		3 663 345 071,14	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	218,62	96 812,795
Class Z Units	EUR	244,00	14 927 112,730

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Long Term LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	3 918 455 827,44
Net income from investments	(Note 2)	22 960 006,29
Other income	(Note 6)	361 839,09
Total income		23 321 845,38
Management fee	(Note 6)	(4 191 479,12)
Depository fee	(Note 8)	(356 769,58)
Subscription tax	(Note 4)	(190 386,76)
Other charges and taxes	(Notes 5, 8)	(1 470 828,06)
Total expenses		(6 209 463,52)
Net investment income / (loss)		17 112 381,86
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(44 531 444,71)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(693 708 797,17)
- future contracts	(Notes 2, 9)	(1 049 073,52)
Net result of operations for the period		(722 176 933,54)
Subscriptions for the period		1 105 658 337,44
Redemptions for the period		(638 592 160,20)
Net assets at the end of the period		3 663 345 071,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Long Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			4 264 802 945,90	3 622 975 413,83	98,90
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			4 254 802 945,90	3 613 878 413,83	98,65
Ordinary Bonds			3 314 429 409,55	2 789 432 773,11	76,15
ITALY			897 244 733,85	769 114 633,65	21,00
Government			887 024 906,65	759 120 598,45	20,72
36 600 000,00	BTP 4.75% 01/09/2044	EUR	49 885 778,81	43 083 690,00	1,18
41 400 000,00	BTP 3.00% 01/08/2029	EUR	47 385 245,25	41 759 352,00	1,14
39 000 000,00	BTP 0.90% 01/04/2031	EUR	39 416 084,69	32 238 501,75	0,88
32 700 000,00	BTP 0.50% 15/07/2028	EUR	33 028 648,55	28 729 176,87	0,78
25 761 000,00	BTP 4.00% 01/02/2037	EUR	32 431 987,82	27 372 350,55	0,75
21 855 000,00	BTP 6.00% 01/05/2031	EUR	27 654 769,86	26 722 545,60	0,73
28 150 000,00	BTP 3.10% 01/03/2040	EUR	33 631 032,90	26 554 458,00	0,73
29 100 000,00	BTP 1.65% 01/03/2032	EUR	30 975 667,80	25 371 999,00	0,69
20 600 000,00	BTP 5.75% 01/02/2033	EUR	22 607 168,78	25 015 198,00	0,68
28 075 000,00	BTP 1.35% 01/04/2030	EUR	27 839 925,56	24 905 983,84	0,68
25 100 000,00	BTP 3.35% 01/03/2035	EUR	27 753 736,32	24 894 431,00	0,68
28 200 000,00	BTP 0.25% 15/03/2028	EUR	27 655 202,39	24 628 203,51	0,67
27 550 000,00	BTP 1.65% 01/12/2030	EUR	29 371 886,74	24 564 029,07	0,67
29 300 000,00	BTP 0.95% 01/06/2032	EUR	26 210 425,82	23 541 184,62	0,64
25 386 000,00	BTP 2.45% 01/09/2033	EUR	26 622 566,24	23 259 922,50	0,64
28 450 000,00	BTP 1.80% 01/03/2041	EUR	29 290 318,29	21 663 252,50	0,59
22 775 000,00	BTP 0.95% 15/09/2027	EUR	23 702 620,93	21 057 956,31	0,58
20 900 000,00	BTP 2.05% 01/08/2027	EUR	21 889 995,65	20 488 479,00	0,56
19 555 000,00	BTP 3.85% 01/09/2049	EUR	25 333 277,22	20 310 018,55	0,55
20 350 000,00	BTP 2.95% 01/09/2038	EUR	21 164 099,23	19 032 541,00	0,52
14 383 000,00	BTP 5.00% 01/09/2040	EUR	19 253 145,20	17 182 650,95	0,47
14 500 000,00	BTP 4.75% 01/09/2028	EUR	18 785 805,94	16 158 945,00	0,44
18 750 000,00	BTP 2.45% 01/09/2050	EUR	21 245 944,19	14 872 125,00	0,41
15 500 000,00	BTP 3.25% 01/09/2046	EUR	19 663 904,23	14 768 245,00	0,40
18 000 000,00	BTP 0.60% 01/08/2031	EUR	17 016 589,53	14 312 822,40	0,39
15 800 000,00	BTP 2.25% 01/09/2036	EUR	17 353 503,20	13 677 270,00	0,37
13 650 000,00	BTP 3.45% 01/03/2048	EUR	15 996 798,06	13 359 118,50	0,36
13 750 000,00	BTP 2.00% 01/02/2028	EUR	14 798 366,26	13 357 987,50	0,36
16 200 000,00	BTP 0.95% 01/12/2031	EUR	15 836 950,73	13 203 541,08	0,36
12 500 000,00	BTP 3.50% 01/03/2030	EUR	15 071 844,15	13 026 375,00	0,36
14 775 000,00	BTP 0.95% 01/08/2030	EUR	14 597 900,39	12 527 294,03	0,34
15 725 000,00	BTP 1.45% 01/03/2036	EUR	15 617 552,15	12 309 058,25	0,34
11 800 000,00	BTP 2.80% 01/12/2028	EUR	13 109 447,08	11 862 894,00	0,32
8 191 000,00	BTP 5.00% 01/08/2034	EUR	10 792 871,52	9 483 130,25	0,26
10 200 000,00	BTP 0.45% 15/02/2029	EUR	9 177 859,71	8 731 699,80	0,24
8 743 000,00	BTP 2.80% 01/03/2067	EUR	8 742 730,10	7 006 989,92	0,19
9 300 000,00	BTP 1.70% 01/09/2051	EUR	9 046 884,56	6 191 568,00	0,17
8 600 000,00	BTP 1.50% 30/04/2045	EUR	8 240 957,08	5 899 944,00	0,16
5 000 000,00	BOT 2.80% 15/06/2029	EUR	5 023 802,33	4 957 556,00	0,14
4 500 000,00	BOT 2.50% 01/12/2032	EUR	4 223 087,27	4 150 665,90	0,11
5 300 000,00	BTP 2.15% 01/09/2052	EUR	5 124 861,44	3 835 896,20	0,11
4 600 000,00	BTP 2.15% 01/03/2072	EUR	4 453 662,68	3 051 548,00	0,08
Finance			10 219 827,20	9 994 035,20	0,28
10 240 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	10 219 827,20	9 994 035,20	0,28

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Long Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			813 382 776,45	666 206 645,72	18,19
Government			813 382 776,45	666 206 645,72	18,19
84 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2029	EUR	84 623 157,35	78 102 360,00	2,13
78 900 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	82 220 911,83	75 678 513,00	2,07
70 900 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	72 602 317,65	67 505 308,00	1,84
69 100 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	75 537 296,69	62 797 389,00	1,71
67 613 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	72 671 066,87	59 880 101,19	1,64
42 940 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2031	EUR	47 178 302,45	41 933 572,28	1,15
56 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2040	EUR	55 296 512,74	41 250 407,05	1,13
28 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.50% 25/04/2041	EUR	43 182 990,40	37 450 995,00	1,02
35 071 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	42 112 267,18	32 626 870,45	0,89
47 325 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	42 296 957,53	29 285 576,05	0,80
33 085 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2050	EUR	37 712 531,37	26 684 375,90	0,73
38 400 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	37 124 589,09	25 996 247,04	0,71
33 078 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	34 106 737,33	20 975 421,36	0,57
14 929 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.00% 25/04/2060	EUR	21 667 736,98	19 944 098,97	0,54
19 150 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.00% 25/05/2048	EUR	23 999 103,41	17 517 079,50	0,48
14 395 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	17 942 717,23	11 422 288,55	0,31
9 751 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	13 741 308,29	11 160 604,56	0,31
8 400 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2072	EUR	7 037 421,26	3 664 565,52	0,10
2 208 060,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2025	EUR	2 328 850,80	2 330 872,30	0,06
SPAIN			578 629 951,87	491 248 093,17	13,41
Government			578 629 951,87	491 248 093,17	13,41
48 000 000,00	SPAIN GOVERNMENT BOND 1.40% 30/07/2028	EUR	50 933 345,29	46 652 640,00	1,27
48 300 000,00	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	52 712 327,01	43 925 952,00	1,20
44 760 000,00	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	47 598 182,55	43 220 256,00	1,18
44 510 000,00	SPAIN GOVERNMENT BOND 1.20% 31/10/2040	EUR	45 253 045,75	33 684 722,90	0,92
34 950 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	35 207 653,53	30 885 339,47	0,84
39 065 000,00	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	37 053 938,72	29 597 206,60	0,81
31 400 000,00	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	32 919 040,78	29 107 834,54	0,80
33 300 000,00	SPAIN GOVERNMENT BOND 0.70% 30/04/2032	EUR	30 873 146,93	28 218 872,88	0,77
28 300 000,00	SPAIN GOVERNMENT BOND 0.10% 30/04/2031	EUR	27 298 130,82	23 360 005,77	0,64
21 685 000,00	SPAIN GOVERNMENT BOND 0.80% 30/07/2027	EUR	22 685 540,29	20 662 962,10	0,56
18 628 000,00	SPAIN GOVERNMENT BOND 2.90% 31/10/2046	EUR	22 187 085,78	18 370 374,76	0,50
18 275 000,00	SPAIN GOVERNMENT BOND 1.40% 30/04/2028	EUR	19 684 524,65	17 823 907,21	0,49
14 995 000,00	SPAIN GOVERNMENT BOND 4.20% 31/01/2037	EUR	21 504 929,88	17 715 093,00	0,48
15 250 000,00	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	17 321 312,47	15 001 120,00	0,41
13 600 000,00	SPAIN GOVERNMENT BOND 2.70% 31/10/2048	EUR	14 916 853,60	12 816 776,00	0,35
20 810 000,00	SPAIN GOVERNMENT BOND 1.00% 31/10/2050	EUR	18 149 147,58	12 745 084,50	0,35
8 339 000,00	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	12 781 810,62	11 395 326,89	0,31

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Long Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
15 000 000,00	SPAIN GOVERNMENT BOND 1.90% 31/10/2052	EUR	13 811 081,36	11 259 526,50	0,31
10 700 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	14 914 593,45	11 153 894,00	0,30
11 000 000,00	SPAIN GOVERNMENT BOND 0.60% 31/10/2029	EUR	11 535 973,49	9 917 480,10	0,27
13 700 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	13 126 825,60	9 760 154,00	0,27
7 500 000,00	SPAIN GOVERNMENT BOND 2.55% 31/10/2032	EUR	7 513 126,24	7 496 421,00	0,21
4 500 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	4 436 498,33	3 795 142,95	0,10
4 800 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	4 211 837,15	2 682 000,00	0,07
GERMANY			255 892 089,67	221 695 437,27	6,05
Government			255 892 089,67	221 695 437,27	6,05
27 750 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.25% 04/07/2039	EUR	39 912 140,14	38 550 577,50	1,05
29 750 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 04/07/2044	EUR	39 379 532,25	34 675 410,00	0,95
29 100 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2028	EUR	30 667 213,93	28 166 247,93	0,77
27 350 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.25% 15/08/2048	EUR	35 439 289,14	25 217 465,80	0,69
23 800 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/08/2027	EUR	25 044 700,88	23 133 600,00	0,63
23 900 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/08/2028	EUR	24 556 451,43	22 663 892,00	0,62
14 545 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 15/08/2046	EUR	22 530 702,57	17 164 601,04	0,47
10 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2040	EUR	18 557 719,81	14 825 100,00	0,40
9 100 000,00	BUNDESREPUBLIK DEUTSCHLAND 3.25% 04/07/2042	EUR	13 996 678,81	11 643 723,00	0,32
6 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2029	EUR	5 807 660,71	5 654 820,00	0,15
BELGIUM			244 244 133,08	200 090 483,69	5,46
Government			244 244 133,08	200 090 483,69	5,46
28 500 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	30 385 261,87	27 447 780,00	0,75
17 725 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.00% 22/06/2034	EUR	23 123 891,27	19 247 459,63	0,53
26 375 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.40% 22/06/2040	EUR	26 270 945,55	18 401 771,56	0,50
17 430 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	19 463 146,32	15 404 285,40	0,42
15 300 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.90% 22/06/2029	EUR	16 090 865,70	14 591 457,00	0,40
16 750 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.70% 22/06/2050	EUR	18 746 622,22	13 687 262,50	0,37
14 670 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2031	EUR	14 926 700,16	13 618 203,54	0,37
14 500 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	13 620 691,96	12 297 180,30	0,34
12 707 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.90% 22/06/2038	EUR	12 296 658,16	11 885 111,88	0,32
9 750 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	15 576 292,81	11 690 445,00	0,32
14 200 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.60% 22/06/2047	EUR	14 637 038,99	11 581 378,00	0,32
11 725 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.10% 22/06/2030	EUR	11 597 579,73	10 288 149,32	0,28
9 600 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	10 725 799,10	8 905 704,96	0,24
5 550 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	7 194 302,47	5 078 472,00	0,14
6 500 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	5 496 247,60	3 029 340,60	0,08
4 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.40% 22/06/2053	EUR	4 092 089,17	2 936 482,00	0,08
NETHERLANDS			167 691 555,52	143 532 061,58	3,92
Government			160 193 355,52	137 148 721,58	3,74
25 000 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	26 207 606,60	24 117 250,00	0,66
20 250 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	20 741 480,30	19 738 788,75	0,54

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Long Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
15 400 000,00	NETHERLANDS GOVERNMENT BOND 2.50% 15/01/2033	EUR	19 898 083,94	16 527 588,00	0,45
13 000 000,00	NETHERLANDS GOVERNMENT BOND 4.00% 15/01/2037	EUR	19 362 627,52	16 448 250,00	0,45
14 017 000,00	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	21 717 388,80	16 365 968,86	0,44
18 605 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	19 843 071,98	14 558 545,53	0,40
16 000 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2032	EUR	15 501 275,02	14 196 480,00	0,39
9 100 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	9 270 383,02	8 362 172,00	0,23
5 308 000,00	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	7 651 438,34	6 833 678,44	0,18
Finance			7 498 200,00	6 383 340,00	0,18
6 000 000,00	COOPERATIEVE RABOBANK UA 4.125% 14/07/2025	EUR	7 498 200,00	6 383 340,00	0,18
AUSTRIA			116 205 076,44	91 279 863,01	2,49
Government			116 205 076,44	91 279 863,01	2,49
23 800 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	21 891 816,64	18 224 147,90	0,50
18 200 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	19 458 758,15	17 493 476,00	0,48
14 200 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/02/2029	EUR	14 471 449,08	13 242 920,00	0,36
10 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.90% 20/02/2032	EUR	9 723 311,39	9 098 790,00	0,25
10 300 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	11 029 578,12	7 078 057,00	0,19
11 650 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.70% 20/04/2071	EUR	11 211 818,02	6 234 530,12	0,17
7 900 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.50% 02/11/2086	EUR	10 757 754,04	5 628 196,21	0,15
4 660 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	7 152 018,60	5 427 595,20	0,15
4 775 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.40% 23/05/2034	EUR	6 032 632,19	4 972 112,00	0,14
3 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	2 937 713,75	2 754 246,90	0,07
1 300 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.50% 20/02/2047	EUR	1 538 226,46	1 125 791,68	0,03
PORTUGAL			93 663 997,63	81 386 065,43	2,22
Government			93 663 997,63	81 386 065,43	2,22
19 700 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.90% 12/10/2035	EUR	18 565 711,43	15 949 317,00	0,44
13 700 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	14 518 424,15	13 744 279,77	0,37
10 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	11 951 377,28	10 697 190,00	0,29
12 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.30% 17/10/2031	EUR	11 800 757,51	10 409 336,25	0,28
11 375 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	11 543 887,80	9 913 789,11	0,27
7 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	7 202 203,48	6 650 847,00	0,18
4 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/02/2045	EUR	6 622 005,46	5 354 865,00	0,15
6 770 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.15% 11/04/2042	EUR	6 432 805,52	5 009 732,30	0,14
1 850 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/04/2037	EUR	2 694 441,66	2 176 784,00	0,06
2 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.00% 12/04/2052	EUR	2 332 383,34	1 479 925,00	0,04

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Eurizon Fund - Bond EUR Long Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IRELAND			77 652 807,92	66 597 215,15	1,82
Government			77 652 807,92	66 597 215,15	1,82
14 000 000,00	IRELAND GOVERNMENT BOND 0.20% 18/10/2030	EUR	13 159 908,10	12 281 913,00	0,33
12 600 000,00	IRELAND GOVERNMENT BOND 0.40% 15/05/2035	EUR	12 377 551,33	10 096 955,82	0,27
10 950 000,00	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	10 671 344,05	7 928 611,40	0,22
8 000 000,00	IRELAND GOVERNMENT BOND 1.10% 15/05/2029	EUR	8 387 034,26	7 753 680,00	0,21
7 800 000,00	IRELAND GOVERNMENT BOND 0.90% 15/05/2028	EUR	8 206 118,07	7 539 288,90	0,21
7 800 000,00	IRELAND GOVERNMENT BOND 1.30% 15/05/2033	EUR	8 598 957,41	7 225 296,00	0,20
6 945 000,00	IRELAND GOVERNMENT BOND 2.00% 18/02/2045	EUR	6 884 641,07	6 447 182,40	0,18
6 950 000,00	IRELAND GOVERNMENT BOND 1.50% 15/05/2050	EUR	7 451 994,12	5 546 767,20	0,15
2 100 000,00	IRELAND GOVERNMENT BOND 0.35% 18/10/2032	EUR	1 915 259,51	1 777 520,43	0,05
FINLAND			69 822 287,12	58 282 274,44	1,59
Government			69 822 287,12	58 282 274,44	1,59
12 100 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2029	EUR	12 484 851,65	11 205 346,57	0,31
7 800 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2028	EUR	7 807 975,74	7 342 452,00	0,20
10 050 000,00	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	10 089 085,39	7 140 123,00	0,19
7 300 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2027	EUR	7 583 491,96	6 993 473,00	0,19
7 500 000,00	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	7 334 510,87	6 434 277,75	0,18
5 700 000,00	FINLAND GOVERNMENT BOND 0.50% 15/04/2043	EUR	4 904 507,41	4 026 042,24	0,11
4 300 000,00	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	4 629 861,07	3 896 488,00	0,11
5 000 000,00	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	5 018 576,82	3 814 650,00	0,10
3 500 000,00	FINLAND GOVERNMENT BOND 1.50% 15/09/2032	EUR	3 366 496,62	3 361 493,45	0,09
5 750 000,00	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	5 316 220,93	3 215 928,43	0,09
1 000 000,00	FINLAND GOVERNMENT BOND 1.375% 15/04/2047	EUR	1 286 708,66	852 000,00	0,02
Floating Rate Notes			3 356 323,37	4 548 272,40	0,12
ITALY			3 356 323,37	4 548 272,40	0,12
Government			3 356 323,37	4 548 272,40	0,12
4 242 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND FRN 28/06/2029	EUR	3 356 323,37	4 548 272,40	0,12
Zero-Coupon Bonds			937 017 212,98	819 897 368,32	22,38
GERMANY			422 124 459,27	360 258 005,38	9,83
Government			422 124 459,27	360 258 005,38	9,83
47 200 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2027	EUR	48 680 970,67	44 556 328,00	1,22
50 315 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2035	EUR	50 767 298,88	41 098 419,06	1,12
47 500 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2036	EUR	46 264 391,04	38 103 592,75	1,04
37 700 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2030	EUR	38 480 969,28	34 113 704,56	0,93
36 200 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2031	EUR	37 788 715,42	32 428 347,34	0,89
33 700 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	32 034 810,20	29 577 805,89	0,81
31 500 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	32 259 386,19	27 950 620,95	0,76
28 400 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2028	EUR	29 121 199,05	26 428 756,00	0,72
28 400 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2029	EUR	29 504 807,36	26 117 653,88	0,71
26 575 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/02/2030	EUR	27 812 334,60	24 246 448,01	0,66
32 935 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2050	EUR	30 474 727,45	21 023 645,56	0,57
14 500 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	11 207 280,42	9 291 821,85	0,25
8 650 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2052	EUR	7 727 568,71	5 320 861,53	0,15

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Eurizon Fund - Bond EUR Long Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			231 819 101,94	204 714 366,19	5,59
Government			231 819 101,94	204 714 366,19	5,59
81 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2030	EUR	80 262 257,36	70 229 829,55	1,92
63 750 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2029	EUR	64 055 109,04	56 452 853,06	1,54
48 500 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/05/2032	EUR	42 761 308,75	40 018 387,90	1,09
45 300 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2031	EUR	44 740 426,79	38 013 295,68	1,04
ITALY			99 243 397,24	99 209 300,00	2,71
Government			99 243 397,24	99 209 300,00	2,71
43 500 000,00	BOT 0.00% 14/04/2023	EUR	43 545 659,78	43 437 360,00	1,19
37 000 000,00	BOT 0.00% 14/06/2023	EUR	36 636 952,09	36 805 380,00	1,00
19 000 000,00	BOT 0.00% 14/02/2023	EUR	19 060 785,37	18 966 560,00	0,52
NETHERLANDS			61 361 275,94	48 176 667,98	1,31
Government			61 361 275,94	48 176 667,98	1,31
31 600 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2038	EUR	29 401 300,27	23 355 645,32	0,64
12 250 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2030	EUR	12 520 362,43	10 827 530,00	0,29
9 450 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2031	EUR	9 603 122,21	8 178 502,50	0,22
10 100 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2052	EUR	9 836 491,03	5 814 990,16	0,16
SPAIN			36 861 259,58	33 922 904,24	0,93
Government			36 861 259,58	33 922 904,24	0,93
37 600 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2028	EUR	36 861 259,58	33 922 904,24	0,93
AUSTRIA			38 278 006,10	31 770 236,60	0,87
Government			38 278 006,10	31 770 236,60	0,87
17 850 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/10/2040	EUR	15 005 852,19	11 806 038,20	0,32
12 125 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2030	EUR	12 335 927,74	10 654 426,65	0,29
10 900 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2031	EUR	10 936 226,17	9 309 771,75	0,26
BELGIUM			34 652 815,33	30 983 985,53	0,85
Government			32 816 959,33	29 362 563,53	0,80
21 100 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2031	EUR	20 080 467,79	17 648 721,53	0,48
12 600 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2027	EUR	12 736 491,54	11 713 842,00	0,32
Supranational			1 835 856,00	1 621 422,00	0,05
1 800 000,00	EUROPEAN UNION 0.00% 04/10/2028	EUR	1 835 856,00	1 621 422,00	0,05
IRELAND			7 655 000,44	6 693 902,40	0,18
Government			7 655 000,44	6 693 902,40	0,18
8 000 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2031	EUR	7 655 000,44	6 693 902,40	0,18
LUXEMBOURG			5 021 897,14	4 168 000,00	0,11
Government			5 021 897,14	4 168 000,00	0,11
5 000 000,00	STATE OF THE GRAND-DUCHY OF LUXEMBOURG 0.00% 24/03/2031	EUR	5 021 897,14	4 168 000,00	0,11

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Eurizon Fund - Bond EUR Long Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			10 000 000,00	9 097 000,00	0,25
UCI Units			10 000 000,00	9 097 000,00	0,25
LUXEMBOURG			10 000 000,00	9 097 000,00	0,25
Finance			10 000 000,00	9 097 000,00	0,25
100 000,00	EURIZON FUND - BOND CORPORATE SMART ESG	EUR	10 000 000,00	9 097 000,00	0,25
Total Portfolio			4 264 802 945,90	3 622 975 413,83	98,90

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR Long Term LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(849 543,52)	40 723 620,00
Unrealised profit on future contracts and commitment						81 420,98	12 594 120,00
100 000	77	Purchase	EURO BUXL	08/09/2022	EUR	81 420,98	12 594 120,00
Unrealised loss on future contracts and commitment						(930 964,50)	28 129 500,00
100 000	(108)	Sale	EURO BTP	08/09/2022	EUR	(746 610,50)	13 296 960,00
100 000	(83)	Sale	EURO BUND	08/09/2022	EUR	(122 754,00)	12 348 740,00
100 000	(20)	Sale	EURO BOBL	08/09/2022	EUR	(61 600,00)	2 483 800,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR 1-10 Y LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	720 034 290,53	
Banks	(Note 3)	7 750 373,27	
Other interest receivable		2 018 381,64	
Receivable on investments sold		10 754 341,88	
Receivable on subscriptions		451 682,00	
Total assets		741 009 069,32	
Liabilities			
Payable on investments purchased		(13 265 844,28)	
Payable on redemptions		(514 397,61)	
Other liabilities		(166 901,93)	
Total liabilities		(13 947 143,82)	
Total net assets		727 061 925,50	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	92,02	7 901 397,258

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR 1-10 Y LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	256 808 029,60
Net income from investments	(Note 2)	1 719 109,23
Total income		1 719 109,23
Management fee	(Note 6)	(426 901,27)
Depositary fee	(Note 8)	(43 544,98)
Subscription tax	(Note 4)	(31 524,94)
Other charges and taxes	(Notes 5, 8)	(189 857,96)
Total expenses		(691 829,15)
Net investment income / (loss)		1 027 280,08
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(2 253 030,39)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(36 456 321,80)
Net result of operations for the period		(37 682 072,11)
Subscriptions for the period		563 843 131,13
Redemptions for the period		(55 907 163,12)
Net assets at the end of the period		727 061 925,50

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR 1-10 Y LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			759 042 824,13	720 034 290,53	99,03
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			759 042 824,13	720 034 290,53	99,03
Ordinary Bonds			439 264 186,57	413 831 452,15	56,92
ITALY			128 826 250,30	120 116 328,12	16,52
Government			128 826 250,30	120 116 328,12	16,52
9 420 000,00	BTP 0.90% 01/04/2031	EUR	8 649 292,81	7 786 838,12	1,07
7 390 000,00	BTP 1.45% 15/05/2025	EUR	7 498 917,78	7 297 373,00	1,00
7 140 000,00	BTP 1.35% 01/04/2030	EUR	6 873 646,49	6 334 059,65	0,87
6 850 000,00	BTP 0.25% 15/03/2028	EUR	6 161 561,13	5 982 382,77	0,82
5 765 000,00	BTP 0.30% 15/08/2023	EUR	5 831 582,05	5 734 689,36	0,79
5 500 000,00	BTP 0.95% 15/03/2023	EUR	5 591 985,60	5 519 823,10	0,76
5 674 000,00	BTP 2.00% 01/02/2028	EUR	6 097 697,87	5 512 234,26	0,76
5 470 000,00	BTP 0.85% 15/01/2027	EUR	5 565 506,14	5 118 537,18	0,70
4 894 000,00	BTP 3.00% 01/08/2029	EUR	5 688 298,27	4 936 479,92	0,68
5 300 000,00	BTP 0.95% 01/08/2030	EUR	5 071 449,65	4 493 716,30	0,62
4 870 000,00	BTP 0.45% 15/02/2029	EUR	4 524 089,53	4 168 958,63	0,57
4 100 000,00	BTP 2.50% 15/11/2025	EUR	4 484 006,81	4 165 438,46	0,57
4 650 000,00	BTP 0.50% 15/07/2028	EUR	4 512 991,15	4 085 341,67	0,56
3 800 000,00	BTP 3.50% 01/03/2030	EUR	4 476 054,34	3 960 018,00	0,55
3 886 000,00	BTP 0.50% 01/02/2026	EUR	3 944 416,37	3 673 544,22	0,51
4 150 000,00	BTP 1.65% 01/03/2032	EUR	4 174 545,35	3 618 343,50	0,50
3 500 000,00	BTP 1.50% 01/06/2025	EUR	3 410 360,51	3 463 806,15	0,48
3 350 000,00	BTP 1.45% 15/11/2024	EUR	3 393 867,43	3 335 471,05	0,46
3 730 000,00	BTP 0.95% 01/12/2031	EUR	3 425 598,48	3 040 074,58	0,42
2 900 000,00	BTP 1.75% 01/07/2024	EUR	2 993 923,52	2 917 489,61	0,40
2 800 000,00	BTP 1.85% 01/07/2025	EUR	2 905 913,94	2 791 573,68	0,38
2 700 000,00	BOT 1.20% 15/08/2025	EUR	2 596 136,70	2 632 062,60	0,36
2 700 000,00	BOT 1.10% 01/04/2027	EUR	2 569 310,70	2 537 345,52	0,35
2 514 000,00	BTP 2.10% 15/07/2026	EUR	2 776 904,13	2 503 407,01	0,34
2 067 000,00	BTP 2.50% 01/12/2024	EUR	2 230 496,30	2 106 925,14	0,29
2 000 000,00	BTP 2.45% 01/10/2023	EUR	2 029 021,45	2 036 868,00	0,28
2 550 000,00	BTP 0.60% 01/08/2031	EUR	2 368 204,38	2 027 649,84	0,28
1 950 000,00	BTP 2.05% 01/08/2027	EUR	2 098 392,83	1 911 604,50	0,26
1 800 000,00	BOT 2.80% 15/06/2029	EUR	1 788 460,83	1 784 720,16	0,25
1 538 000,00	BTP 4.75% 01/09/2028	EUR	2 019 199,76	1 713 962,58	0,24
1 600 000,00	BTP 0.95% 15/09/2027	EUR	1 637 056,27	1 479 373,44	0,20
1 800 000,00	BTP 0.95% 01/06/2032	EUR	1 437 361,73	1 446 216,12	0,20
FRANCE			98 377 867,96	93 815 021,36	12,90
Government			98 377 867,96	93 815 021,36	12,90
12 520 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	12 633 412,07	12 008 808,40	1,65
11 833 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	11 980 071,87	11 266 435,96	1,55
10 920 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2029	EUR	10 712 869,58	10 153 306,80	1,40
9 850 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2025	EUR	9 869 664,19	9 690 922,50	1,33
9 300 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	9 644 321,34	9 252 663,00	1,27
8 200 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2026	EUR	8 284 798,36	7 970 400,00	1,10
7 800 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/05/2027	EUR	8 210 214,59	7 667 556,00	1,05
5 800 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	6 116 823,15	5 914 840,00	0,81

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR 1-10 Y LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 380 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	5 372 589,41	5 136 985,40	0,71
5 150 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2031	EUR	5 630 190,37	5 029 294,30	0,69
4 850 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	5 014 819,25	4 912 274,00	0,68
4 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	4 908 093,78	4 811 535,00	0,66
SPAIN			78 014 784,47	73 200 513,54	10,07
Government			78 014 784,47	73 200 513,54	10,07
9 990 000,00	SPAIN GOVERNMENT BOND 1.40% 30/07/2028	EUR	10 584 897,35	9 709 580,70	1,34
6 220 000,00	SPAIN GOVERNMENT BOND 4.80% 31/01/2024	EUR	6 882 470,54	6 599 532,58	0,91
6 100 000,00	SPAIN GOVERNMENT BOND 1.30% 31/10/2026	EUR	6 301 334,68	6 030 716,81	0,83
6 408 000,00	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	6 697 869,05	5 940 223,05	0,82
5 500 000,00	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	5 542 502,13	5 481 095,95	0,75
5 350 000,00	SPAIN GOVERNMENT BOND 1.60% 30/04/2025	EUR	5 458 513,67	5 394 441,38	0,74
5 477 000,00	SPAIN GOVERNMENT BOND 0.80% 30/07/2027	EUR	5 634 994,99	5 218 862,97	0,72
4 700 000,00	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	4 988 655,14	4 769 551,07	0,66
4 320 000,00	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	4 383 207,58	4 171 392,00	0,57
4 640 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	4 526 237,58	3 913 214,06	0,54
3 650 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	3 982 013,16	3 745 810,31	0,51
3 700 000,00	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	3 917 496,26	3 641 688,00	0,50
3 900 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	3 532 243,20	3 446 432,73	0,47
3 537 000,00	SPAIN GOVERNMENT BOND 0.60% 31/10/2029	EUR	3 581 833,10	3 188 920,65	0,44
2 300 000,00	SPAIN GOVERNMENT BOND 0.70% 30/04/2032	EUR	2 000 516,04	1 949 051,28	0,27
BELGIUM			32 436 534,60	30 766 346,00	4,23
Government			32 436 534,60	30 766 346,00	4,23
4 942 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.90% 22/06/2029	EUR	4 922 586,06	4 713 135,98	0,65
4 050 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2026	EUR	4 233 399,24	4 018 977,00	0,55
4 092 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	4 326 818,18	3 940 923,36	0,54
3 477 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2025	EUR	3 537 521,36	3 450 748,65	0,47
3 180 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2031	EUR	3 256 234,98	2 952 003,22	0,40
2 830 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.50% 22/10/2024	EUR	2 881 345,31	2 808 067,50	0,39
2 594 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2027	EUR	2 639 245,49	2 525 777,80	0,35
2 092 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.60% 22/06/2024	EUR	2 249 929,45	2 168 337,08	0,30
1 984 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.10% 22/06/2030	EUR	1 912 717,18	1 740 868,93	0,24
1 700 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	1 444 090,40	1 441 738,38	0,20
1 010 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.20% 22/10/2023	EUR	1 032 646,95	1 005 768,10	0,14
GERMANY			31 544 666,15	30 075 583,50	4,14
Government			31 544 666,15	30 075 583,50	4,14
7 873 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	8 048 657,56	7 763 958,95	1,07
7 482 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/08/2028	EUR	7 641 635,32	7 095 030,96	0,98
7 050 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2028	EUR	7 084 944,47	6 823 781,72	0,94
5 189 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	5 346 893,66	5 015 727,87	0,69
3 400 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2025	EUR	3 422 535,14	3 377 084,00	0,46

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR 1-10 Y LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			18 820 128,92	17 826 583,85	2,45
Government			18 820 128,92	17 826 583,85	2,45
4 590 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	4 752 610,88	4 474 125,45	0,62
4 154 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	4 300 746,42	4 007 322,26	0,55
2 500 000,00	NETHERLANDS GOVERNMENT BOND 2.00% 15/07/2024	EUR	2 622 648,16	2 564 750,00	0,35
2 048 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	2 110 211,44	2 002 903,04	0,28
1 905 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	1 890 173,72	1 750 542,60	0,24
1 650 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2026	EUR	1 698 628,04	1 608 964,50	0,22
1 400 000,00	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	1 445 110,26	1 417 976,00	0,19
PORTUGAL			17 683 109,65	16 548 747,63	2,28
Government			17 683 109,65	16 548 747,63	2,28
2 678 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	2 892 591,34	2 686 655,56	0,37
2 487 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	2 826 976,48	2 671 851,50	0,37
2 578 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	2 388 710,00	2 246 835,02	0,31
2 030 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	2 255 750,92	2 142 081,78	0,29
1 629 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	1 821 675,49	1 713 906,09	0,24
1 514 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	1 749 068,81	1 690 604,32	0,23
1 461 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	1 511 188,63	1 388 126,78	0,19
1 360 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.30% 17/10/2031	EUR	1 273 502,15	1 132 535,78	0,16
860 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	963 645,83	876 150,80	0,12
AUSTRIA			14 994 184,06	14 187 681,66	1,95
Government			14 994 184,06	14 187 681,66	1,95
3 370 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	3 447 454,78	3 303 476,20	0,45
2 439 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	2 496 255,67	2 344 318,02	0,32
2 019 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.20% 20/10/2025	EUR	2 145 342,98	2 029 741,08	0,28
1 830 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	1 923 543,89	1 862 824,71	0,26
1 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/04/2027	EUR	1 571 463,82	1 444 882,50	0,20
1 400 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.65% 21/10/2024	EUR	1 491 238,58	1 429 176,00	0,20
1 050 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.90% 20/02/2032	EUR	1 006 747,68	955 372,95	0,13
877 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/02/2029	EUR	912 136,66	817 890,20	0,11
IRELAND			12 915 618,67	12 089 048,07	1,66
Government			12 915 618,67	12 089 048,07	1,66
1 940 000,00	IRELAND GOVERNMENT BOND 5.40% 13/03/2025	EUR	2 252 303,17	2 167 066,62	0,30
1 700 000,00	IRELAND GOVERNMENT BOND 1.00% 15/05/2026	EUR	1 782 854,77	1 690 111,78	0,23
1 850 000,00	IRELAND GOVERNMENT BOND 0.20% 18/10/2030	EUR	1 789 846,39	1 622 967,08	0,22
1 563 000,00	IRELAND GOVERNMENT BOND 1.10% 15/05/2029	EUR	1 638 370,15	1 514 875,23	0,21
1 500 000,00	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	1 605 441,91	1 446 692,10	0,20
1 357 000,00	IRELAND GOVERNMENT BOND 3.40% 18/03/2024	EUR	1 486 098,41	1 419 788,39	0,19
1 274 000,00	IRELAND GOVERNMENT BOND 0.90% 15/05/2028	EUR	1 300 879,13	1 231 417,19	0,17
1 053 000,00	IRELAND GOVERNMENT BOND 0.20% 15/05/2027	EUR	1 059 824,74	996 129,68	0,14
FINLAND			5 651 041,79	5 205 598,42	0,72
Government			5 651 041,79	5 205 598,42	0,72
1 230 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2027	EUR	1 254 503,57	1 178 352,30	0,16
1 210 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2028	EUR	1 241 263,56	1 139 021,40	0,16
1 065 000,00	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	1 128 334,10	1 059 163,80	0,15
1 140 000,00	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	1 120 924,17	978 010,22	0,13
919 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2029	EUR	906 016,39	851 050,70	0,12

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR 1-10 Y LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Zero-Coupon Bonds			319 778 637,56	306 202 838,38	42,11
GERMANY			99 812 646,11	95 425 883,26	13,12
Government			99 812 646,11	95 425 883,26	13,12
7 450 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 16/06/2023	EUR	7 517 197,86	7 426 681,50	1,02
7 670 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2026	EUR	7 646 410,99	7 378 846,80	1,01
7 540 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2027	EUR	7 642 380,46	7 117 684,60	0,98
7 150 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	7 165 569,16	6 952 731,50	0,95
6 700 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/09/2023	EUR	6 770 861,57	6 667 438,00	0,92
6 562 000,00	BUNDESobligation 0.00% 11/04/2025	EUR	6 555 664,00	6 419 210,88	0,88
6 363 000,00	BUNDESobligation 0.00% 05/04/2024	EUR	6 462 211,21	6 307 769,16	0,87
6 350 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2030	EUR	6 195 745,26	5 753 232,72	0,79
6 309 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2031	EUR	6 295 332,60	5 651 669,71	0,78
5 600 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/03/2024	EUR	5 564 210,22	5 551 616,00	0,76
5 635 000,00	BUNDESobligation 0.00% 18/10/2024	EUR	5 722 913,30	5 541 233,60	0,76
5 114 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/02/2030	EUR	5 089 336,89	4 665 901,60	0,64
4 450 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2028	EUR	4 398 197,31	4 141 125,50	0,57
4 450 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	4 214 358,44	3 905 674,67	0,54
3 320 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2029	EUR	3 259 013,49	3 053 190,52	0,42
3 430 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	3 315 507,89	3 043 512,06	0,42
2 600 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/03/2023	EUR	2 624 273,21	2 599 324,00	0,36
2 050 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	1 914 763,99	1 821 510,69	0,25
1 500 000,00	BUNDESobligation 0.00% 16/04/2027	EUR	1 458 698,26	1 427 529,75	0,20
FRANCE			90 377 796,88	85 288 451,83	11,73
Government			90 377 796,88	85 288 451,83	11,73
14 513 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2030	EUR	14 012 564,73	12 506 079,95	1,72
11 581 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2029	EUR	11 242 446,83	10 255 380,26	1,41
9 270 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	9 374 863,11	8 878 620,60	1,22
8 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2024	EUR	8 564 197,74	8 410 325,00	1,16
8 050 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2025	EUR	7 967 976,42	7 831 603,50	1,08
8 720 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2031	EUR	8 261 405,26	7 317 349,63	1,00
7 289 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2024	EUR	7 399 098,14	7 223 180,33	0,99
7 505 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2027	EUR	7 564 449,34	7 052 373,45	0,97
5 446 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2023	EUR	5 507 585,38	5 445 019,72	0,75
5 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2023	EUR	5 035 251,75	4 994 450,00	0,69
3 600 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/05/2032	EUR	2 998 621,85	2 970 437,04	0,41
2 473 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2025	EUR	2 449 336,33	2 403 632,35	0,33

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR 1-10 Y LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ITALY			62 116 926,33	61 191 207,96	8,42
Government			62 116 926,33	61 191 207,96	8,42
10 000 000,00	BOT 0.00% 14/04/2023	EUR	9 989 325,83	9 985 600,00	1,37
8 500 000,00	BOT 0.00% 14/03/2023	EUR	8 537 612,43	8 483 255,00	1,17
8 527 000,00	BTP 0.00% 15/01/2024	EUR	8 558 592,93	8 368 615,24	1,15
8 200 000,00	BTP 0.00% 01/04/2026	EUR	7 726 968,01	7 554 096,66	1,04
7 220 000,00	BTP 0.00% 01/08/2026	EUR	6 823 569,01	6 588 400,18	0,91
6 000 000,00	BOT 0.00% 14/06/2023	EUR	5 943 746,83	5 968 440,00	0,82
5 200 000,00	BTP 0.00% 15/12/2024	EUR	5 083 168,78	4 985 446,44	0,69
4 970 000,00	BTP 0.00% 15/08/2024	EUR	4 920 017,29	4 816 034,37	0,66
4 550 000,00	BTP 0.00% 15/04/2024	EUR	4 533 925,22	4 441 320,07	0,61
SPAIN			35 717 840,87	34 378 682,98	4,73
Government			35 717 840,87	34 378 682,98	4,73
9 103 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	9 111 599,14	8 937 480,15	1,23
8 020 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2028	EUR	7 695 361,93	7 235 683,30	1,00
6 430 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2027	EUR	6 177 317,93	5 941 790,68	0,82
5 330 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	5 349 007,55	5 162 534,07	0,71
5 178 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	5 157 675,19	4 903 009,88	0,67
2 205 000,00	SPAIN GOVERNMENT BOND 0.00% 30/04/2023	EUR	2 226 879,13	2 198 184,90	0,30
NETHERLANDS			12 556 393,31	11 892 209,50	1,63
Government			12 556 393,31	11 892 209,50	1,63
3 453 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2024	EUR	3 506 036,65	3 426 342,84	0,47
3 110 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2027	EUR	3 063 471,47	2 942 993,00	0,40
2 200 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2026	EUR	2 189 045,19	2 115 069,00	0,29
1 990 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2031	EUR	1 925 985,32	1 722 245,50	0,24
1 907 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2030	EUR	1 871 854,68	1 685 559,16	0,23
AUSTRIA			9 523 351,46	9 012 689,74	1,24
Government			9 523 351,46	9 012 689,74	1,24
2 350 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2025	EUR	2 327 859,13	2 287 161,00	0,31
2 250 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/10/2028	EUR	2 147 911,31	2 037 645,00	0,28
2 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2031	EUR	1 871 856,58	1 708 215,00	0,24
1 550 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2024	EUR	1 567 341,88	1 529 788,00	0,21
1 650 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2030	EUR	1 608 382,56	1 449 880,74	0,20
FINLAND			5 475 575,84	5 257 679,95	0,72
Government			5 475 575,84	5 257 679,95	0,72
1 850 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2024	EUR	1 859 092,00	1 818 402,00	0,25
1 750 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2026	EUR	1 735 465,98	1 658 982,50	0,23
1 478 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2030	EUR	1 373 917,50	1 282 870,45	0,17
500 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2023	EUR	507 100,36	497 425,00	0,07
BELGIUM			2 831 939,00	2 517 661,22	0,35
Government			2 831 939,00	2 517 661,22	0,35
3 010 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2031	EUR	2 831 939,00	2 517 661,22	0,35
IRELAND			1 366 167,76	1 238 371,94	0,17
Government			1 366 167,76	1 238 371,94	0,17
1 480 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2031	EUR	1 366 167,76	1 238 371,94	0,17
Total Portfolio			759 042 824,13	720 034 290,53	99,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR All Maturities LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	654 021 879,28	
Banks	(Note 3)	5 708 347,63	
Other interest receivable		2 573 086,46	
Receivable on investments sold		7 222 721,18	
Receivable on subscriptions		99 594,00	
Total assets		669 625 628,55	
Liabilities			
Payable on investments purchased		(7 456 452,68)	
Payable on redemptions		(886 874,32)	
Other liabilities		(163 518,97)	
Total liabilities		(8 506 845,97)	
Total net assets		661 118 782,58	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	85,39	7 742 041,680

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR All Maturities LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	362 384 207,88
Net income from investments	(Note 2)	2 451 382,64
Other income		26 577,23
Total income		2 477 959,87
Management fee	(Note 6)	(484 621,47)
Depository fee	(Note 8)	(49 868,67)
Subscription tax	(Note 4)	(31 587,94)
Other charges and taxes	(Notes 5, 8)	(205 096,71)
Total expenses		(771 174,79)
Net investment income / (loss)		1 706 785,08
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(8 111 185,60)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(68 520 245,86)
Net result of operations for the period		(74 924 646,38)
Subscriptions for the period		541 683 928,43
Redemptions for the period		(168 024 707,35)
Net assets at the end of the period		661 118 782,58

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR All Maturities LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			728 238 254,39	654 021 879,28	98,93
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			728 238 254,39	654 021 879,28	98,93
Ordinary Bonds			476 321 340,24	417 003 951,58	63,08
ITALY			131 274 847,18	116 513 037,89	17,62
Government			131 274 847,18	116 513 037,89	17,62
5 950 000,00	BTP 0.30% 15/08/2023	EUR	6 002 245,91	5 918 716,69	0,90
5 530 000,00	BTP 3.35% 01/03/2035	EUR	6 281 629,18	5 484 709,30	0,83
5 150 000,00	BTP 0.25% 15/03/2028	EUR	4 770 140,01	4 497 703,83	0,68
4 320 000,00	BTP 1.45% 15/05/2025	EUR	4 447 212,73	4 265 852,69	0,65
4 516 000,00	BTP 3.10% 01/03/2040	EUR	5 520 082,15	4 260 033,12	0,64
3 340 000,00	BTP 4.75% 01/09/2044	EUR	4 699 762,96	3 931 681,00	0,59
4 200 000,00	BTP 0.85% 15/01/2027	EUR	4 198 625,84	3 930 138,24	0,59
4 350 000,00	BTP 1.35% 01/04/2030	EUR	4 051 699,15	3 858 985,92	0,58
3 950 000,00	BTP 0.50% 01/02/2026	EUR	3 989 978,22	3 734 045,21	0,56
4 300 000,00	BTP 0.45% 15/02/2029	EUR	3 974 433,44	3 681 010,70	0,56
4 350 000,00	BTP 0.90% 01/04/2031	EUR	4 197 665,13	3 595 832,89	0,54
3 960 000,00	BTP 2.25% 01/09/2036	EUR	4 298 825,55	3 427 974,00	0,52
3 370 000,00	BTP 1.45% 15/11/2024	EUR	3 418 182,12	3 355 384,31	0,51
3 215 000,00	BTP 3.85% 01/09/2049	EUR	3 873 857,47	3 339 131,15	0,51
3 320 000,00	BTP 0.95% 15/03/2023	EUR	3 354 623,01	3 331 965,94	0,50
4 050 000,00	BTP 1.45% 01/03/2036	EUR	3 884 345,92	3 170 218,50	0,48
3 120 000,00	BTP 3.00% 01/08/2029	EUR	3 633 785,87	3 147 081,60	0,48
3 040 000,00	BTP 2.45% 01/10/2023	EUR	3 167 739,59	3 096 039,36	0,47
3 250 000,00	BTP 0.95% 15/09/2027	EUR	3 326 523,58	3 004 977,30	0,45
2 800 000,00	BTP 3.50% 01/03/2030	EUR	3 374 403,19	2 917 908,00	0,44
3 025 000,00	BTP 2.95% 01/09/2038	EUR	3 487 580,72	2 829 161,50	0,43
2 650 000,00	BTP 2.50% 15/11/2025	EUR	2 866 451,98	2 692 295,59	0,41
3 250 000,00	BTP 0.95% 01/12/2031	EUR	2 956 614,96	2 648 858,55	0,40
2 350 000,00	BTP 2.00% 01/02/2028	EUR	2 588 546,77	2 283 001,50	0,35
2 690 000,00	BTP 0.95% 01/06/2032	EUR	2 442 181,81	2 161 289,65	0,33
2 420 000,00	BTP 1.65% 01/12/2030	EUR	2 465 199,62	2 157 711,45	0,33
2 110 000,00	BTP 2.80% 01/12/2028	EUR	2 314 128,10	2 121 246,30	0,32
2 010 000,00	BTP 2.05% 01/08/2027	EUR	2 140 706,61	1 970 423,10	0,30
2 520 000,00	BTP 1.80% 01/03/2041	EUR	2 129 519,47	1 918 854,00	0,29
1 890 000,00	BTP 2.45% 01/09/2033	EUR	2 095 039,78	1 731 712,50	0,26
2 000 000,00	BTP 0.95% 01/08/2030	EUR	1 962 472,08	1 695 742,00	0,26
1 800 000,00	BOT 1.10% 01/04/2027	EUR	1 738 375,38	1 691 563,68	0,26
1 910 000,00	BTP 0.50% 15/07/2028	EUR	1 892 670,45	1 678 065,07	0,25
1 490 000,00	BTP 3.25% 01/09/2046	EUR	1 839 466,64	1 419 657,10	0,21
1 350 000,00	BTP 2.10% 15/07/2026	EUR	1 480 075,50	1 344 311,64	0,20
1 650 000,00	BTP 2.45% 01/09/2050	EUR	1 803 486,94	1 308 747,00	0,20
1 525 000,00	BTP 0.60% 01/08/2031	EUR	1 414 805,74	1 212 614,12	0,18
1 100 000,00	BTP 3.75% 01/09/2024	EUR	1 219 674,55	1 152 228,44	0,17
1 050 000,00	BOT 2.50% 01/12/2032	EUR	984 361,93	968 488,71	0,15
1 000 000,00	BTP 1.65% 01/03/2032	EUR	1 030 732,04	871 890,00	0,13
1 260 000,00	BTP 1.50% 30/04/2045	EUR	1 139 156,53	864 410,40	0,13
880 000,00	BTP 3.45% 01/03/2048	EUR	1 092 635,05	861 247,20	0,13
910 000,00	BTP 2.80% 01/03/2067	EUR	964 461,00	729 310,40	0,11
700 000,00	BTP 0.35% 01/02/2025	EUR	705 796,54	675 897,04	0,10
500 000,00	BTP 1.85% 01/07/2025	EUR	505 122,89	498 495,30	0,08
720 000,00	BTP 1.70% 01/09/2051	EUR	731 651,51	479 347,20	0,07
550 000,00	BTP 2.15% 01/09/2052	EUR	538 587,07	398 064,70	0,06
300 000,00	BTP 2.15% 01/03/2072	EUR	279 584,50	199 014,00	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR All Maturities LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			116 246 794,72	100 384 476,77	15,18
Government			116 246 794,72	100 384 476,77	15,18
10 330 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	10 509 574,85	9 835 399,60	1,49
7 965 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	8 049 524,08	7 639 789,05	1,16
8 261 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	8 753 971,13	7 316 189,43	1,11
7 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2026	EUR	7 176 496,84	6 804 000,00	1,03
8 450 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2040	EUR	7 713 832,23	6 169 308,67	0,93
5 860 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	6 170 659,24	5 830 172,60	0,88
6 145 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	6 761 280,80	5 584 514,55	0,84
5 705 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	6 740 621,63	5 307 413,42	0,80
4 950 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	5 267 178,12	5 091 718,50	0,77
5 150 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2029	EUR	5 135 817,98	4 788 418,50	0,72
6 715 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	5 714 254,24	4 155 364,88	0,63
4 950 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2050	EUR	5 440 226,06	3 992 373,00	0,60
5 690 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	5 070 525,21	3 852 048,06	0,58
3 860 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/05/2027	EUR	4 121 828,82	3 794 457,20	0,57
3 560 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	3 809 249,51	3 630 488,00	0,55
3 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2025	EUR	3 500 782,55	3 443 475,00	0,52
2 700 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	2 750 403,28	2 578 041,00	0,39
2 400 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.75% 25/10/2027	EUR	2 648 809,86	2 566 152,00	0,39
3 700 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	3 435 241,32	2 346 244,00	0,36
1 600 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	1 652 946,65	1 620 544,00	0,25
1 530 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2031	EUR	1 706 376,82	1 494 139,86	0,23
1 755 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	2 157 091,55	1 392 574,95	0,21
640 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.00% 25/04/2060	EUR	1 363 042,14	854 995,20	0,13
680 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2072	EUR	597 059,81	296 655,30	0,04
SPAIN			85 238 408,96	75 531 227,79	11,43
Government			85 238 408,96	75 531 227,79	11,43
5 550 000,00	SPAIN GOVERNMENT BOND 1.40% 30/07/2028	EUR	5 882 377,14	5 394 211,50	0,82
4 600 000,00	SPAIN GOVERNMENT BOND 3.80% 30/04/2024	EUR	4 954 106,72	4 832 737,00	0,73
5 280 000,00	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	5 772 318,96	4 801 843,20	0,73
4 650 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	5 016 385,51	4 772 059,71	0,72
6 152 000,00	SPAIN GOVERNMENT BOND 1.20% 31/10/2040	EUR	5 795 238,19	4 655 772,08	0,70
4 470 000,00	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	4 891 487,88	4 397 049,60	0,67
4 180 000,00	SPAIN GOVERNMENT BOND 1.30% 31/10/2026	EUR	4 390 918,09	4 132 523,98	0,62

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR All Maturities LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 000 000,00	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	4 188 381,73	3 862 400,00	0,58
3 670 000,00	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	3 996 501,24	3 612 160,80	0,55
3 150 000,00	SPAIN GOVERNMENT BOND 1.60% 30/04/2025	EUR	3 276 808,19	3 176 166,42	0,48
3 450 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	3 393 576,19	3 048 767,42	0,46
3 300 000,00	SPAIN GOVERNMENT BOND 0.70% 30/04/2032	EUR	3 120 801,09	2 796 464,88	0,42
3 615 000,00	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	3 392 015,98	2 738 868,60	0,41
4 056 000,00	SPAIN GOVERNMENT BOND 1.00% 31/10/2050	EUR	3 358 823,81	2 484 097,20	0,38
2 475 000,00	SPAIN GOVERNMENT BOND 1.40% 30/04/2028	EUR	2 619 828,45	2 413 908,09	0,37
2 285 000,00	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	2 448 393,76	2 318 813,66	0,35
2 690 000,00	SPAIN GOVERNMENT BOND 0.10% 30/04/2031	EUR	2 506 420,76	2 220 438,71	0,34
2 250 000,00	SPAIN GOVERNMENT BOND 0.80% 30/07/2027	EUR	2 291 782,78	2 143 955,03	0,32
1 900 000,00	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	1 937 182,71	1 893 469,51	0,29
1 790 000,00	SPAIN GOVERNMENT BOND 2.90% 31/10/2046	EUR	2 308 299,04	1 765 244,30	0,27
1 650 000,00	SPAIN GOVERNMENT BOND 1.50% 30/04/2027	EUR	1 784 059,60	1 634 952,00	0,25
2 070 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	1 823 144,83	1 474 709,40	0,22
1 315 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	1 920 327,72	1 370 782,30	0,21
1 300 000,00	SPAIN GOVERNMENT BOND 0.60% 31/10/2029	EUR	1 297 817,58	1 172 065,83	0,18
800 000,00	SPAIN GOVERNMENT BOND 2.55% 31/10/2032	EUR	801 400,14	799 618,24	0,12
1 000 000,00	SPAIN GOVERNMENT BOND 1.90% 31/10/2052	EUR	1 000 227,22	750 635,10	0,11
810 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	774 347,90	683 125,73	0,10
330 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	295 435,75	184 387,50	0,03
BELGIUM			36 482 599,87	31 583 160,31	4,78
Government			36 482 599,87	31 583 160,31	4,78
4 020 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.40% 22/06/2040	EUR	3 588 279,11	2 804 743,95	0,43
2 820 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2026	EUR	2 972 239,33	2 798 398,80	0,42
2 740 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.50% 22/10/2024	EUR	2 791 851,23	2 718 765,00	0,41
2 703 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	2 854 212,68	2 603 205,24	0,39
2 150 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2025	EUR	2 227 524,29	2 133 767,50	0,32
2 380 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	2 312 784,19	2 018 433,73	0,31
1 820 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.00% 22/06/2034	EUR	2 320 820,59	1 976 325,90	0,30
1 880 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.90% 22/06/2029	EUR	1 930 198,25	1 792 937,20	0,27
1 910 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	1 962 473,39	1 688 019,80	0,26
1 575 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2027	EUR	1 631 855,46	1 533 577,50	0,23
1 060 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	1 639 672,06	1 270 961,20	0,19
1 380 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.10% 22/06/2030	EUR	1 323 748,43	1 210 886,66	0,18
1 380 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.70% 22/06/2050	EUR	1 521 704,66	1 127 667,00	0,17
1 200 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2031	EUR	1 264 094,04	1 113 963,48	0,17
1 120 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 260 106,78	1 038 998,91	0,16
900 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.60% 22/06/2024	EUR	971 520,54	932 841,00	0,14
1 590 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	1 150 233,14	741 023,32	0,11
840 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.60% 22/06/2047	EUR	883 061,75	685 095,60	0,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR All Maturities LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
710 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	1 000 017,07	649 678,40	0,10
430 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.20% 22/10/2023	EUR	440 168,27	428 198,30	0,07
430 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.40% 22/06/2053	EUR	436 034,61	315 671,82	0,05
GERMANY			29 082 212,03	24 579 088,04	3,72
Government			29 082 212,03	24 579 088,04	3,72
4 217 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.25% 04/07/2039	EUR	6 950 217,82	5 858 298,57	0,89
4 150 000,00	BUNDESREPUBLIK DEUTSCHLAND 3.25% 04/07/2042	EUR	6 479 249,83	5 310 049,50	0,80
4 815 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2028	EUR	5 002 352,04	4 660 497,72	0,71
2 200 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2029	EUR	2 133 651,35	2 073 434,00	0,31
1 880 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.25% 15/08/2048	EUR	2 357 571,77	1 733 412,64	0,26
1 565 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	1 629 284,30	1 512 741,21	0,23
1 290 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 04/07/2044	EUR	2 087 941,38	1 503 572,40	0,23
1 250 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 15/08/2046	EUR	1 973 341,39	1 475 129,00	0,22
450 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.00% 15/08/2025	EUR	468 602,15	451 953,00	0,07
NETHERLANDS			24 657 616,85	21 774 132,42	3,29
Government			24 657 616,85	21 774 132,42	3,29
2 870 000,00	NETHERLANDS GOVERNMENT BOND 2.00% 15/07/2024	EUR	3 060 851,30	2 944 333,00	0,44
2 960 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	3 084 475,34	2 855 482,40	0,43
2 885 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	3 032 868,41	2 812 168,18	0,43
3 222 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	3 151 743,38	2 521 238,04	0,38
2 660 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2032	EUR	2 625 266,93	2 360 164,80	0,36
1 750 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	1 789 367,65	1 711 465,00	0,26
1 180 000,00	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	1 885 078,57	1 519 167,40	0,23
1 270 000,00	NETHERLANDS GOVERNMENT BOND 2.50% 15/01/2033	EUR	1 529 419,50	1 362 989,40	0,21
930 000,00	NETHERLANDS GOVERNMENT BOND 4.00% 15/01/2037	EUR	1 405 052,50	1 176 682,50	0,18
1 115 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	1 140 084,83	1 024 595,80	0,15
855 000,00	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	1 429 050,44	998 280,90	0,15
500 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2026	EUR	524 358,00	487 565,00	0,07
AUSTRIA			16 936 602,51	14 442 352,28	2,19
Government			16 936 602,51	14 442 352,28	2,19
3 460 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.25% 20/10/2036	EUR	3 102 088,53	2 649 392,93	0,40
2 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.20% 20/10/2025	EUR	2 111 477,59	2 010 640,00	0,30
2 035 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	2 091 389,45	1 956 001,30	0,30
1 760 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	1 813 576,01	1 725 257,60	0,26
1 530 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/02/2029	EUR	1 561 897,43	1 426 878,00	0,22
1 120 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/04/2027	EUR	1 187 845,34	1 078 845,60	0,16
560 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.80% 26/01/2062	EUR	958 522,65	763 559,44	0,12
835 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.50% 20/02/2047	EUR	1 004 140,16	723 104,66	0,11
1 115 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.70% 20/04/2071	EUR	971 716,21	596 695,37	0,09
500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.90% 20/02/2032	EUR	484 612,47	454 939,50	0,07
610 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.50% 02/11/2086	EUR	849 936,00	434 582,24	0,07
505 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	505 629,29	347 030,95	0,05
300 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	293 771,38	275 424,69	0,04
PORTUGAL			15 856 175,13	14 163 281,62	2,14
Government			15 856 175,13	14 163 281,62	2,14
1 880 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	2 155 713,36	2 019 734,95	0,30
2 430 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.90% 12/10/2035	EUR	2 245 236,48	1 967 352,30	0,30
1 745 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	1 952 821,45	1 841 346,16	0,28
1 340 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	1 464 975,17	1 344 331,01	0,20
1 100 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	1 317 221,51	1 228 312,25	0,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR All Maturities LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 075 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	1 214 697,15	1 095 188,50	0,16
1 114 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	1 108 065,92	970 897,68	0,15
945 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	969 906,38	897 864,35	0,14
610 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/04/2037	EUR	913 622,35	717 750,40	0,11
850 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.30% 17/10/2031	EUR	803 448,35	707 834,87	0,11
634 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.15% 11/04/2042	EUR	588 941,88	469 153,66	0,07
430 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	486 012,30	452 412,29	0,07
200 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/02/2045	EUR	329 462,27	237 994,00	0,04
360 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.00% 12/04/2052	EUR	306 050,56	213 109,20	0,03
IRELAND			12 972 374,84	11 516 700,64	1,74
Government			12 972 374,84	11 516 700,64	1,74
2 820 000,00	IRELAND GOVERNMENT BOND 0.20% 18/10/2030	EUR	2 697 631,32	2 473 928,19	0,37
1 400 000,00	IRELAND GOVERNMENT BOND 5.40% 13/03/2025	EUR	1 655 819,30	1 563 862,51	0,23
1 110 000,00	IRELAND GOVERNMENT BOND 1.00% 15/05/2026	EUR	1 178 086,92	1 103 543,57	0,17
930 000,00	IRELAND GOVERNMENT BOND 3.40% 18/03/2024	EUR	1 030 958,03	973 031,10	0,15
945 000,00	IRELAND GOVERNMENT BOND 0.90% 15/05/2028	EUR	983 127,88	913 413,85	0,14
920 000,00	IRELAND GOVERNMENT BOND 1.10% 15/05/2029	EUR	965 402,22	891 673,20	0,13
970 000,00	IRELAND GOVERNMENT BOND 1.50% 15/05/2050	EUR	1 034 643,69	774 153,12	0,12
900 000,00	IRELAND GOVERNMENT BOND 0.40% 15/05/2035	EUR	881 977,60	721 211,13	0,11
800 000,00	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	722 296,35	579 259,28	0,09
550 000,00	IRELAND GOVERNMENT BOND 0.20% 15/05/2027	EUR	551 211,92	520 295,66	0,08
560 000,00	IRELAND GOVERNMENT BOND 2.00% 18/02/2045	EUR	733 595,84	519 859,20	0,08
570 000,00	IRELAND GOVERNMENT BOND 0.35% 18/10/2032	EUR	537 623,77	482 469,83	0,07
FINLAND			7 573 708,15	6 516 493,82	0,99
Government			7 573 708,15	6 516 493,82	0,99
1 085 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2028	EUR	1 103 256,61	1 021 353,90	0,16
1 145 000,00	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	1 030 669,98	813 476,70	0,12
720 000,00	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	764 939,69	716 054,40	0,11
730 000,00	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	675 484,25	626 269,70	0,10
650 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2027	EUR	668 895,96	622 706,50	0,10
800 000,00	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	738 349,55	610 344,00	0,09
630 000,00	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	673 089,85	579 210,47	0,09
772 000,00	FINLAND GOVERNMENT BOND 0.50% 15/04/2043	EUR	715 422,17	545 281,51	0,08
435 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2029	EUR	462 448,13	402 836,84	0,06
520 000,00	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	452 595,10	290 831,79	0,04
300 000,00	FINLAND GOVERNMENT BOND 1.50% 15/09/2032	EUR	288 556,86	288 128,01	0,04
Zero-Coupon Bonds			251 916 914,15	237 017 927,70	35,85
GERMANY			92 725 710,08	85 730 655,64	12,97
Government			92 725 710,08	85 730 655,64	12,97
5 470 000,00	BUNDESobligation 0.00% 11/04/2025	EUR	5 509 397,05	5 350 972,80	0,81
5 300 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/09/2023	EUR	5 368 478,43	5 274 242,00	0,80
5 175 000,00	BUNDESobligation 0.00% 05/04/2024	EUR	5 290 185,53	5 130 081,00	0,78
5 470 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2028	EUR	5 519 944,66	5 090 327,30	0,77
6 080 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2036	EUR	5 705 944,06	4 877 259,87	0,74
4 900 000,00	BUNDESobligation 0.00% 10/04/2026	EUR	4 981 083,73	4 734 184,00	0,72
4 700 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	4 811 191,53	4 570 327,00	0,69
4 620 000,00	BUNDESobligation 0.00% 18/10/2024	EUR	4 704 325,15	4 543 123,20	0,69
4 650 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2027	EUR	4 741 520,57	4 389 553,50	0,66
4 590 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2030	EUR	4 502 231,66	4 153 366,15	0,63
4 100 000,00	BUNDESobligation 0.00% 09/10/2026	EUR	4 123 424,77	3 930 096,00	0,59
3 800 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/03/2023	EUR	3 837 480,95	3 799 012,00	0,57

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond EUR All Maturities LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 450 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2035	EUR	4 383 685,38	3 634 859,68	0,55
4 030 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	3 836 533,77	3 537 049,19	0,54
3 870 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/02/2030	EUR	3 951 223,31	3 530 903,25	0,53
3 800 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2031	EUR	3 850 208,21	3 404 080,66	0,51
3 400 000,00	BUNDES OblIGATION 0.00% 16/04/2027	EUR	3 295 472,16	3 235 734,10	0,49
2 800 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 16/06/2023	EUR	2 820 889,05	2 791 236,00	0,42
3 767 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2050	EUR	3 269 404,47	2 404 617,36	0,36
2 400 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/03/2024	EUR	2 399 890,00	2 379 264,00	0,36
1 857 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	1 804 763,75	1 647 755,65	0,25
1 500 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2029	EUR	1 517 235,27	1 379 453,55	0,21
2 130 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	1 721 441,47	1 364 936,59	0,21
940 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2052	EUR	779 755,15	578 220,79	0,09
FRANCE			64 327 999,75	60 304 598,66	9,12
Government			64 327 999,75	60 304 598,66	9,12
10 020 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2030	EUR	9 779 314,49	8 634 391,31	1,30
8 495 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2029	EUR	8 333 424,49	7 522 619,40	1,14
7 670 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	7 704 428,41	7 346 172,60	1,11
6 300 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2024	EUR	6 305 859,29	6 233 535,00	0,94
5 380 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2025	EUR	5 479 375,26	5 229 091,00	0,79
4 900 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2027	EUR	4 879 323,22	4 604 481,00	0,70
4 600 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2024	EUR	4 673 242,15	4 558 462,00	0,69
5 450 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/05/2032	EUR	4 934 265,40	4 496 911,63	0,68
4 040 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2031	EUR	3 809 208,77	3 390 148,22	0,51
3 350 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2023	EUR	3 399 546,45	3 346 281,50	0,51
2 900 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2023	EUR	2 933 210,96	2 899 478,00	0,44
2 100 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2025	EUR	2 096 800,86	2 043 027,00	0,31
ITALY			48 775 865,63	47 947 022,39	7,25
Government			48 775 865,63	47 947 022,39	7,25
21 000 000,00	BOT 0.00% 14/04/2023	EUR	21 006 164,67	20 969 760,00	3,17
4 565 000,00	BTP 0.00% 15/01/2024	EUR	4 585 882,09	4 480 207,41	0,68
4 650 000,00	BTP 0.00% 01/08/2026	EUR	4 472 341,37	4 243 221,72	0,64
4 580 000,00	BTP 0.00% 01/04/2026	EUR	4 423 178,64	4 219 239,35	0,64
4 400 000,00	BTP 0.00% 15/12/2024	EUR	4 382 657,13	4 218 454,68	0,64
4 000 000,00	BOT 0.00% 14/06/2023	EUR	3 960 751,58	3 978 960,00	0,60
3 250 000,00	BTP 0.00% 15/04/2024	EUR	3 201 337,57	3 172 371,48	0,48
2 750 000,00	BTP 0.00% 15/08/2024	EUR	2 743 552,58	2 664 807,75	0,40

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Eurizon Fund - Bond EUR All Maturities LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SPAIN			18 956 254,56	18 141 273,37	2,74
Government			18 956 254,56	18 141 273,37	2,74
5 750 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	5 798 295,38	5 645 447,75	0,85
3 630 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2028	EUR	3 563 158,77	3 275 003,79	0,50
3 150 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	3 152 193,10	3 051 028,58	0,46
2 850 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2027	EUR	2 754 090,07	2 633 608,62	0,40
2 050 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	2 076 628,64	1 941 129,83	0,29
1 600 000,00	SPAIN GOVERNMENT BOND 0.00% 30/04/2023	EUR	1 611 888,60	1 595 054,80	0,24
NETHERLANDS			11 012 452,93	9 905 610,56	1,50
Government			11 012 452,93	9 905 610,56	1,50
2 930 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2038	EUR	2 587 309,64	2 165 570,91	0,33
2 250 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2027	EUR	2 236 357,38	2 129 175,00	0,32
1 885 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2024	EUR	1 918 929,20	1 870 447,80	0,28
1 395 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2030	EUR	1 365 009,88	1 233 012,60	0,19
1 260 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2026	EUR	1 271 786,82	1 211 357,70	0,18
1 125 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2031	EUR	1 126 053,89	973 631,25	0,15
560 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2052	EUR	507 006,12	322 415,30	0,05
AUSTRIA			9 490 552,18	8 778 479,66	1,33
Government			9 490 552,18	8 778 479,66	1,33
2 150 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2024	EUR	2 176 519,37	2 121 964,00	0,32
1 890 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2023	EUR	1 919 260,39	1 880 247,60	0,29
1 699 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/10/2040	EUR	1 437 644,07	1 123 723,19	0,17
1 290 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2031	EUR	1 241 704,20	1 101 798,68	0,17
1 230 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2030	EUR	1 200 509,10	1 080 820,19	0,16
1 100 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2025	EUR	1 109 314,77	1 070 586,00	0,16
400 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2023	EUR	405 600,28	399 340,00	0,06
FINLAND			2 823 101,63	2 688 370,61	0,41
Government			2 823 101,63	2 688 370,61	0,41
1 290 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2026	EUR	1 287 059,85	1 222 907,10	0,18
610 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2024	EUR	622 170,02	599 581,20	0,09
565 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2023	EUR	574 757,21	562 090,25	0,09
350 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2030	EUR	339 114,55	303 792,06	0,05
BELGIUM			2 662 873,65	2 523 688,61	0,38
Government			2 662 873,65	2 523 688,61	0,38
1 500 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2027	EUR	1 395 979,59	1 394 505,00	0,21
1 350 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2031	EUR	1 266 894,06	1 129 183,61	0,17
IRELAND			1 142 103,74	998 228,20	0,15
Government			1 142 103,74	998 228,20	0,15
1 193 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2031	EUR	1 142 103,74	998 228,20	0,15
Total Portfolio			728 238 254,39	654 021 879,28	98,93

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Floating Rate LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	181 126 101,25	
Banks	(Note 3)	967 169,65	
Other interest receivable		226 438,98	
Receivable on subscriptions		2 551 694,49	
Total assets		184 871 404,37	
Liabilities			
Payable on investments purchased		(2 158 508,22)	
Payable on redemptions		(386 612,63)	
Other liabilities		(129 715,27)	
Total liabilities		(2 674 836,12)	
Total net assets		182 196 568,25	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	128,77	741 629,581
Class Z Units	EUR	139,41	409 154,172
Class ZD Units	EUR	99,01	299 500,437

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Floating Rate LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	98 307 721,42
Net income from investments	(Note 2)	236 838,99
Total income		236 838,99
Management fee	(Note 6)	(168 043,91)
Depositary fee	(Note 8)	(11 799,01)
Subscription tax	(Note 4)	(24 000,66)
Other charges and taxes	(Notes 5, 8)	(45 964,81)
Total expenses		(249 808,39)
Net investment income / (loss)		(12 969,40)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	63 489,46
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(1 249 935,29)
Net result of operations for the period		(1 199 415,23)
Subscriptions for the period		121 289 584,41
Redemptions for the period		(36 141 422,26)
Dividend distributions	(Note 14)	(59 900,09)
Net assets at the end of the period		182 196 568,25

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Floating Rate LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			181 390 963,21	181 126 101,25	99,41
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			181 390 963,21	181 126 101,25	99,41
Floating Rate Notes			181 390 963,21	181 126 101,25	99,41
ITALY			181 390 963,21	181 126 101,25	99,41
Government			181 390 963,21	181 126 101,25	99,41
23 308 000,00	CCT FRN 15/04/2025	EUR	23 538 530,55	23 592 357,60	12,95
19 805 000,00	CCT FRN 15/10/2024	EUR	20 071 990,26	20 169 412,00	11,07
19 810 000,00	CCT FRN 15/04/2029	EUR	19 833 061,15	19 455 401,00	10,68
17 780 000,00	CCT FRN 15/07/2023	EUR	17 863 004,00	17 897 170,20	9,82
17 540 000,00	CCT FRN 15/02/2024	EUR	17 612 052,36	17 715 400,00	9,72
17 327 000,00	CCT FRN 15/09/2025	EUR	17 163 704,60	17 325 267,30	9,51
15 974 000,00	CCT FRN 15/04/2026	EUR	16 040 045,15	15 887 740,40	8,72
13 085 000,00	CCT FRN 15/01/2025	EUR	13 612 574,63	13 569 145,00	7,45
13 040 000,00	CCT FRN 15/12/2022	EUR	13 084 992,57	13 067 905,60	7,17
12 795 000,00	CCT FRN 15/12/2023	EUR	12 870 637,22	12 881 622,15	7,07
9 820 000,00	ITALY CERTIFICATI DI CREDITO DEL TESORO/ CCTS-EU FRN 15/10/2030	EUR	9 700 370,72	9 564 680,00	5,25
Total Portfolio			181 390 963,21	181 126 101,25	99,41

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Short Term LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	208 849 453,34	
Banks	(Note 3)	3 013 213,67	
Other interest receivable		962 312,15	
Receivable on investments sold		5 032 252,04	
Receivable on subscriptions		704 185,66	
Total assets		218 561 416,86	
Liabilities			
Payable on investments purchased		(8 279 485,83)	
Payable on redemptions		(208 827,84)	
Other liabilities		(42 819,57)	
Total liabilities		(8 531 133,24)	
Total net assets		210 030 283,62	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	97,84	2 146 666,789

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Short Term LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	209 077 516,54
Net income from investments	(Note 2)	2 486 364,34
Total income		2 486 364,34
Management fee	(Note 6)	(166 381,85)
Depositary fee	(Note 8)	(23 904,40)
Subscription tax	(Note 4)	(12 437,98)
Other charges and taxes	(Notes 5, 8)	(96 378,00)
Total expenses		(299 102,23)
Net investment income / (loss)		2 187 262,11
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(4 870 524,49)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(3 191 279,31)
Net result of operations for the period		(5 874 541,69)
Subscriptions for the period		206 501 831,19
Redemptions for the period		(199 674 522,42)
Net assets at the end of the period		210 030 283,62

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			214 574 463,86	208 849 453,34	99,44
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			214 574 463,86	208 849 453,34	99,44
Ordinary Bonds			167 271 927,35	162 612 615,72	77,42
ITALY			167 271 927,35	162 612 615,72	77,42
Government			167 271 927,35	162 612 615,72	77,42
14 430 000,00	BTP 2.45% 01/10/2023	EUR	15 201 885,69	14 696 002,62	7,00
12 500 000,00	BTP 5.00% 01/03/2025	EUR	14 212 190,84	13 566 770,63	6,46
12 820 000,00	BTP 4.50% 01/05/2023	EUR	13 674 202,24	13 235 917,34	6,30
13 205 000,00	BTP 0.65% 15/10/2023	EUR	13 497 170,48	13 154 003,61	6,26
12 345 000,00	BTP 0.30% 15/08/2023	EUR	12 454 531,65	12 280 093,69	5,85
11 600 000,00	BTP 1.45% 15/05/2025	EUR	11 497 977,88	11 454 604,44	5,45
11 200 000,00	BTP 1.45% 15/11/2024	EUR	11 495 921,79	11 151 425,60	5,31
10 450 000,00	BTP 4.50% 01/03/2024	EUR	11 699 611,58	11 013 097,21	5,24
9 085 000,00	BTP 0.95% 15/03/2023	EUR	9 221 813,64	9 117 744,16	4,34
8 000 000,00	BTP 1.85% 01/07/2025	EUR	7 982 278,63	7 975 924,80	3,80
7 880 000,00	BTP 1.75% 01/07/2024	EUR	8 212 214,16	7 927 523,49	3,77
8 000 000,00	BTP 1.50% 01/06/2025	EUR	7 729 426,46	7 917 271,20	3,77
7 325 000,00	BTP 4.75% 01/08/2023	EUR	7 945 559,56	7 634 117,93	3,64
7 900 000,00	BTP 0.35% 01/02/2025	EUR	7 933 360,14	7 627 980,88	3,63
6 450 000,00	BTP 2.50% 01/12/2024	EUR	6 901 777,28	6 574 584,98	3,13
4 900 000,00	BTP 3.75% 01/09/2024	EUR	5 429 145,00	5 132 653,96	2,44
2 145 000,00	BTP 0.95% 01/03/2023	EUR	2 182 860,33	2 152 899,18	1,03
Zero-Coupon Bonds			47 302 536,51	46 236 837,62	22,02
ITALY			47 302 536,51	46 236 837,62	22,02
Government			47 302 536,51	46 236 837,62	22,02
17 300 000,00	BTP 0.00% 15/04/2024	EUR	17 258 354,61	16 886 777,39	8,04
12 950 000,00	BTP 0.00% 15/08/2024	EUR	12 886 945,01	12 548 821,95	5,97
8 250 000,00	BTP 0.00% 15/01/2024	EUR	8 247 191,83	8 096 760,38	3,86
7 000 000,00	BTP 0.00% 15/12/2024	EUR	6 919 149,29	6 711 177,90	3,20
1 000 000,00	BOT 0.00% 14/04/2023	EUR	1 000 707,87	998 560,00	0,48
1 000 000,00	BOT 0.00% 14/06/2023	EUR	990 187,90	994 740,00	0,47
Total Portfolio			214 574 463,86	208 849 453,34	99,44

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Medium Term LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	208 009 530,91	
Banks	(Note 3)	1 721 227,31	
Other interest receivable		765 805,92	
Receivable on investments sold		11 966 232,20	
Receivable on subscriptions		490 068,48	
Total assets		222 952 864,82	
Liabilities			
Payable on investments purchased		(12 784 195,83)	
Payable on redemptions		(82 643,60)	
Other liabilities		(46 058,28)	
Total liabilities		(12 912 897,71)	
Total net assets		210 039 967,11	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	95,58	2 197 542,115

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Medium Term LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	373 058 849,28
Net income from investments	(Note 2)	2 085 983,00
Total income		2 085 983,00
Management fee	(Note 6)	(198 059,88)
Depositary fee	(Note 8)	(25 113,90)
Subscription tax	(Note 4)	(12 093,54)
Other charges and taxes	(Notes 5, 8)	(99 932,97)
Total expenses		(335 200,29)
Net investment income / (loss)		1 750 782,71
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(11 516 247,67)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(6 684 175,47)
Net result of operations for the period		(16 449 640,43)
Subscriptions for the period		79 633 344,07
Redemptions for the period		(226 202 585,81)
Net assets at the end of the period		210 039 967,11

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Medium Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			220 767 345,05	208 009 530,91	99,03
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			220 767 345,05	208 009 530,91	99,03
Ordinary Bonds			178 180 527,25	167 761 285,46	79,87
ITALY			178 180 527,25	167 761 285,46	79,87
Government			178 180 527,25	167 761 285,46	79,87
25 000 000,00	BTP 1.25% 01/12/2026	EUR	25 653 060,63	23 940 250,00	11,40
18 030 000,00	BTP 1.60% 01/06/2026	EUR	18 950 313,86	17 684 763,36	8,42
15 850 000,00	BTP 4.50% 01/03/2026	EUR	19 056 560,78	17 230 422,47	8,20
17 850 000,00	BOT 1.10% 01/04/2027	EUR	17 018 414,59	16 774 673,16	7,99
16 200 000,00	BTP 0.50% 01/02/2026	EUR	16 165 029,80	15 314 311,98	7,29
13 735 000,00	BTP 2.50% 15/11/2025	EUR	15 229 533,43	13 954 218,84	6,64
13 745 000,00	BTP 2.00% 01/12/2025	EUR	14 870 498,66	13 741 675,08	6,54
13 600 000,00	BTP 2.20% 01/06/2027	EUR	13 503 909,28	13 466 992,00	6,41
12 170 000,00	BTP 2.10% 15/07/2026	EUR	13 243 497,04	12 118 720,49	5,77
12 650 000,00	BTP 0.85% 15/01/2027	EUR	12 813 688,02	11 837 202,08	5,64
12 000 000,00	BOT 1.20% 15/08/2025	EUR	11 676 021,16	11 698 056,00	5,57
Zero-Coupon Bonds			42 586 817,80	40 248 245,45	19,16
ITALY			42 586 817,80	40 248 245,45	19,16
Government			42 586 817,80	40 248 245,45	19,16
22 250 000,00	BTP 0.00% 01/08/2026	EUR	21 366 408,70	20 303 587,80	9,67
21 650 000,00	BTP 0.00% 01/04/2026	EUR	21 220 409,10	19 944 657,65	9,49
Total Portfolio			220 767 345,05	208 009 530,91	99,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Long Term LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	227 813 304,79	
Banks	(Note 3)	1 263 856,66	
Other interest receivable		1 789 400,48	
Receivable on subscriptions		495 319,82	
Total assets		231 361 881,75	
Liabilities			
Payable on investments purchased		(248 760,74)	
Payable on redemptions		(176 914,14)	
Other liabilities		(60 398,03)	
Total liabilities		(486 072,91)	
Total net assets		230 875 808,84	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	87,15	2 649 043,694

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Long Term LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	363 290 312,25
Net income from investments	(Note 2)	3 729 037,34
Total income		3 729 037,34
Management fee	(Note 6)	(315 512,90)
Depository fee	(Note 8)	(29 813,89)
Subscription tax	(Note 4)	(14 108,44)
Other charges and taxes	(Notes 5, 8)	(115 394,51)
Total expenses		(474 829,74)
Net investment income / (loss)		3 254 207,60
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(23 768 707,46)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(39 062 525,92)
Net result of operations for the period		(59 577 025,78)
Subscriptions for the period		76 512 785,81
Redemptions for the period		(149 350 263,44)
Net assets at the end of the period		230 875 808,84

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Long Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			278 888 906,09	227 813 304,79	98,67
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			278 888 906,09	227 813 304,79	98,67
Ordinary Bonds			274 917 292,74	223 830 524,79	96,95
ITALY			274 917 292,74	223 830 524,79	96,95
Government			274 917 292,74	223 830 524,79	96,95
12 425 000,00	BTP 0.90% 01/04/2031	EUR	12 457 953,63	10 270 856,01	4,45
10 722 000,00	BTP 3.10% 01/03/2040	EUR	13 414 140,61	10 114 277,04	4,38
10 557 000,00	BTP 1.35% 01/04/2030	EUR	10 831 338,10	9 365 359,62	4,06
8 700 000,00	BTP 4.00% 01/02/2037	EUR	12 085 844,72	9 244 185,00	4,00
8 420 000,00	BTP 2.00% 01/02/2028	EUR	9 178 670,65	8 179 945,80	3,54
7 771 000,00	BTP 3.50% 01/03/2030	EUR	9 443 397,60	8 098 236,81	3,51
8 950 000,00	BTP 0.25% 15/03/2028	EUR	8 703 468,37	7 816 397,92	3,39
8 685 000,00	BTP 1.65% 01/12/2030	EUR	9 111 592,83	7 743 687,57	3,35
7 460 000,00	BTP 3.00% 01/08/2029	EUR	8 808 696,20	7 524 752,80	3,26
7 936 000,00	BTP 2.45% 01/09/2033	EUR	9 254 299,88	7 271 360,00	3,15
6 082 000,00	BTP 4.75% 01/09/2044	EUR	9 369 844,69	7 159 426,30	3,10
5 712 000,00	BTP 5.00% 01/09/2040	EUR	9 000 303,40	6 823 840,80	2,96
6 386 000,00	BTP 3.85% 01/09/2049	EUR	8 856 410,12	6 632 563,46	2,87
5 945 000,00	BTP 4.75% 01/09/2028	EUR	7 754 117,68	6 625 167,45	2,87
5 670 000,00	BTP 5.00% 01/08/2034	EUR	8 263 678,21	6 564 442,50	2,84
6 613 000,00	BTP 0.95% 15/09/2027	EUR	6 837 066,09	6 114 435,35	2,65
5 563 000,00	BTP 2.80% 01/12/2028	EUR	6 399 171,64	5 592 650,79	2,42
6 890 000,00	BTP 0.95% 01/06/2032	EUR	6 129 165,11	5 535 793,93	2,40
5 631 000,00	BTP 2.05% 01/08/2027	EUR	6 162 739,56	5 520 125,61	2,39
5 482 000,00	BTP 3.35% 01/03/2035	EUR	6 815 832,70	5 437 102,42	2,35
5 897 000,00	BTP 2.25% 01/09/2036	EUR	6 653 385,76	5 104 738,05	2,21
5 960 000,00	BTP 0.45% 15/02/2029	EUR	5 522 441,35	5 102 052,04	2,21
6 200 000,00	BTP 0.95% 01/12/2031	EUR	6 198 813,69	5 053 207,08	2,19
5 405 000,00	BTP 0.95% 01/08/2030	EUR	5 381 424,56	4 582 742,76	1,98
5 990 000,00	BTP 1.80% 01/03/2041	EUR	6 011 247,01	4 561 085,50	1,98
4 460 000,00	BTP 3.25% 01/09/2046	EUR	5 694 150,35	4 249 443,40	1,84
4 780 000,00	BTP 2.70% 01/03/2047	EUR	5 751 551,52	4 113 763,60	1,78
4 670 000,00	BTP 1.65% 01/03/2032	EUR	5 039 104,13	4 071 726,30	1,76
4 236 000,00	BTP 2.95% 01/09/2038	EUR	5 242 636,57	3 961 761,36	1,72
4 780 000,00	BTP 0.60% 01/08/2031	EUR	4 537 611,92	3 800 849,50	1,65
4 496 000,00	BTP 1.45% 01/03/2036	EUR	4 467 156,14	3 519 333,92	1,52
4 097 000,00	BTP 2.45% 01/09/2050	EUR	4 416 766,45	3 249 658,46	1,41
3 620 000,00	BTP 0.50% 15/07/2028	EUR	3 649 812,05	3 180 416,52	1,38
2 420 000,00	BTP 5.25% 01/11/2029	EUR	3 288 026,06	2 809 571,60	1,22
2 787 000,00	BTP 3.45% 01/03/2048	EUR	3 777 673,63	2 727 609,03	1,18
3 695 000,00	BTP 1.70% 01/09/2051	EUR	3 613 999,91	2 459 983,20	1,06
3 020 000,00	BTP 0.95% 01/03/2037	EUR	2 439 149,80	2 152 505,00	0,93
2 750 000,00	BTP 2.15% 01/09/2052	EUR	2 664 086,44	1 990 323,50	0,86
2 150 000,00	BOT 2.50% 01/12/2032	EUR	1 994 628,47	1 983 095,93	0,86
2 382 000,00	BTP 2.80% 01/03/2067	EUR	2 897 092,62	1 909 030,08	0,83
1 900 000,00	BOT 2.80% 15/06/2029	EUR	1 896 429,15	1 883 871,28	0,82
2 060 000,00	BTP 1.50% 30/04/2045	EUR	1 970 740,27	1 413 242,40	0,61
920 000,00	BTP 6.00% 01/05/2031	EUR	1 387 835,20	1 124 902,40	0,49
1 215 000,00	BTP 2.15% 01/03/2072	EUR	1 169 380,45	806 006,70	0,35
400 000,00	BTP 3.25% 01/03/2038	EUR	374 417,45	384 998,00	0,17

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Italy Long Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Zero-Coupon Bonds			3 971 613,35	3 982 780,00	1,72
ITALY			3 971 613,35	3 982 780,00	1,72
Government			3 971 613,35	3 982 780,00	1,72
3 000 000,00	BOT 0.00% 14/06/2023	EUR	2 970 563,69	2 984 220,00	1,29
1 000 000,00	BOT 0.00% 14/04/2023	EUR	1 001 049,66	998 560,00	0,43
Total Portfolio			278 888 906,09	227 813 304,79	98,67

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond GBP LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	159 232 369,26	
Banks	(Note 3)	79 176,48	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	894 056,23	
Other interest receivable		852 047,43	
Receivable on investments sold		2 970 869,14	
Receivable on subscriptions		107 291,00	
Total assets		164 135 809,54	
Liabilities			
Bank overdrafts	(Note 3)	(87,70)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(8 295,65)	
Payable on investments purchased		(3 055 324,77)	
Payable on redemptions		(81 803,13)	
Other liabilities		(50 384,23)	
Total liabilities		(3 195 895,48)	
Total net assets		160 939 914,06	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	151,16	54 265,375
Class RH Units	EUR	159,31	5 147,535
Class Z Units	EUR	171,21	655 616,353
Class ZD Units	EUR	96,66	94,313
Class ZH Units	EUR	181,38	218 653,618

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond GBP LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	154 074 768,51
Net income from investments	(Note 2)	1 443 514,53
Other income		9 005,13
Total income		1 452 519,66
Management fee	(Note 6)	(164 649,84)
Depository fee	(Note 8)	(14 482,14)
Subscription tax	(Note 4)	(10 087,81)
Other charges and taxes	(Notes 5, 8)	(60 993,86)
Total expenses		(250 213,65)
Net investment income / (loss)		1 202 306,01
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(5 568 670,10)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(27 280 587,04)
- forward foreign exchange contracts	(Notes 2, 9)	1 794 008,99
- foreign currencies	(Note 2)	(37 509,68)
- future contracts	(Notes 2, 9)	226,30
Net result of operations for the period		(29 890 225,52)
Subscriptions for the period		94 845 259,59
Redemptions for the period		(58 089 828,16)
Dividend distributions	(Note 14)	(60,36)
Net assets at the end of the period		160 939 914,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond GBP LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			181 656 008,94	159 232 369,26	98,94
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			181 656 008,94	159 232 369,26	98,94
Ordinary Bonds			181 656 008,94	159 232 369,26	98,94
UNITED KINGDOM			180 248 519,31	157 853 509,21	98,08
Government			180 248 519,31	157 853 509,21	98,08
4 391 000,00	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	5 069 678,42	4 921 320,58	3,06
3 136 000,00	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	4 802 080,68	4 387 598,00	2,73
3 091 000,00	UNITED KINGDOM GILT 4.50% 07/09/2034	GBP	5 008 412,55	4 363 022,46	2,71
4 002 000,00	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	4 598 160,89	4 278 275,74	2,66
3 565 000,00	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	4 263 649,25	4 155 124,91	2,58
3 571 000,00	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	4 244 002,88	4 013 755,49	2,49
3 928 000,00	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	4 335 445,55	3 955 048,14	2,46
3 384 000,00	UNITED KINGDOM GILT 1.50% 22/07/2026	GBP	4 098 859,33	3 869 316,56	2,40
3 257 000,00	UNITED KINGDOM GILT 2.00% 07/09/2025	GBP	3 984 234,16	3 792 432,93	2,36
3 319 000,00	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	3 841 422,05	3 747 725,83	2,33
3 159 000,00	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	3 883 364,27	3 732 761,71	2,32
3 215 000,00	UNITED KINGDOM GILT 1.00% 22/04/2024	GBP	3 779 903,39	3 677 349,22	2,28
2 536 500,00	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	4 231 474,60	3 638 585,05	2,26
2 716 000,00	UNITED KINGDOM GILT 3.50% 22/01/2045	GBP	4 309 872,02	3 602 782,67	2,24
3 694 000,00	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	3 914 770,53	3 596 452,57	2,23
3 283 000,00	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	3 717 677,24	3 584 426,78	2,23
3 300 000,00	UNITED KINGDOM GILT 0.375% 22/10/2026	GBP	3 775 028,31	3 582 977,00	2,23
3 017 000,00	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	3 485 542,75	3 464 245,30	2,15
2 110 000,00	UNITED KINGDOM GILT 4.00% 22/01/2060	GBP	4 265 248,59	3 357 181,50	2,09
2 618 000,00	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	4 024 617,22	3 334 684,12	2,07
2 568 000,00	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	3 567 573,59	3 323 708,31	2,07
2 895 000,00	UNITED KINGDOM GILT 1.625% 22/10/2028	GBP	3 569 953,53	3 299 996,75	2,05
2 180 500,00	UNITED KINGDOM GILT 3.50% 22/07/2068	GBP	4 075 828,52	3 283 659,65	2,04
2 083 000,00	UNITED KINGDOM GILT 4.50% 07/12/2042	GBP	3 714 330,74	3 125 629,08	1,94
2 148 500,00	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	3 738 038,24	3 102 618,15	1,93
2 960 000,00	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	3 489 974,86	3 074 012,67	1,91
2 910 000,00	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	3 242 368,08	3 052 240,04	1,90
1 893 000,00	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	3 992 457,43	3 041 031,75	1,89
2 176 500,00	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	3 456 579,67	3 019 037,58	1,88
3 305 500,00	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	3 510 622,27	3 012 319,25	1,87
3 171 000,00	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	3 623 971,18	2 919 880,56	1,81
1 897 000,00	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	3 476 121,36	2 895 427,38	1,80
2 867 000,00	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	3 538 013,87	2 742 000,35	1,70
1 913 500,00	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	3 195 800,77	2 723 958,50	1,69
1 970 000,00	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	3 046 694,64	2 691 327,75	1,67
1 799 000,00	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	3 174 317,28	2 690 447,15	1,67
2 547 000,00	UNITED KINGDOM GILT 1.75% 22/01/2049	GBP	3 042 294,48	2 472 788,37	1,54
1 581 000,00	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	2 825 033,90	2 367 379,86	1,47
1 855 000,00	UNITED KINGDOM GILT 5.00% 07/03/2025	GBP	2 500 421,95	2 325 854,98	1,45
2 221 000,00	UNITED KINGDOM GILT 1.00% 31/01/2032	GBP	2 461 824,18	2 292 177,24	1,42
2 394 000,00	UNITED KINGDOM GILT 1.50% 22/07/2047	GBP	2 729 892,47	2 205 164,01	1,37
1 782 000,00	UNITED KINGDOM GILT 2.50% 22/07/2065	GBP	2 922 921,99	2 111 404,88	1,31
1 856 000,00	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	2 149 380,39	2 061 895,81	1,28
1 427 000,00	UNITED KINGDOM GILT 6.00% 07/12/2028	GBP	2 240 825,51	2 057 278,91	1,28
2 192 500,00	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	2 730 370,39	2 030 942,86	1,26
2 177 000,00	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	2 852 296,49	1 981 053,68	1,23
2 046 500,00	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	2 281 608,40	1 720 730,09	1,07
2 429 000,00	UNITED KINGDOM GILT 0.625% 22/10/2050	GBP	2 336 032,06	1 713 083,29	1,06
1 478 000,00	UNITED KINGDOM GILT 0.50% 31/01/2029	GBP	1 655 213,16	1 549 900,87	0,96
1 256 000,00	UNITED KINGDOM GILT 0.875% 31/07/2033	GBP	1 401 194,42	1 247 286,26	0,78

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond GBP LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 471 000,00	UNITED KINGDOM GILT 0.875% 31/01/2046	GBP	1 531 140,44	1 183 645,75	0,74
1 910 000,00	UNITED KINGDOM GILT 0.50% 22/10/2061	GBP	1 689 728,92	1 142 083,11	0,71
1 183 500,00	UNITED KINGDOM GILT 1.125% 31/01/2039	GBP	1 331 230,60	1 097 240,92	0,68
555 000,00	UNITED KINGDOM GILT 1.50% 31/07/2053	GBP	661 122,31	499 649,55	0,31
400 000,00	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	472 419,68	465 074,75	0,29
373 000,00	UK GILT 1.125% 22/10/2073	GBP	387 476,86	276 512,54	0,17
SUPRANATIONALS			536 853,30	513 894,38	0,32
Supranational			536 853,30	513 894,38	0,32
460 000,00	EUROPEAN INVESTMENT BANK 1.125% 19/06/2025	GBP	536 853,30	513 894,38	0,32
GERMANY			502 218,31	476 783,05	0,30
Government			502 218,31	476 783,05	0,30
430 000,00	KREDITANSTALT FUER WIEDERAUFBAU 1.25% 31/07/2026	GBP	502 218,31	476 783,05	0,30
ITALY			368 418,02	388 182,62	0,24
Government			368 418,02	388 182,62	0,24
300 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 6.00% 04/08/2028	GBP	368 418,02	388 182,62	0,24
Total Portfolio			181 656 008,94	159 232 369,26	98,94

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond GBP LTE

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					885 760,58
Unrealised profit on forward foreign exchange contracts					894 056,23
15/07/2022	66 793 665,88	EUR	56 941 600,16	GBP	684 109,52
15/07/2022	21 102 661,78	GBP	24 299 784,41	EUR	200 538,80
15/07/2022	900 641,26	EUR	767 796,67	GBP	9 224,49
15/07/2022	36 482,57	GBP	42 173,07	EUR	183,42
Unrealised loss on forward foreign exchange contracts					(8 295,65)
15/07/2022	1 201 835,98	GBP	1 397 760,00	EUR	(2 420,86)
15/07/2022	1 037 708,25	EUR	895 573,35	GBP	(2 058,05)
15/07/2022	700 580,49	GBP	815 263,62	EUR	(1 885,26)
15/07/2022	1 383 263,55	GBP	1 607 754,28	EUR	(1 776,59)
15/07/2022	17 484,61	GBP	20 346,79	EUR	(47,05)
15/07/2022	23 550,28	EUR	20 324,60	GBP	(46,71)
15/07/2022	21 895,24	GBP	25 464,62	EUR	(44,11)
15/07/2022	13 249,53	GBP	15 399,81	EUR	(17,02)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond JPY LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	591 136 504,74	
Banks	(Note 3)	141 291,98	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	336 929,75	
Other interest receivable		637 435,55	
Receivable on investments sold		1 938 904,44	
Receivable on subscriptions		260 806,83	
Total assets		594 451 873,29	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(121 810,16)	
Payable on investments purchased		(2 629 899,02)	
Payable on redemptions		(115 307,03)	
Other liabilities		(162 899,19)	
Total liabilities		(3 029 915,40)	
Total net assets		591 421 957,89	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	94,26	119 970,247
Class RH Units	EUR	148,98	4 755,477
Class Z Units	EUR	106,56	4 181 437,893
Class ZH Units	EUR	205,90	649 894,693

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond JPY LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	612 702 178,96
Net income from investments	(Note 2)	1 952 134,25
Total income		1 952 134,25
Management fee	(Note 6)	(618 880,22)
Depository fee	(Note 8)	(56 898,54)
Subscription tax	(Note 4)	(32 272,23)
Other charges and taxes	(Notes 5, 8)	(232 341,26)
Total expenses		(940 392,25)
Net investment income / (loss)		1 011 742,00
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	6 381 236,13
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(65 230 788,05)
- forward foreign exchange contracts	(Notes 2, 9)	(1 456 062,24)
- foreign currencies	(Note 2)	(2 457,86)
- future contracts	(Notes 2, 9)	(3 602,03)
Net result of operations for the period		(59 299 932,05)
Subscriptions for the period		172 434 178,76
Redemptions for the period		(134 414 467,78)
Net assets at the end of the period		591 421 957,89

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond JPY LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			689 213 520,05	591 136 504,74	99,95
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			689 213 520,05	591 136 504,74	99,95
Ordinary Bonds			636 228 409,05	541 734 250,74	91,60
JAPAN			636 228 409,05	541 734 250,74	91,60
Government			636 228 409,05	541 734 250,74	91,60
1 165 850 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2030	JPY	9 049 561,76	8 109 670,17	1,37
1 153 350 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/09/2036	JPY	9 608 678,26	8 026 699,02	1,36
984 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.80% 20/09/2031	JPY	9 620 451,05	7 892 529,74	1,33
1 119 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2031	JPY	8 622 365,78	7 776 698,96	1,32
1 090 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/09/2023	JPY	8 950 908,26	7 743 240,08	1,31
951 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.50% 20/06/2034	JPY	9 303 140,64	7 516 805,28	1,27
931 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.70% 20/12/2032	JPY	9 328 786,62	7 470 397,23	1,26
1 048 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2029	JPY	8 111 095,55	7 321 555,61	1,24
910 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/09/2030	JPY	8 664 115,62	7 273 998,09	1,23
993 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.30% 20/12/2024	JPY	8 236 027,02	7 056 549,84	1,19
1 014 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2031	JPY	7 666 629,15	7 047 973,37	1,19
1 004 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2030	JPY	7 989 035,43	6 992 621,49	1,18
878 850 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.60% 20/06/2032	JPY	8 610 800,38	6 973 892,36	1,18
964 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/06/2024	JPY	8 315 211,44	6 882 328,65	1,16
970 450 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2023	JPY	7 903 493,80	6 851 315,93	1,16
977 450 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2036	JPY	8 153 710,00	6 741 692,09	1,14
884 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/03/2026	JPY	8 198 405,63	6 721 995,12	1,14
989 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2038	JPY	8 407 558,18	6 717 949,47	1,14
750 750 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.40% 20/09/2038	JPY	8 710 541,32	6 654 011,97	1,13
949 150 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2030	JPY	7 719 754,13	6 619 342,74	1,12
911 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.50% 20/09/2024	JPY	7 789 057,14	6 500 835,21	1,10
989 400 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/06/2040	JPY	7 769 709,68	6 477 478,11	1,10
970 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/06/2039	JPY	7 506 276,31	6 334 510,83	1,07
888 400 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/03/2024	JPY	7 510 989,42	6 327 092,40	1,07
880 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2025	JPY	7 477 149,62	6 227 247,55	1,05
776 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/09/2029	JPY	7 844 358,78	6 212 715,14	1,05
889 100 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2031	JPY	6 811 448,67	6 175 829,05	1,04
869 650 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2028	JPY	6 865 050,00	6 115 427,12	1,03
864 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.70% 20/12/2022	JPY	7 095 298,09	6 108 487,51	1,03
874 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2031	JPY	6 541 786,09	6 074 388,11	1,03
862 550 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2028	JPY	6 896 691,98	6 071 208,17	1,03
845 350 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/06/2025	JPY	6 878 455,51	6 033 350,94	1,02
843 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.70% 20/03/2037	JPY	6 616 623,93	6 009 457,27	1,02
744 850 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/12/2028	JPY	7 126 622,80	5 840 347,60	0,99
777 650 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.00% 20/12/2035	JPY	7 224 974,52	5 800 279,20	0,98
712 750 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.70% 20/12/2043	JPY	7 548 398,99	5 752 099,11	0,97
790 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2028	JPY	5 868 184,65	5 554 974,76	0,94
777 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.60% 20/12/2037	JPY	6 271 270,80	5 422 542,27	0,92
671 900 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/06/2029	JPY	6 652 415,26	5 365 138,94	0,91
753 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2023	JPY	6 000 274,84	5 316 161,13	0,90
762 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2030	JPY	6 151 668,07	5 313 594,92	0,90
751 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2024	JPY	5 748 514,04	5 312 918,18	0,90
691 050 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.10% 20/03/2033	JPY	6 062 544,42	5 242 468,27	0,89
800 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/06/2041	JPY	5 971 496,16	5 175 281,37	0,88
735 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2029	JPY	6 112 945,90	5 151 793,91	0,87
734 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.60% 20/06/2037	JPY	5 940 148,24	5 148 783,32	0,87
724 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2026	JPY	5 594 394,25	5 123 800,23	0,87
858 500 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.30% 20/06/2046	JPY	6 508 822,77	5 093 410,48	0,86
769 400 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2041	JPY	5 656 684,12	5 049 787,64	0,85
647 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.20% 20/09/2026	JPY	6 004 233,24	4 986 256,10	0,84

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond JPY LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
703 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2026	JPY	5 563 985,73	4 977 760,88	0,84
638 950 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.00% 20/03/2027	JPY	5 518 818,44	4 920 869,27	0,83
611 550 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/03/2029	JPY	6 024 631,08	4 810 130,27	0,81
675 050 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2024	JPY	5 081 316,51	4 766 761,10	0,81
668 250 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2025	JPY	5 329 995,89	4 727 401,16	0,80
655 950 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2025	JPY	5 284 099,85	4 640 756,74	0,78
704 900 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/09/2041	JPY	5 431 137,56	4 633 900,66	0,78
638 400 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/09/2025	JPY	5 231 700,26	4 559 923,12	0,77
631 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2025	JPY	4 911 984,03	4 469 634,00	0,76
624 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.00% 20/03/2023	JPY	5 023 405,13	4 432 278,62	0,75
532 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.20% 20/03/2031	JPY	4 914 584,58	4 374 451,13	0,74
683 450 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2048	JPY	6 024 289,11	4 361 523,48	0,74
563 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.20% 20/12/2034	JPY	4 944 431,37	4 307 875,99	0,73
635 300 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/03/2041	JPY	4 836 507,33	4 193 090,37	0,71
536 050 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.50% 20/12/2044	JPY	5 212 693,78	4 166 316,44	0,70
579 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.40% 20/12/2022	JPY	4 870 796,87	4 110 767,57	0,70
577 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.80% 20/06/2023	JPY	4 854 322,27	4 100 262,79	0,69
503 750 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.80% 20/03/2032	JPY	4 583 107,13	4 061 010,50	0,69
572 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2022	JPY	4 557 815,13	4 036 763,85	0,68
566 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.30% 20/12/2025	JPY	4 557 082,88	4 035 591,11	0,68
604 350 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/09/2040	JPY	4 498 911,86	3 943 625,85	0,67
554 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2024	JPY	4 120 459,25	3 920 122,79	0,66
462 600 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.00% 20/12/2033	JPY	4 472 700,75	3 832 819,52	0,65
657 950 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/09/2049	JPY	4 817 201,29	3 805 632,95	0,64
527 200 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2027	JPY	4 297 325,91	3 724 782,75	0,63
518 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2028	JPY	4 120 474,06	3 654 672,30	0,62
628 450 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/03/2050	JPY	4 572 737,47	3 635 577,92	0,61
659 300 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.40% 20/03/2056	JPY	5 198 685,38	3 586 912,32	0,61
497 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.80% 20/03/2042	JPY	3 608 844,00	3 447 471,89	0,58
477 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2029	JPY	3 566 467,53	3 341 601,81	0,57
457 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2027	JPY	3 770 274,46	3 229 534,67	0,55
454 900 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2027	JPY	3 677 428,26	3 208 074,26	0,54
533 950 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/06/2049	JPY	3 901 391,14	3 099 234,65	0,52
498 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2051	JPY	3 889 465,49	3 080 434,90	0,52
472 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/09/2039	JPY	3 437 539,15	3 072 639,38	0,52
434 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2023	JPY	3 310 761,19	3 066 502,52	0,52
501 450 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.60% 20/09/2050	JPY	3 779 654,30	3 036 000,14	0,51
421 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/03/2023	JPY	3 518 718,22	2 982 974,97	0,50
477 900 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/12/2051	JPY	3 428 497,00	2 950 316,65	0,50
445 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2040	JPY	3 424 310,49	2 947 975,34	0,50
410 450 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.20% 20/03/2032	JPY	2 979 872,09	2 883 012,73	0,49
459 300 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/09/2051	JPY	3 571 177,91	2 837 947,23	0,48
467 600 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.60% 20/06/2050	JPY	3 572 389,79	2 837 016,28	0,48
343 900 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.60% 20/06/2045	JPY	3 450 394,68	2 718 592,59	0,46
401 150 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/03/2046	JPY	3 346 407,53	2 687 766,34	0,45
315 800 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.00% 20/09/2040	JPY	3 410 163,98	2 662 617,61	0,45
330 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/03/2030	JPY	3 013 784,32	2 660 994,50	0,45
316 750 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.90% 20/09/2042	JPY	3 274 140,54	2 638 780,57	0,45
424 950 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/03/2051	JPY	3 262 714,19	2 633 632,37	0,45
399 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/12/2039	JPY	2 862 017,87	2 589 909,44	0,44
467 950 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.50% 20/03/2059	JPY	3 283 067,70	2 581 853,87	0,44
388 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2040	JPY	2 925 514,00	2 553 663,77	0,43
404 200 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/12/2050	JPY	3 127 374,75	2 511 921,06	0,42
445 100 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.50% 20/03/2060	JPY	3 162 611,72	2 443 685,26	0,41
289 450 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 1.70% 20/03/2054	JPY	3 135 764,30	2 295 777,30	0,39
334 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.00% 20/03/2052	JPY	2 435 375,56	2 233 727,67	0,38
311 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/12/2023	JPY	2 416 412,07	2 215 334,32	0,37
262 550 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.80% 20/09/2043	JPY	2 596 578,01	2 154 587,24	0,36
301 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2029	JPY	2 153 185,61	2 115 876,70	0,36

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond JPY LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
267 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.60% 20/06/2030	JPY	2 346 287,69	2 083 068,40	0,35
350 800 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.70% 20/03/2061	JPY	2 648 389,45	2 061 681,42	0,35
285 750 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2039	JPY	2 165 680,78	1 904 468,93	0,32
247 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2023	JPY	1 884 462,09	1 747 093,40	0,30
218 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/03/2023	JPY	1 661 945,43	1 537 209,06	0,26
204 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2022	JPY	1 457 595,15	1 440 603,88	0,24
196 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/09/2022	JPY	1 367 001,27	1 380 546,08	0,23
212 300 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.80% 20/03/2058	JPY	1 694 519,59	1 309 259,32	0,22
161 955 000,00	JAPANESE GOVERNMENT CPI LINKED BOND 0.10% 10/03/2024	JPY	1 269 917,29	1 164 806,76	0,20
178 100 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.90% 20/03/2057	JPY	1 441 989,64	1 139 426,94	0,19
157 300 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/03/2048	JPY	1 269 726,79	1 031 595,46	0,17
153 850 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/06/2047	JPY	1 256 913,79	1 016 574,12	0,17
146 300 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/09/2047	JPY	1 185 395,35	964 286,93	0,16
127 250 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/12/2022	JPY	968 026,67	896 800,14	0,15
73 750 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 2.20% 20/03/2051	JPY	847 589,55	646 450,22	0,11
71 900 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 2.20% 20/03/2049	JPY	834 460,61	628 482,61	0,11
50 000 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2027	JPY	354 556,26	353 366,49	0,06
26 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.70% 20/06/2033	JPY	209 694,59	208 925,05	0,04
Zero-Coupon Bonds			52 985 111,00	49 402 254,00	8,35
JAPAN			52 985 111,00	49 402 254,00	8,35
Government			52 985 111,00	49 402 254,00	8,35
730 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.00% 20/12/2026	JPY	5 613 988,61	5 144 374,36	0,87
707 850 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.00% 20/09/2026	JPY	5 439 971,69	4 988 006,87	0,84
690 250 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.00% 20/06/2026	JPY	5 319 002,70	4 865 685,91	0,82
650 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.00% 20/03/2026	JPY	4 956 526,48	4 585 985,42	0,78
619 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.00% 20/03/2027	JPY	4 488 795,20	4 360 720,18	0,74
514 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/04/2024	JPY	3 743 678,83	3 627 555,94	0,61
508 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/02/2024	JPY	3 833 001,86	3 584 786,65	0,61
483 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/09/2023	JPY	3 671 638,10	3 404 848,56	0,58
439 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/01/2024	JPY	3 320 548,36	3 098 602,98	0,52
367 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/12/2023	JPY	2 752 953,81	2 590 956,14	0,44
363 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/07/2023	JPY	2 831 796,97	2 562 141,02	0,43
266 700 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/11/2023	JPY	1 984 728,52	1 880 162,44	0,32
255 950 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/04/2023	JPY	1 975 320,62	1 803 819,22	0,30
215 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/05/2024	JPY	1 561 257,48	1 515 979,12	0,26
147 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/05/2023	JPY	1 138 177,37	1 036 051,26	0,17
50 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/06/2024	JPY	353 724,40	352 577,93	0,06
Total Portfolio			689 213 520,05	591 136 504,74	99,95

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond JPY LTE

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					215 119,59
Unrealised profit on forward foreign exchange contracts					336 929,75
15/07/2022	136 400 275,44	EUR	19 336 225 806,00	JPY	269 585,90
15/07/2022	3 831 240,12	EUR	536 286 264,00	JPY	55 683,32
15/07/2022	1 343 413,89	EUR	189 990 562,00	JPY	5 844,37
15/07/2022	134 197 389,00	JPY	940 957,55	EUR	3 817,47
15/07/2022	707 171,89	EUR	100 249 324,00	JPY	1 397,67
15/07/2022	28 155,53	EUR	3 941 132,00	JPY	409,21
15/07/2022	3 153 023,00	JPY	22 006,07	EUR	191,81
Unrealised loss on forward foreign exchange contracts					(121 810,16)
15/07/2022	833 575 665,00	JPY	5 990 340,62	EUR	(121 810,16)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	2 515 229 978,18	
Banks	(Note 3)	1 497 287,58	
Other banks and broker accounts	(Notes 2, 3, 9)	12 705 352,99	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	84 851,38	
Other interest receivable		9 250 316,33	
Receivable on investments sold		13 654 602,45	
Receivable on subscriptions		18 392 690,89	
Total assets		2 570 815 079,80	
Liabilities			
Bank overdrafts	(Note 3)	(10 455 068,97)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(15 367 903,15)	
Unrealised loss on future contracts	(Notes 2, 9)	(77 008,26)	
Payable on investments purchased		(31 362 153,17)	
Payable on redemptions		(1 848 265,68)	
Other liabilities		(652 760,81)	
Total liabilities		(59 763 160,04)	
Total net assets		2 511 051 919,76	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	189,23	160 798,162
Class RH Units	EUR	185,81	49 476,609
Class Z Units	EUR	214,52	6 090 805,880
Class ZD Units	EUR	126,15	172,400
Class ZH Units	EUR	209,92	5 548 687,065

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 713 519 067,05
Net income from investments	(Note 2)	12 742 136,21
Other income		167 808,15
Total income		12 909 944,36
Management fee	(Note 6)	(1 858 173,66)
Depository fee	(Note 8)	(170 434,35)
Subscription tax	(Note 4)	(114 196,86)
Other charges and taxes	(Notes 5, 8)	(746 127,41)
Total expenses		(2 888 932,28)
Net investment income / (loss)		10 021 012,08
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(38 554 835,13)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(24 774 378,16)
- forward foreign exchange contracts	(Notes 2, 9)	(19 884 018,71)
- foreign currencies	(Note 2)	133 656,25
- future contracts	(Notes 2, 9)	(89 030,65)
Net result of operations for the period		(73 147 594,32)
Subscriptions for the period		1 446 630 034,41
Redemptions for the period		(575 949 478,77)
Dividend distributions	(Note 14)	(108,61)
Net assets at the end of the period		2 511 051 919,76

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			2 531 991 898,56	2 515 229 978,18	100,17
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			2 495 910 903,06	2 478 139 328,35	98,69
Ordinary Bonds			1 972 176 166,62	1 957 045 749,74	77,94
UNITED STATES			1 958 949 728,24	1 943 290 361,69	77,39
Government			1 958 949 728,24	1 943 290 361,69	77,39
31 255 000,00	UNITED STATES TREASURY BOND 0.875% 15/11/2030	USD	25 073 216,22	25 219 253,97	1,00
28 235 000,00	UNITED STATES TREASURY NOTE 1.875% 15/02/2032	USD	24 701 923,24	24 438 650,29	0,97
23 850 000,00	UNITED STATES TREASURY NOTE 1.50% 15/02/2025	USD	21 276 724,31	21 929 079,85	0,87
24 425 000,00	UNITED STATES TREASURY NOTE 1.50% 31/01/2027	USD	21 076 505,05	21 811 974,74	0,87
24 300 000,00	UNITED STATES TREASURY NOTE 0.25% 31/05/2025	USD	21 028 154,88	21 454 861,52	0,86
23 150 000,00	UNITED STATES TREASURY NOTE 0.375% 15/08/2024	USD	20 013 479,38	20 950 280,58	0,83
22 715 000,00	UNITED STATES TREASURY NOTE 0.375% 15/04/2024	USD	20 264 861,23	20 744 511,55	0,83
22 610 000,00	UNITED STATES TREASURY NOTE 1.125% 15/01/2025	USD	19 776 949,93	20 627 023,35	0,82
22 490 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	20 568 283,86	20 584 372,41	0,82
24 800 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2031	USD	21 155 872,30	20 552 606,34	0,82
22 300 000,00	UNITED STATES TREASURY NOTE 0.125% 15/02/2024	USD	19 741 522,30	20 379 037,80	0,81
21 750 000,00	UNITED STATES TREASURY NOTE 0.375% 15/09/2024	USD	18 989 311,86	19 635 744,83	0,78
28 990 000,00	UNITED STATES TREASURY BOND 1.125% 15/08/2040	USD	22 319 047,37	19 085 623,80	0,76
19 680 000,00	UNITED STATES TREASURY NOTE 0.50% 31/03/2025	USD	17 307 103,77	17 579 419,54	0,70
20 425 000,00	UNITED STATES TREASURY NOTE 0.625% 31/03/2027	USD	18 133 506,79	17 437 130,81	0,70
19 025 000,00	UNITED STATES TREASURY NOTE 1.00% 15/12/2024	USD	16 636 749,80	17 331 735,91	0,69
21 040 000,00	UNITED STATES TREASURY NOTE 1.25% 15/08/2031	USD	17 641 574,40	17 305 136,70	0,69
19 490 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	17 111 370,80	17 183 394,04	0,68
18 900 000,00	UNITED STATES TREASURY NOTE 0.25% 15/06/2024	USD	16 432 672,37	17 143 421,79	0,68
18 325 000,00	UNITED STATES TREASURY BOND 0.125% 15/10/2023	USD	16 067 529,47	16 905 810,36	0,67
20 910 000,00	UNITED STATES TREASURY NOTE 2.25% 15/02/2052	USD	18 039 787,10	16 387 903,49	0,65
17 407 000,00	UNITED STATES TREASURY NOTE 2.00% 30/04/2024	USD	15 709 604,86	16 361 607,71	0,65
21 885 000,00	UNITED STATES TREASURY NOTE 2.00% 15/08/2051	USD	18 142 066,73	16 111 668,81	0,64
17 560 000,00	UNITED STATES TREASURY NOTE 0.375% 15/07/2024	USD	15 049 746,56	15 935 232,66	0,64
16 740 000,00	UNITED STATES TREASURY NOTE 2.75% 30/04/2027	USD	15 908 482,42	15 795 187,26	0,63
17 564 000,00	UNITED STATES TREASURY NOTE 1.50% 15/08/2026	USD	17 790 791,16	15 779 338,34	0,63
16 600 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2023	USD	15 271 069,55	15 723 176,49	0,63
17 115 000,00	UNITED STATES TREASURY NOTE 0.25% 15/03/2024	USD	14 712 767,92	15 631 262,39	0,62
17 800 000,00	UNITED STATES TREASURY NOTE 0.375% 31/12/2025	USD	14 906 962,70	15 514 803,97	0,62
18 325 000,00	UNITED STATES TREASURY NOTE 0.75% 31/01/2028	USD	15 092 195,89	15 436 174,82	0,62
20 375 000,00	UNITED STATES TREASURY NOTE 2.00% 15/11/2041	USD	16 796 200,98	15 413 929,36	0,61
18 060 000,00	UNITED STATES TREASURY BOND 2.75% 15/08/2047	USD	18 082 218,70	15 382 749,38	0,61
20 225 000,00	UNITED STATES TREASURY NOTE 1.875% 15/02/2041	USD	16 015 593,95	15 119 343,58	0,60
16 575 000,00	UNITED STATES TREASURY NOTE 0.625% 15/10/2024	USD	14 809 496,13	15 021 681,78	0,60
16 182 000,00	UNITED STATES TREASURY NOTE 1.625% 15/02/2026	USD	14 568 957,66	14 717 202,05	0,59
17 115 000,00	UNITED STATES TREASURY NOTE 1.50% 15/02/2030	USD	15 870 653,37	14 696 860,55	0,59
15 700 000,00	UNITED STATES TREASURY NOTE 0.125% 15/08/2023	USD	13 486 591,89	14 553 149,19	0,58
15 845 000,00	UNITED STATES TREASURY NOTE 2.00% 15/11/2026	USD	13 664 790,26	14 492 843,86	0,58
17 529 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	15 703 583,31	14 170 790,01	0,56
20 590 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2040	USD	16 017 965,78	14 131 768,65	0,56
14 940 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2025	USD	13 434 900,47	13 920 529,59	0,55
15 875 000,00	UNITED STATES TREASURY BOND 0.25% 31/08/2025	USD	13 552 870,56	13 907 817,25	0,55
14 650 000,00	UNITED STATES TREASURY NOTE 2.625% 15/04/2025	USD	13 701 427,71	13 864 897,69	0,55
14 615 000,00	UNITED STATES TREASURY NOTE 2.125% 29/02/2024	USD	13 545 566,32	13 791 182,12	0,55
16 420 000,00	UNITED STATES TREASURY BOND 3.00% 30/06/2029	USD	13 547 781,26	13 721 406,79	0,55
15 500 000,00	UNITED STATES TREASURY NOTE 0.25% 31/07/2025	USD	13 101 168,74	13 614 686,55	0,54
18 950 000,00	UNITED STATES TREASURY NOTE 1.875% 15/11/2051	USD	15 329 855,02	13 544 397,26	0,54
14 350 000,00	UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	12 428 877,61	13 498 272,77	0,54
14 880 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2026	USD	13 424 103,49	13 490 378,54	0,54
15 749 800,00	UNITED STATES TREASURY BOND 2.75% 15/08/2042	USD	15 341 380,99	13 469 102,50	0,54

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
14 450 000,00	UNITED STATES TREASURY BOND 0.125% 15/07/2023	USD	12 481 776,95	13 428 202,82	0,54
17 170 000,00	UNITED STATES TREASURY BOND 2.25% 15/08/2049	USD	17 440 693,66	13 415 780,81	0,53
14 625 000,00	UNITED STATES TREASURY NOTE 0.125% 15/01/2024	USD	12 137 588,89	13 392 321,47	0,53
14 000 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	12 135 724,20	13 268 435,44	0,53
15 305 000,00	UNITED STATES TREASURY NOTE 1.25% 30/06/2028	USD	13 113 292,69	13 164 259,46	0,52
15 235 000,00	UNITED STATES TREASURY NOTE 1.375% 31/10/2028	USD	13 074 711,17	13 134 472,41	0,52
15 415 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 3.00% 30/06/2029	USD	13 030 323,77	13 118 316,80	0,52
15 339 500,00	UNITED STATES TREASURY BOND 2.75% 15/11/2042	USD	14 196 303,96	13 093 618,57	0,52
14 710 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	13 424 264,05	13 074 598,91	0,52
14 900 000,00	UNITED STATES TREASURY NOTE 0.75% 31/08/2026	USD	12 849 003,10	12 973 000,05	0,52
13 985 000,00	UNITED STATES TREASURY NOTE 1.50% 30/09/2024	USD	12 411 583,01	12 941 474,51	0,52
14 840 000,00	UNITED STATES TREASURY NOTE 1.50% 30/11/2028	USD	12 863 794,70	12 882 408,14	0,51
14 585 000,00	UNITED STATES TREASURY NOTE 1.125% 31/10/2026	USD	12 651 063,41	12 858 633,76	0,51
12 853 000,00	UNITED STATES TREASURY BOND 3.50% 15/02/2039	USD	13 948 611,07	12 831 126,87	0,51
15 145 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 3.00% 30/06/2029	USD	12 709 138,97	12 806 958,59	0,51
14 975 000,00	UNITED STATES TREASURY BOND 0.625% 30/11/2027	USD	12 463 274,31	12 576 929,39	0,50
13 150 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2022	USD	12 453 715,25	12 576 351,54	0,50
13 335 000,00	UNITED STATES TREASURY NOTE 1.875% 31/08/2024	USD	12 241 002,17	12 455 953,85	0,50
13 675 000,00	UNITED STATES TREASURY NOTE 0.75% 15/11/2024	USD	12 383 536,50	12 401 160,26	0,49
14 300 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	11 839 230,53	12 336 004,49	0,49
13 534 000,00	UNITED STATES TREASURY NOTE 0.25% 30/09/2025	USD	11 289 040,81	11 827 905,58	0,47
12 745 000,00	UNITED STATES TREASURY BOND 0.125% 15/09/2023	USD	10 930 185,21	11 786 754,52	0,47
12 335 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	11 090 490,40	11 654 671,34	0,46
12 350 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2024	USD	11 414 818,20	11 599 437,36	0,46
13 690 000,00	UNITED STATES TREASURY BOND 0.375% 30/09/2027	USD	11 258 096,24	11 388 702,33	0,45
12 075 000,00	UNITED STATES TREASURY NOTE 0.50% 15/03/2023	USD	10 646 931,77	11 373 191,29	0,45
12 725 000,00	UNITED STATES TREASURY NOTE 0.375% 30/04/2025	USD	11 255 674,93	11 297 939,53	0,45
12 875 000,00	UNITED STATES TREASURY BOND 0.375% 30/11/2025	USD	10 594 830,21	11 249 241,35	0,45
11 825 000,00	UNITED STATES TREASURY NOTE 1.625% 30/04/2023	USD	10 801 684,16	11 198 473,58	0,45
12 787 000,00	UNITED STATES TREASURY BOND 2.875% 15/05/2043	USD	12 324 362,34	11 114 183,46	0,44
12 578 000,00	UNITED STATES TREASURY NOTE 1.75% 15/11/2029	USD	11 731 665,76	11 034 094,85	0,44
11 740 000,00	UNITED STATES TREASURY NOTE 1.375% 31/08/2023	USD	10 492 900,99	11 029 587,72	0,44
11 650 000,00	UNITED STATES TREASURY NOTE 0.125% 31/12/2022	USD	9 692 333,11	11 009 892,60	0,44
11 685 000,00	UNITED STATES TREASURY NOTE 2.125% 30/11/2024	USD	10 604 859,29	10 947 292,57	0,44
11 755 000,00	UNITED STATES TREASURY NOTE 2.625% 15/02/2029	USD	10 937 920,19	10 941 892,94	0,44
13 030 000,00	UNITED STATES TREASURY NOTE 0.625% 31/12/2027	USD	10 754 262,02	10 918 807,15	0,44
13 005 000,00	UNITED STATES TREASURY BOND 0.50% 31/08/2027	USD	11 013 862,59	10 915 859,16	0,44
12 495 000,00	UNITED STATES TREASURY NOTE 1.25% 31/03/2028	USD	10 542 122,64	10 795 192,33	0,43
11 630 000,00	UNITED STATES TREASURY NOTE 2.00% 15/08/2025	USD	10 414 535,72	10 780 904,36	0,43
11 315 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2024	USD	10 323 764,55	10 727 504,86	0,43
13 160 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2046	USD	11 492 985,29	10 639 816,77	0,42
15 855 000,00	UNITED STATES TREASURY BOND 1.625% 15/11/2050	USD	12 273 758,34	10 620 244,91	0,42
11 455 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2027	USD	10 550 298,91	10 606 978,32	0,42
11 810 000,00	UNITED STATES TREASURY NOTE 3.00% 15/02/2048	USD	10 669 281,36	10 606 679,11	0,42
12 485 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	10 774 388,53	10 524 323,51	0,42
11 750 000,00	UNITED STATES TREASURY NOTE 0.25% 30/06/2025	USD	10 076 698,13	10 350 626,06	0,41
11 245 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2029	USD	10 715 723,06	10 299 670,86	0,41
10 975 000,00	UNITED STATES TREASURY NOTE 2.625% 31/05/2027	USD	10 157 453,31	10 298 335,59	0,41
12 613 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2046	USD	11 900 832,48	10 197 866,46	0,41
9 212 000,00	UNITED STATES TREASURY BOND 4.375% 15/11/2039	USD	11 595 790,01	10 163 778,37	0,41
10 900 000,00	UNITED STATES TREASURY NOTE 1.75% 15/03/2025	USD	9 892 407,10	10 081 797,32	0,40
11 350 000,00	UNITED STATES TREASURY NOTE 0.50% 28/02/2026	USD	9 397 223,65	9 896 411,25	0,39
10 300 000,00	UNITED STATES TREASURY NOTE 3.125% 15/11/2028	USD	9 987 676,53	9 869 955,74	0,39
10 580 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2025	USD	16 842 298,08	9 862 902,83	0,39
10 550 000,00	UNITED STATES TREASURY NOTE 1.50% 31/10/2024	USD	9 178 707,15	9 749 998,32	0,39
10 590 000,00	UNITED STATES TREASURY NOTE 2.25% 15/08/2027	USD	9 872 886,56	9 727 800,10	0,39
10 500 000,00	UNITED STATES TREASURY NOTE 0.25% 15/11/2023	USD	9 638 250,74	9 679 726,02	0,39

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
10 245 000,00	UNITED STATES TREASURY NOTE 1.375% 30/06/2023	USD	10 494 222,19	9 652 847,97	0,39
11 080 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2029	USD	10 043 017,59	9 644 670,20	0,38
10 530 000,00	UNITED STATES TREASURY NOTE 1.875% 31/07/2026	USD	9 865 885,93	9 622 043,99	0,38
10 200 000,00	UNITED STATES TREASURY NOTE 0.125% 31/01/2023	USD	8 427 849,85	9 617 457,95	0,38
10 935 000,00	UNITED STATES TREASURY NOTE 0.75% 31/05/2026	USD	9 259 898,14	9 570 454,33	0,38
10 150 000,00	UNITED STATES TREASURY NOTE 0.125% 30/06/2023	USD	8 670 412,81	9 445 540,82	0,38
10 350 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2024	USD	9 271 147,37	9 410 541,38	0,38
12 230 000,00	UNITED STATES TREASURY NOTE 2.25% 15/08/2046	USD	9 815 170,77	9 399 484,52	0,37
10 205 000,00	UNITED STATES TREASURY BOND 3.125% 15/02/2042	USD	9 717 297,92	9 316 357,28	0,37
10 000 000,00	UNITED STATES TREASURY NOTE 0.125% 15/09/2023	USD	9 205 280,30	9 248 140,07	0,37
9 775 000,00	UNITED STATES TREASURY NOTE 2.875% 15/05/2028	USD	9 193 313,47	9 237 589,17	0,37
10 035 000,00	UNITED STATES TREASURY BOND 3.125% 15/08/2044	USD	10 675 431,95	9 065 032,24	0,36
9 435 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2023	USD	8 793 067,53	8 930 860,42	0,36
9 475 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	8 039 781,07	8 837 568,95	0,35
10 215 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2031	USD	8 830 093,83	8 722 128,69	0,35
9 125 000,00	UNITED STATES TREASURY NOTE 2.875% 15/05/2032	USD	8 057 385,29	8 624 328,25	0,34
9 143 000,00	UNITED STATES TREASURY NOTE 2.00% 30/06/2024	USD	8 059 700,39	8 581 331,06	0,34
9 551 000,00	UNITED STATES TREASURY BOND 3.00% 15/05/2047	USD	10 546 385,95	8 513 576,13	0,34
9 810 000,00	UNITED STATES TREASURY NOTE 2.875% 15/08/2045	USD	9 446 442,20	8 499 035,10	0,34
9 280 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2024	USD	7 881 025,91	8 437 664,15	0,34
9 485 000,00	UNITED STATES TREASURY NOTE 0.375% 30/04/2025	USD	7 882 532,79	8 421 293,25	0,34
9 785 000,00	UNITED STATES TREASURY INFLATION INDEXED BOND 3.00% 30/06/2029	USD	8 497 264,28	8 378 826,81	0,33
8 970 000,00	UNITED STATES TREASURY NOTE 2.375% 30/04/2026	USD	8 401 326,25	8 374 780,97	0,33
9 195 000,00	UNITED STATES TREASURY NOTE 3.00% 15/08/2048	USD	8 374 338,55	8 282 746,42	0,33
8 625 000,00	UNITED STATES TREASURY BOND 3.125% 15/11/2041	USD	8 100 712,69	7 895 651,06	0,32
8 920 000,00	UNITED STATES TREASURY NOTE 3.00% 15/11/2044	USD	8 034 761,67	7 880 417,06	0,31
8 525 000,00	UNITED STATES TREASURY BOND 0.25% 15/11/2023	USD	7 040 585,71	7 859 015,64	0,31
8 090 000,00	UNITED STATES TREASURY NOTE 2.75% 15/02/2028	USD	7 719 247,41	7 601 293,08	0,30
7 500 000,00	UNITED STATES TREASURY NOTE 2.50% 31/05/2024	USD	6 620 408,65	7 110 575,39	0,28
7 715 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2027	USD	7 086 385,73	7 074 791,55	0,28
7 200 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2024	USD	6 892 501,96	6 828 376,53	0,27
7 965 000,00	UNITED STATES TREASURY BOND 2.75% 15/11/2047	USD	7 496 765,21	6 802 737,37	0,27
7 005 000,00	UNITED STATES TREASURY NOTE 1.75% 31/01/2023	USD	6 236 970,06	6 667 485,82	0,27
6 905 900,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2024	USD	6 233 906,00	6 496 429,28	0,26
6 685 000,00	UNITED STATES TREASURY NOTE 2.75% 30/06/2025	USD	6 511 216,21	6 346 467,72	0,25
6 575 000,00	UNITED STATES TREASURY NOTE 2.125% 31/12/2022	USD	5 972 147,20	6 275 892,29	0,25
7 105 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	5 999 324,41	6 120 266,14	0,24
5 510 000,00	UNITED STATES TREASURY BOND 5.50% 15/08/2028	USD	6 567 899,27	5 977 045,94	0,24
6 500 000,00	UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	5 885 437,97	5 967 377,41	0,24
6 750 000,00	UNITED STATES TREASURY NOTE 0.75% 30/04/2026	USD	5 854 214,83	5 918 794,74	0,24
6 250 000,00	UNITED STATES TREASURY NOTE 0.25% 15/06/2023	USD	5 756 673,33	5 829 530,97	0,23
6 280 000,00	UNITED STATES TREASURY NOTE 3.00% 15/02/2049	USD	5 542 022,89	5 705 782,63	0,23
6 290 000,00	UNITED STATES TREASURY BOND 3.00% 15/05/2042	USD	5 745 445,86	5 618 840,84	0,22
6 825 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2051	USD	6 143 987,66	5 489 827,36	0,22
5 450 000,00	UNITED STATES TREASURY NOTE 3.125% 15/02/2043	USD	5 234 832,30	4 937 045,25	0,20
5 385 000,00	UNITED STATES TREASURY NOTE 3.00% 15/02/2049	USD	4 583 829,84	4 892 617,75	0,20
5 635 000,00	UNITED STATES TREASURY NOTE 1.125% 29/02/2028	USD	4 684 017,33	4 845 437,28	0,19
5 000 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2024	USD	4 672 509,79	4 740 391,01	0,19
5 000 000,00	UNITED STATES TREASURY NOTE 3.00% 15/08/2048	USD	5 217 955,72	4 503 940,41	0,18
3 970 000,00	UNITED STATES TREASURY BOND 4.50% 15/08/2039	USD	4 487 823,69	4 461 528,21	0,18
4 010 000,00	UNITED STATES TREASURY BOND 4.25% 15/05/2039	USD	4 403 597,43	4 377 129,21	0,17
4 780 000,00	UNITED STATES TREASURY NOTE 2.875% 15/05/2052	USD	4 221 112,55	4 299 291,44	0,17
4 510 000,00	UNITED STATES TREASURY NOTE 2.125% 15/05/2025	USD	4 066 389,77	4 209 166,91	0,17
4 060 000,00	UNITED STATES TREASURY BOND 3.75% 15/08/2041	USD	4 206 078,80	4 069 356,17	0,16
4 258 000,00	UNITED STATES TREASURY NOTE 1.625% 15/11/2022	USD	3 754 451,47	4 062 546,40	0,16
4 500 000,00	UNITED STATES TREASURY NOTE 0.00% 31/12/2026	USD	3 892 976,89	3 978 359,84	0,16
4 450 000,00	UNITED STATES TREASURY BOND 2.875% 15/05/2049	USD	3 867 044,06	3 951 691,72	0,16
4 025 000,00	UNITED STATES TREASURY NOTE 2.875% 15/05/2032	USD	3 686 035,93	3 804 155,75	0,15

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 250 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 1.25% 30/09/2028	USD	3 586 112,48	3 639 245,16	0,15
4 500 000,00	UNITED STATES TREASURY BOND 2.375% 15/11/2049	USD	3 539 037,70	3 621 984,08	0,14
3 500 000,00	UNITED STATES TREASURY NOTE 2.125% 15/05/2025	USD	3 204 175,21	3 266 537,52	0,13
3 350 000,00	UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	2 777 666,13	3 075 494,52	0,12
3 375 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2031	USD	2 811 678,51	2 881 760,58	0,12
3 000 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2025	USD	2 745 770,29	2 796 664,32	0,11
3 400 000,00	UNITED STATES TREASURY NOTE 1.125% 15/02/2031	USD	2 723 452,36	2 791 968,29	0,11
2 790 000,00	UNITED STATES TREASURY NOTE 3.375% 15/05/2044	USD	2 575 118,79	2 625 313,82	0,11
3 165 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2050	USD	2 867 574,91	2 337 343,14	0,09
1 840 000,00	UNITED STATES TREASURY BOND 3.625% 15/08/2043	USD	1 909 841,82	1 800 589,22	0,07
2 375 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2040	USD	1 659 476,29	1 630 060,73	0,07
1 950 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2031	USD	1 630 818,82	1 616 031,55	0,06
1 950 000,00	UNITED STATES TREASURY NOTE 2.00% 15/11/2041	USD	1 456 817,93	1 475 198,15	0,06
1 370 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2046	USD	1 096 291,44	1 107 672,81	0,04
1 200 000,00	UNITED STATES TREASURY NOTE 0.625% 30/11/2027	USD	1 000 586,09	1 007 834,07	0,04
900 000,00	UNITED STATES TREASURY NOTE 0.375% 30/11/2025	USD	776 642,44	786 354,74	0,03
600 000,00	UNITED STATES TREASURY NOTE 1.125% 29/02/2028	USD	507 497,55	515 929,43	0,02
500 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2029	USD	431 749,28	435 228,80	0,02
350 000,00	UNITED STATES TREASURY NOTE 1.25% 31/05/2028	USD	296 987,40	301 490,94	0,01
200 000,00	UNITED STATES TREASURY NOTE 2.00% 15/08/2051	USD	141 439,04	147 239,38	0,01
0,00	UNITED STATES TREASURY NOTE 2.50% 31/05/2024		0,00	0,00	0,00
ITALY			13 226 438,38	13 755 388,05	0,55
Government			13 226 438,38	13 755 388,05	0,55
6 301 000,00	BTP 6.875% 27/09/2023	USD	6 032 258,60	6 261 523,36	0,25
5 400 000,00	BTP 1.25% 17/02/2026	USD	4 530 717,21	4 599 646,58	0,18
3 200 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 0.875% 06/05/2024	USD	2 663 462,57	2 894 218,11	0,12
Zero-Coupon Bonds			523 734 736,44	521 093 578,61	20,75
UNITED STATES			523 734 736,44	521 093 578,61	20,75
Government			509 296 946,16	506 462 547,15	20,17
28 525 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2023	USD	25 510 878,95	26 371 570,65	1,05
32 510 000,00	UNITED STATES TREASURY NOTE 0.00% 15/08/2030	USD	26 398 496,24	25 763 363,80	1,03
25 870 000,00	UNITED STATES TREASURY NOTE 0.00% 29/02/2024	USD	23 426 505,42	24 166 637,11	0,96
25 400 000,00	UNITED STATES TREASURY NOTE 0.00% 28/02/2027	USD	22 930 580,33	23 062 227,00	0,92
21 515 000,00	UNITED STATES TREASURY BOND 0.00% 30/04/2023	USD	18 348 857,39	20 121 568,14	0,80
22 695 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2026	USD	19 314 672,68	19 939 210,02	0,79
26 645 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 15/08/2041	USD	21 094 157,27	19 310 163,31	0,77
23 855 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2030	USD	19 623 091,70	19 016 634,40	0,76
20 025 000,00	UNITED STATES TREASURY INFLATION INDEXED BOND 0.00% 30/09/2023	USD	17 602 998,69	18 528 383,92	0,74
19 850 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 31/08/2023	USD	17 449 846,49	18 373 142,61	0,73
22 250 000,00	UNITED STATES TREASURY NOTE 0.00% 15/02/2031	USD	17 720 214,81	18 270 968,99	0,73
27 190 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2040	USD	22 532 677,20	18 046 812,09	0,72
22 065 000,00	UNITED STATES TREASURY NOTE 0.00% 15/02/2042	USD	19 095 495,82	17 821 298,47	0,71
18 485 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2023	USD	16 043 119,73	17 340 188,12	0,69
19 700 000,00	UNITED STATES TREASURY BOND 0.00% 31/10/2025	USD	16 708 980,56	17 175 802,38	0,68
18 950 000,00	UNITED STATES TREASURY NOTE 0.00% 31/12/2026	USD	16 461 914,93	16 753 315,33	0,67
17 650 000,00	UNITED STATES TREASURY NOTE 0.00% 31/01/2024	USD	15 636 318,52	16 337 775,87	0,65
16 085 000,00	UNITED STATES TREASURY INFLATION INDEXED BOND 0.00% 30/09/2026	USD	13 776 246,90	14 051 343,31	0,56
14 955 000,00	UNITED STATES TREASURY NOTE 0.00% 31/05/2023	USD	12 806 749,86	13 952 962,13	0,56
15 935 000,00	UNITED STATES TREASURY NOTE 0.00% 31/01/2026	USD	13 346 994,65	13 858 730,20	0,55
15 350 000,00	UNITED STATES TREASURY NOTE 0.00% 30/06/2026	USD	13 158 855,84	13 477 912,97	0,54

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
16 660 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2041	USD	14 257 589,24	13 245 872,70	0,53
14 025 000,00	UNITED STATES TREASURY NOTE 0.00% 31/07/2026	USD	11 966 895,69	12 164 364,28	0,48
12 700 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 30/11/2023	USD	11 339 047,68	11 736 268,72	0,47
19 325 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2050	USD	15 740 634,77	11 708 971,53	0,47
17 965 000,00	UNITED STATES TREASURY NOTE 0.00% 15/08/2050	USD	13 272 661,80	11 263 789,85	0,45
12 625 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2026	USD	10 417 932,63	11 070 338,31	0,44
14 025 000,00	UNITED STATES TREASURY NOTE 0.00% 15/02/2051	USD	10 543 756,49	10 024 689,94	0,40
10 425 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 31/07/2023	USD	9 309 510,39	9 676 914,92	0,38
9 975 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 30/11/2026	USD	8 689 958,87	8 833 628,91	0,35
6 200 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2024	USD	5 841 122,49	5 879 990,90	0,23
5 000 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2027	USD	4 726 786,19	4 666 145,22	0,19
2 500 000,00	UNITED STATES TREASURY INFLATION INDEXED BOND 0.00% 31/12/2023	USD	2 177 243,68	2 313 415,52	0,09
2 300 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2042	USD	2 026 152,26	2 138 145,53	0,08
Finance			14 437 790,28	14 631 031,46	0,58
16 980 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 31/12/2028	USD	14 437 790,28	14 631 031,46	0,58
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			3 698 691,19	3 640 784,18	0,15
Ordinary Bonds			3 698 691,19	3 640 784,18	0,15
UNITED STATES			3 698 691,19	3 640 784,18	0,15
Government			3 698 691,19	3 640 784,18	0,15
3 650 000,00	UNITED STATES TREASURY NOTE 3.75% 15/11/2043	USD	3 698 691,19	3 640 784,18	0,15
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			32 382 304,31	33 449 865,65	1,33
Zero-Coupon Bonds			32 382 304,31	33 449 865,65	1,33
IRELAND			32 382 304,31	33 449 865,65	1,33
Finance			32 382 304,31	33 449 865,65	1,33
35 000 000,00	INTESA SANPAOLO SPA 0.00% 19/07/2022	USD	32 382 304,31	33 449 865,65	1,33
Total Portfolio			2 531 991 898,56	2 515 229 978,18	100,17

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(77 008,26)	20 489 459,51
Unrealised loss on future contracts and commitment						(77 008,26)	20 489 459,51
100 000	20	Purchase	US 10YR NOTE (CBT)	21/09/2022	USD	(30 489,27)	2 267 564,45
100 000	19	Purchase	US 5YR NOTE (CBT)	30/09/2022	USD	(20 161,78)	2 040 030,83
100 000	85	Purchase	US 10YR ULTRA	21/09/2022	USD	(13 570,92)	10 356 187,44
200 000	(29)	Sale	US 2YR NOTE (CBT)	30/09/2022	USD	(12 786,29)	5 825 676,79

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD LTE

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(15 283 051,77)
Unrealised profit on forward foreign exchange contracts					84 851,38
15/07/2022	15 704 203,12	USD	14 940 305,31	EUR	71 549,02
15/07/2022	2 603 744,08	EUR	2 715 418,66	USD	8 039,67
15/07/2022	659 733,23	USD	626 813,01	EUR	3 834,66
15/07/2022	310 806,85	EUR	324 137,36	USD	959,68
15/07/2022	125 207,45	EUR	130 716,58	USD	253,75
15/07/2022	68 650,43	EUR	71 592,10	USD	214,60
Unrealised loss on forward foreign exchange contracts					(15 367 903,15)
15/07/2022	1 085 785 011,86	EUR	1 150 704 097,72	USD	(14 188 170,88)
15/07/2022	36 866 740,21	EUR	39 005 748,48	USD	(419 367,82)
15/07/2022	23 310 306,06	EUR	24 736 547,14	USD	(335 684,72)
15/07/2022	14 871 159,43	EUR	15 687 139,95	USD	(124 383,99)
15/07/2022	6 935 472,24	EUR	7 350 144,12	USD	(90 627,20)
15/07/2022	24 855 576,67	USD	23 846 168,36	EUR	(86 395,68)
15/07/2022	12 398 151,59	EUR	13 003 181,39	USD	(31 760,54)
15/07/2022	4 040 801,74	EUR	4 253 024,65	USD	(24 720,46)
15/07/2022	2 637 168,20	EUR	2 783 979,35	USD	(24 074,28)
15/07/2022	1 399 147,96	EUR	1 484 342,08	USD	(19 754,16)
15/07/2022	1 077 024,66	EUR	1 139 513,63	USD	(12 251,41)
15/07/2022	1 637 993,55	USD	1 570 689,50	EUR	(4 909,92)
15/07/2022	94 531,74	EUR	100 287,78	USD	(1 334,67)
15/07/2022	997 022,76	EUR	1 044 291,61	USD	(1 229,33)
15/07/2022	82 988,42	EUR	88 066,07	USD	(1 195,09)
15/07/2022	156 493,07	USD	150 136,30	EUR	(542,52)
15/07/2022	13 574 244,82	EUR	14 200 831,96	USD	(517,24)
15/07/2022	44 838,38	EUR	47 334,53	USD	(409,32)
15/07/2022	80 186,84	EUR	84 286,79	USD	(384,01)
15/07/2022	74 136,96	EUR	77 754,84	USD	(189,91)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD Short Term LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	101 397 192,33	
Banks	(Note 3)	81 222,90	
Other interest receivable		346 927,06	
Receivable on subscriptions		1 111 643,48	
Total assets		102 936 985,77	
Liabilities			
Payable on investments purchased		(916 245,27)	
Payable on redemptions		(218 005,59)	
Other liabilities		(35 109,52)	
Total liabilities		(1 169 360,38)	
Total net assets		101 767 625,39	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	122,27	465 542,305
Class Z Units	EUR	132,82	325 377,668
Class Z2 Units	USD	99,75	16 329,402

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD Short Term LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	112 113 768,14
Net income from investments	(Note 2)	892 166,23
Other income		9 480,86
Total income		901 647,09
Management fee	(Note 6)	(134 762,09)
Depository fee	(Note 8)	(12 795,56)
Subscription tax	(Note 4)	(16 993,76)
Other charges and taxes	(Notes 5, 8)	(49 923,16)
Total expenses		(214 474,57)
Net investment income / (loss)		687 172,52
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	4 956 358,29
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	3 096 065,76
- foreign currencies	(Note 2)	10 068,47
Net result of operations for the period		8 749 665,04
Subscriptions for the period		108 785 087,46
Redemptions for the period		(127 880 895,25)
Net assets at the end of the period		101 767 625,39

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			96 387 119,31	101 397 192,33	99,64
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			96 387 119,31	101 397 192,33	99,64
Ordinary Bonds			82 280 550,12	86 497 138,36	85,00
UNITED STATES			81 123 718,21	85 289 678,29	83,81
Government			81 123 718,21	85 289 678,29	83,81
1 692 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2024	USD	1 451 376,85	1 538 418,94	1,51
1 688 000,00	UNITED STATES TREASURY NOTE 0.75% 15/11/2024	USD	1 484 740,34	1 530 761,14	1,50
1 599 000,00	UNITED STATES TREASURY NOTE 0.375% 15/08/2024	USD	1 373 009,64	1 447 062,58	1,42
1 526 000,00	UNITED STATES TREASURY NOTE 1.50% 15/02/2025	USD	1 360 860,41	1 403 093,33	1,38
1 456 000,00	UNITED STATES TREASURY NOTE 2.75% 15/05/2025	USD	1 287 202,06	1 382 223,79	1,36
1 506 000,00	UNITED STATES TREASURY NOTE 0.125% 15/02/2024	USD	1 300 149,50	1 376 270,44	1,35
1 455 000,00	UNITED STATES TREASURY NOTE 0.125% 15/08/2023	USD	1 253 656,07	1 348 715,42	1,33
1 397 000,00	UNITED STATES TREASURY NOTE 2.00% 31/05/2024	USD	1 237 135,17	1 312 209,54	1,29
1 383 000,00	UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	1 196 136,39	1 300 913,68	1,28
1 364 000,00	UNITED STATES TREASURY NOTE 2.50% 15/08/2023	USD	1 240 177,05	1 298 270,79	1,28
1 388 000,00	UNITED STATES TREASURY NOTE 0.375% 15/07/2024	USD	1 188 317,65	1 259 573,06	1,24
1 314 000,00	UNITED STATES TREASURY NOTE 2.125% 31/03/2024	USD	1 181 671,79	1 238 592,66	1,22
1 312 000,00	UNITED STATES TREASURY NOTE 0.125% 30/06/2023	USD	1 146 118,82	1 220 940,85	1,20
1 344 000,00	UNITED STATES TREASURY NOTE 0.375% 15/09/2024	USD	1 165 156,10	1 213 353,61	1,19
1 282 000,00	UNITED STATES TREASURY NOTE 0.125% 31/01/2023	USD	1 100 886,57	1 208 782,46	1,19
1 309 000,00	UNITED STATES TREASURY BOND 0.25% 15/11/2023	USD	1 118 729,67	1 206 739,18	1,19
1 256 000,00	UNITED STATES TREASURY NOTE 2.75% 15/02/2024	USD	1 139 443,33	1 197 291,96	1,18
1 319 000,00	UNITED STATES TREASURY NOTE 0.25% 15/06/2024	USD	1 136 023,99	1 196 411,29	1,18
1 258 000,00	UNITED STATES TREASURY NOTE 2.375% 15/08/2024	USD	1 139 884,38	1 187 600,62	1,17
1 252 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2023	USD	1 108 438,33	1 185 868,49	1,17
1 258 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2024	USD	1 155 091,35	1 183 409,55	1,16
1 239 000,00	UNITED STATES TREASURY NOTE 2.75% 15/11/2023	USD	1 117 502,36	1 181 498,65	1,16
1 255 000,00	UNITED STATES TREASURY NOTE 2.125% 15/05/2025	USD	1 090 010,66	1 171 287,03	1,15
1 255 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2025	USD	1 141 731,00	1 169 937,90	1,15
1 275 000,00	UNITED STATES TREASURY NOTE 0.375% 15/04/2024	USD	1 089 181,23	1 164 395,87	1,14
1 222 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2023	USD	1 128 600,93	1 164 267,47	1,14
1 270 000,00	UNITED STATES TREASURY NOTE 0.625% 15/10/2024	USD	1 106 839,75	1 150 982,55	1,13
1 203 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2024	USD	1 078 470,00	1 140 538,07	1,12
1 218 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	1 057 191,42	1 137 525,09	1,12
1 215 000,00	UNITED STATES TREASURY NOTE 0.125% 15/01/2024	USD	1 031 611,32	1 112 592,86	1,09
1 189 000,00	UNITED STATES TREASURY NOTE 1.00% 15/12/2024	USD	1 047 390,25	1 083 176,56	1,06
1 174 000,00	UNITED STATES TREASURY NOTE 0.25% 15/03/2024	USD	1 011 906,67	1 072 223,32	1,05
1 154 000,00	UNITED STATES TREASURY NOTE 1.125% 15/01/2025	USD	1 017 798,05	1 052 790,14	1,03
1 089 000,00	UNITED STATES TREASURY NOTE 2.625% 15/04/2025	USD	1 024 993,57	1 030 639,83	1,01
1 112 000,00	UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	938 073,89	1 020 880,56	1,00
1 066 000,00	UNITED STATES TREASURY NOTE 1.75% 15/03/2025	USD	943 304,49	985 981,28	0,97
1 038 000,00	UNITED STATES TREASURY NOTE 1.375% 15/02/2023	USD	902 103,94	985 339,76	0,97
1 026 000,00	UNITED STATES TREASURY BOND 0.125% 15/10/2023	USD	890 432,24	946 540,87	0,93
950 000,00	UNITED STATES TREASURY BOND 0.125% 15/07/2023	USD	818 768,11	882 823,02	0,87
952 000,00	UNITED STATES TREASURY NOTE 0.25% 31/05/2025	USD	825 251,29	840 536,14	0,83
889 000,00	UNITED STATES TREASURY NOTE 1.75% 30/06/2024	USD	792 231,73	830 131,70	0,82
902 000,00	UNITED STATES TREASURY NOTE 1.125% 28/02/2025	USD	800 604,54	821 384,87	0,81
883 000,00	UNITED STATES TREASURY NOTE 1.25% 31/08/2024	USD	774 899,22	813 736,17	0,80
863 000,00	UNITED STATES TREASURY NOTE 1.75% 31/12/2024	USD	776 681,18	800 169,31	0,79
863 000,00	UNITED STATES TREASURY NOTE 1.50% 30/09/2024	USD	769 347,89	798 605,12	0,79
889 000,00	UNITED STATES TREASURY NOTE 0.50% 31/03/2025	USD	757 163,83	794 110,98	0,78
894 000,00	UNITED STATES TREASURY NOTE 0.375% 30/04/2025	USD	785 572,42	793 741,30	0,78
864 000,00	UNITED STATES TREASURY NOTE 1.375% 31/01/2025	USD	768 660,86	792 799,94	0,78
848 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	736 589,59	790 950,77	0,78
842 000,00	UNITED STATES TREASURY NOTE 1.75% 31/07/2024	USD	744 803,52	785 314,54	0,77

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
844 000,00	UNITED STATES TREASURY NOTE 1.50% 30/11/2024	USD	756 546,45	778 895,67	0,77
818 000,00	UNITED STATES TREASURY NOTE 2.375% 29/02/2024	USD	739 103,63	775 104,82	0,76
791 000,00	UNITED STATES TREASURY NOTE 2.25% 30/04/2024	USD	709 504,66	746 915,55	0,73
781 000,00	UNITED STATES TREASURY NOTE 2.625% 31/12/2023	USD	695 763,69	743 478,06	0,73
780 000,00	UNITED STATES TREASURY NOTE 2.50% 31/01/2024	USD	703 385,76	740 571,53	0,73
761 000,00	UNITED STATES TREASURY NOTE 2.875% 30/11/2023	USD	694 076,51	727 175,05	0,72
782 000,00	UNITED STATES TREASURY NOTE 1.50% 31/10/2024	USD	694 504,19	722 701,30	0,71
747 000,00	UNITED STATES TREASURY NOTE 2.875% 31/10/2023	USD	689 641,94	713 637,70	0,70
761 000,00	UNITED STATES TREASURY NOTE 0.25% 15/04/2023	USD	683 009,58	713 443,23	0,70
745 000,00	UNITED STATES TREASURY NOTE 2.50% 31/05/2024	USD	657 275,93	706 317,15	0,69
724 000,00	UNITED STATES TREASURY NOTE 2.875% 30/09/2023	USD	667 172,40	691 749,65	0,68
721 000,00	UNITED STATES TREASURY NOTE 0.50% 15/03/2023	USD	648 904,72	679 094,90	0,67
703 000,00	UNITED STATES TREASURY BOND 2.75% 31/08/2023	USD	633 966,70	671 077,17	0,66
684 000,00	UNITED STATES TREASURY NOTE 2.75% 31/07/2023	USD	620 913,26	652 948,85	0,64
683 000,00	UNITED STATES TREASURY BOND 2.75% 31/05/2023	USD	621 901,89	652 504,96	0,64
683 000,00	UNITED STATES TREASURY NOTE 2.625% 30/06/2023	USD	610 266,45	651 581,09	0,64
676 000,00	UNITED STATES TREASURY BOND 1.50% 15/01/2023	USD	589 478,96	642 646,03	0,63
664 000,00	UNITED STATES TREASURY NOTE 2.75% 30/04/2023	USD	592 529,06	634 626,17	0,62
663 000,00	UNITED STATES TREASURY NOTE 2.625% 28/02/2023	USD	598 191,16	633 966,16	0,62
663 000,00	UNITED STATES TREASURY NOTE 2.50% 31/03/2023	USD	622 588,30	632 925,70	0,62
663 000,00	UNITED STATES TREASURY BOND 0.125% 15/09/2023	USD	564 909,81	613 151,68	0,60
593 000,00	UNITED STATES TREASURY NOTE 2.375% 31/01/2023	USD	533 834,42	566 488,74	0,56
574 000,00	UNITED STATES TREASURY NOTE 2.875% 31/05/2025	USD	538 060,75	546 820,37	0,54
578 000,00	UNITED STATES TREASURY NOTE 2.00% 30/06/2024	USD	519 590,64	542 492,54	0,53
554 000,00	UNITED STATES TREASURY NOTE 2.875% 30/04/2025	USD	524 749,47	527 792,46	0,52
554 000,00	UNITED STATES TREASURY NOTE 2.75% 28/02/2025	USD	514 618,22	526 203,11	0,52
554 000,00	UNITED STATES TREASURY NOTE 2.625% 31/03/2025	USD	509 551,60	524 622,88	0,52
538 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2024	USD	491 065,19	505 303,43	0,50
535 000,00	UNITED STATES TREASURY NOTE 2.50% 31/01/2025	USD	492 000,33	505 219,40	0,50
533 000,00	UNITED STATES TREASURY NOTE 2.25% 31/01/2024	USD	470 790,67	504 175,51	0,50
533 000,00	UNITED STATES TREASURY NOTE 2.125% 30/11/2023	USD	472 747,36	503 941,95	0,50
531 000,00	UNITED STATES TREASURY NOTE 1.50% 31/03/2023	USD	464 017,50	503 206,58	0,49
533 000,00	UNITED STATES TREASURY NOTE 2.125% 29/02/2024	USD	476 898,53	502 955,87	0,49
530 000,00	UNITED STATES TREASURY NOTE 1.50% 28/02/2023	USD	487 335,13	502 912,39	0,49
531 000,00	UNITED STATES TREASURY NOTE 1.625% 30/04/2023	USD	495 899,50	502 865,92	0,49
534 000,00	UNITED STATES TREASURY NOTE 2.25% 31/10/2024	USD	489 581,17	502 174,69	0,49
531 000,00	UNITED STATES TREASURY NOTE 1.625% 31/05/2023	USD	459 767,95	502 161,67	0,49
534 000,00	UNITED STATES TREASURY NOTE 1.625% 31/10/2023	USD	480 249,66	502 027,53	0,49
534 000,00	UNITED STATES TREASURY NOTE 2.125% 31/07/2024	USD	479 104,07	501 881,65	0,49
534 000,00	UNITED STATES TREASURY NOTE 2.125% 30/09/2024	USD	483 222,48	501 317,53	0,49
533 000,00	UNITED STATES TREASURY NOTE 2.00% 30/04/2024	USD	477 520,09	500 990,23	0,49
531 000,00	UNITED STATES TREASURY NOTE 1.375% 30/06/2023	USD	460 703,48	500 308,67	0,49
534 000,00	UNITED STATES TREASURY NOTE 2.125% 30/11/2024	USD	489 244,57	500 287,06	0,49
532 000,00	UNITED STATES TREASURY NOTE 1.25% 31/07/2023	USD	461 498,87	499 848,37	0,49
532 000,00	UNITED STATES TREASURY NOTE 1.375% 31/08/2023	USD	468 732,88	499 807,55	0,49
534 000,00	UNITED STATES TREASURY NOTE 1.875% 31/08/2024	USD	475 533,81	498 798,60	0,49
526 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2023	USD	467 005,59	497 894,28	0,49
496 000,00	UNITED STATES TREASURY NOTE 1.75% 31/01/2023	USD	453 466,66	472 101,78	0,46
290 000,00	UNITED STATES TREASURY NOTE 7.625% 15/02/2025	USD	310 048,42	309 210,64	0,30
280 000,00	UNITED STATES TREASURY BOND 7.125% 15/02/2023	USD	284 233,74	275 622,13	0,27
235 000,00	UNITED STATES TREASURY BOND 6.25% 15/08/2023	USD	229 203,73	233 523,75	0,23
211 000,00	UNITED STATES TREASURY NOTE 1.375% 30/09/2023	USD	187 370,56	197 982,85	0,20
130 000,00	UNITED STATES TREASURY NOTE 0.50% 15/03/2023	USD	121 714,85	122 444,30	0,12
80 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2024	USD	75 542,37	75 846,26	0,08
80 000,00	UNITED STATES TREASURY NOTE 0.25% 15/06/2023	USD	74 170,31	74 618,00	0,07
80 000,00	UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	73 230,98	73 444,65	0,07
60 000,00	UNITED STATES TREASURY NOTE 0.375% 30/04/2025	USD	52 970,48	53 271,23	0,05
20 000,00	UNITED STATES TREASURY NOTE 2.50% 31/05/2024	USD	18 673,09	18 961,53	0,02
17 000,00	UNITED STATES TREASURY NOTE 2.75% 15/11/2023	USD	16 173,57	16 211,04	0,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond USD Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
14 000,00	UNITED STATES TREASURY NOTE 1.50% 15/01/2023	USD	13 329,72	13 309,24	0,01
5 000,00	UNITED STATES TREASURY NOTE 0.125% 31/01/2023	USD	4 709,34	4 714,44	0,01
0,00	UNITED STATES TREASURY NOTE 0.125% 15/02/2024		0,00	0,00	0,00
ITALY			1 156 831,91	1 207 460,07	1,19
Government			1 156 831,91	1 207 460,07	1,19
760 000,00	BTP 6.875% 27/09/2023	USD	740 665,88	755 238,49	0,74
500 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 0.875% 06/05/2024	USD	416 166,03	452 221,58	0,45
Zero-Coupon Bonds			14 106 569,19	14 900 053,97	14,64
UNITED STATES			14 106 569,19	14 900 053,97	14,64
Government			14 106 569,19	14 900 053,97	14,64
1 359 000,00	UNITED STATES TREASURY NOTE 0.00% 31/05/2023	USD	1 172 395,40	1 267 942,20	1,25
1 355 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2023	USD	1 181 488,91	1 267 242,62	1,25
1 341 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2023	USD	1 159 345,62	1 257 949,27	1,24
1 288 000,00	UNITED STATES TREASURY INFLATION INDEXED BOND 0.00% 30/09/2023	USD	1 129 700,87	1 191 738,25	1,17
1 284 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 31/08/2023	USD	1 107 052,84	1 188 469,27	1,17
1 258 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2023	USD	1 095 434,81	1 163 030,18	1,14
1 249 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 31/07/2023	USD	1 085 237,23	1 159 373,31	1,14
1 210 000,00	UNITED STATES TREASURY INFLATION INDEXED BOND 0.00% 31/12/2023	USD	1 068 372,48	1 119 693,11	1,10
1 195 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 30/11/2023	USD	1 055 230,17	1 104 318,20	1,08
1 182 000,00	UNITED STATES TREASURY NOTE 0.00% 31/01/2024	USD	1 049 670,19	1 094 121,87	1,07
1 160 000,00	UNITED STATES TREASURY NOTE 0.00% 29/02/2024	USD	1 049 512,11	1 083 621,92	1,06
1 130 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2024	USD	1 022 894,15	1 067 445,54	1,05
986 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2024	USD	930 234,41	935 108,23	0,92
Total Portfolio			96 387 119,31	101 397 192,33	99,64

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	142 790 717,86	
Banks	(Note 3)	165 492,46	
Other banks and broker accounts	(Notes 2, 3, 9)	34 352,47	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	25 903,41	
Unrealised profit on future contracts	(Notes 2, 9)	10 928,83	
Other interest receivable		502 362,58	
Receivable on investments sold		584 801,94	
Receivable on subscriptions		224 495,33	
Total assets		144 339 054,88	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(67 272,39)	
Unrealised loss on future contracts	(Notes 2, 9)	(35 511,75)	
Payable on investments purchased		(706 028,85)	
Payable on redemptions		(47 853,37)	
Other liabilities		(40 362,86)	
Total liabilities		(897 029,22)	
Total net assets		143 442 025,66	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	153,14	40 852,454
Class RH Units	EUR	145,29	16 294,080
Class Z Units	EUR	167,37	747 181,477
Class ZH Units	EUR	158,87	61 469,660

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	205 731 423,63
Net income from investments	(Note 2)	1 028 438,95
Other income		14 312,79
Total income		1 042 751,74
Management fee	(Note 6)	(173 315,84)
Depository fee	(Note 8)	(15 630,57)
Subscription tax	(Note 4)	(9 166,88)
Other charges and taxes	(Notes 5, 8)	(62 113,06)
Total expenses		(260 226,35)
Net investment income / (loss)		782 525,39
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(2 370 181,98)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(10 127 575,65)
- forward foreign exchange contracts	(Notes 2, 9)	(107 849,48)
- foreign currencies	(Note 2)	3 154,64
- future contracts	(Notes 2, 9)	(27 429,66)
Net result of operations for the period		(11 847 356,74)
Subscriptions for the period		29 564 124,81
Redemptions for the period		(80 006 166,04)
Net assets at the end of the period		143 442 025,66

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			153 694 710,10	142 790 717,86	99,55
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			153 568 440,20	142 680 995,59	99,47
Ordinary Bonds			130 558 059,67	120 778 195,99	84,20
UNITED STATES			56 720 179,93	56 455 227,69	39,36
Government			56 720 179,93	56 455 227,69	39,36
1 120 000,00	UNITED STATES TREASURY NOTE 1.875% 15/02/2032	USD	972 410,20	969 409,89	0,68
1 095 000,00	UNITED STATES TREASURY NOTE 1.25% 15/08/2031	USD	926 136,64	900 623,80	0,63
955 000,00	UNITED STATES TREASURY BOND 2.75% 15/08/2047	USD	1 026 961,13	813 428,89	0,57
830 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	719 191,73	786 628,67	0,55
840 000,00	UNITED STATES TREASURY NOTE 0.375% 15/04/2024	USD	735 968,67	767 131,39	0,53
865 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	731 029,74	745 113,33	0,52
779 000,00	UNITED STATES TREASURY NOTE 2.125% 31/12/2022	USD	734 556,79	743 561,99	0,52
790 000,00	UNITED STATES TREASURY NOTE 0.125% 30/06/2023	USD	665 844,70	735 170,17	0,51
777 000,00	UNITED STATES TREASURY NOTE 1.375% 30/06/2023	USD	712 320,51	732 090,08	0,51
655 000,00	UNITED STATES TREASURY BOND 4.375% 15/11/2039	USD	799 442,27	722 674,21	0,50
765 000,00	UNITED STATES TREASURY BOND 0.125% 15/07/2023	USD	640 151,15	710 904,85	0,50
779 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2026	USD	696 042,29	706 250,33	0,49
795 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2031	USD	679 604,20	678 814,72	0,47
769 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 3.00% 30/06/2029	USD	647 226,30	650 284,00	0,45
751 000,00	UNITED STATES TREASURY BOND 2.75% 15/08/2042	USD	795 310,27	642 249,17	0,45
844 000,00	UNITED STATES TREASURY NOTE 1.875% 15/02/2041	USD	711 703,94	630 938,25	0,44
677 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2027	USD	608 543,37	620 820,99	0,43
710 000,00	UNITED STATES TREASURY BOND 2.875% 15/05/2043	USD	706 434,41	617 116,62	0,43
693 000,00	UNITED STATES TREASURY NOTE 0.75% 31/08/2026	USD	586 953,96	603 375,10	0,42
665 000,00	UNITED STATES TREASURY NOTE 0.375% 15/09/2024	USD	570 587,69	600 357,26	0,42
739 000,00	UNITED STATES TREASURY BOND 0.875% 15/11/2030	USD	617 600,96	596 289,51	0,42
678 000,00	UNITED STATES TREASURY INFLATION INDEXED BOND 3.00% 30/06/2029	USD	578 841,45	580 566,64	0,40
613 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2024	USD	550 754,57	575 745,35	0,40
651 000,00	UNITED STATES TREASURY NOTE 0.75% 31/05/2026	USD	548 295,86	569 763,67	0,40
600 000,00	UNITED STATES TREASURY NOTE 0.125% 31/01/2023	USD	494 027,55	565 732,82	0,39
615 000,00	UNITED STATES TREASURY NOTE 1.50% 15/02/2025	USD	545 117,20	565 466,84	0,39
664 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 3.00% 30/06/2029	USD	562 298,86	565 070,54	0,39
590 000,00	UNITED STATES TREASURY NOTE 0.125% 31/12/2022	USD	487 306,33	557 582,55	0,39
595 000,00	UNITED STATES TREASURY NOTE 1.875% 31/08/2024	USD	537 305,45	555 777,47	0,39
610 000,00	UNITED STATES TREASURY NOTE 0.25% 15/06/2024	USD	512 212,05	553 306,20	0,39
595 000,00	UNITED STATES TREASURY NOTE 1.50% 31/10/2024	USD	519 565,90	549 881,42	0,38
600 000,00	UNITED STATES TREASURY NOTE 0.375% 15/07/2024	USD	506 235,45	544 484,03	0,38
585 000,00	UNITED STATES TREASURY NOTE 1.125% 15/01/2025	USD	517 824,97	533 693,44	0,37
554 000,00	UNITED STATES TREASURY NOTE 3.125% 15/11/2028	USD	538 461,37	530 869,46	0,37
609 800,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2029	USD	557 188,61	530 805,04	0,37
555 000,00	UNITED STATES TREASURY NOTE 2.75% 15/02/2028	USD	474 863,21	521 473,13	0,36
570 000,00	UNITED STATES TREASURY NOTE 0.25% 15/03/2024	USD	481 401,13	520 585,43	0,36
587 000,00	UNITED STATES TREASURY NOTE 1.75% 15/11/2029	USD	549 226,88	514 947,82	0,36
594 000,00	UNITED STATES TREASURY NOTE 0.625% 31/03/2027	USD	542 516,92	507 106,76	0,35
609 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2031	USD	527 111,99	504 699,08	0,35
625 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2051	USD	582 092,37	502 731,44	0,35
560 000,00	UNITED STATES TREASURY NOTE 0.50% 31/03/2025	USD	484 377,65	500 227,38	0,35
577 000,00	UNITED STATES TREASURY BOND 2.75% 15/11/2042	USD	637 092,17	492 520,48	0,34
519 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2024	USD	459 219,49	488 227,00	0,34
562 000,00	UNITED STATES TREASURY NOTE 1.50% 30/11/2028	USD	483 451,37	487 864,78	0,34
510 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2022	USD	487 862,51	487 752,03	0,34
526 000,00	UNITED STATES TREASURY BOND 3.125% 15/02/2042	USD	557 612,77	480 196,37	0,33
501 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2024	USD	475 276,85	474 987,18	0,33

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2023	USD	454 026,08	473 589,65	0,33
495 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	418 056,73	461 698,85	0,32
535 000,00	UNITED STATES TREASURY NOTE 1.25% 30/06/2028	USD	457 837,21	460 168,49	0,32
667 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2040	USD	533 909,25	457 789,69	0,32
500 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2024	USD	422 076,02	454 615,53	0,32
484 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2025	USD	430 856,86	451 195,18	0,31
684 000,00	UNITED STATES TREASURY BOND 1.125% 15/08/2040	USD	515 041,09	450 312,76	0,31
495 000,00	UNITED STATES TREASURY NOTE 0.375% 15/08/2024	USD	417 259,04	447 964,96	0,31
480 000,00	UNITED STATES TREASURY BOND 0.125% 15/10/2023	USD	401 693,30	442 826,14	0,31
472 000,00	UNITED STATES TREASURY NOTE 2.125% 30/11/2024	USD	424 965,82	442 201,29	0,31
498 000,00	UNITED STATES TREASURY NOTE 0.375% 30/04/2025	USD	419 134,43	442 151,19	0,31
583 000,00	UNITED STATES TREASURY NOTE 2.00% 15/08/2051	USD	492 829,91	429 202,78	0,30
461 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2027	USD	448 437,53	426 871,84	0,30
460 000,00	UNITED STATES TREASURY NOTE 0.125% 15/08/2023	USD	387 536,82	426 398,00	0,30
455 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2025	USD	427 195,30	423 951,87	0,30
460 000,00	UNITED STATES TREASURY NOTE 0.125% 15/02/2024	USD	417 294,45	420 374,77	0,29
496 000,00	UNITED STATES TREASURY BOND 0.625% 30/11/2027	USD	407 941,51	416 571,42	0,29
442 000,00	UNITED STATES TREASURY NOTE 2.125% 15/05/2025	USD	417 734,89	412 517,03	0,29
445 000,00	UNITED STATES TREASURY BOND 0.125% 15/09/2023	USD	375 687,99	411 542,23	0,29
472 000,00	UNITED STATES TREASURY NOTE 2.875% 15/08/2045	USD	474 510,34	408 924,01	0,29
430 000,00	UNITED STATES TREASURY NOTE 1.625% 30/04/2023	USD	402 807,07	407 217,22	0,28
435 000,00	UNITED STATES TREASURY BOND 0.25% 15/11/2023	USD	364 655,61	401 017,22	0,28
421 000,00	UNITED STATES TREASURY NOTE 2.00% 30/06/2024	USD	371 835,05	395 137,30	0,28
487 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2046	USD	462 570,12	393 749,38	0,27
470 000,00	UNITED STATES TREASURY BOND 3.00% 30/06/2029	USD	384 740,43	392 756,46	0,27
439 000,00	UNITED STATES TREASURY NOTE 1.50% 31/01/2027	USD	381 010,08	392 035,08	0,27
465 000,00	UNITED STATES TREASURY NOTE 0.625% 31/12/2027	USD	382 314,46	389 658,12	0,27
440 000,00	UNITED STATES TREASURY NOTE 0.25% 31/05/2025	USD	374 008,78	388 483,09	0,27
410 000,00	UNITED STATES TREASURY NOTE 2.125% 29/02/2024	USD	386 216,00	386 889,13	0,27
455 000,00	UNITED STATES TREASURY BOND 0.375% 30/09/2027	USD	366 404,40	378 514,21	0,26
444 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	370 993,14	374 273,10	0,26
387 000,00	UNITED STATES TREASURY NOTE 2.875% 15/05/2028	USD	361 262,87	365 723,48	0,26
384 000,00	UNITED STATES TREASURY NOTE 2.75% 30/06/2025	USD	365 089,51	364 554,02	0,25
403 000,00	UNITED STATES TREASURY NOTE 1.50% 15/08/2026	USD	371 959,37	362 051,55	0,25
375 000,00	UNITED STATES TREASURY NOTE 0.50% 15/03/2023	USD	315 183,52	353 204,70	0,25
526 000,00	UNITED STATES TREASURY BOND 1.625% 15/11/2050	USD	402 878,16	352 333,58	0,25
360 000,00	UNITED STATES TREASURY NOTE 2.625% 15/04/2025	USD	337 882,24	340 707,39	0,24
365 000,00	UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	297 102,93	335 091,19	0,23
380 000,00	UNITED STATES TREASURY BOND 0.25% 31/08/2025	USD	313 937,50	332 911,53	0,23
380 000,00	UNITED STATES TREASURY BOND 0.375% 30/11/2025	USD	318 610,83	332 016,44	0,23
421 000,00	UNITED STATES TREASURY BOND 2.25% 15/08/2049	USD	444 542,98	328 948,38	0,23
369 000,00	UNITED STATES TREASURY NOTE 1.50% 15/02/2030	USD	320 591,78	316 864,83	0,22
393 000,00	UNITED STATES TREASURY NOTE 2.25% 15/02/2052	USD	330 053,05	308 007,94	0,21
416 000,00	UNITED STATES TREASURY NOTE 1.875% 15/11/2051	USD	321 733,53	297 333,47	0,21
356 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	315 765,57	287 797,44	0,20
330 000,00	UNITED STATES TREASURY NOTE 0.50% 28/02/2026	USD	274 421,93	287 737,06	0,20
305 000,00	UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	259 389,53	286 897,09	0,20
322 000,00	UNITED STATES TREASURY NOTE 0.25% 30/09/2025	USD	270 551,65	281 408,72	0,20
321 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	266 112,87	276 913,11	0,19
302 000,00	UNITED STATES TREASURY NOTE 1.625% 15/02/2026	USD	286 169,74	274 662,90	0,19
295 000,00	UNITED STATES TREASURY NOTE 1.50% 30/09/2024	USD	256 878,33	272 987,84	0,19
309 000,00	UNITED STATES TREASURY NOTE 0.25% 30/06/2025	USD	260 281,02	272 199,45	0,19
356 000,00	UNITED STATES TREASURY NOTE 2.00% 15/11/2041	USD	267 770,26	269 318,23	0,19
290 000,00	UNITED STATES TREASURY NOTE 2.00% 15/08/2025	USD	271 316,06	268 827,37	0,19
290 000,00	UNITED STATES TREASURY NOTE 0.125% 15/01/2024	USD	261 065,16	265 557,15	0,19
305 000,00	UNITED STATES TREASURY NOTE 1.375% 31/10/2028	USD	262 725,75	262 948,09	0,18
280 000,00	UNITED STATES TREASURY NOTE 0.125% 15/02/2024	USD	251 552,16	255 880,30	0,18
293 000,00	UNITED STATES TREASURY NOTE 0.375% 31/12/2025	USD	240 622,92	255 384,13	0,18
293 000,00	UNITED STATES TREASURY NOTE 1.25% 31/03/2028	USD	242 917,98	253 140,56	0,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
267 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2029	USD	255 797,31	244 554,21	0,17
276 000,00	UNITED STATES TREASURY NOTE 0.25% 31/07/2025	USD	230 291,88	242 429,26	0,17
255 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	220 156,11	224 821,21	0,16
260 000,00	UNITED STATES TREASURY BOND 0.50% 31/08/2027	USD	218 345,74	218 233,24	0,15
252 000,00	UNITED STATES TREASURY NOTE 0.75% 31/01/2028	USD	208 186,15	212 273,72	0,15
220 000,00	UNITED STATES TREASURY NOTE 1.375% 31/08/2023	USD	201 040,31	206 687,33	0,14
253 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2046	USD	234 526,75	204 549,67	0,14
225 000,00	UNITED STATES TREASURY NOTE 0.75% 15/11/2024	USD	192 604,07	204 041,03	0,14
225 000,00	UNITED STATES TREASURY NOTE 0.625% 15/10/2024	USD	192 189,29	203 914,23	0,14
218 000,00	UNITED STATES TREASURY NOTE 3.00% 15/02/2049	USD	190 517,24	198 066,98	0,14
200 000,00	UNITED STATES TREASURY NOTE 1.75% 31/01/2023	USD	181 027,94	190 363,62	0,13
200 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2024	USD	188 206,13	189 615,64	0,13
240 000,00	UNITED STATES TREASURY NOTE 2.25% 15/08/2046	USD	217 968,44	184 454,31	0,13
201 000,00	UNITED STATES TREASURY NOTE 2.00% 15/11/2026	USD	181 431,13	183 847,37	0,13
200 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2024	USD	180 293,50	181 846,21	0,13
192 000,00	UNITED STATES TREASURY NOTE 1.00% 15/12/2024	USD	169 644,56	174 911,61	0,12
188 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	168 701,93	172 070,34	0,12
190 000,00	UNITED STATES TREASURY NOTE 3.00% 15/02/2048	USD	171 627,82	170 640,90	0,12
189 000,00	UNITED STATES TREASURY NOTE 3.00% 15/08/2048	USD	161 417,01	170 248,94	0,12
198 000,00	UNITED STATES TREASURY BOND 2.75% 15/11/2047	USD	169 943,45	169 107,60	0,12
177 000,00	UNITED STATES TREASURY NOTE 2.875% 15/05/2032	USD	162 869,25	167 288,34	0,12
165 000,00	UNITED STATES TREASURY NOTE 1.875% 31/07/2026	USD	159 882,00	150 772,76	0,11
140 000,00	UNITED STATES TREASURY NOTE 1.625% 15/11/2022	USD	127 062,32	133 573,62	0,09
137 000,00	UNITED STATES TREASURY NOTE 2.00% 30/04/2024	USD	126 669,16	128 772,35	0,09
98 000,00	UNITED STATES TREASURY NOTE 5.375% 15/02/2031	USD	112 034,78	110 172,57	0,08
110 000,00	UNITED STATES TREASURY NOTE 3.625% 15/02/2044	USD	124 316,83	107 580,22	0,08
110 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	103 460,35	103 933,03	0,07
110 000,00	UNITED STATES TREASURY NOTE 3.375% 15/05/2044	USD	120 063,46	103 507,00	0,07
110 000,00	UNITED STATES TREASURY BOND 3.125% 15/11/2041	USD	103 738,99	100 698,16	0,07
110 000,00	UNITED STATES TREASURY BOND 3.125% 15/08/2044	USD	115 636,50	99 367,57	0,07
110 000,00	UNITED STATES TREASURY NOTE 3.00% 15/11/2044	USD	113 466,41	97 180,03	0,07
100 000,00	UNITED STATES TREASURY NOTE 2.75% 30/04/2027	USD	93 896,60	94 355,96	0,07
100 000,00	UNITED STATES TREASURY NOTE 2.625% 15/02/2029	USD	99 441,52	93 082,88	0,07
100 000,00	UNITED STATES TREASURY NOTE 1.125% 31/10/2026	USD	86 728,18	88 163,41	0,06
90 000,00	UNITED STATES TREASURY NOTE 3.00% 30/06/2029	USD	80 869,59	79 994,15	0,06
80 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2050	USD	61 404,19	59 079,76	0,04
25 000,00	UNITED STATES TREASURY NOTE 2.50% 31/05/2024	USD	22 015,79	23 701,92	0,02
10 000,00	UNITED STATES TREASURY BOND 3.75% 15/08/2041	USD	11 196,49	10 023,04	0,01
0,00	UNITED STATES TREASURY NOTE 3.00% 15/08/2048		0,00	0,00	0,00
JAPAN			27 346 431,50	23 403 191,29	16,31
Government			27 346 431,50	23 403 191,29	16,31
77 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.80% 20/06/2023	JPY	640 685,58	550 506,39	0,38
55 400 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/03/2029	JPY	519 305,47	435 747,23	0,30
55 050 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2031	JPY	419 381,37	382 323,98	0,27
53 350 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2031	JPY	410 868,85	370 817,93	0,26
43 800 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.10% 20/03/2033	JPY	414 987,50	332 277,13	0,23
46 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2022	JPY	355 161,54	327 737,05	0,23
40 850 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.60% 20/06/2032	JPY	411 048,68	324 123,23	0,23
39 900 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.70% 20/12/2032	JPY	401 624,17	320 043,69	0,22
40 750 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.60% 20/06/2030	JPY	359 389,09	317 921,49	0,22
44 700 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/09/2023	JPY	375 303,93	317 398,29	0,22
44 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/03/2023	JPY	365 234,25	314 934,82	0,22
40 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/12/2028	JPY	377 324,65	314 795,22	0,22
42 950 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.70% 20/12/2022	JPY	353 950,26	303 569,04	0,21
45 900 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2041	JPY	325 857,93	301 254,55	0,21
36 100 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.80% 20/09/2031	JPY	331 801,00	289 553,17	0,20
40 550 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2028	JPY	325 236,45	285 418,23	0,20
40 850 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2030	JPY	314 243,07	284 368,93	0,20

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
40 000 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2025	JPY	336 999,37	282 895,97	0,20
40 000 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2024	JPY	313 472,70	282 696,01	0,20
39 081 600,00	JAPANESE GOVERNMENT CPI LINKED BOND 0.10% 10/03/2024	JPY	304 353,78	281 615,06	0,20
36 800 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.20% 20/12/2034	JPY	328 883,83	281 546,84	0,20
47 050 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.30% 20/06/2046	JPY	364 054,99	279 143,81	0,19
38 900 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2025	JPY	313 361,60	275 212,19	0,19
36 100 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.00% 20/12/2035	JPY	326 733,14	269 191,43	0,19
38 650 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2030	JPY	299 533,56	268 849,98	0,19
37 700 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2025	JPY	302 046,07	266 701,12	0,19
37 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2031	JPY	281 770,08	262 193,54	0,18
31 450 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.20% 20/03/2031	JPY	291 510,17	258 602,42	0,18
36 750 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2036	JPY	311 802,70	253 473,00	0,18
38 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/06/2039	JPY	300 726,48	252 688,32	0,18
36 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2030	JPY	279 064,08	252 530,73	0,18
38 100 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/09/2041	JPY	285 018,61	250 463,35	0,17
35 550 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2028	JPY	279 582,98	249 989,58	0,17
35 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/06/2024	JPY	283 468,50	249 682,82	0,17
34 850 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.50% 20/09/2024	JPY	290 379,39	248 482,71	0,17
34 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2024	JPY	262 316,68	245 665,56	0,17
35 450 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2038	JPY	305 960,25	240 800,11	0,17
34 400 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/09/2036	JPY	289 498,33	239 342,63	0,17
30 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.50% 20/12/2044	JPY	302 844,97	238 608,18	0,17
33 850 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2029	JPY	270 024,57	236 314,33	0,17
28 500 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.00% 20/12/2033	JPY	285 693,29	236 133,50	0,16
35 550 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2040	JPY	278 559,86	235 374,56	0,16
35 300 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/03/2041	JPY	264 635,13	232 986,13	0,16
30 550 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/03/2026	JPY	292 930,49	232 146,68	0,16
32 100 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.30% 20/12/2025	JPY	263 772,97	228 678,40	0,16
32 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.80% 20/03/2042	JPY	236 970,60	225 370,28	0,16
27 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.70% 20/12/2043	JPY	301 477,55	223 506,07	0,16
27 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/03/2030	JPY	252 911,33	223 024,35	0,16
31 850 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2031	JPY	240 200,30	221 340,53	0,15
33 650 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2040	JPY	259 108,47	221 186,06	0,15
31 050 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.30% 20/12/2024	JPY	257 375,20	220 590,52	0,15
26 850 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/09/2029	JPY	273 734,78	214 921,60	0,15
30 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.60% 20/06/2037	JPY	244 798,09	213 715,35	0,15
29 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/03/2024	JPY	249 808,48	211 876,41	0,15
30 200 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2029	JPY	251 908,61	211 679,15	0,15
26 400 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.60% 20/06/2045	JPY	266 205,85	208 655,95	0,15
25 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/06/2029	JPY	250 981,66	204 416,66	0,14
28 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.70% 20/03/2037	JPY	233 686,80	203 676,16	0,14
28 700 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2028	JPY	226 547,75	202 183,72	0,14
36 400 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.40% 20/03/2056	JPY	258 213,77	198 033,69	0,14
24 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/09/2030	JPY	229 675,67	197 421,44	0,14
27 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2025	JPY	215 802,46	196 331,37	0,14
30 350 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/06/2041	JPY	234 136,71	196 214,60	0,14
23 850 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.20% 20/09/2026	JPY	224 018,44	183 635,28	0,13
26 100 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2029	JPY	200 071,83	182 650,91	0,13
27 950 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/09/2040	JPY	207 893,91	182 384,95	0,13
25 400 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/06/2025	JPY	221 884,02	181 282,44	0,13
25 900 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2030	JPY	217 032,79	180 625,80	0,13
25 200 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2023	JPY	204 578,90	177 910,41	0,12
23 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.00% 20/03/2027	JPY	207 163,16	177 134,35	0,12
25 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2026	JPY	192 967,82	176 806,46	0,12
26 800 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/09/2039	JPY	204 519,77	174 278,80	0,12
24 550 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2024	JPY	187 264,57	173 356,03	0,12
24 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/12/2023	JPY	187 795,46	170 683,86	0,12
26 050 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/12/2039	JPY	198 396,78	168 836,69	0,12
24 550 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.00% 20/03/2052	JPY	178 393,52	163 842,29	0,11

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
23 050 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2026	JPY	180 234,31	163 095,08	0,11
20 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.80% 20/03/2032	JPY	175 907,33	161 217,10	0,11
24 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/06/2040	JPY	188 653,69	157 125,00	0,11
23 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2039	JPY	178 837,54	153 290,59	0,11
26 200 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/03/2050	JPY	187 593,85	151 566,78	0,11
21 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/12/2022	JPY	152 246,97	151 525,25	0,11
17 050 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 2.20% 20/03/2051	JPY	194 466,68	149 352,09	0,10
24 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/12/2051	JPY	172 017,07	148 164,05	0,10
25 150 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/06/2049	JPY	180 416,08	145 979,50	0,10
20 400 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.60% 20/12/2037	JPY	163 128,37	142 322,11	0,10
21 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2048	JPY	177 324,48	138 481,32	0,10
22 200 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2051	JPY	174 281,29	137 290,89	0,10
19 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/09/2025	JPY	155 952,00	135 717,35	0,09
22 300 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.60% 20/09/2050	JPY	171 370,44	135 014,07	0,09
19 200 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.20% 20/03/2032	JPY	139 020,11	134 861,36	0,09
21 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/03/2051	JPY	167 920,37	134 458,49	0,09
21 550 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/12/2050	JPY	168 581,13	133 923,55	0,09
18 300 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2023	JPY	141 198,84	129 153,04	0,09
18 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2027	JPY	141 714,39	127 063,66	0,09
18 750 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/03/2046	JPY	154 018,29	125 627,87	0,09
15 350 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 1.70% 20/03/2054	JPY	161 929,98	121 748,77	0,09
15 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.70% 20/06/2033	JPY	136 445,17	120 546,36	0,08
15 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.50% 20/06/2034	JPY	134 707,85	118 542,90	0,08
19 450 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.60% 20/06/2050	JPY	153 516,17	118 006,77	0,08
16 050 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.40% 20/12/2022	JPY	133 302,96	113 812,60	0,08
17 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/09/2051	JPY	136 256,62	109 365,70	0,08
18 000 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.70% 20/03/2061	JPY	136 297,65	105 787,53	0,07
14 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2022	JPY	104 401,97	103 906,64	0,07
14 750 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/09/2022	JPY	104 388,79	103 894,17	0,07
18 650 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.50% 20/03/2059	JPY	134 934,06	102 898,97	0,07
14 200 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/09/2049	JPY	98 852,49	82 133,88	0,06
10 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2027	JPY	80 657,92	70 522,63	0,05
9 200 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/09/2047	JPY	78 546,62	60 638,69	0,04
8 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2028	JPY	62 042,84	59 712,03	0,04
10 800 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.50% 20/03/2060	JPY	72 433,36	59 294,09	0,04
6 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2027	JPY	53 731,58	47 690,22	0,03
4 900 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.80% 20/03/2058	JPY	39 441,18	30 218,42	0,02
4 200 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.90% 20/03/2057	JPY	33 733,65	26 870,26	0,02
ITALY			11 837 705,81	10 828 496,48	7,55
Government			11 438 493,81	10 438 104,48	7,28
1 306 000,00	BTP 0.95% 15/03/2023	EUR	1 324 510,60	1 310 707,09	0,91
1 094 000,00	BTP 0.95% 01/03/2023	EUR	1 106 858,88	1 098 028,76	0,77
560 000,00	BTP 6.875% 27/09/2023	USD	514 336,56	556 491,52	0,39
600 000,00	BTP 1.25% 17/02/2026	USD	503 413,02	511 071,84	0,36
377 000,00	BTP 2.50% 15/11/2025	EUR	401 630,12	383 017,15	0,27
357 000,00	BTP 0.35% 01/02/2025	EUR	363 347,54	344 707,49	0,24
308 000,00	BTP 3.00% 01/08/2029	EUR	346 917,74	310 673,44	0,22
300 000,00	BTP 0.60% 15/06/2023	EUR	305 565,28	300 160,92	0,21
300 000,00	BTP 0.65% 15/10/2023	EUR	306 498,33	298 841,43	0,21
315 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 0.875% 06/05/2024	USD	262 184,60	284 899,60	0,20
229 000,00	BTP 3.35% 01/03/2035	EUR	259 496,29	227 124,49	0,16
271 000,00	BTP 1.45% 01/03/2036	EUR	284 678,02	212 130,67	0,15
173 000,00	BTP 5.00% 01/09/2040	EUR	229 959,95	206 674,45	0,14
185 000,00	BTP 4.75% 01/09/2028	EUR	238 888,49	206 165,85	0,14
213 000,00	BTP 0.50% 01/02/2026	EUR	218 935,11	201 354,84	0,14
229 000,00	BTP 0.50% 15/07/2028	EUR	232 935,32	201 192,09	0,14
222 000,00	BTP 2.25% 01/09/2036	EUR	248 798,17	192 174,30	0,13

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
194 000,00	BTP 2.00% 01/02/2028	EUR	207 520,10	188 469,06	0,13
154 000,00	BTP 6.00% 01/05/2031	EUR	234 549,76	188 298,88	0,13
231 000,00	BTP 0.95% 01/12/2031	EUR	216 765,49	188 272,72	0,13
250 000,00	BTP 3.875% 06/05/2051	USD	232 061,46	188 027,19	0,13
234 000,00	BTP 0.60% 01/08/2031	EUR	228 088,36	186 066,69	0,13
149 000,00	BTP 4.75% 01/09/2044	EUR	231 110,90	175 395,35	0,12
165 000,00	BTP 4.00% 01/02/2037	EUR	221 465,95	175 320,75	0,12
195 000,00	BTP 0.25% 15/03/2028	EUR	195 877,59	170 301,41	0,12
165 000,00	BTP 1.45% 15/11/2024	EUR	163 579,78	164 284,40	0,11
199 000,00	BTP 1.80% 01/03/2041	EUR	216 553,70	151 528,55	0,11
142 000,00	BTP 2.50% 01/12/2024	EUR	153 073,09	144 742,80	0,10
151 000,00	BTP 2.95% 01/09/2038	EUR	170 682,42	141 224,26	0,10
158 000,00	BTP 1.35% 01/04/2030	EUR	159 983,85	140 165,47	0,10
171 000,00	BTP 0.95% 01/06/2032	EUR	152 207,58	137 390,53	0,10
155 000,00	BTP 1.65% 01/03/2032	EUR	158 463,11	135 142,95	0,09
133 000,00	BTP 2.20% 01/06/2027	EUR	142 567,68	131 699,26	0,09
121 000,00	BTP 3.25% 01/09/2046	EUR	160 997,73	115 287,59	0,08
125 000,00	BTP 1.65% 01/12/2030	EUR	131 935,89	111 452,04	0,08
99 000,00	BTP 1.75% 01/07/2024	EUR	103 756,36	99 597,06	0,07
86 000,00	BTP 1.85% 15/05/2024	EUR	87 013,42	86 676,30	0,06
102 000,00	BTP 2.45% 01/09/2050	EUR	113 134,27	80 904,36	0,06
95 000,00	BTP 0.95% 01/08/2030	EUR	96 734,26	80 547,75	0,06
79 000,00	BTP 3.45% 01/03/2048	EUR	98 425,84	77 316,51	0,05
73 000,00	BTP 3.85% 01/09/2049	EUR	89 932,44	75 818,53	0,05
75 000,00	BTP 2.80% 01/03/2067	EUR	93 493,10	60 108,00	0,04
58 000,00	BTP 2.05% 01/08/2027	EUR	55 695,37	56 857,98	0,04
73 000,00	BTP 1.70% 01/09/2051	EUR	74 198,78	48 600,48	0,03
52 000,00	BTP 1.50% 30/04/2045	EUR	36 860,77	35 674,08	0,03
23 000,00	BTP 2.80% 01/12/2028	EUR	23 880,28	23 122,59	0,02
20 000,00	BTP 5.50% 01/11/2022	EUR	24 228,78	20 358,80	0,01
15 000,00	BTP 0.85% 15/01/2027	EUR	14 701,68	14 036,21	0,01
Finance			399 212,00	390 392,00	0,27
400 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	399 212,00	390 392,00	0,27
UNITED KINGDOM			9 653 483,38	8 172 137,59	5,70
Government			9 653 483,38	8 172 137,59	5,70
295 000,00	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	343 730,49	333 106,09	0,23
290 000,00	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	340 582,88	332 990,10	0,23
199 000,00	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	360 560,00	319 685,85	0,22
164 000,00	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	261 059,56	229 453,47	0,16
210 000,00	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	250 848,49	224 497,23	0,16
211 000,00	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	235 743,52	212 452,94	0,15
195 000,00	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	216 743,37	204 531,55	0,14
138 000,00	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	274 768,46	199 283,83	0,14
145 000,00	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	231 892,22	198 092,66	0,14
170 000,00	UNITED KINGDOM GILT 2.00% 07/09/2025	GBP	212 364,78	197 947,07	0,14
138 500,00	UNITED KINGDOM GILT 4.50% 07/09/2034	GBP	241 015,91	195 496,15	0,14
172 000,00	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	194 861,98	187 792,08	0,13
124 000,00	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	246 696,85	185 444,94	0,13
157 000,00	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	185 816,02	176 465,87	0,12
168 000,00	UNITED KINGDOM GILT 0.50% 31/01/2029	GBP	187 075,22	176 172,76	0,12
121 000,00	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	203 360,06	167 839,90	0,12
158 000,00	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	188 949,10	164 085,81	0,11
126 000,00	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	203 660,70	160 492,82	0,11
163 000,00	UNITED KINGDOM GILT 1.75% 22/01/2049	GBP	223 856,27	158 250,69	0,11
122 000,00	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	174 119,56	157 902,03	0,11
145 000,00	UNITED KINGDOM GILT 0.375% 22/10/2026	GBP	169 257,99	157 433,84	0,11
104 500,00	UNITED KINGDOM GILT 3.50% 22/07/2068	GBP	215 355,30	157 368,69	0,11

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
166 500,00	UNITED KINGDOM GILT 1.125% 31/01/2039	GBP	191 282,47	154 364,69	0,11
138 000,00	UNITED KINGDOM GILT 0.25% 31/01/2025	GBP	162 563,89	153 309,06	0,11
165 000,00	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	192 172,10	151 933,24	0,11
146 000,00	UNITED KINGDOM GILT 1.00% 31/01/2032	GBP	162 723,88	150 678,92	0,10
120 000,00	UNITED KINGDOM GILT 5.00% 07/03/2025	GBP	161 435,65	150 459,62	0,10
97 000,00	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	187 870,93	148 052,96	0,10
99 000,00	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	182 271,26	142 014,56	0,10
105 500,00	UNITED KINGDOM GILT 3.50% 22/01/2045	GBP	162 297,23	139 946,09	0,10
121 000,00	UNITED KINGDOM GILT 1.50% 22/07/2026	GBP	147 304,72	138 353,22	0,10
133 000,00	UNITED KINGDOM GILT 0.875% 31/07/2033	GBP	151 388,13	132 077,29	0,09
90 000,00	UNITED KINGDOM GILT 6.00% 07/12/2028	GBP	147 857,67	129 751,30	0,09
109 000,00	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	131 863,69	127 043,09	0,09
137 000,00	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	186 693,84	126 904,98	0,09
139 000,00	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	151 055,61	126 671,42	0,09
106 000,00	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	130 362,62	125 252,53	0,09
87 600,00	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	158 517,12	124 702,78	0,09
128 000,00	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	182 332,25	122 419,27	0,09
109 000,00	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	125 447,35	122 164,41	0,08
136 500,00	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	153 691,46	114 771,40	0,08
142 500,00	UNITED KINGDOM GILT 0.875% 31/01/2046	GBP	157 678,61	114 663,17	0,08
75 000,00	UNITED KINGDOM GILT 4.50% 07/12/2042	GBP	131 241,86	112 540,65	0,08
117 000,00	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	170 713,51	106 469,12	0,07
109 000,00	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	121 104,92	106 121,64	0,07
69 500,00	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	124 953,05	104 068,88	0,07
166 000,00	UNITED KINGDOM GILT 0.50% 22/10/2061	GBP	164 629,07	99 259,58	0,07
60 500,00	UNITED KINGDOM GILT 4.00% 22/01/2060	GBP	108 299,97	96 260,42	0,07
96 000,00	UNITED KINGDOM GILT 1.50% 22/07/2047	GBP	120 397,21	88 427,63	0,06
64 000,00	UNITED KINGDOM GILT 1.00% 22/04/2024	GBP	74 696,28	73 203,84	0,05
63 000,00	UNITED KINGDOM GILT 1.625% 22/10/2028	GBP	76 897,83	71 813,40	0,05
101 000,00	UNITED KINGDOM GILT 0.625% 22/10/2050	GBP	98 355,90	71 231,54	0,05
31 000,00	UNITED KINGDOM GILT 1.50% 31/07/2053	GBP	40 899,19	27 908,35	0,02
19 000,00	UNITED KINGDOM GILT 2.50% 22/07/2065	GBP	32 165,38	22 512,17	0,02
FRANCE			6 652 426,42	5 619 047,82	3,92
Government			6 652 426,42	5 619 047,82	3,92
412 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	427 834,89	395 178,04	0,28
398 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/05/2027	EUR	424 401,83	391 241,96	0,27
376 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2026	EUR	390 808,97	365 472,00	0,25
375 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	392 353,44	357 045,00	0,25
375 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	400 037,90	340 796,25	0,24
358 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2029	EUR	367 144,46	332 864,82	0,23
314 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	331 880,59	312 401,74	0,22
303 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	338 599,59	268 345,89	0,19
335 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2040	EUR	288 042,57	244 582,06	0,17
267 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.00% 25/05/2048	EUR	345 913,41	244 232,91	0,17
250 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	257 532,39	238 707,50	0,17
203 300,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	303 257,47	232 689,05	0,16

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Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
225 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2025	EUR	235 104,73	221 366,25	0,15
198 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.50% 25/05/2030	EUR	229 999,65	210 396,57	0,15
149 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.50% 25/04/2041	EUR	264 394,26	195 796,43	0,14
156 700,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.00% 25/10/2038	EUR	244 300,60	193 631,29	0,13
173 500,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2031	EUR	195 240,12	169 433,51	0,12
148 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	165 810,37	152 237,24	0,11
117 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.75% 25/04/2035	EUR	185 841,50	151 090,29	0,11
86 700,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.00% 25/04/2060	EUR	156 033,55	115 825,13	0,08
130 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	167 140,42	103 153,70	0,07
83 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	90 509,48	84 643,40	0,06
115 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	119 260,01	72 923,80	0,05
109 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2053	EUR	85 002,90	67 451,19	0,05
63 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	77 837,82	58 609,47	0,04
114 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2072	EUR	97 801,63	49 733,39	0,03
61 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2050	EUR	70 341,87	49 198,94	0,03
SPAIN			4 932 236,22	4 244 185,68	2,96
Government			4 932 236,22	4 244 185,68	2,96
535 000,00	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	543 939,79	526 290,15	0,37
284 000,00	SPAIN GOVERNMENT BOND 1.40% 30/07/2028	EUR	306 533,73	276 028,12	0,19
297 000,00	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	329 572,61	270 103,68	0,19
272 000,00	SPAIN GOVERNMENT BOND 1.50% 30/04/2027	EUR	296 525,97	269 519,36	0,19
261 000,00	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	281 583,65	264 862,30	0,18
236 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	243 235,55	231 853,48	0,16
231 000,00	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	253 738,54	223 053,60	0,16
175 000,00	SPAIN GOVERNMENT BOND 5.15% 31/10/2028	EUR	240 653,82	208 376,00	0,15
152 000,00	SPAIN GOVERNMENT BOND 4.70% 30/07/2041	EUR	257 889,96	193 448,88	0,13
175 000,00	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	189 706,04	172 242,00	0,12
167 000,00	SPAIN GOVERNMENT BOND 0.60% 31/10/2029	EUR	170 425,78	150 565,38	0,11
147 000,00	SPAIN GOVERNMENT BOND 2.70% 31/10/2048	EUR	190 291,53	138 534,27	0,10
147 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	150 169,64	129 904,00	0,09
119 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	132 125,15	122 123,68	0,09
119 000,00	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	127 296,57	110 313,13	0,08
123 000,00	SPAIN GOVERNMENT BOND 0.70% 30/04/2032	EUR	111 145,23	104 231,87	0,07
74 000,00	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	139 130,62	101 121,74	0,07
81 000,00	SPAIN GOVERNMENT BOND 4.20% 31/01/2037	EUR	120 603,70	95 693,40	0,07
126 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	121 600,04	89 764,92	0,06
118 000,00	SPAIN GOVERNMENT BOND 1.20% 31/10/2040	EUR	127 762,99	89 301,22	0,06
85 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	115 856,82	88 605,70	0,06
68 000,00	SPAIN GOVERNMENT BOND 4.90% 30/07/2040	EUR	117 535,86	88 176,96	0,06
75 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	73 604,05	63 252,38	0,04
57 000,00	SPAIN GOVERNMENT BOND 1.30% 31/10/2026	EUR	61 722,36	56 352,60	0,04
58 000,00	SPAIN GOVERNMENT BOND 0.10% 30/04/2031	EUR	57 258,28	47 875,63	0,03
76 000,00	SPAIN GOVERNMENT BOND 1.00% 31/10/2050	EUR	72 144,24	46 546,20	0,03
37 000,00	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	36 829,88	36 396,16	0,03

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Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
32 000,00	SPAIN GOVERNMENT BOND 1.40% 30/04/2028	EUR	31 724,11	31 210,12	0,02
33 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	31 629,71	18 438,75	0,01
CANADA			3 070 318,01	3 010 892,66	2,10
Government			3 070 318,01	3 010 892,66	2,10
503 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/06/2031	CAD	343 552,42	323 589,14	0,23
356 000,00	CANADIAN GOVERNMENT BOND 0.50% 01/09/2025	CAD	231 430,79	243 549,56	0,17
354 000,00	CANADIAN GOVERNMENT BOND 1.25% 01/06/2030	CAD	240 129,96	227 037,74	0,16
288 000,00	CANADIAN GOVERNMENT BOND 2.25% 01/06/2025	CAD	191 553,63	208 597,32	0,14
269 000,00	CANADIAN GOVERNMENT BOND 0.75% 01/10/2024	CAD	186 166,97	189 436,05	0,13
242 000,00	CANADIAN GOVERNMENT BOND 0.25% 01/05/2023	CAD	162 221,67	175 457,34	0,12
238 000,00	CANADIAN GOVERNMENT BOND 0.25% 01/08/2023	CAD	160 119,66	171 298,90	0,12
219 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/06/2023	CAD	147 861,72	160 127,89	0,11
243 000,00	CANADIAN GOVERNMENT BOND 2.00% 01/12/2051	CAD	171 440,53	140 443,53	0,10
175 000,00	CANADIAN GOVERNMENT BOND 2.25% 01/03/2024	CAD	122 126,16	128 121,52	0,09
175 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/09/2024	CAD	120 557,31	125 508,67	0,09
115 000,00	CANADIAN GOVERNMENT BOND 5.00% 01/06/2037	CAD	114 833,07	102 836,97	0,07
144 000,00	CANADIAN GOVERNMENT BOND 0.25% 01/03/2026	CAD	94 745,83	96 437,04	0,07
95 000,00	CANADIAN GOVERNMENT BOND 5.75% 01/06/2033	CAD	101 982,33	86 426,45	0,06
123 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/06/2026	CAD	82 418,44	86 019,77	0,06
98 000,00	CANADIAN GOVERNMENT BOND 5.75% 01/06/2029	CAD	92 497,33	84 286,75	0,06
140 000,00	CANADIAN GOVERNMENT BOND 1.75% 01/12/2053	CAD	91 356,24	75 170,51	0,05
105 000,00	CANADIAN GOVERNMENT BOND 2.75% 01/12/2048	CAD	84 657,18	72 201,33	0,05
95 000,00	CANADIAN GOVERNMENT BOND 2.00% 01/06/2028	CAD	65 817,92	66 261,34	0,05
74 000,00	CANADIAN GOVERNMENT BOND 4.00% 01/06/2041	CAD	69 966,77	60 850,43	0,04
80 000,00	CANADA GOVERNMENT BOND 1.25% 01/03/2025	CAD	55 590,41	56 550,82	0,04
63 000,00	CANADA GOVERNMENT BOND 2.25% 01/06/2029	CAD	47 757,06	44 158,49	0,03
51 000,00	CANADIAN GOVERNMENT BOND 1.00% 01/06/2027	CAD	33 425,66	34 276,18	0,02
40 000,00	CANADA GOVERNMENT BOND 2.00% 01/06/2032	CAD	27 442,17	26 617,22	0,02
33 000,00	CANADIAN GOVERNMENT BOND 3.50% 01/12/2045	CAD	30 666,78	25 631,70	0,02
AUSTRALIA			2 642 951,16	2 398 318,78	1,67
Government			2 642 951,16	2 398 318,78	1,67
425 000,00	AUSTRALIA GOVERNMENT BOND 1.00% 21/12/2030	AUD	261 251,71	226 502,11	0,16
348 000,00	AUSTRALIA GOVERNMENT BOND 2.50% 21/05/2030	AUD	241 305,60	212 006,07	0,15
313 000,00	AUSTRALIA GOVERNMENT BOND 3.25% 21/04/2029	AUD	223 391,03	202 645,10	0,14
264 000,00	AUSTRALIA GOVERNMENT BOND 2.75% 21/11/2027	AUD	175 362,97	168 052,45	0,12
266 000,00	AUSTRALIA GOVERNMENT BOND 0.25% 21/11/2024	AUD	165 275,71	164 209,66	0,11
221 000,00	AUSTRALIA GOVERNMENT BOND 4.75% 21/04/2027	AUD	169 345,43	154 341,57	0,11
210 000,00	AUSTRALIA GOVERNMENT BOND 0.50% 21/09/2026	AUD	130 054,17	123 000,74	0,09
203 000,00	AUSTRALIA GOVERNMENT BOND 0.25% 21/11/2025	AUD	125 267,39	120 862,19	0,08
179 000,00	AUSTRALIA GOVERNMENT BOND 5.50% 21/04/2023	AUD	124 769,66	120 623,94	0,08
183 000,00	AUSTRALIA GOVERNMENT BOND 2.75% 21/04/2024	AUD	122 384,06	120 587,07	0,08
210 000,00	AUSTRALIA GOVERNMENT BOND 1.75% 21/11/2032	AUD	135 519,48	115 265,54	0,08
168 000,00	AUSTRALIA GOVERNMENT BOND 3.75% 21/04/2037	AUD	139 918,62	109 798,97	0,08
177 000,00	AUSTRALIA GOVERNMENT BOND 2.25% 21/05/2028	AUD	118 967,88	109 071,74	0,08
181 000,00	AUSTRALIA GOVERNMENT BOND 2.75% 21/06/2035	AUD	127 637,37	106 689,96	0,07
156 000,00	AUSTRALIA GOVERNMENT BOND 4.25% 21/04/2026	AUD	113 726,35	106 158,06	0,07
158 000,00	AUSTRALIA GOVERNMENT BOND 1.00% 21/11/2031	AUD	85 586,20	82 178,95	0,06
65 000,00	AUSTRALIA GOVERNMENT BOND 3.25% 21/04/2025	AUD	43 568,95	42 898,17	0,03
71 000,00	AUSTRALIA GOVERNMENT BONDS 2.75% 21/05/2041	AUD	41 583,74	39 738,02	0,03
91 000,00	AUSTRALIA GOVERNMENT BOND 1.75% 21/06/2051	AUD	51 918,63	38 056,27	0,03
63 000,00	AUSTRALIA GOVERNMENT BOND 3.00% 21/03/2047	AUD	46 116,21	35 632,20	0,02
GERMANY			2 579 988,41	2 216 824,87	1,54
Government			2 579 988,41	2 216 824,87	1,54
299 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2034	EUR	490 462,65	407 240,99	0,28
269 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2025	EUR	282 021,68	267 186,94	0,19

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Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
249 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2028	EUR	268 718,78	241 010,16	0,17
145 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 04/07/2044	EUR	224 981,31	169 006,20	0,12
176 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2029	EUR	174 760,38	165 874,72	0,11
152 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/08/2028	EUR	160 726,56	144 138,56	0,10
133 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	140 458,12	131 157,95	0,09
111 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 15/08/2046	EUR	178 845,60	130 991,46	0,09
91 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.25% 04/07/2039	EUR	160 825,82	126 418,11	0,09
79 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2040	EUR	148 314,42	117 118,29	0,08
100 000,00	KREDITANSTALT FUER WIEDERAUFBAU 1.25% 31/07/2026	GBP	116 794,95	110 879,78	0,08
72 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.00% 15/08/2025	EUR	78 198,89	72 312,48	0,05
47 700,00	BUNDESREPUBLIK DEUTSCHLAND 4.00% 04/01/2037	EUR	79 799,12	62 589,08	0,04
55 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.00% 15/08/2024	EUR	58 889,07	55 348,15	0,04
16 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/08/2027	EUR	16 191,06	15 552,00	0,01
BELGIUM			1 927 609,44	1 606 171,35	1,12
Government			1 927 609,44	1 606 171,35	1,12
321 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2025	EUR	338 714,43	318 576,45	0,22
212 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2026	EUR	227 371,76	210 376,08	0,15
187 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.40% 22/06/2040	EUR	183 959,21	130 469,43	0,09
131 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	137 336,03	126 163,48	0,09
120 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.90% 22/06/2038	EUR	141 471,88	112 238,41	0,08
124 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	114 253,87	105 162,09	0,07
117 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.60% 22/06/2047	EUR	135 122,10	95 424,03	0,07
68 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	115 636,05	81 533,36	0,06
98 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.70% 22/06/2050	EUR	107 448,11	80 080,70	0,06
86 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	101 613,15	79 780,27	0,05
62 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.00% 28/03/2032	EUR	83 270,15	73 362,70	0,05
81 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.10% 22/06/2030	EUR	81 857,04	71 073,78	0,05
63 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.90% 22/06/2029	EUR	68 090,57	60 082,47	0,04
36 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2031	EUR	40 302,82	33 418,90	0,02
61 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	51 162,27	28 429,20	0,02
SWEDEN			1 209 834,44	1 162 980,97	0,81
Government			1 209 834,44	1 162 980,97	0,81
900 000,00	SWEDEN GOVERNMENT BOND 0.125% 24/04/2023	EUR	899 154,00	897 165,00	0,63
390 000,00	SWEDEN GOVERNMENT BOND 3.50% 30/03/2039	SEK	56 461,62	45 775,99	0,03
455 000,00	SWEDEN GOVERNMENT BOND 2.50% 12/05/2025	SEK	53 335,82	43 224,37	0,03
445 000,00	SWEDEN GOVERNMENT BOND 1.50% 13/11/2023	SEK	45 356,19	41 481,33	0,03
385 000,00	SWEDEN GOVERNMENT BOND 1.00% 12/11/2026	SEK	38 998,72	34 767,04	0,02
335 000,00	SWEDEN GOVERNMENT BOND 0.75% 12/11/2029	SEK	32 600,44	29 169,31	0,02
290 000,00	SWEDEN GOVERNMENT BOND 2.25% 01/06/2032	SEK	33 703,40	28 550,70	0,02
260 000,00	SWEDEN GOVERNMENT BOND 0.75% 12/05/2028	SEK	26 016,84	22 907,60	0,02
245 000,00	SWEDEN GOVERNMENT BOND 0.125% 12/05/2031	SEK	24 207,41	19 939,63	0,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			1 396 333,38	1 160 766,03	0,81
Government			1 396 333,38	1 160 766,03	0,81
195 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2026	EUR	204 184,93	190 150,35	0,13
144 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	156 653,45	140 364,72	0,10
179 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	203 186,62	140 068,78	0,10
130 500,00	NETHERLANDS GOVERNMENT BOND 2.50% 15/01/2033	EUR	174 459,66	140 055,21	0,10
91 000,00	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	159 256,42	117 156,13	0,08
118 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	123 867,82	113 833,42	0,08
113 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	117 269,02	110 511,74	0,08
86 000,00	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	141 281,54	100 411,88	0,07
65 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2032	EUR	59 193,23	57 673,20	0,04
55 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	56 980,69	50 540,60	0,03
DENMARK			345 778,19	282 061,20	0,20
Government			345 778,19	282 061,20	0,20
424 000,00	DENMARK GOVERNMENT BOND 0.50% 15/11/2027	DKK	58 888,58	54 345,98	0,04
620 000,00	DENMARK GOVERNMENT BOND 0.25% 15/11/2052	DKK	89 008,39	50 696,47	0,04
390 000,00	DENMARK GOVERNMENT BOND 0.50% 15/11/2029	DKK	55 754,51	48 542,52	0,04
351 000,00	DENMARK GOVERNMENT BOND 1.75% 15/11/2025	DKK	53 075,60	48 119,53	0,03
347 000,00	DENMARK GOVERNMENT BOND 1.50% 15/11/2023	DKK	48 456,52	47 261,96	0,03
180 000,00	DENMARK GOVERNMENT BOND 4.50% 15/11/2039	DKK	40 594,59	33 094,74	0,02
SUPRANATIONALS			175 210,42	167 574,26	0,12
Supranational			175 210,42	167 574,26	0,12
150 000,00	EUROPEAN INVESTMENT BANK 1.125% 19/06/2025	GBP	175 210,42	167 574,26	0,12
PORTUGAL			67 572,96	50 319,32	0,03
Government			67 572,96	50 319,32	0,03
68 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.15% 11/04/2042	EUR	67 572,96	50 319,32	0,03
Zero-Coupon Bonds			23 010 380,53	21 902 799,60	15,27
UNITED STATES			13 507 875,23	13 190 473,89	9,20
Government			13 310 863,48	12 996 599,80	9,06
1 195 000,00	UNITED STATES TREASURY NOTE 0.00% 31/01/2024	USD	1 047 340,16	1 106 155,36	0,77
1 205 000,00	UNITED STATES TREASURY NOTE 0.00% 28/02/2027	USD	1 092 239,04	1 094 093,84	0,76
1 020 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2040	USD	880 136,31	677 004,35	0,47
755 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2041	USD	667 331,47	600 278,15	0,42
783 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 15/08/2041	USD	649 152,46	567 455,73	0,40
617 000,00	UNITED STATES TREASURY BOND 0.00% 31/10/2025	USD	520 747,27	537 942,65	0,37
674 000,00	UNITED STATES TREASURY NOTE 0.00% 15/08/2030	USD	550 689,60	534 128,18	0,37
610 000,00	UNITED STATES TREASURY INFLATION INDEXED BOND 0.00% 30/09/2026	USD	524 880,52	532 876,56	0,37
550 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2023	USD	454 260,36	514 378,93	0,36
545 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2023	USD	470 377,59	511 247,10	0,36
601 000,00	UNITED STATES TREASURY NOTE 0.00% 15/02/2031	USD	493 992,17	493 521,46	0,34
535 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 30/11/2026	USD	477 398,71	473 783,61	0,33
610 000,00	UNITED STATES TREASURY NOTE 0.00% 15/02/2051	USD	471 919,89	436 011,47	0,30
682 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2050	USD	561 778,51	413 222,18	0,29
509 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2030	USD	446 379,56	405 762,61	0,28
437 000,00	UNITED STATES TREASURY NOTE 0.00% 31/07/2026	USD	367 930,67	379 025,11	0,26
589 000,00	UNITED STATES TREASURY NOTE 0.00% 15/08/2050	USD	415 572,33	369 294,31	0,26
385 000,00	UNITED STATES TREASURY NOTE 0.00% 31/12/2026	USD	337 662,86	340 370,79	0,24
350 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2027	USD	316 957,25	326 630,17	0,23
370 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2026	USD	318 625,15	325 071,94	0,23

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Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
320 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 31/08/2023	USD	269 193,86	296 191,72	0,21
330 000,00	UNITED STATES TREASURY NOTE 0.00% 30/06/2026	USD	279 240,55	289 753,18	0,20
325 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2026	USD	268 305,48	284 979,01	0,20
300 000,00	UNITED STATES TREASURY NOTE 0.00% 31/05/2023	USD	249 856,01	279 898,94	0,20
324 000,00	UNITED STATES TREASURY NOTE 0.00% 15/02/2042	USD	275 463,02	261 685,96	0,18
248 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2042	USD	218 746,03	230 547,87	0,16
228 000,00	UNITED STATES TREASURY NOTE 0.00% 29/02/2024	USD	211 165,47	212 987,76	0,15
230 000,00	UNITED STATES TREASURY INFLATION INDEXED BOND 0.00% 30/09/2023	USD	198 283,75	212 810,40	0,15
200 000,00	UNITED STATES TREASURY NOTE 0.00% 31/01/2026	USD	166 135,81	173 940,76	0,12
90 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2023	USD	77 569,67	83 205,65	0,06
35 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 30/11/2023	USD	31 531,95	32 344,05	0,02
Finance			197 011,75	193 874,09	0,14
225 000,00	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.00% 31/12/2028	USD	197 011,75	193 874,09	0,14
FRANCE			2 674 015,36	2 467 029,62	1,72
Government			2 674 015,36	2 467 029,62	1,72
495 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2025	EUR	504 643,37	481 115,25	0,34
497 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	509 152,69	476 016,66	0,33
558 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/05/2032	EUR	487 157,04	460 417,74	0,32
377 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2031	EUR	351 346,53	316 357,89	0,22
312 809,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2029	EUR	316 786,65	277 003,30	0,19
279 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2030	EUR	284 746,72	240 418,68	0,17
218 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2024	EUR	220 182,36	215 700,10	0,15
GERMANY			2 636 747,18	2 339 418,63	1,63
Government			2 636 747,18	2 339 418,63	1,63
350 000,00	BUNDESobligation 0.00% 05/04/2024	EUR	359 802,49	346 962,00	0,24
285 000,00	BUNDESobligation 0.00% 11/04/2025	EUR	294 554,52	278 798,40	0,19
369 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2050	EUR	352 522,63	235 546,54	0,16
245 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2027	EUR	254 875,89	231 277,55	0,16
243 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	232 389,35	215 619,08	0,15
212 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/02/2030	EUR	218 000,21	193 424,16	0,14
180 000,00	BUNDESobligation 0.00% 10/04/2026	EUR	185 844,22	173 908,80	0,12
143 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2029	EUR	150 813,21	131 507,91	0,09
123 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2026	EUR	127 840,93	118 330,92	0,08
115 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	109 594,31	100 933,17	0,07
100 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2028	EUR	99 632,06	93 059,00	0,07
80 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2036	EUR	67 431,55	64 174,47	0,05
70 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2030	EUR	65 924,06	63 341,10	0,04
40 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2031	EUR	35 510,49	35 832,43	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
55 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2052	EUR	52 445,62	33 832,07	0,02
28 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2035	EUR	29 565,64	22 871,03	0,02
JAPAN			2 192 337,43	2 055 195,00	1,43
Government			2 192 337,43	2 055 195,00	1,43
51 750 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/07/2023	JPY	399 671,97	364 761,48	0,25
41 350 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.00% 20/03/2027	JPY	296 397,27	291 066,63	0,20
40 250 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.00% 20/06/2026	JPY	310 433,41	283 728,88	0,20
38 300 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.00% 20/12/2026	JPY	293 223,31	269 721,43	0,19
29 700 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.00% 20/09/2026	JPY	222 834,92	209 287,00	0,15
23 600 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/04/2024	JPY	171 768,46	166 395,18	0,12
22 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/02/2024	JPY	164 558,57	158 618,88	0,11
18 950 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.00% 20/03/2026	JPY	144 869,89	133 596,35	0,09
12 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/01/2024	JPY	93 323,21	88 128,64	0,06
6 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/05/2024	JPY	47 200,81	45 831,93	0,03
6 250 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.00% 01/09/2023	JPY	48 055,61	44 058,60	0,03
ITALY			687 123,83	669 536,61	0,47
Government			687 123,83	669 536,61	0,47
365 000,00	BTP 0.00% 15/01/2024	EUR	367 850,36	358 220,31	0,25
220 000,00	BOT 0.00% 30/09/2022	EUR	220 247,67	220 114,40	0,15
99 000,00	BTP 0.00% 01/04/2026	EUR	99 025,80	91 201,90	0,07
SPAIN			690 450,08	660 448,28	0,46
Government			690 450,08	660 448,28	0,46
458 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	458 470,00	443 609,87	0,31
229 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	231 980,08	216 838,41	0,15
NETHERLANDS			283 368,91	222 503,62	0,15
Government			283 368,91	222 503,62	0,15
105 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2030	EUR	107 272,91	92 807,40	0,06
84 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2031	EUR	81 498,95	72 697,80	0,05
99 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2052	EUR	94 597,05	56 998,42	0,04
BELGIUM			227 781,29	199 111,49	0,14
Government			227 781,29	199 111,49	0,14
135 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2027	EUR	138 699,66	125 505,45	0,09
88 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2031	EUR	89 081,63	73 606,04	0,05
DENMARK			110 681,22	99 082,46	0,07
Government			110 681,22	99 082,46	0,07
381 000,00	DENMARK GOVERNMENT BOND 0.00% 15/11/2024	DKK	52 231,12	50 046,23	0,04
428 000,00	DENMARK GOVERNMENT BOND 0.00% 15/11/2031	DKK	58 450,10	49 036,23	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			126 269,90	109 722,27	0,08
Ordinary Bonds			126 269,90	109 722,27	0,08
UNITED STATES			126 269,90	109 722,27	0,08
Government			126 269,90	109 722,27	0,08
110 000,00	UNITED STATES TREASURY NOTE 3.75% 15/11/2043	USD	126 269,90	109 722,27	0,08
Total Portfolio			153 694 710,10	142 790 717,86	99,55

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(24 582,92)	3 739 063,65
Unrealised profit on future contracts and commitment						10 928,83	1 088 912,50
100 000	(3)	Sale	US 10YR ULTRA	21/09/2022	USD	5 828,83	365 512,50
100 000	(2)	Sale	EURO OAT	08/09/2022	EUR	3 640,00	277 060,00
100 000	3	Purchase	EURO BUND	08/09/2022	EUR	1 460,00	446 340,00
Unrealised loss on future contracts and commitment						(35 511,75)	2 650 151,15
100 000	(2)	Sale	EURO BTP	08/09/2022	EUR	(12 000,00)	246 240,00
100 000	1	Purchase	EURO BUXL 30Y BOND	08/09/2022	EUR	(6 540,00)	163 560,00
100 000	6	Purchase	US 5YR NOTE (CBT)	30/09/2022	USD	(6 366,88)	644 220,26
100 000	3	Purchase	US 10YR NOTE (CBT)	21/09/2022	USD	(4 573,39)	340 134,67
200 000	3	Purchase	US 2YR NOTE (CBT)	30/09/2022	USD	(3 721,48)	602 656,22
100 000	(6)	Sale	SHORT EURO BTP	08/09/2022	EUR	(2 310,00)	653 340,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond LTE

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(41 368,98)
Unrealised profit on forward foreign exchange contracts					25 903,41
15/07/2022	543 932,28	EUR	75 702 537,00	JPY	10 972,09
15/07/2022	426 254,74	EUR	363 382,17	GBP	4 365,75
15/07/2022	1 244 348,03	EUR	176 311 672,00	JPY	3 080,49
15/07/2022	108 979,42	EUR	162 183,17	AUD	2 372,48
15/07/2022	135 414,71	EUR	115 441,04	GBP	1 386,94
15/07/2022	178 721,17	EUR	153 008,91	GBP	1 076,86
15/07/2022	393 863,67	EUR	55 806 544,00	JPY	975,04
15/07/2022	41 053,10	EUR	61 095,22	AUD	893,73
15/07/2022	50 104,02	EUR	75 655,32	AUD	373,94
15/07/2022	20 257,68	EUR	213 499,73	SEK	335,73
15/07/2022	4 245,78	EUR	44 747,15	SEK	70,36
Unrealised loss on forward foreign exchange contracts					(67 272,39)
15/07/2022	3 373 176,29	EUR	3 574 858,50	USD	(44 077,97)
15/07/2022	1 104 877,38	EUR	1 170 938,00	USD	(14 437,66)
15/07/2022	1 476 732,57	EUR	1 552 237,91	USD	(7 072,07)
15/07/2022	61 666,95	EUR	83 964,42	CAD	(556,22)
15/07/2022	49 931,63	EUR	52 554,04	USD	(305,47)
15/07/2022	81 604,38	USD	78 290,35	EUR	(283,65)
15/07/2022	132 165,62	EUR	178 596,72	CAD	(186,32)
15/07/2022	17 984,09	EUR	2 577 059,00	JPY	(158,89)
15/07/2022	11 667,16	EUR	1 672 662,00	JPY	(108,70)
15/07/2022	53 951,97	EUR	72 905,84	CAD	(76,06)
15/07/2022	19 776,89	EUR	147 117,71	DKK	(6,07)
15/07/2022	10 753,68	EUR	79 995,26	DKK	(3,31)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	109 142 510,30	
Banks	(Note 3)	1 107 668,64	
Other banks and broker accounts	(Notes 2, 3, 9)	49 121,18	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	3 287,37	
Unrealised profit on future contracts	(Notes 2, 9)	1 218,07	
Other interest receivable		1 905 814,97	
Receivable on investments sold		654 547,26	
Receivable on subscriptions		36 825,00	
Total assets		112 900 992,79	
Liabilities			
Bank overdrafts	(Note 3)	(22 433,18)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(266 475,94)	
Payable on investments purchased		(1 360 043,35)	
Payable on redemptions		(52 925,78)	
Other liabilities		(40 125,17)	
Total liabilities		(1 742 003,42)	
Total net assets		111 158 989,37	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	84,76	1 088 845,258
Class ZH Units	EUR	77,19	244 407,365

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	129 074 174,56
Net income from investments	(Note 2)	2 975 380,66
Other income		545,98
Total income		2 975 926,64
Management fee	(Note 6)	(168 840,56)
Depository fee	(Note 8)	(10 620,34)
Subscription tax	(Note 4)	(5 469,22)
Other charges and taxes	(Notes 5, 8)	(42 504,34)
Total expenses		(227 434,46)
Net investment income / (loss)		2 748 492,18
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(3 146 713,10)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(16 557 302,77)
- forward foreign exchange contracts	(Notes 2, 9)	(444 814,14)
- foreign currencies	(Note 2)	44 855,84
- future contracts	(Notes 2, 9)	1 946,28
Net result of operations for the period		(17 353 535,71)
Subscriptions for the period		49 189 512,35
Redemptions for the period		(49 751 161,83)
Net assets at the end of the period		111 158 989,37

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			131 010 857,75	109 142 510,30	98,19
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			127 906 157,24	106 371 163,25	95,69
Ordinary Bonds			127 885 810,32	106 365 049,04	95,69
INDONESIA			6 266 212,00	5 788 555,64	5,21
Government			4 876 934,80	4 541 487,73	4,09
400 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 18/07/2027	USD	376 201,04	374 551,67	0,34
390 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.40% 18/09/2029	USD	359 589,41	346 185,89	0,31
355 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.25% 17/01/2042	USD	380 148,09	330 398,43	0,30
250 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 6.75% 15/01/2044	USD	335 394,97	273 532,96	0,25
270 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 08/01/2026	USD	271 188,12	261 135,19	0,24
270 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.35% 08/01/2027	USD	262 017,36	257 745,50	0,23
250 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.875% 15/01/2024	USD	233 700,85	245 976,64	0,22
250 000,00	LEMBAGA PEMBIAYAAN EKSPOR INDONESIA 3.875% 06/04/2024	USD	236 973,83	237 308,12	0,21
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 11/02/2029	USD	201 051,29	193 000,16	0,17
205 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.10% 24/04/2028	USD	201 648,76	192 631,79	0,17
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 15/04/2023	USD	188 377,98	191 326,24	0,17
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.35% 11/02/2049	USD	225 923,01	187 261,01	0,17
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.25% 08/01/2047	USD	187 064,04	185 108,82	0,17
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.55% 31/03/2032	USD	192 312,53	173 869,64	0,16
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.625% 15/04/2043	USD	199 401,32	172 195,72	0,15
151 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 7.75% 17/01/2038	USD	183 819,95	172 040,65	0,15
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.15% 28/07/2031	USD	167 658,93	156 891,31	0,14
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.70% 30/10/2049	USD	172 751,47	153 065,20	0,14
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.50% 14/02/2050	USD	183 413,06	150 628,93	0,14
129 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 7.75% 17/01/2038	USD	149 025,50	146 975,13	0,13
170 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.20% 15/10/2050	USD	169 273,29	139 658,73	0,13
Energy			754 081,84	649 218,12	0,58
290 000,00	PERTAMINA PERSERO PT 6.45% 30/05/2044	USD	333 509,81	280 859,95	0,25
200 000,00	PERTAMINA PERSERO PT 6.50% 07/11/2048	USD	236 845,49	193 553,04	0,17
200 000,00	PERTAMINA PERSERO PT 3.65% 30/07/2029	USD	183 726,54	174 805,13	0,16
Multi-Utilities			452 404,19	408 197,47	0,37
300 000,00	PERUSAHAAN LISTRIK NEGARA PT 4.125% 15/05/2027	USD	278 706,58	275 622,97	0,25
200 000,00	PERUSAHAAN LISTRIK NEGARA PT 4.00% 30/06/2050	USD	173 697,61	132 574,50	0,12

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			182 791,17	189 652,32	0,17
200 000,00	INDONESIA ASAHAN ALUMINIUM PERSERO PT 4.75% 15/05/2025	USD	182 791,17	189 652,32	0,17
MEXICO			5 855 204,59	5 065 069,04	4,56
Government			3 296 458,54	2 868 188,35	2,58
395 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.60% 23/01/2046	USD	385 125,02	301 506,56	0,27
300 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.50% 22/04/2029	USD	293 064,10	278 636,02	0,25
290 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.125% 21/01/2026	USD	282 575,70	277 531,24	0,25
220 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.75% 27/04/2032	USD	214 708,59	202 228,73	0,18
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.60% 30/01/2025	USD	186 216,45	190 157,37	0,17
160 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 6.75% 27/09/2034	USD	193 660,51	167 899,01	0,15
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.00% 27/04/2051	USD	197 061,69	158 460,49	0,14
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.659% 24/05/2031	USD	166 745,82	157 444,18	0,14
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.60% 10/02/2048	USD	202 016,68	151 585,46	0,14
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.28% 14/08/2041	USD	169 430,52	151 465,89	0,14
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.40% 12/02/2052	USD	150 114,28	143 957,16	0,13
166 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.75% 08/03/2044	USD	160 258,21	131 522,21	0,12
156 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.75% 12/10/2110	USD	165 997,26	124 904,84	0,11
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.771% 24/05/2061	USD	168 709,19	123 846,20	0,11
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.75% 19/04/2071	USD	155 347,57	121 215,76	0,11
124 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 6.05% 11/01/2040	USD	125 279,24	116 481,67	0,11
79 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.55% 21/01/2045	USD	80 147,71	69 345,56	0,06
Energy			2 011 932,24	1 653 490,23	1,49
460 000,00	PETROLEOS MEXICANOS 7.69% 23/01/2050	USD	367 418,45	293 701,31	0,26
358 000,00	PETROLEOS MEXICANOS 5.95% 28/01/2031	USD	290 535,23	249 841,53	0,23
300 000,00	PETROLEOS MEXICANOS 6.70% 16/02/2032	USD	324 471,72	217 370,53	0,20
340 000,00	PETROLEOS MEXICANOS 6.75% 21/09/2047	USD	250 389,04	199 196,54	0,18
220 000,00	PETROLEOS MEXICANOS 6.84% 23/01/2030	USD	197 678,34	165 718,13	0,15
200 000,00	PETROLEOS MEXICANOS 6.50% 13/03/2027	USD	160 270,42	165 144,21	0,15
170 000,00	PETROLEOS MEXICANOS 6.50% 23/01/2029	USD	145 389,26	132 242,11	0,12
195 000,00	PETROLEOS MEXICANOS 6.95% 28/01/2060	USD	132 487,01	114 804,64	0,10
70 000,00	PETROLEOS MEXICANOS 8.75% 02/06/2029	USD	59 530,57	59 897,07	0,05
100 000,00	PETROLEOS MEXICANOS 6.35% 12/02/2048	USD	83 762,20	55 574,16	0,05
Multi-Utilities			360 916,00	354 189,62	0,32
200 000,00	COMISION FEDERAL DE ELECTRICIDAD 4.75% 23/02/2027	USD	186 843,49	182 935,60	0,17
200 000,00	COMISION FEDERAL DE ELECTRICIDAD 4.688% 15/05/2029	USD	174 072,51	171 254,02	0,15
Industries			185 897,81	189 200,84	0,17
230 000,00	MEXICO CITY AIRPORT TRUST 3.875% 30/04/2028	USD	185 897,81	189 200,84	0,17

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
QATAR			5 017 704,44	4 618 073,14	4,15
Government			4 140 094,67	3 818 613,20	3,43
525 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	599 248,72	504 687,03	0,45
520 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.40% 16/04/2050	USD	570 405,44	476 876,04	0,43
383 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	452 532,31	383 293,12	0,35
400 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.75% 16/04/2030	USD	398 368,68	378 784,30	0,34
373 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.50% 23/04/2028	USD	386 347,63	369 271,65	0,33
340 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 5.75% 20/01/2042	USD	394 438,99	363 432,05	0,33
300 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.875% 23/04/2023	USD	289 255,37	287 962,15	0,26
270 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.40% 16/04/2025	USD	245 364,76	256 325,05	0,23
200 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 6.40% 20/01/2040	USD	233 071,38	226 457,53	0,20
200 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.00% 14/03/2029	USD	193 581,97	192 739,99	0,17
200 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.375% 14/03/2024	USD	188 994,82	190 348,67	0,17
200 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.25% 02/06/2026	USD	188 484,60	188 435,62	0,17
Energy			877 609,77	799 459,94	0,72
290 000,00	QATAR ENERGY 2.25% 12/07/2031	USD	248 254,01	236 823,88	0,21
300 000,00	QATAR ENERGY 3.30% 12/07/2051	USD	262 760,45	221 370,01	0,20
200 000,00	QATAR ENERGY 1.375% 12/09/2026	USD	169 430,09	172 413,81	0,16
225 000,00	QATAR ENERGY 3.125% 12/07/2041	USD	197 165,22	168 852,24	0,15
SAUDI ARABIA			4 858 836,46	4 598 364,83	4,14
Government			4 858 836,46	4 598 364,83	4,14
714 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.625% 04/03/2028	USD	678 732,79	671 861,47	0,61
510 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.375% 16/04/2029	USD	510 060,79	493 316,33	0,44
380 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 17/04/2030	USD	381 755,13	370 295,13	0,33
360 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.00% 17/04/2025	USD	346 318,71	346 071,11	0,31
355 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.25% 16/01/2050	USD	410 135,86	344 660,23	0,31
335 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 26/10/2046	USD	343 349,27	291 596,95	0,26
285 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.875% 04/03/2023	USD	258 860,36	271 587,62	0,25
230 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.00% 17/04/2049	USD	254 427,92	215 325,96	0,19
220 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 26/10/2026	USD	206 815,22	204 911,78	0,19
225 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.75% 03/02/2032	USD	194 783,68	191 275,31	0,17
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.90% 22/10/2025	USD	183 149,16	185 566,04	0,17
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.50% 03/02/2027	USD	179 492,49	180 305,15	0,16
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 22/10/2030	USD	183 904,65	179 587,76	0,16

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.625% 04/10/2047	USD	207 040,53	176 718,18	0,16
245 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.45% 02/02/2061	USD	188 744,37	175 175,78	0,16
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.75% 21/01/2055	USD	158 190,31	156 392,00	0,14
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND REG 3.25% 17/11/2051	USD	173 075,22	143 718,03	0,13
UNITED ARAB EMIRATES			4 586 212,73	4 339 762,41	3,90
Government			3 618 952,54	3 448 533,66	3,10
440 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 16/04/2025	USD	398 206,34	408 324,21	0,37
400 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	371 471,06	373 475,58	0,34
395 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 4.125% 11/10/2047	USD	420 962,38	350 506,10	0,31
347 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 03/05/2026	USD	335 360,97	325 338,46	0,29
375 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.875% 16/04/2050	USD	387 173,44	318 747,35	0,29
340 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 0.75% 02/09/2023	USD	281 477,00	314 710,21	0,28
330 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 16/04/2030	USD	321 664,45	299 535,52	0,27
300 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 1.625% 02/06/2028	USD	256 680,40	253 921,78	0,23
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 30/09/2029	USD	178 017,59	175 618,17	0,16
230 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 30/09/2049	USD	171 892,43	170 610,76	0,15
200 000,00	UAE INTERNATIONAL GOVERNMENT BOND 2.00% 19/10/2031	USD	165 275,97	162 645,29	0,15
200 000,00	UAE INTERNATIONAL GOVERNMENT BOND 2.875% 19/10/2041	USD	168 483,43	150 748,50	0,13
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.00% 15/09/2051	USD	162 287,08	144 351,73	0,13
Consumer Retail			470 009,24	406 603,66	0,36
455 000,00	DP WORLD PLC 5.625% 25/09/2048	USD	470 009,24	406 603,66	0,36
Energy			256 665,15	243 150,10	0,22
265 000,00	ABU DHABI CRUDE OIL PIPELINE LLC 3.65% 02/11/2029	USD	256 665,15	243 150,10	0,22
Finance			240 585,80	241 474,99	0,22
255 000,00	EMIRATES DEVELOPMENT BANK PJSC 3.516% 06/03/2024	USD	240 585,80	241 474,99	0,22
OMAN			3 731 063,02	3 829 143,97	3,44
Government			3 731 063,02	3 829 143,97	3,44
438 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.75% 15/06/2026	USD	389 244,30	398 010,47	0,36
400 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.75% 28/10/2027	USD	391 351,80	388 349,56	0,35
380 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 5.375% 08/03/2027	USD	335 039,55	351 666,78	0,32
370 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.00% 01/08/2029	USD	309 381,13	340 200,43	0,31
370 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 5.625% 17/01/2028	USD	325 606,35	339 315,64	0,30
330 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 7.375% 28/10/2032	USD	312 394,96	323 544,92	0,29
320 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.875% 01/02/2025	USD	267 782,07	298 436,11	0,27

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
350 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.75% 17/01/2048	USD	285 046,93	287 914,33	0,26
350 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 5.625% 30/04/2043	USD	283 490,49	251 987,81	0,23
250 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.125% 17/01/2023	USD	220 137,93	238 533,67	0,21
270 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.50% 08/03/2047	USD	214 831,93	216 617,27	0,19
250 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 7.00% 25/01/2051	USD	206 620,27	210 435,72	0,19
200 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.25% 25/01/2031	USD	190 135,31	184 131,26	0,16
BRAZIL			4 114 059,29	3 724 270,60	3,35
Government			3 857 888,24	3 476 423,35	3,13
450 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	455 762,67	333 669,15	0,30
360 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.50% 30/05/2029	USD	338 974,43	308 580,07	0,28
466 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.75% 14/01/2050	USD	401 856,42	302 491,06	0,27
305 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	283 391,01	290 245,27	0,26
300 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	282 521,71	268 000,65	0,24
250 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.00% 07/04/2026	USD	257 719,78	247 695,40	0,22
260 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.625% 05/01/2023	USD	222 617,10	247 499,91	0,22
270 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	233 409,90	243 541,08	0,22
275 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	236 762,73	220 431,42	0,20
285 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 07/01/2041	USD	263 724,36	219 416,91	0,20
200 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.75% 12/09/2031	USD	162 314,32	156 487,65	0,14
222 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.00% 27/01/2045	USD	205 701,00	152 267,35	0,14
156 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2037	USD	158 413,00	148 406,68	0,13
140 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.25% 20/01/2034	USD	153 566,53	145 154,02	0,13
75 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 10.125% 15/05/2027	USD	89 494,92	87 288,98	0,08
60 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.875% 15/04/2024	USD	69 311,34	62 567,56	0,06
40 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.75% 04/02/2025	USD	42 347,02	42 680,19	0,04
Finance			256 171,05	247 847,25	0,22
255 000,00	BANCO NACIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL 5.75% 26/09/2023	USD	256 171,05	247 847,25	0,22
TURKEY			4 156 335,91	3 699 919,22	3,33
Government			4 156 335,91	3 699 919,22	3,33
376 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.35% 10/08/2024	USD	351 642,28	331 848,04	0,30
396 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 7.625% 26/04/2029	USD	377 823,96	318 604,94	0,29
400 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.875% 26/06/2031	USD	335 047,50	273 877,31	0,25

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.375% 14/10/2025	USD	261 978,33	253 742,43	0,23
230 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 7.25% 23/12/2023	USD	212 523,55	214 267,21	0,19
250 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.25% 13/03/2025	USD	201 791,73	205 025,37	0,18
260 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 09/10/2026	USD	212 084,07	199 081,76	0,18
305 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2045	USD	254 805,17	196 979,49	0,18
318 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.00% 14/01/2041	USD	250 787,12	193 398,44	0,17
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 3.25% 23/03/2023	USD	166 831,69	185 063,87	0,17
235 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.00% 25/03/2027	USD	203 981,53	184 645,68	0,17
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 22/03/2024	USD	180 619,13	177 531,23	0,16
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.125% 24/10/2028	USD	169 865,39	150 031,10	0,13
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.95% 15/01/2031	USD	153 990,70	139 150,62	0,12
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.50% 20/09/2033	USD	169 348,00	136 938,65	0,12
220 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 11/05/2047	USD	163 043,05	129 325,90	0,12
184 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.875% 17/03/2036	USD	157 164,63	128 458,57	0,11
180 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.75% 30/05/2040	USD	151 711,79	119 962,71	0,11
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 16/04/2043	USD	123 455,65	112 905,94	0,10
40 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 7.25% 05/03/2038	USD	33 412,13	28 906,22	0,03
25 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 8.00% 14/02/2034	USD	24 428,51	20 173,74	0,02
PHILIPPINES			4 119 493,50	3 658 792,67	3,29
Government			3 842 650,36	3 392 485,07	3,05
335 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 4.20% 21/01/2024	USD	325 983,60	322 874,73	0,29
335 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.00% 13/01/2037	USD	396 346,80	319 269,82	0,29
368 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.95% 20/01/2040	USD	375 726,17	304 960,08	0,28
310 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.00% 01/02/2028	USD	292 288,66	280 246,91	0,25
240 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 7.75% 14/01/2031	USD	297 425,60	277 226,49	0,25
290 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.457% 05/05/2030	USD	271 291,64	242 055,50	0,22
300 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.70% 01/03/2041	USD	289 181,82	237 130,45	0,21
300 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.70% 02/02/2042	USD	307 093,28	237 130,45	0,21
290 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.95% 06/01/2032	USD	242 892,70	225 758,69	0,20
180 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 9.50% 02/02/2030	USD	232 791,48	221 909,06	0,20
200 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.50% 30/03/2026	USD	210 510,34	199 934,98	0,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.20% 06/07/2046	USD	172 078,26	142 543,42	0,13
210 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.65% 10/12/2045	USD	141 065,19	137 618,36	0,12
200 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.95% 05/05/2045	USD	173 034,12	136 565,13	0,12
100 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 6.375% 23/10/2034	USD	114 940,70	107 261,00	0,10
Finance			276 843,14	266 307,60	0,24
260 000,00	POWER SECTOR ASSETS & LIABILITIES MANAGEMENT CORP 7.39% 02/12/2024	USD	276 843,14	266 307,60	0,24
CHILE			4 061 213,22	3 545 773,08	3,19
Government			2 596 463,76	2 294 303,90	2,07
510 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.50% 25/01/2050	USD	453 921,51	375 871,67	0,34
400 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.125% 21/01/2026	USD	372 685,86	369 410,34	0,33
355 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/07/2033	USD	304 983,99	277 256,24	0,25
332 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.86% 21/06/2047	USD	347 427,83	265 326,92	0,24
270 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.24% 06/02/2028	USD	250 518,17	243 218,26	0,22
305 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.50% 15/04/2053	USD	262 025,27	220 774,57	0,20
275 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.10% 07/05/2041	USD	240 665,26	200 703,07	0,18
210 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 4.34% 07/03/2042	USD	196 527,57	179 276,89	0,16
200 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	167 708,30	162 465,94	0,15
Raw materials			1 270 245,56	1 070 685,77	0,96
389 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.875% 04/11/2044	USD	425 484,09	330 647,25	0,30
385 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.00% 30/09/2029	USD	343 331,58	321 378,09	0,29
347 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.70% 30/01/2050	USD	312 445,07	247 442,28	0,22
200 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.75% 15/01/2031	USD	188 984,82	171 218,15	0,15
Energy			194 503,90	180 783,41	0,16
200 000,00	EMPRESA NACIONAL DEL PETROLEO 5.25% 06/11/2029	USD	194 503,90	180 783,41	0,16
PERU			3 914 297,95	3 306 505,71	2,97
Government			3 240 867,99	2 783 946,58	2,50
475 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.783% 23/01/2031	USD	414 061,02	386 708,52	0,35
385 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.625% 18/11/2050	USD	504 757,42	382 371,57	0,34
265 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 8.75% 21/11/2033	USD	377 479,30	321 332,66	0,29
345 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.00% 15/01/2034	USD	300 944,81	270 766,21	0,24
250 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 7.35% 21/07/2025	USD	282 600,96	258 007,95	0,23
222 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.55% 14/03/2037	USD	274 841,85	231 765,42	0,21
253 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.55% 10/03/2051	USD	194 186,75	180 411,80	0,16
260 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.23% 28/07/2121	USD	212 451,61	152 917,42	0,14

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Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
125 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.392% 23/01/2026	USD	111 978,28	111 106,47	0,10
146 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.30% 11/03/2041	USD	118 152,38	105 158,56	0,10
176 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.78% 01/12/2060	USD	141 122,17	104 039,42	0,09
135 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.862% 01/12/2032	USD	110 018,75	98 204,13	0,09
100 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 4.125% 25/08/2027	USD	98 414,23	93 787,37	0,08
80 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.844% 20/06/2030	USD	74 684,30	66 708,12	0,06
32 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.60% 15/01/2072	USD	25 174,16	20 660,96	0,02
Energy			502 370,69	360 810,58	0,32
315 000,00	PETROLEOS DEL PERU SA 4.75% 19/06/2032	USD	308 324,56	231 440,44	0,21
200 000,00	PETROLEOS DEL PERU SA 5.625% 19/06/2047	USD	194 046,13	129 370,14	0,11
Finance			171 059,27	161 748,55	0,15
200 000,00	CORP FINANCIERA DE DESARROLLO SA 2.40% 28/09/2027	USD	171 059,27	161 748,55	0,15
DOMINICAN REPUBLIC			3 478 997,92	3 006 584,45	2,70
Government			3 478 997,92	3 006 584,45	2,70
465 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 30/01/2060	USD	376 949,62	303 509,89	0,27
395 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.875% 23/09/2032	USD	354 607,07	290 407,87	0,26
280 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.95% 25/01/2027	USD	270 035,01	255 741,57	0,23
300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.50% 22/02/2029	USD	267 431,04	249 348,39	0,22
300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.00% 22/02/2033	USD	262 379,24	238 677,15	0,21
300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.85% 27/01/2045	USD	258 221,62	228 095,58	0,21
290 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.50% 30/01/2030	USD	236 998,26	221 359,25	0,20
225 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.50% 27/01/2025	USD	216 905,84	213 510,05	0,19
211 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.875% 29/01/2026	USD	206 829,14	205 586,02	0,18
300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.30% 21/01/2041	USD	256 414,23	198 951,43	0,18
227 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.50% 15/02/2048	USD	235 381,44	163 160,68	0,15
177 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.00% 19/07/2028	USD	174 476,88	156 903,50	0,14
185 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 7.45% 30/04/2044	USD	188 956,13	151 165,78	0,14
183 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.40% 05/06/2049	USD	173 412,40	130 167,29	0,12
SOUTH AFRICA			3 338 032,42	3 006 280,28	2,70
Government			3 148 696,72	2 835 301,26	2,55
450 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.875% 14/04/2026	USD	415 738,65	407 381,44	0,37
400 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.665% 17/01/2024	USD	371 607,38	379 453,86	0,34
402 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.375% 24/07/2044	USD	362 910,55	262 629,52	0,24

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Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.65% 27/09/2047	USD	336 198,16	260 964,21	0,23
280 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 27/09/2027	USD	251 936,32	244 024,13	0,22
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 16/09/2025	USD	187 294,46	189 428,02	0,17
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	183 438,32	172 569,25	0,15
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.30% 12/10/2028	USD	173 711,67	163 243,12	0,15
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	171 348,34	163 243,12	0,15
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 20/04/2032	USD	180 022,70	161 652,89	0,14
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 7.30% 20/04/2052	USD	173 172,44	152 087,63	0,14
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 6.25% 08/03/2041	USD	176 047,95	148 536,53	0,13
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	165 269,78	130 087,54	0,12
Multi-Utilities			189 335,70	170 979,02	0,15
200 000,00	ESKOM HOLDINGS SOC LTD 6.35% 10/08/2028	USD	189 335,70	170 979,02	0,15
COLOMBIA			3 852 373,88	2 975 515,22	2,68
Government			3 852 373,88	2 975 515,22	2,68
365 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.00% 26/02/2024	USD	349 277,24	339 269,01	0,31
510 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.00% 15/06/2045	USD	538 229,60	326 479,06	0,29
360 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 28/01/2026	USD	356 795,85	322 784,48	0,29
340 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.00% 30/01/2030	USD	299 638,89	247 837,08	0,22
369 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.20% 15/05/2049	USD	390 843,32	239 857,08	0,22
310 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	266 837,80	232 362,88	0,21
325 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/05/2051	USD	290 731,15	186 678,01	0,17
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	179 328,34	168 802,93	0,15
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 15/03/2029	USD	195 836,13	165 275,74	0,15
225 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/02/2044	USD	246 383,41	154 930,31	0,14
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.25% 22/04/2032	USD	162 485,14	138 791,92	0,12
220 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 15/02/2061	USD	179 047,46	120 908,47	0,11
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 22/02/2042	USD	162 664,59	120 139,67	0,11
127 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 18/09/2037	USD	134 354,96	112 200,86	0,10
100 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 8.125% 21/05/2024	USD	99 920,00	99 197,72	0,09

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Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PANAMA			3 536 016,86	2 936 813,62	2,64
Government			3 536 016,86	2 936 813,62	2,64
380 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.875% 17/03/2028	USD	373 648,58	346 964,26	0,31
418 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.30% 29/04/2053	USD	381 897,08	315 938,99	0,28
450 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.87% 23/07/2060	USD	446 026,27	305 421,75	0,27
355 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 15/05/2047	USD	382 136,56	280 418,45	0,25
320 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.16% 23/01/2030	USD	305 459,59	272 667,30	0,25
265 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.75% 16/03/2025	USD	248 137,90	250 437,64	0,23
330 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	277 512,21	246 762,19	0,22
210 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 6.70% 26/01/2036	USD	233 683,62	217 542,71	0,20
285 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 01/04/2056	USD	294 620,72	217 116,76	0,20
263 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 16/04/2050	USD	287 250,35	205 545,42	0,18
200 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.298% 19/01/2033	USD	178 546,38	163 948,56	0,15
110 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 7.125% 29/01/2026	USD	127 097,60	114 049,59	0,10
BRITISH VIRGIN ISLANDS			2 877 753,06	2 869 968,76	2,58
Multi-Utilities			1 044 856,08	1 063 167,17	0,96
350 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 3.75% 02/05/2023	USD	332 072,72	336 391,06	0,30
200 000,00	STATE GRID OVERSEAS INVESTMENT 2014 LTD 4.125% 07/05/2024	USD	193 984,21	193 579,82	0,18
200 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 2.875% 18/05/2026	USD	184 958,11	186 139,96	0,17
200 000,00	SPIC MTN CO LTD 1.625% 27/07/2025	USD	165 877,68	177 839,23	0,16
200 000,00	CHINA HUANENG GROUP HONG KONG TREASURY MANAGEMENT HOLDING LTD 2.70% 20/01/2031	USD	167 963,36	169 217,10	0,15
Energy			921 421,05	900 425,67	0,81
330 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2013 LTD 4.375% 17/10/2023	USD	304 888,67	320 176,90	0,29
300 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 2.30% 08/01/2031	USD	257 925,71	250 597,38	0,22
200 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2016 LTD 2.75% 29/09/2026	USD	181 238,27	184 031,78	0,17
200 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 3.35% 13/05/2050	USD	177 368,40	145 619,61	0,13
Finance			550 664,77	534 342,78	0,48
390 000,00	RONGSHI INTERNATIONAL FINANCE LTD 3.75% 21/05/2029	USD	387 987,12	364 144,28	0,33
200 000,00	SINOCHEM OFFSHORE CAPITAL CO LTD 1.50% 23/09/2026	USD	162 677,65	170 198,50	0,15
Raw materials			191 240,56	193 489,91	0,17
200 000,00	MINMETALS BOUNTEOUS FINANCE BVI LTD 4.75% 30/07/2025	USD	191 240,56	193 489,91	0,17
Industries			169 570,60	178 543,23	0,16
200 000,00	CNPC GLOBAL CAPITAL LTD 1.35% 23/06/2025	USD	169 570,60	178 543,23	0,16

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Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
URUGUAY			2 935 287,47	2 664 249,83	2,40
Government			2 935 287,47	2 664 249,83	2,40
745 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.10% 18/06/2050	USD	837 547,55	714 749,71	0,64
509 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	540 376,96	479 964,24	0,43
455 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	455 650,29	439 925,14	0,40
305 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 27/10/2027	USD	306 306,42	295 077,21	0,27
214 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.625% 21/03/2036	USD	285 174,64	255 845,12	0,23
156 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.875% 15/01/2033	USD	210 179,54	185 990,98	0,17
175 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.50% 14/08/2024	USD	162 243,91	169 097,35	0,15
141 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.125% 20/11/2045	USD	137 808,16	123 600,08	0,11
BAHRAIN			2 747 146,64	2 645 402,25	2,38
Government			2 747 146,64	2 645 402,25	2,38
455 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 26/01/2026	USD	446 848,22	447 269,46	0,40
465 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.125% 05/07/2022	USD	421 464,54	444 802,38	0,40
460 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.125% 01/08/2023	USD	440 926,97	442 146,97	0,40
350 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 12/10/2028	USD	358 614,58	331 394,41	0,30
285 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.45% 16/09/2032	USD	247 514,16	228 361,92	0,21
250 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.625% 30/09/2031	USD	221 827,44	205 473,74	0,18
215 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.75% 20/09/2029	USD	214 344,25	196 630,07	0,18
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.375% 14/05/2030	USD	193 159,33	188 830,19	0,17
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.50% 20/09/2047	USD	202 447,15	160 493,11	0,14
EGYPT			3 471 050,76	2 575 773,86	2,32
Government			3 471 050,76	2 575 773,86	2,32
540 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.50% 31/01/2047	USD	506 067,94	303 457,87	0,27
387 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.60% 01/03/2029	USD	365 328,28	269 302,72	0,24
300 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.55% 20/11/2023	USD	257 361,10	269 022,94	0,24
310 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.75% 29/05/2024	USD	277 357,29	264 646,83	0,24
460 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.875% 29/05/2050	USD	413 957,75	264 001,18	0,24
445 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.70% 01/03/2049	USD	434 643,63	251 135,90	0,23
280 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 11/06/2025	USD	257 448,43	226 983,62	0,20
320 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.053% 15/01/2032	USD	283 699,93	195 896,52	0,18
290 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 16/02/2031	USD	230 381,40	170 596,41	0,15

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
185 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.588% 21/02/2028	USD	173 469,08	128 294,05	0,12
200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.625% 29/05/2032	USD	144 143,73	124 348,38	0,11
200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	127 192,20	108 087,44	0,10
KAZAKHSTAN			3 005 015,42	2 465 376,41	2,22
Government			1 604 716,93	1 375 816,78	1,24
600 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 5.125% 21/07/2025	USD	598 617,43	593 213,51	0,54
325 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 6.50% 21/07/2045	USD	430 063,50	309 316,60	0,28
300 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 4.875% 14/10/2044	USD	338 000,27	237 063,01	0,21
245 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 3.875% 14/10/2044	USD	238 035,73	236 223,66	0,21
Energy			1 160 912,03	917 647,99	0,83
330 000,00	KAZMUNAYGAS NATIONAL CO JSC 3.50% 14/04/2033	USD	269 175,48	226 007,96	0,21
250 000,00	KAZMUNAYGAS NATIONAL CO JSC 4.75% 19/04/2027	USD	243 837,30	209 240,06	0,19
200 000,00	KAZMUNAYGAS NATIONAL CO JSC 4.75% 24/04/2025	USD	198 685,23	178 547,53	0,16
200 000,00	KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	232 370,35	158 460,49	0,14
200 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.75% 19/04/2047	USD	216 843,67	145 391,95	0,13
Industries			239 386,46	171 911,64	0,15
200 000,00	KAZAKHSTAN TEMIR ZHOLY FINANCE BV 6.95% 10/07/2042	USD	239 386,46	171 911,64	0,15
CHINA			2 335 710,23	2 258 032,10	2,03
Government			2 008 451,36	1 916 462,40	1,72
350 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 1.20% 21/10/2030	USD	284 710,04	287 730,19	0,26
300 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 4.50% 22/04/2060	USD	316 583,31	264 001,18	0,24
265 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.125% 02/11/2022	USD	243 082,81	252 807,67	0,23
245 000,00	EXPORT-IMPORT BANK OF CHINA 2.875% 26/04/2026	USD	235 345,62	230 568,82	0,21
200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 4.00% 19/10/2048	USD	239 618,58	196 210,27	0,17
200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 1.95% 03/12/2024	USD	184 738,95	186 065,35	0,17
200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.625% 02/11/2027	USD	186 552,22	185 235,09	0,16
200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 1.75% 26/10/2031	USD	174 701,11	169 440,93	0,15
150 000,00	EXPORT-IMPORT BANK OF CHINA 3.625% 31/07/2024	USD	143 118,72	144 402,90	0,13
Finance			327 258,87	341 569,70	0,31
200 000,00	CHINA DEVELOPMENT BANK 1.00% 27/10/2025	USD	163 382,41	177 169,66	0,16
200 000,00	CHINA DEVELOPMENT BANK 1.625% 27/10/2030	USD	163 876,46	164 400,04	0,15
NIGERIA			2 640 896,69	1 973 474,26	1,78
Government			2 640 896,69	1 973 474,26	1,78
388 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.143% 23/02/2030	USD	338 350,31	259 792,46	0,24
375 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 9.248% 21/01/2049	USD	371 961,75	241 672,27	0,22
379 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	332 972,53	222 951,86	0,20
300 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.747% 21/01/2031	USD	245 396,46	213 066,17	0,19

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Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 21/11/2025	USD	197 806,82	168 348,58	0,15
245 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.125% 28/09/2028	USD	212 084,08	165 845,77	0,15
250 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.375% 28/09/2033	USD	217 447,23	155 704,50	0,14
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.50% 28/11/2027	USD	171 211,97	144 913,69	0,13
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.375% 24/03/2029	USD	182 690,23	144 913,69	0,13
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	188 075,15	132 478,85	0,12
210 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.25% 28/09/2051	USD	182 900,16	123 786,42	0,11
HUNGARY			2 129 439,03	1 912 797,98	1,72
Government			2 129 439,03	1 912 797,98	1,72
460 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 2.125% 22/09/2031	USD	391 353,69	339 296,51	0,30
316 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.75% 22/11/2023	USD	314 803,11	308 458,59	0,28
276 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.375% 25/03/2024	USD	274 513,72	269 248,20	0,24
280 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.25% 16/06/2029	USD	267 854,06	265 540,04	0,24
410 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 3.125% 21/09/2051	USD	348 850,63	258 296,69	0,23
218 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 7.625% 29/03/2041	USD	299 528,23	241 143,44	0,22
250 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.50% 16/06/2034	USD	232 535,59	230 814,51	0,21
ROMANIA			2 196 076,22	1 883 531,57	1,69
Government			2 196 076,22	1 883 531,57	1,69
408 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.00% 14/02/2051	USD	350 855,56	253 256,04	0,23
246 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.375% 22/08/2023	USD	235 402,14	234 834,79	0,21
246 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.875% 22/01/2024	USD	234 632,41	234 717,13	0,21
260 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.00% 27/02/2027	USD	231 136,46	218 744,34	0,20
194 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 5.25% 25/11/2027	USD	183 360,81	176 751,66	0,16
240 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.00% 14/02/2031	USD	207 987,66	176 522,09	0,16
204 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 6.125% 22/01/2044	USD	232 217,43	171 325,28	0,15
214 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	223 953,82	158 934,09	0,14
200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.625% 27/03/2032	USD	176 557,68	149 373,49	0,13
126 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 6.00% 25/05/2034	USD	119 972,25	109 072,66	0,10
MALAYSIA			1 808 495,33	1 652 993,01	1,49
Energy			1 808 495,33	1 652 993,01	1,49
525 000,00	PETRONAS CAPITAL LTD 4.55% 21/04/2050	USD	583 927,72	478 518,63	0,43
390 000,00	PETROLIAM NASIONAL BHD 7.625% 15/10/2026	USD	420 455,31	427 882,78	0,38
430 000,00	PETRONAS CAPITAL LTD 2.48% 28/01/2032	USD	372 915,18	350 379,40	0,32

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Eurizon Fund - Bond Emerging Markets HC LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
255 000,00	PETRONAS CAPITAL LTD 3.50% 21/04/2030	USD	243 140,62	230 474,46	0,21
230 000,00	PETRONAS CAPITAL LTD 3.404% 28/04/2061	USD	188 056,50	165 737,74	0,15
ECUADOR			1 648 469,68	1 563 493,46	1,41
Government			1 648 469,68	1 563 493,46	1,41
1 625 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 1.00% 31/07/2035	USD	820 191,01	767 754,10	0,69
835 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 5.00% 31/07/2030	USD	530 961,63	523 048,15	0,47
670 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2040	USD	297 317,04	272 691,21	0,25
ANGOLA			1 568 762,93	1 356 597,78	1,22
Government			1 568 762,93	1 356 597,78	1,22
400 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.00% 26/11/2029	USD	348 320,44	302 740,48	0,27
370 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.25% 09/05/2028	USD	312 022,40	293 749,13	0,26
370 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	330 106,87	255 703,31	0,23
260 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.125% 26/11/2049	USD	197 029,95	176 077,31	0,16
200 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.50% 12/11/2025	USD	202 109,99	175 761,65	0,16
200 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.75% 14/04/2032	USD	179 173,28	152 565,90	0,14
GHANA			1 899 135,14	1 218 686,48	1,10
Government			1 899 135,14	1 218 686,48	1,10
335 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 10.75% 14/10/2030	USD	354 232,25	272 370,78	0,24
320 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 18/01/2026	USD	286 296,78	218 049,67	0,20
370 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.95% 26/03/2051	USD	324 740,22	165 742,65	0,15
328 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	285 560,07	150 595,45	0,14
265 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 26/03/2032	USD	238 481,64	121 670,11	0,11
200 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 6.375% 11/02/2027	USD	134 731,52	109 043,96	0,10
200 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.625% 07/04/2034	USD	111 510,77	91 862,37	0,08
200 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	163 581,89	89 351,49	0,08
ARGENTINA			1 776 896,01	1 135 862,48	1,02
Government			1 776 896,01	1 135 862,48	1,02
1 645 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.125% 09/07/2035	USD	538 427,21	328 858,42	0,30
1 295 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.50% 09/07/2030	USD	472 417,31	270 656,21	0,24
895 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.00% 09/01/2038	USD	342 968,02	248 266,32	0,22
825 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.50% 09/07/2041	USD	272 436,82	203 201,99	0,18
222 433,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.00% 09/07/2029	USD	94 568,11	49 680,15	0,05
161 400,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.125% 09/07/2046	USD	56 078,54	35 199,39	0,03

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
AZERBAIJAN			1 188 848,22	1 112 743,43	1,00
Energy			742 902,91	685 617,51	0,62
335 000,00	SOUTHERN GAS CORRIDOR CJSC 6.875% 24/03/2026	USD	351 288,77	314 428,03	0,29
200 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 4.75% 13/03/2023	USD	185 941,43	190 205,20	0,17
200 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 6.95% 18/03/2030	USD	205 672,71	180 984,28	0,16
Government			445 945,31	427 125,92	0,38
300 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.75% 18/03/2024	USD	279 535,74	282 438,21	0,25
190 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.50% 01/09/2032	USD	166 409,57	144 687,71	0,13
POLAND			1 081 690,52	1 067 647,48	0,96
Government			1 081 690,52	1 067 647,48	0,96
485 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.00% 22/01/2024	USD	467 634,54	463 712,14	0,42
340 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.00% 17/03/2023	USD	321 639,84	323 856,99	0,29
302 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.25% 06/04/2026	USD	292 416,14	280 078,35	0,25
PARAGUAY			1 216 360,69	1 043 652,36	0,94
Government			1 216 360,69	1 043 652,36	0,94
285 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.70% 27/03/2027	USD	274 187,24	261 501,06	0,24
280 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 6.10% 11/08/2044	USD	311 016,94	232 390,38	0,21
230 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.00% 15/04/2026	USD	219 566,08	215 985,96	0,19
240 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.40% 30/03/2050	USD	249 427,31	177 526,44	0,16
200 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 3.849% 28/06/2033	USD	162 163,12	156 248,52	0,14
KENYA			1 324 480,30	1 017 600,20	0,92
Government			1 324 480,30	1 017 600,20	0,92
400 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	358 247,49	321 392,74	0,29
285 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 8.25% 28/02/2048	USD	271 340,76	166 292,05	0,15
200 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.00% 22/05/2027	USD	182 091,64	140 609,32	0,13
200 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.25% 28/02/2028	USD	185 237,05	136 783,22	0,12
200 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 8.00% 22/05/2032	USD	190 556,32	134 870,17	0,12
200 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 6.30% 23/01/2034	USD	137 007,04	117 652,70	0,11
INDIA			940 687,35	925 145,45	0,83
Government			940 687,35	925 145,45	0,83
365 000,00	EXPORT-IMPORT BANK OF INDIA 3.875% 01/02/2028	USD	341 553,54	333 428,03	0,30
280 000,00	EXPORT-IMPORT BANK OF INDIA 3.875% 12/03/2024	USD	264 849,07	267 040,54	0,24
200 000,00	EXPORT-IMPORT BANK OF INDIA 3.25% 15/01/2030	USD	166 094,33	166 242,31	0,15
210 000,00	EXPORT-IMPORT BANK OF INDIA 2.25% 13/01/2031	USD	168 190,41	158 434,57	0,14

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
RUSSIA			3 465 712,02	841 853,85	0,76
Government			3 465 712,02	841 853,85	0,76
800 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.25% 23/06/2047	USD	922 830,99	202 018,29	0,18
600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.875% 16/09/2023	USD	586 882,24	168 157,27	0,15
600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.75% 27/05/2026	USD	603 822,73	152 470,26	0,14
400 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.625% 04/04/2042	USD	465 888,67	106 365,69	0,10
200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.875% 16/09/2043	USD	236 298,95	57 008,95	0,05
192 000,00	RUSSIAN FOREIGN BOND - EUROBOND 12.75% 24/06/2028	USD	280 516,18	54 728,59	0,05
200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.375% 21/03/2029	USD	178 501,41	50 600,23	0,05
200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.25% 23/06/2027	USD	190 970,85	50 504,57	0,04
JAMAICA			917 623,55	811 765,36	0,73
Government			917 623,55	811 765,36	0,73
405 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	470 709,43	409 474,43	0,37
200 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 8.00% 15/03/2039	USD	237 529,13	205 210,70	0,18
200 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 6.75% 28/04/2028	USD	209 384,99	197 080,23	0,18
CROATIA			777 503,11	761 855,93	0,69
Government			777 503,11	761 855,93	0,69
435 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 6.00% 26/01/2024	USD	440 628,13	428 389,44	0,39
345 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 5.50% 04/04/2023	USD	336 874,98	333 466,49	0,30
KUWAIT			779 864,38	757 253,84	0,68
Government			779 864,38	757 253,84	0,68
795 000,00	KUWAIT INTERNATIONAL GOVERNMENT BOND 3.50% 20/03/2027	USD	779 864,38	757 253,84	0,68
PAKISTAN			998 684,77	750 685,77	0,67
Government			998 684,77	750 685,77	0,67
430 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 7.375% 08/04/2031	USD	370 630,78	255 055,08	0,23
405 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.875% 08/04/2051	USD	334 102,88	230 541,47	0,21
200 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.25% 30/09/2025	USD	140 293,05	136 460,39	0,12
200 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	153 658,06	128 628,83	0,11
UKRAINE			2 822 147,91	743 812,85	0,67
Government			2 822 147,91	743 812,85	0,67
635 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	568 968,51	150 305,72	0,14
520 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 9.75% 01/11/2028	USD	534 941,82	124 462,78	0,11
390 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.253% 15/03/2033	USD	345 920,30	92 364,64	0,08
300 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2027	USD	244 141,37	72 956,73	0,07
295 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2026	USD	276 780,16	71 684,04	0,07
230 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2023	USD	217 356,45	68 883,56	0,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
270 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2024	USD	259 488,96	65 563,69	0,06
200 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 8.994% 01/02/2024	USD	189 529,12	48 940,65	0,04
200 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2025	USD	185 021,22	48 651,04	0,04
GUATEMALA			832 479,11	720 939,63	0,65
Government			832 479,11	720 939,63	0,65
450 000,00	GUATEMALA GOVERNMENT BOND 6.125% 01/06/2050	USD	459 030,30	360 974,98	0,32
200 000,00	GUATEMALA GOVERNMENT BOND 4.50% 03/05/2026	USD	186 432,03	183 808,43	0,17
200 000,00	GUATEMALA GOVERNMENT BOND 5.375% 24/04/2032	USD	187 016,78	176 156,22	0,16
NETHERLANDS			739 361,71	683 523,91	0,61
Finance			739 361,71	683 523,91	0,61
300 000,00	MDGH - GMTN BV 3.95% 21/05/2050	USD	307 575,05	255 894,62	0,23
280 000,00	MDGH - GMTN BV 2.875% 07/11/2029	USD	253 675,49	241 848,03	0,22
200 000,00	MDGH - GMTN BV 2.50% 07/11/2024	USD	178 111,17	185 781,26	0,16
JORDAN			676 090,08	639 584,11	0,58
Government			676 090,08	639 584,11	0,58
275 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 4.95% 07/07/2025	USD	233 480,20	237 036,12	0,21
300 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 5.85% 07/07/2030	USD	260 691,22	227 467,86	0,21
200 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 6.125% 29/01/2026	USD	181 918,66	175 080,13	0,16
MONGOLIA			644 515,77	627 675,60	0,56
Government			644 515,77	627 675,60	0,56
350 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.625% 01/05/2023	USD	318 359,02	329 197,40	0,29
200 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 3.50% 07/07/2027	USD	163 465,33	153 065,20	0,14
200 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 4.45% 07/07/2031	USD	162 691,42	145 413,00	0,13
SRI LANKA			1 540 839,29	528 474,57	0,48
Government			1 540 839,29	528 474,57	0,48
420 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.20% 11/05/2027	USD	362 600,50	112 531,65	0,10
348 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.85% 14/03/2029	USD	324 334,13	93 240,51	0,08
320 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.55% 28/03/2030	USD	212 373,97	85 738,40	0,08
250 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.35% 28/06/2024	USD	177 930,59	66 983,12	0,06
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.825% 18/07/2026	USD	99 135,99	62 807,89	0,06
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.75% 18/04/2028	USD	178 036,70	53 586,50	0,05
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.85% 14/03/2024	USD	186 427,41	53 586,50	0,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BAHAMAS			540 119,40	491 621,49	0,44
Government			540 119,40	491 621,49	0,44
250 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.25% 25/01/2033	USD	208 110,96	193 292,99	0,17
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.625% 18/05/2034	USD	166 546,06	156 487,65	0,14
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.25% 25/01/2051	USD	165 462,38	141 840,85	0,13
HONG KONG			479 970,17	483 930,41	0,44
Raw materials			479 970,17	483 930,41	0,44
300 000,00	CNAC HK FINBRIDGE CO LTD 4.625% 14/03/2023	USD	282 991,04	289 319,46	0,26
200 000,00	CNAC HK FINBRIDGE CO LTD 4.875% 14/03/2025	USD	196 979,13	194 610,95	0,18
MOROCCO			628 592,77	453 249,84	0,41
Government			628 592,77	453 249,84	0,41
370 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.00% 15/12/2032	USD	307 567,18	242 431,51	0,22
380 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.00% 15/12/2050	USD	321 025,59	210 818,33	0,19
IVORY COAST			482 576,79	424 298,49	0,38
Government			482 576,79	424 298,49	0,38
325 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.375% 03/03/2028	USD	306 019,68	274 984,78	0,25
200 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	176 557,11	149 313,71	0,13
COSTA RICA			441 155,19	420 232,37	0,38
Government			441 155,19	420 232,37	0,38
295 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.00% 04/04/2044	USD	255 952,81	242 282,66	0,22
200 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 6.125% 19/02/2031	USD	185 202,38	177 949,71	0,16
TRINIDAD AND TOBAGO			427 154,18	415 431,20	0,37
Government			427 154,18	415 431,20	0,37
500 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.50% 26/06/2030	USD	427 154,18	415 431,20	0,37
IRAQ			364 497,66	402 102,45	0,36
Government			364 497,66	402 102,45	0,36
251 250,00	IRAQ INTERNATIONAL BOND 5.80% 15/01/2028	USD	201 791,81	215 663,58	0,19
200 000,00	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	162 705,85	186 438,87	0,17
EL SALVADOR			1 020 260,14	380 099,35	0,34
Government			1 020 260,14	380 099,35	0,34
315 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 9.50% 15/07/2052	USD	264 522,82	100 993,90	0,09
205 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	201 516,04	60 824,00	0,06
190 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.625% 28/02/2029	USD	124 866,44	59 440,32	0,05
180 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.65% 15/06/2035	USD	146 755,78	54 643,94	0,05
165 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 6.375% 18/01/2027	USD	129 170,00	52 901,57	0,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
84 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.25% 10/04/2032	USD	87 844,37	27 032,14	0,02
70 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 5.875% 30/01/2025	USD	65 584,69	24 263,48	0,02
CANADA			345 632,33	345 305,89	0,31
Energy			345 632,33	345 305,89	0,31
400 000,00	PETRONAS ENERGY CANADA LTD 2.112% 23/03/2028	USD	345 632,33	345 305,89	0,31
GABON			358 979,36	343 010,23	0,31
Government			358 979,36	343 010,23	0,31
250 000,00	GABON GOVERNMENT INTERNATIONAL BOND 6.625% 06/02/2031	USD	190 205,45	176 479,05	0,16
200 000,00	GABON GOVERNMENT INTERNATIONAL BOND 6.95% 16/06/2025	USD	168 773,91	166 531,18	0,15
ZAMBIA			229 807,49	289 047,81	0,26
Government			229 807,49	289 047,81	0,26
520 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.97% 30/07/2027	USD	229 807,49	289 047,81	0,26
ARMENIA			300 418,29	287 236,68	0,26
Government			300 418,29	287 236,68	0,26
305 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 7.15% 26/03/2025	USD	300 418,29	287 236,68	0,26
SENEGAL			349 575,65	264 814,22	0,24
Government			349 575,65	264 814,22	0,24
200 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.25% 23/05/2033	USD	173 715,75	143 478,90	0,13
200 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.75% 13/03/2048	USD	175 859,90	121 335,32	0,11
UZBEKISTAN			301 409,45	249 653,29	0,22
Government			301 409,45	249 653,29	0,22
300 000,00	REPUBLIC OF UZBEKISTAN BOND 5.375% 20/02/2029	USD	301 409,45	249 653,29	0,22
CAYMAN ISLANDS			239 615,94	244 210,27	0,22
Multi-Utilities			239 615,94	244 210,27	0,22
260 000,00	THREE GORGES FINANCE I CAYMAN ISLANDS LTD 3.15% 02/06/2026	USD	239 615,94	244 210,27	0,22
BOLIVIA			260 612,84	240 108,95	0,22
Government			260 612,84	240 108,95	0,22
325 000,00	BOLIVIA GOVERNMENT INTERNATIONAL BOND 4.50% 20/03/2028	USD	260 612,84	240 108,95	0,22
ETHIOPIA			278 810,58	175 894,67	0,16
Government			278 810,58	175 894,67	0,16
325 000,00	ETHIOPIA INTERNATIONAL BOND 6.625% 11/12/2024	USD	278 810,58	175 894,67	0,16
SERBIA			202 654,29	174 685,56	0,16
Government			202 654,29	174 685,56	0,16
250 000,00	SERBIA INTERNATIONAL BOND 2.125% 01/12/2030	USD	202 654,29	174 685,56	0,16

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NAMIBIA			174 765,13	165 957,26	0,15
Government			174 765,13	165 957,26	0,15
200 000,00	NAMIBIA INTERNATIONAL BOND 5.25% 29/10/2025	USD	174 765,13	165 957,26	0,15
GEORGIA			167 586,96	158 340,92	0,14
Government			167 586,96	158 340,92	0,14
200 000,00	GEORGIA GOVERNMENT INTERNATIONAL BOND 2.75% 22/04/2026	USD	167 586,96	158 340,92	0,14
TUNISIA			225 607,37	157 790,92	0,14
Finance			225 607,37	157 790,92	0,14
300 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.75% 30/01/2025	USD	225 607,37	157 790,92	0,14
UNITED STATES			152 694,15	137 022,35	0,12
Government			152 694,15	137 022,35	0,12
200 000,00	REPUBLIC OF UZBEKISTAN BOND 3.70% 25/11/2030	USD	152 694,15	137 022,35	0,12
LEBANON			1 189 727,15	131 855,62	0,12
Government			1 189 727,15	131 855,62	0,12
555 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.00% 27/01/2023	USD	359 569,65	34 274,42	0,03
450 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.25% 04/11/2024	USD	210 740,26	26 983,01	0,02
365 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.20% 26/02/2025	USD	188 368,58	21 668,00	0,02
365 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 03/11/2028	USD	172 111,51	21 558,90	0,02
315 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.85% 23/03/2027	USD	187 428,14	18 511,47	0,02
150 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.60% 27/11/2026	USD	71 509,01	8 859,82	0,01
HONDURAS			137 033,33	96 606,14	0,09
Government			137 033,33	96 606,14	0,09
150 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 5.625% 24/06/2030	USD	137 033,33	96 606,14	0,09
BELARUS			535 943,88	92 973,64	0,08
Government			535 943,88	92 973,64	0,08
300 000,00	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.875% 28/02/2023	USD	286 294,53	51 010,85	0,04
300 000,00	REPUBLIC OF BELARUS MINISTRY OF FINANCE 6.378% 24/02/2031	USD	249 649,35	41 962,79	0,04
IRELAND			177 532,25	29 690,57	0,03
Finance			177 532,25	29 690,57	0,03
200 000,00	GTLK EUROPE CAPITAL DAC 5.125% 31/05/2024	USD	177 532,25	29 690,57	0,03
Floating Rate Notes			20 346,92	6 114,21	0,00
RUSSIA			20 346,92	6 114,21	0,00
Government			20 346,92	6 114,21	0,00
21 450,00	RUSSIAN FOREIGN BOND - EUROBOND FRN 31/03/2030	USD	20 346,92	6 114,21	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			3 104 700,51	2 771 347,05	2,50
Ordinary Bonds			3 104 700,51	2 771 347,05	2,50
MALAYSIA			1 080 942,96	956 056,57	0,86
Energy			1 080 942,96	956 056,57	0,86
535 000,00	PETRONAS CAPITAL LTD 4.50% 18/03/2045	USD	564 748,60	491 445,75	0,44
275 000,00	PETRONAS CAPITAL LTD 3.50% 18/03/2025	USD	259 943,60	261 038,94	0,24
215 000,00	PETRONAS CAPITAL LTD 4.80% 21/04/2060	USD	256 250,76	203 571,88	0,18
MEXICO			523 623,37	427 354,29	0,39
Energy			523 623,37	427 354,29	0,39
130 000,00	PETROLEOS MEXICANOS 5.35% 12/02/2028	USD	111 277,63	98 110,87	0,09
140 000,00	PETROLEOS MEXICANOS 6.625% 15/06/2035	USD	127 549,09	91 496,49	0,08
130 000,00	PETROLEOS MEXICANOS 6.50% 02/06/2041	USD	93 097,56	77 469,04	0,07
70 000,00	PETROLEOS MEXICANOS 6.875% 04/08/2026	USD	67 991,18	59 758,96	0,06
100 000,00	PETROLEOS MEXICANOS 5.625% 23/01/2046	USD	64 564,74	54 510,03	0,05
80 000,00	PETROLEOS MEXICANOS 6.375% 23/01/2045	USD	59 143,17	46 008,90	0,04
BAHRAIN			376 953,47	385 432,15	0,35
Energy			376 953,47	385 432,15	0,35
400 000,00	OIL AND GAS HOLDING CO BSCC 7.50% 25/10/2027	USD	376 953,47	385 432,15	0,35
BRITISH VIRGIN ISLANDS			262 265,14	264 862,29	0,24
Energy			262 265,14	264 862,29	0,24
275 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 3.75% 12/09/2023	USD	262 265,14	264 862,29	0,24
PANAMA			271 429,17	225 853,72	0,20
Industries			271 429,17	225 853,72	0,20
300 000,00	AEROPUERTO INTERNACIONAL DE TOCUMEN SA 5.125% 11/08/2061	USD	271 429,17	225 853,72	0,20
SOUTH AFRICA			172 386,80	174 601,86	0,16
Multi-Utilities			172 386,80	174 601,86	0,16
200 000,00	ESKOM HOLDINGS SOC LTD 6.75% 06/08/2023	USD	172 386,80	174 601,86	0,16
CHILE			222 662,70	169 459,34	0,15
Industries			222 662,70	169 459,34	0,15
210 000,00	EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 5.00% 25/01/2047	USD	222 662,70	169 459,34	0,15
KAZAKHSTAN			194 436,90	167 726,83	0,15
Multi-Utilities			194 436,90	167 726,83	0,15
200 000,00	KAZTRANS GAS JSC 4.375% 26/09/2027	USD	194 436,90	167 726,83	0,15
Total Portfolio			131 010 857,75	109 142 510,30	98,19

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						1 218,07	200 885,41
Unrealised profit on future contracts and commitment						1 218,07	200 885,41
200 000	(1)	Sale	US 2YR NOTE (CBT)	30/09/2022	USD	1 218,07	200 885,41

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets HC LTE

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(263 188,57)
Unrealised profit on forward foreign exchange contracts					3 287,37
15/07/2022	475 386,02	USD	451 140,38	EUR	3 287,37
Unrealised loss on forward foreign exchange contracts					(266 475,94)
15/07/2022	20 180 776,55	EUR	21 387 970,42	USD	(264 265,70)
15/07/2022	672 743,13	USD	645 294,25	EUR	(2 210,24)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets LC LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	382 529 570,63	
Banks	(Note 3)	1 132 507,47	
Other interest receivable		8 614 989,04	
Receivable on subscriptions		488 774,00	
Other assets	(Note 10)	4 081,29	
Total assets		392 769 922,43	
Liabilities			
Bank overdrafts	(Note 3)	(4 112 307,62)	
Payable on redemptions		(63 255,72)	
Other liabilities		(136 879,35)	
Total liabilities		(4 312 442,69)	
Total net assets		388 457 479,74	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	86,87	4 471 927,001

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets LC LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	412 374 926,73
Net income from investments	(Note 2)	12 623 919,68
Other income		639,30
Total income		12 624 558,98
Management fee	(Note 6)	(645 928,70)
Depository fee	(Note 8)	(40 247,26)
Subscription tax	(Note 4)	(20 877,36)
Other charges and taxes	(Notes 5, 8)	(158 245,27)
Total expenses		(865 298,59)
Net investment income / (loss)		11 759 260,39
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(6 255 694,24)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(35 481 665,16)
- foreign currencies	(Note 2)	581 638,94
Net result of operations for the period		(29 396 460,07)
Subscriptions for the period		210 091 134,06
Redemptions for the period		(204 612 120,98)
Net assets at the end of the period		388 457 479,74

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets LC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			452 052 433,41	382 529 570,63	98,48
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			436 176 244,33	366 871 009,23	94,45
Ordinary Bonds			413 703 321,38	343 917 808,41	88,54
CHINA			35 303 699,51	40 005 181,32	10,30
Government			35 303 699,51	40 005 181,32	10,30
12 090 000,00	CHINA GOVERNMENT BOND 3.02% 27/05/2031	CNY	1 679 300,41	1 745 627,88	0,45
11 030 000,00	CHINA GOVERNMENT BOND 3.81% 14/09/2050	CNY	1 454 710,60	1 702 750,01	0,44
11 590 000,00	CHINA GOVERNMENT BOND 2.85% 04/06/2027	CNY	1 503 787,50	1 671 695,07	0,43
11 380 000,00	CHINA GOVERNMENT BOND 3.25% 06/06/2026	CNY	1 478 719,24	1 669 792,76	0,43
11 230 000,00	CHINA GOVERNMENT BOND 3.27% 19/11/2030	CNY	1 444 251,12	1 653 073,53	0,43
11 330 000,00	CHINA GOVERNMENT BOND 2.68% 21/05/2030	CNY	1 383 767,65	1 595 586,05	0,41
10 820 000,00	CHINA GOVERNMENT BOND 3.02% 22/10/2025	CNY	1 398 098,26	1 571 943,29	0,40
10 980 000,00	CHINA GOVERNMENT BOND 1.99% 09/04/2025	CNY	1 303 923,51	1 550 085,92	0,40
10 480 000,00	CHINA GOVERNMENT BOND 3.28% 03/12/2027	CNY	1 347 239,53	1 544 581,24	0,40
10 560 000,00	CHINA GOVERNMENT BOND 3.03% 11/03/2026	CNY	1 429 092,04	1 535 380,36	0,39
10 440 000,00	CHINA GOVERNMENT BOND 2.88% 05/11/2023	CNY	1 329 001,20	1 506 248,08	0,39
10 250 000,00	CHINA GOVERNMENT BOND 3.12% 05/12/2026	CNY	1 309 698,49	1 497 172,16	0,38
10 220 000,00	CHINA GOVERNMENT BOND 3.01% 13/05/2028	CNY	1 398 266,19	1 480 249,86	0,38
9 660 000,00	CHINA GOVERNMENT BOND 3.29% 23/05/2029	CNY	1 239 558,45	1 424 805,98	0,37
9 930 000,00	CHINA GOVERNMENT BOND 2.47% 02/09/2024	CNY	1 399 645,12	1 423 415,29	0,37
9 300 000,00	CHINA GOVERNMENT BOND 3.19% 11/04/2024	CNY	1 200 872,31	1 351 521,13	0,35
9 330 000,00	CHINA GOVERNMENT BOND 2.84% 08/04/2024	CNY	1 303 633,22	1 347 282,04	0,35
9 150 000,00	CHINA GOVERNMENT BOND 2.69% 12/08/2026	CNY	1 277 237,27	1 312 472,79	0,34
8 550 000,00	CHINA GOVERNMENT BOND 2.36% 02/07/2023	CNY	1 072 043,76	1 225 827,11	0,32
8 330 000,00	CHINA GOVERNMENT BOND 2.91% 14/10/2028	CNY	1 180 009,62	1 197 657,69	0,31
7 870 000,00	CHINA GOVERNMENT BOND 3.13% 21/11/2029	CNY	994 386,21	1 145 317,46	0,29
7 620 000,00	CHINA GOVERNMENT BOND 2.94% 17/10/2024	CNY	967 546,52	1 104 046,93	0,28
6 800 000,00	CHINA GOVERNMENT BOND 3.72% 12/04/2051	CNY	1 009 396,33	1 037 898,11	0,27
7 060 000,00	CHINA GOVERNMENT BOND 3.22% 06/12/2025	CNY	946 433,64	1 032 846,60	0,27
6 800 000,00	CHINA GOVERNMENT BOND 2.89% 18/11/2031	CNY	963 715,75	972 404,62	0,25
6 100 000,00	CHINA GOVERNMENT BOND 3.25% 22/11/2028	CNY	781 779,65	895 429,01	0,23
5 570 000,00	CHINA GOVERNMENT BOND 3.29% 18/10/2023	CNY	715 040,53	808 689,26	0,21
4 700 000,00	CHINA GOVERNMENT BOND 2.80% 24/03/2029	CNY	93 546,15	671 091,04	0,17
4 300 000,00	CHINA GOVERNMENT BOND 2.75% 17/02/2032	CNY	336 962,08	608 650,36	0,16
3 450 000,00	CHINA GOVERNMENT BOND 2.37% 20/01/2027	CNY	438 176,54	487 453,50	0,12
2 540 000,00	CHINA GOVERNMENT BOND 2.26% 24/02/2025	CNY	132 328,46	361 597,44	0,09
2 270 000,00	CHINA GOVERNMENT BOND 3.53% 18/10/2051	CNY	261 079,62	336 333,78	0,09
2 250 000,00	CHINA GOVERNMENT BOND 2.48% 15/04/2027	CNY	316 951,78	319 503,40	0,08
1 210 000,00	CHINA GOVERNMENT BOND 2.37% 20/01/2027	CNY	169 262,07	170 961,95	0,04
300 000,00	CHINA GOVERNMENT BOND 3.72% 12/04/2051	CNY	44 238,69	45 789,62	0,01
INDONESIA			37 098 859,07	38 041 965,61	9,79
Government			37 098 859,07	38 041 965,61	9,79
37 790 000 000,00	INDONESIA TREASURY BOND 7.00% 15/09/2030	IDR	2 379 790,65	2 408 190,24	0,62
35 085 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2024	IDR	2 306 144,62	2 374 354,04	0,61
35 955 000 000,00	INDONESIA TREASURY BOND 6.50% 15/06/2025	IDR	2 266 127,20	2 369 745,09	0,61
36 125 000 000,00	INDONESIA TREASURY BOND 6.50% 15/02/2031	IDR	2 186 963,94	2 218 585,73	0,57
30 463 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	2 031 433,90	2 085 034,57	0,54
26 802 000 000,00	INDONESIA TREASURY BOND 8.375% 15/09/2026	IDR	1 810 894,81	1 862 852,60	0,48
27 665 000 000,00	INDONESIA TREASURY BOND 5.50% 15/04/2026	IDR	1 653 852,03	1 746 093,83	0,45
26 495 000 000,00	INDONESIA TREASURY BOND 7.50% 15/04/2040	IDR	1 587 596,46	1 696 915,49	0,44
25 075 000 000,00	INDONESIA TREASURY BOND 5.625% 15/05/2023	IDR	1 556 103,89	1 628 509,19	0,42
26 820 000 000,00	INDONESIA TREASURY BOND 6.375% 15/04/2032	IDR	1 643 619,31	1 625 601,73	0,42
22 805 000 000,00	INDONESIA TREASURY BOND 7.00% 15/05/2027	IDR	1 426 420,92	1 508 171,35	0,39
22 900 000 000,00	INDONESIA TREASURY BOND 7.50% 15/06/2035	IDR	1 444 541,53	1 479 165,77	0,38

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Eurizon Fund - Bond Emerging Markets LC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
20 840 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2029	IDR	1 403 811,07	1 425 051,99	0,37
22 035 000 000,00	INDONESIA TREASURY BOND 6.125% 15/05/2028	IDR	1 323 364,96	1 381 556,62	0,36
20 110 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2036	IDR	1 342 438,20	1 365 450,09	0,35
17 800 000 000,00	INDONESIA TREASURY BOND 9.00% 15/03/2029	IDR	1 220 025,66	1 261 747,52	0,32
17 500 000 000,00	INDONESIA TREASURY BOND 8.125% 15/05/2024	IDR	1 171 247,46	1 184 300,86	0,30
16 646 000 000,00	INDONESIA TREASURY BOND 8.75% 15/05/2031	IDR	1 164 561,19	1 163 380,31	0,30
18 050 000 000,00	INDONESIA TREASURY BOND 5.125% 15/04/2027	IDR	1 096 964,57	1 113 160,94	0,29
18 275 000 000,00	INDONESIA TREASURY BOND 6.625% 15/05/2033	IDR	1 077 521,11	1 104 155,89	0,28
14 275 000 000,00	INDONESIA TREASURY BOND 7.50% 15/05/2038	IDR	883 271,77	905 100,09	0,23
11 425 000 000,00	INDONESIA TREASURY BOND 8.375% 15/04/2039	IDR	782 000,49	782 348,86	0,20
11 770 000 000,00	INDONESIA TREASURY BOND 7.50% 15/08/2032	IDR	746 933,34	761 386,03	0,20
10 550 000 000,00	INDONESIA TREASURY BOND 8.25% 15/06/2032	IDR	693 967,43	716 335,08	0,18
9 130 000 000,00	INDONESIA TREASURY BOND 11.00% 15/09/2025	IDR	665 698,02	672 677,43	0,17
11 125 000 000,00	INDONESIA TREASURY BOND 6.25% 15/06/2036	IDR	661 717,02	641 802,62	0,17
6 775 000 000,00	INDONESIA TREASURY BOND 10.50% 15/08/2030	IDR	526 549,82	516 566,58	0,13
600 000 000,00	INDONESIA TREASURY BOND 9.50% 15/07/2031	IDR	45 297,70	43 725,07	0,01
MEXICO			38 154 158,43	37 888 184,43	9,75
Government			38 154 158,43	37 888 184,43	9,75
111 480 000,00	MEXICAN BONOS 5.75% 05/03/2026	MXN	4 584 580,58	4 700 553,16	1,21
91 960 000,00	MEXICAN BONOS 7.75% 29/05/2031	MXN	4 127 417,73	4 020 548,31	1,03
84 325 100,00	MEXICAN BONOS 7.50% 03/06/2027	MXN	3 775 175,48	3 737 967,90	0,96
80 700 000,00	MEXICAN BONOS 8.00% 05/09/2024	MXN	3 674 086,07	3 723 139,05	0,96
71 890 000,00	MEXICAN BONOS 8.50% 31/05/2029	MXN	3 437 252,43	3 312 424,48	0,85
64 300 000,00	MEXICAN BONOS 10.00% 05/12/2024	MXN	3 040 808,51	3 090 358,99	0,80
59 500 000,00	MEXICAN BONOS 8.00% 07/12/2023	MXN	2 694 349,79	2 769 748,01	0,71
62 950 000,00	MEXICAN BONOS 8.00% 07/11/2047	MXN	2 765 248,44	2 664 545,18	0,69
58 140 000,00	MEXICAN BONOS 8.50% 18/11/2038	MXN	2 746 584,76	2 619 440,64	0,67
55 216 800,00	MEXICAN BONOS 7.75% 13/11/2042	MXN	2 446 224,31	2 293 857,09	0,59
32 550 000,00	MEXICAN BONOS 6.75% 09/03/2023	MXN	1 380 284,68	1 517 144,07	0,39
23 100 000,00	MEXICAN BONOS 5.50% 04/03/2027	MXN	897 217,73	940 129,66	0,24
21 700 000,00	MEXICAN BONOS 7.75% 23/11/2034	MXN	1 005 083,98	930 412,15	0,24
17 990 400,00	MEXICAN BONOS 10.00% 20/11/2036	MXN	963 636,46	921 152,78	0,24
15 200 000,00	MEXICO BONOS 5.00% 06/03/2025	MXN	616 207,48	646 762,96	0,17
THAILAND			41 101 436,27	36 289 460,04	9,34
Government			41 101 436,27	36 289 460,04	9,34
84 225 000,00	THAILAND GOVERNMENT BOND 3.775% 25/06/2032	THB	2 909 981,63	2 460 489,14	0,63
93 195 000,00	THAILAND GOVERNMENT BOND 3.30% 17/06/2038	THB	3 212 632,75	2 422 629,26	0,62
74 590 000,00	THAILAND GOVERNMENT BOND 4.875% 22/06/2029	THB	2 702 042,12	2 290 881,37	0,59
87 300 000,00	THAILAND GOVERNMENT BOND 2.00% 17/12/2031	THB	2 299 694,38	2 209 566,30	0,57
82 050 000,00	THAILAND GOVERNMENT BOND 1.45% 17/12/2024	THB	2 350 241,73	2 198 063,48	0,57
81 280 000,00	THAILAND GOVERNMENT BOND 2.125% 17/12/2026	THB	2 387 456,90	2 178 141,48	0,56
80 300 000,00	THAILAND GOVERNMENT BOND 0.75% 17/06/2024	THB	2 160 198,01	2 132 966,78	0,55
80 050 000,00	THAILAND GOVERNMENT BOND 0.95% 17/06/2025	THB	2 177 544,22	2 099 872,13	0,54
69 580 000,00	THAILAND GOVERNMENT BOND 3.85% 12/12/2025	THB	2 232 358,09	1 988 605,99	0,51
66 500 000,00	THAILAND GOVERNMENT BOND 3.65% 20/06/2031	THB	2 229 730,51	1 918 796,11	0,49
68 050 000,00	THAILAND GOVERNMENT BOND 2.875% 17/12/2028	THB	2 125 579,01	1 863 788,58	0,48
66 588 000,00	THAILAND GOVERNMENT BOND 3.40% 17/06/2036	THB	2 239 000,17	1 783 655,28	0,46
64 525 000,00	THAILAND GOVERNMENT BOND 2.40% 17/12/2023	THB	1 895 722,73	1 771 340,03	0,46
69 700 000,00	THAILAND GOVERNMENT BOND 1.60% 17/12/2029	THB	1 955 600,95	1 741 009,67	0,45
73 850 000,00	THAILAND GOVERNMENT BOND 1.585% 17/12/2035	THB	1 777 711,21	1 617 557,88	0,42
56 100 000,00	THAILAND GOVERNMENT BOND 3.625% 16/06/2023	THB	1 686 772,40	1 553 603,46	0,40
52 700 000,00	THAILAND GOVERNMENT BOND 0.75% 17/09/2024	THB	1 409 112,50	1 395 455,93	0,36
55 050 000,00	THAILAND GOVERNMENT BOND 2.00% 17/06/2042	THB	1 279 454,81	1 123 687,73	0,29
37 600 000,00	THAILAND GOVERNMENT BOND 1.60% 17/06/2035	THB	1 016 117,81	831 394,51	0,21
32 000 000,00	THAILAND GOVERNMENT BOND 2.875% 17/06/2046	THB	1 054 484,34	707 954,93	0,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets LC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SOUTH AFRICA			37 089 877,16	36 175 240,24	9,31
Government			37 089 877,16	36 175 240,24	9,31
108 040 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.50% 21/12/2026	ZAR	6 764 176,04	6 679 750,61	1,72
94 800 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.00% 31/01/2030	ZAR	4 916 844,38	4 811 009,21	1,24
100 335 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 28/02/2048	ZAR	4 596 045,33	4 514 747,37	1,16
73 135 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.25% 31/03/2032	ZAR	3 685 565,69	3 576 354,88	0,92
65 315 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.875% 28/02/2035	ZAR	3 177 578,76	3 196 824,11	0,82
68 305 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.50% 31/01/2037	ZAR	3 279 621,74	3 152 327,71	0,81
59 995 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 31/01/2044	ZAR	2 942 249,10	2 718 424,34	0,70
49 280 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 9.00% 31/01/2040	ZAR	2 334 392,31	2 319 970,60	0,60
42 325 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.00% 28/02/2031	ZAR	1 979 170,82	1 943 589,10	0,50
19 905 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.75% 28/02/2023	ZAR	1 143 685,20	1 170 916,80	0,30
30 060 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.25% 31/03/2036	ZAR	1 282 129,45	1 139 536,24	0,29
26 555 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.50% 28/02/2041	ZAR	988 418,34	951 789,27	0,25
POLAND			34 621 823,28	26 791 480,26	6,90
Government			34 621 823,28	26 791 480,26	6,90
15 790 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2026	PLN	3 764 409,36	2 801 875,08	0,72
17 035 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/10/2029	PLN	4 089 111,48	2 785 656,00	0,72
12 885 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 3.25% 25/07/2025	PLN	3 108 748,05	2 441 830,25	0,63
11 700 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.25% 25/10/2024	PLN	2 724 434,26	2 219 676,04	0,57
10 303 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/01/2023	PLN	2 387 960,43	2 139 366,22	0,55
12 265 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/04/2028	PLN	2 982 620,91	2 094 126,79	0,54
10 730 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/04/2024	PLN	2 527 542,79	2 093 910,93	0,54
11 215 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2027	PLN	2 663 139,51	1 913 465,80	0,49
11 545 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 0.25% 25/10/2026	PLN	2 256 114,10	1 839 217,71	0,47
8 945 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 4.00% 25/10/2023	PLN	2 203 334,21	1 826 040,02	0,47
9 705 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 0.75% 25/04/2025	PLN	2 136 703,27	1 739 521,48	0,45
11 360 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 1.25% 25/10/2030	PLN	2 340 524,25	1 586 711,71	0,41
3 790 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 3.75% 25/05/2027	PLN	704 121,02	692 107,27	0,18
4 520 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 1.75% 25/04/2032	PLN	733 059,64	617 974,96	0,16
MALAYSIA			26 183 095,88	25 441 077,54	6,55
Government			26 183 095,88	25 441 077,54	6,55
15 249 000,00	MALAYSIA GOVERNMENT BOND 3.733% 15/06/2028	MYR	3 327 928,26	3 228 294,13	0,83
12 558 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	2 749 255,52	2 745 806,90	0,71
12 800 000,00	MALAYSIA GOVERNMENT BOND 3.885% 15/08/2029	MYR	2 853 628,63	2 715 383,62	0,70
12 045 000,00	MALAYSIA GOVERNMENT BOND 3.899% 16/11/2027	MYR	2 656 128,65	2 587 893,84	0,67
10 997 000,00	MALAYSIA GOVERNMENT BOND 3.90% 30/11/2026	MYR	2 411 583,87	2 381 821,57	0,61
10 740 000,00	MALAYSIA GOVERNMENT BOND 3.828% 05/07/2034	MYR	2 297 816,33	2 154 843,11	0,55
10 510 000,00	MALAYSIA GOVERNMENT BOND 3.757% 22/05/2040	MYR	2 109 846,02	1 983 246,79	0,51
7 913 000,00	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	1 747 433,52	1 746 491,91	0,45
7 225 000,00	MALAYSIA GOVERNMENT BOND 4.254% 31/05/2035	MYR	1 562 225,47	1 500 563,05	0,39
6 600 000,00	MALAYSIA GOVERNMENT BOND 4.762% 07/04/2037	MYR	1 539 399,96	1 448 819,49	0,37
6 150 000,00	MALAYSIA GOVERNMENT BOND 4.059% 30/09/2024	MYR	1 354 676,95	1 356 042,44	0,35
4 590 000,00	MALAYSIA GOVERNMENT BOND 3.757% 20/04/2023	MYR	985 575,13	1 001 661,11	0,26

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Eurizon Fund - Bond Emerging Markets LC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 045 000,00	MALAYSIA GOVERNMENT BOND 3.882% 14/03/2025	MYR	445 357,09	448 049,09	0,11
660 000,00	MALAYSIA GOVERNMENT BOND 4.696% 15/10/2042	MYR	142 240,48	142 160,49	0,04
CZECH REPUBLIC			20 005 363,82	17 084 553,22	4,40
Government			20 005 363,82	17 084 553,22	4,40
42 760 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.75% 23/07/2029	CZK	1 803 283,98	1 504 392,00	0,39
40 510 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.40% 17/09/2025	CZK	1 647 159,14	1 484 296,61	0,38
43 580 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.00% 26/06/2026	CZK	1 650 334,72	1 481 319,99	0,38
41 390 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.50% 25/08/2028	CZK	1 727 993,96	1 439 258,52	0,37
43 170 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.00% 13/10/2033	CZK	1 720 423,05	1 322 622,76	0,34
36 130 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.25% 14/02/2025	CZK	1 392 484,59	1 293 123,98	0,33
39 480 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.25% 10/02/2027	CZK	1 428 937,70	1 266 678,20	0,33
33 710 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.45% 25/10/2023	CZK	1 277 566,43	1 259 789,47	0,32
39 860 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.95% 15/05/2030	CZK	1 465 319,82	1 196 903,79	0,31
36 200 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.20% 13/03/2031	CZK	1 352 150,60	1 083 197,38	0,28
25 040 000,00	CZECH REPUBLIC GOVERNMENT BOND 5.70% 25/05/2024	CZK	1 120 576,83	1 001 579,71	0,26
32 420 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.75% 23/06/2032	CZK	1 196 345,91	996 290,26	0,26
22 200 000,00	CZECH REPUBLIC GOVERNMENT BOND 4.20% 04/12/2036	CZK	1 108 028,32	837 861,37	0,22
19 650 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.05% 29/11/2029	CZK	642 154,69	556 230,30	0,14
14 700 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.50% 24/04/2040	CZK	472 604,08	361 008,88	0,09
COLOMBIA			21 208 830,99	16 057 009,51	4,14
Government			21 208 830,99	16 057 009,51	4,14
9 667 000 000,00	COLOMBIAN TES 7.50% 26/08/2026	COP	2 529 945,73	1 977 745,26	0,51
10 979 000 000,00	COLOMBIAN TES 6.00% 28/04/2028	COP	2 603 911,93	1 976 195,08	0,51
8 305 000 000,00	COLOMBIAN TES 10.00% 24/07/2024	COP	2 287 219,32	1 904 478,16	0,49
9 670 000 000,00	COLOMBIAN TES 7.00% 30/06/2032	COP	2 385 050,67	1 639 570,59	0,42
9 653 000 000,00	COLOMBIAN TES 7.25% 18/10/2034	COP	2 408 792,00	1 597 723,14	0,41
7 438 000 000,00	COLOMBIAN TES 7.75% 18/09/2030	COP	1 935 347,67	1 378 900,78	0,35
6 745 000 000,00	COLOMBIAN TES 6.25% 26/11/2025	COP	1 664 228,41	1 359 939,82	0,35
6 995 000 000,00	COLOMBIAN TES 5.75% 03/11/2027	COP	1 637 107,11	1 268 490,71	0,33
6 270 000 000,00	COLOMBIAN TES 7.00% 26/03/2031	COP	1 329 317,84	1 091 573,03	0,28
5 830 000 000,00	COLOMBIAN TES 7.25% 26/10/2050	COP	1 186 373,03	844 141,01	0,22
4 160 000 000,00	COLOMBIAN TES 6.25% 09/07/2036	COP	769 628,70	605 770,35	0,16
2 250 000 000,00	COLOMBIA TES 9.25% 28/05/2042	COP	471 908,58	412 481,58	0,11
BRAZIL			17 435 723,37	15 899 200,75	4,09
Government			17 435 723,37	15 899 200,75	4,09
25 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2023	BRL	4 657 170,62	4 493 991,24	1,16
23 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2027	BRL	4 277 598,61	3 819 406,70	0,98
21 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2025	BRL	3 915 944,62	3 619 948,35	0,93
16 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2029	BRL	3 078 980,67	2 564 366,56	0,66
8 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2031	BRL	1 334 903,56	1 248 839,16	0,32
1 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2033	BRL	171 125,29	152 648,74	0,04
ROMANIA			13 869 004,21	11 543 721,81	2,97
Government			13 869 004,21	11 543 721,81	2,97
4 125 000,00	ROMANIA GOVERNMENT BOND 3.25% 29/04/2024	RON	849 999,47	760 075,87	0,20
3 825 000,00	ROMANIA GOVERNMENT BOND 4.00% 25/10/2023	RON	805 826,51	729 588,82	0,19
3 840 000,00	ROMANIA GOVERNMENT BOND 4.50% 17/06/2024	RON	825 452,21	719 384,70	0,18
3 630 000,00	ROMANIA GOVERNMENT BOND 5.85% 26/04/2023	RON	790 309,88	718 247,74	0,18
3 700 000,00	ROMANIA GOVERNMENT BOND 4.40% 25/09/2023	RON	784 056,56	711 782,44	0,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets LC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 980 000,00	ROMANIA GOVERNMENT BOND 3.65% 28/07/2025	RON	834 058,20	699 520,16	0,18
3 830 000,00	ROMANIA GOVERNMENT BOND 5.80% 26/07/2027	RON	870 649,94	683 891,81	0,18
3 515 000,00	ROMANIA GOVERNMENT BOND 4.25% 28/06/2023	RON	738 838,36	682 283,20	0,18
3 770 000,00	ROMANIA GOVERNMENT BOND 3.70% 25/11/2024	RON	783 893,74	681 683,76	0,18
3 770 000,00	ROMANIA GOVERNMENT BOND 4.85% 22/04/2026	RON	829 949,34	669 847,48	0,17
3 990 000,00	ROMANIA GOVERNMENT BOND 5.00% 12/02/2029	RON	872 487,92	659 429,69	0,17
3 575 000,00	ROMANIA GOVERNMENT BOND 4.75% 24/02/2025	RON	770 787,45	656 846,08	0,17
3 950 000,00	ROMANIA GOVERNMENT BOND 4.15% 26/01/2028	RON	838 011,26	641 339,77	0,16
3 610 000,00	ROMANIA GOVERNMENT BOND 3.25% 24/06/2026	RON	700 953,98	599 987,63	0,15
4 240 000,00	ROMANIA GOVERNMENT BOND 3.65% 24/09/2031	RON	836 765,83	588 873,43	0,15
3 800 000,00	ROMANIA GOVERNMENT BOND 4.15% 24/10/2030	RON	746 726,86	564 546,34	0,15
2 740 000,00	ROMANIA GOVERNMENT BOND 2.50% 25/10/2027	RON	477 218,60	411 598,75	0,11
2 580 000,00	ROMANIA GOVERNMENT BOND 4.75% 11/10/2034	RON	513 018,10	364 794,14	0,09
HUNGARY			16 518 841,19	11 194 779,96	2,88
Government			16 518 841,19	11 194 779,96	2,88
402 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.50% 24/06/2025	HUF	1 330 075,48	938 867,92	0,24
455 100 000,00	HUNGARY GOVERNMENT BOND 1.00% 26/11/2025	HUF	1 212 209,96	904 665,95	0,23
510 400 000,00	HUNGARY GOVERNMENT BOND 3.25% 22/10/2031	HUF	1 527 408,64	898 155,56	0,23
424 900 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.50% 22/04/2026	HUF	1 158 272,52	837 961,83	0,22
373 100 000,00	HUNGARY GOVERNMENT BOND 2.50% 24/10/2024	HUF	1 118 758,93	828 565,22	0,21
421 850 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 3.00% 27/10/2027	HUF	1 298 956,67	827 800,49	0,21
316 800 000,00	HUNGARY GOVERNMENT BOND 6.00% 24/11/2023	HUF	1 007 901,18	780 039,86	0,20
393 200 000,00	HUNGARY GOVERNMENT BOND 3.00% 21/08/2030	HUF	1 197 187,98	700 390,29	0,18
327 500 000,00	HUNGARY GOVERNMENT BOND 2.75% 22/12/2026	HUF	987 432,76	656 498,06	0,17
430 750 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 2.25% 20/04/2033	HUF	1 018 481,78	651 846,05	0,17
264 650 000,00	HUNGARY GOVERNMENT BOND 3.00% 26/06/2024	HUF	794 260,49	605 468,83	0,16
306 450 000,00	HUNGARY GOVERNMENT BOND 2.00% 23/05/2029	HUF	728 721,47	531 477,86	0,14
222 750 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 6.75% 22/10/2028	HUF	846 885,31	521 053,34	0,13
249 100 000,00	HUNGARY GOVERNMENT BOND 1.50% 26/08/2026	HUF	643 317,22	480 556,02	0,12
293 300 000,00	HUNGARY GOVERNMENT BOND 3.00% 27/10/2038	HUF	770 349,37	411 772,39	0,11
92 980 000,00	HUNGARY GOVERNMENT BOND 1.50% 23/08/2023	HUF	256 204,91	219 598,14	0,06
153 200 000,00	HUNGARY GOVERNMENT BOND 3.00% 25/04/2041	HUF	335 229,56	204 946,84	0,05
135 250 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 2.25% 22/06/2034	HUF	287 186,96	195 115,31	0,05
PERU			11 076 064,31	9 120 480,95	2,35
Government			11 076 064,31	9 120 480,95	2,35
5 573 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.94% 12/02/2029	PEN	1 549 529,38	1 280 540,27	0,33
5 270 000,00	PERU GOVERNMENT BOND 6.35% 12/08/2028	PEN	1 509 213,12	1 250 162,44	0,32
5 135 000,00	PERU GOVERNMENT BOND 6.95% 12/08/2031	PEN	1 518 491,59	1 227 319,94	0,32
5 297 000,00	PERU GOVERNMENT BOND 6.15% 12/08/2032	PEN	1 447 438,47	1 179 245,92	0,30
5 085 000,00	PERU GOVERNMENT BOND 6.90% 12/08/2037	PEN	1 518 471,07	1 159 717,78	0,30
4 269 000,00	PERU GOVERNMENT BOND 8.20% 12/08/2026	PEN	1 334 853,41	1 122 508,13	0,29
3 945 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.40% 12/08/2034	PEN	1 021 948,63	800 613,88	0,21
2 235 000,00	PERU GOVERNMENT BOND 5.70% 12/08/2024	PEN	576 656,20	558 753,70	0,14
2 865 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.35% 12/08/2040	PEN	599 462,44	541 618,89	0,14

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Eurizon Fund - Bond Emerging Markets LC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CHILE			10 811 477,89	8 081 551,85	2,08
Government			10 811 477,89	8 081 551,85	2,08
1 895 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 2.50% 01/03/2025	CLP	2 170 223,66	1 766 248,42	0,45
1 440 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 5.00% 01/03/2035	CLP	1 923 453,27	1 323 774,16	0,34
1 330 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.70% 01/09/2030	CLP	1 686 260,48	1 241 406,38	0,32
1 235 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.50% 01/03/2026	CLP	1 566 073,19	1 205 888,49	0,31
1 165 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 6.00% 01/01/2043	CLP	1 781 986,24	1 146 550,57	0,30
620 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.00% 01/03/2023	CLP	746 557,37	621 025,70	0,16
530 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 5.00% 01/10/2028	CLP	580 322,66	508 142,24	0,13
330 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 2.30% 01/10/2028	CLP	356 601,02	268 515,89	0,07
EGYPT			6 924 568,59	6 026 700,58	1,55
Government			6 924 568,59	6 026 700,58	1,55
18 450 000,00	EGYPT GOVERNMENT BOND 14.369% 20/10/2025	EGP	1 052 837,98	920 864,62	0,24
18 150 000,00	EGYPT GOVERNMENT BOND 14.06% 12/01/2026	EGP	1 018 086,83	897 880,65	0,23
16 850 000,00	EGYPT GOVERNMENT BOND 14.483% 06/04/2026	EGP	962 375,39	842 052,70	0,22
16 300 000,00	EGYPT GOVERNMENT BOND 14.531% 14/09/2024	EGP	930 018,64	821 130,32	0,21
10 500 000,00	EGYPT GOVERNMENT BOND 14.556% 13/10/2027	EGP	602 498,86	516 201,53	0,13
10 350 000,00	EGYPT GOVERNMENT BOND 14.292% 05/01/2028	EGP	584 189,77	503 655,87	0,13
6 900 000,00	EGYPT GOVERNMENT BOND 14.35% 10/09/2024	EGP	393 728,46	346 737,16	0,09
6 800 000,00	EGYPT GOVERNMENT BOND 14.664% 06/10/2030	EGP	386 161,92	321 331,14	0,08
5 800 000,00	EGYPT GOVERNMENT BOND 16.10% 07/05/2029	EGP	345 808,48	297 369,98	0,08
5 700 000,00	EGYPT GOVERNMENT BOND 14.563% 06/07/2026	EGP	325 917,06	285 464,56	0,07
5 750 000,00	EGYPT GOVERNMENT BOND 14.40% 10/09/2029	EGP	322 945,20	274 012,05	0,07
RUSSIA			37 233 065,91	4 047 437,20	1,04
Government			37 233 065,91	4 047 437,20	1,04
192 500 000,00	RUSSIAN FEDERAL BOND - OFZ 5.70% 17/05/2028	RUB	1 996 217,32	251 979,00	0,06
191 250 000,00	RUSSIAN FEDERAL BOND - OFZ 4.50% 16/07/2025	RUB	2 021 057,28	250 342,77	0,06
174 200 000,00	RUSSIAN FEDERAL BOND - OFZ 7.15% 12/11/2025	RUB	2 268 101,86	228 024,63	0,06
173 700 000,00	RUSSIAN FEDERAL BOND - OFZ 6.00% 06/10/2027	RUB	1 938 717,88	227 370,14	0,06
173 275 000,00	RUSSIAN FEDERAL BOND - OFZ 7.65% 10/04/2030	RUB	2 259 054,57	226 813,82	0,06
168 650 000,00	RUSSIAN FEDERAL BOND - OFZ 6.90% 23/07/2031	RUB	1 840 536,86	220 759,78	0,06
162 750 000,00	RUSSIAN FEDERAL BOND - OFZ 6.10% 18/07/2035	RUB	1 615 324,49	213 036,79	0,05
154 900 000,00	RUSSIAN FEDERAL BOND - OFZ 7.40% 17/07/2024	RUB	1 981 520,52	202 761,28	0,05
142 950 000,00	RUSSIAN FEDERAL BOND - OFZ 7.25% 10/05/2034	RUB	1 813 919,62	187 118,95	0,05
138 225 000,00	RUSSIAN FEDERAL BOND - OFZ 7.75% 16/09/2026	RUB	1 752 259,38	180 934,01	0,05
136 750 000,00	RUSSIAN FEDERAL BOND - OFZ 8.15% 03/02/2027	RUB	1 853 069,77	179 003,26	0,05
136 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.10% 16/10/2024	RUB	1 765 292,39	178 021,53	0,05
135 925 000,00	RUSSIAN FEDERAL BOND - OFZ 7.95% 07/10/2026	RUB	1 731 105,60	177 923,35	0,05
135 350 000,00	RUSSIAN FEDERAL BOND - OFZ 7.05% 19/01/2028	RUB	1 688 914,72	177 170,69	0,05
135 150 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 23/03/2033	RUB	1 836 509,27	176 908,89	0,05
134 400 000,00	RUSSIAN FEDERAL BOND - OFZ 7.40% 07/12/2022	RUB	1 666 639,89	175 927,16	0,04
132 250 000,00	RUSSIAN FEDERAL BOND - OFZ 6.50% 28/02/2024	RUB	1 604 321,61	173 112,84	0,04
117 250 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 16/03/2039	RUB	1 392 539,28	153 478,12	0,04
99 500 000,00	RUSSIAN FEDERAL BOND - OFZ 6.70% 14/03/2029	RUB	999 155,83	130 243,69	0,03
98 375 000,00	RUSSIAN FEDERAL BOND - OFZ 7.00% 16/08/2023	RUB	1 166 879,77	128 771,09	0,03
97 900 000,00	RUSSIAN FEDERAL BOND - OFZ 8.50% 17/09/2031	RUB	1 306 243,79	128 149,32	0,03
60 800 000,00	RUSSIAN FEDERAL BOND - OFZ 7.00% 25/01/2023	RUB	735 684,21	79 586,09	0,02

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Eurizon Fund - Bond Emerging Markets LC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TURKEY			7 747 445,20	3 166 220,68	0,82
Government			7 747 445,20	3 166 220,68	0,82
11 725 000,00	TURKEY GOVERNMENT BOND 11.70% 13/11/2030	TRY	1 056 476,56	474 229,85	0,12
10 100 000,00	TURKEY GOVERNMENT BOND 12.60% 01/10/2025	TRY	936 867,13	450 165,60	0,12
8 000 000,00	TURKEY GOVERNMENT BOND 10.60% 11/02/2026	TRY	1 011 206,08	327 693,15	0,08
5 980 000,00	TURKEY GOVERNMENT BOND 12.20% 18/01/2023	TRY	829 991,92	326 777,85	0,08
6 280 000,00	TURKEY GOVERNMENT BOND 9.00% 24/07/2024	TRY	661 960,90	284 222,25	0,07
4 400 000,00	TURKEY GOVERNMENT BOND 7.10% 08/03/2023	TRY	424 264,74	228 124,85	0,06
5 425 000,00	TURKEY GOVERNMENT BOND 11.00% 24/02/2027	TRY	606 652,92	227 189,61	0,06
5 030 000,00	TURKEY GOVERNMENT BOND 10.50% 11/08/2027	TRY	563 928,92	211 512,18	0,06
4 630 000,00	TURKEY GOVERNMENT BOND 8.00% 12/03/2025	TRY	399 384,17	191 509,15	0,05
3 350 000,00	TURKEY GOVERNMENT BOND 16.20% 14/06/2023	TRY	565 637,78	181 362,69	0,05
3 225 000,00	TURKEY GOVERNMENT BOND 12.40% 08/03/2028	TRY	430 281,68	143 556,24	0,04
2 500 000,00	TURKEY GOVERNMENT BOND 10.40% 20/03/2024	TRY	260 792,40	119 877,26	0,03
SERBIA			1 319 986,30	1 063 562,46	0,28
Government			1 319 986,30	1 063 562,46	0,28
49 450 000,00	SERBIA TREASURY BOND 4.50% 11/01/2026	RSD	463 298,01	400 487,06	0,11
50 760 000,00	SERBIA TREASURY BOND 4.50% 20/08/2032	RSD	474 451,86	358 602,85	0,09
37 050 000,00	SERBIA TREASURY BOND 5.875% 08/02/2028	RSD	382 236,43	304 472,55	0,08
Zero-Coupon Bonds			22 472 922,95	22 953 200,82	5,91
BRAZIL			18 089 296,78	20 244 087,87	5,21
Government			18 089 296,78	20 244 087,87	5,21
57 000 000,00	BRAZIL LETRAS DO TESOIRO NACIONAL 0.00% 01/01/2024	BRL	7 540 266,07	8 632 362,73	2,22
41 000 000,00	BRAZIL LETRAS DO TESOIRO NACIONAL 0.00% 01/07/2023	BRL	5 846 257,27	6 592 325,37	1,70
19 000 000,00	BRAZIL LETRAS DO TESOIRO NACIONAL 0.00% 01/07/2024	BRL	2 339 524,95	2 719 680,47	0,70
18 000 000,00	BRAZIL LETRAS DO TESOIRO NACIONAL 0.00% 01/07/2025	BRL	2 363 248,49	2 299 719,30	0,59
INDONESIA			1 172 754,45	1 181 433,69	0,30
Government			1 172 754,45	1 181 433,69	0,30
18 605 000 000,00	INDONESIA TREASURY BOND 0.00% 15/06/2042	IDR	1 172 754,45	1 181 433,69	0,30
MALAYSIA			988 641,80	955 218,44	0,25
Government			988 641,80	955 218,44	0,25
4 670 000,00	MALAYSIA GOVERNMENT BOND 0.00% 15/07/2032	MYR	988 641,80	955 218,44	0,25
CZECH REPUBLIC			407 728,20	389 825,13	0,10
Industries			407 728,20	389 825,13	0,10
11 150 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.00% 12/12/2024	CZK	407 728,20	389 825,13	0,10
RUSSIA			1 814 501,72	182 635,69	0,05
Government			1 814 501,72	182 635,69	0,05
139 525 000,00	RUSSIAN FEDERAL BOND - OFZ 0.00% 23/05/2029	RUB	1 814 501,72	182 635,69	0,05
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			15 876 189,08	15 658 561,40	4,03
Ordinary Bonds			15 876 189,08	15 658 561,40	4,03
MALAYSIA			13 541 563,29	13 384 017,19	3,44
Government			13 541 563,29	13 384 017,19	3,44
11 650 000,00	MALAYSIA GOVERNMENT BOND 3.478% 14/06/2024	MYR	2 495 376,70	2 538 929,26	0,65
13 210 000,00	MALAYSIA GOVERNMENT BOND 2.632% 15/04/2031	MYR	2 583 093,41	2 509 940,50	0,65
11 780 000,00	MALAYSIA GOVERNMENT BOND 3.502% 31/05/2027	MYR	2 541 045,57	2 491 331,92	0,64
9 020 000,00	MALAYSIA GOVERNMENT BOND 4.065% 15/06/2050	MYR	1 781 973,24	1 693 762,85	0,43

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Eurizon Fund - Bond Emerging Markets LC LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
7 481 000,00	MALAYSIA GOVERNMENT BOND 3.906% 15/07/2026	MYR	1 654 605,12	1 621 108,87	0,42
6 270 000,00	MALAYSIA GOVERNMENT BOND 3.48% 15/03/2023	MYR	1 333 468,91	1 365 152,50	0,35
5 325 000,00	MALAYSIA GOVERNMENT BOND 3.80% 17/08/2023	MYR	1 152 000,34	1 163 791,29	0,30
THAILAND			2 334 625,79	2 274 544,21	0,59
Government			2 334 625,79	2 274 544,21	0,59
90 050 000,00	THAILAND GOVERNMENT BOND 1.00% 17/06/2027	THB	2 334 625,79	2 274 544,21	0,59
Total Portfolio			452 052 433,41	382 529 570,63	98,48

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	304 800 574,05	
Banks	(Note 3)	1 838 415,10	
Other banks and broker accounts	(Notes 2, 3, 9)	108 512,35	
Other interest receivable		1 873 331,58	
Receivable on investments sold		25 251 248,02	
Receivable on subscriptions		74 885,57	
Total assets		333 946 966,67	
Liabilities			
Unrealised loss on future contracts	(Notes 2, 9)	(84 300,00)	
Payable on investments purchased		(3 578 793,25)	
Payable on redemptions		(20 497 054,71)	
Other liabilities		(77 905,48)	
Total liabilities		(24 238 053,44)	
Total net assets		309 708 913,23	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	92,58	3 345 427,178

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	715 200 987,84
Net income from investments	(Note 2)	3 479 564,69
Other income		61 403,17
Total income		3 540 967,86
Management fee	(Note 6)	(393 570,67)
Depository fee	(Note 8)	(50 140,28)
Subscription tax	(Note 4)	(19 900,42)
Other charges and taxes	(Notes 5, 8)	(201 359,88)
Total expenses		(664 971,25)
Net investment income / (loss)		2 875 996,61
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(19 477 439,40)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(18 677 668,62)
- foreign currencies	(Note 2)	81,75
- future contracts	(Notes 2, 9)	(84 300,00)
Net result of operations for the period		(35 363 329,66)
Subscriptions for the period		160 121 464,41
Redemptions for the period		(530 250 209,36)
Net assets at the end of the period		309 708 913,23

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			329 236 148,77	304 800 574,05	98,42
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			328 177 819,73	303 857 752,05	98,11
Ordinary Bonds			249 460 300,68	231 832 337,80	74,85
UNITED STATES			52 141 312,97	48 386 498,90	15,62
Finance			21 976 443,22	20 358 106,20	6,57
2 800 000,00	MORGAN STANLEY 1.75% 30/01/2025	EUR	2 966 743,61	2 743 888,00	0,89
2 100 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	2 372 422,16	2 130 030,00	0,69
1 700 000,00	CITIGROUP INC 1.75% 28/01/2025	EUR	1 814 331,86	1 670 063,00	0,54
1 500 000,00	JPMORGAN CHASE & CO 1.50% 27/01/2025	EUR	1 596 293,84	1 470 450,00	0,47
1 500 000,00	WELLS FARGO & CO 2.00% 27/04/2026	EUR	1 596 781,87	1 434 600,00	0,46
1 300 000,00	WELLS FARGO & CO 1.375% 26/10/2026	EUR	1 338 430,03	1 201 265,00	0,39
1 100 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	1 115 991,38	1 074 381,00	0,35
1 000 000,00	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	1 017 031,68	979 280,00	0,32
1 000 000,00	ATHENE GLOBAL FUNDING 0.832% 08/01/2027	EUR	950 182,27	895 680,00	0,29
900 000,00	NEW YORK LIFE GLOBAL FUNDING 0.25% 23/01/2027	EUR	845 329,41	810 027,00	0,26
700 000,00	WELLS FARGO & CO 0.50% 26/04/2024	EUR	709 096,48	677 908,00	0,22
700 000,00	CITIGROUP INC 2.125% 10/09/2026	EUR	724 194,32	674 436,00	0,22
600 000,00	BANK OF AMERICA CORP 2.375% 19/06/2024	EUR	656 406,10	601 122,00	0,19
600 000,00	JPMORGAN CHASE & CO 1.50% 29/10/2026	EUR	628 182,40	566 196,00	0,18
600 000,00	ATHENE GLOBAL FUNDING 0.366% 10/09/2026	EUR	564 684,36	533 340,00	0,17
550 000,00	JEFFERIES GROUP LLC 1.00% 19/07/2024	EUR	564 739,61	531 652,00	0,17
550 000,00	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	576 311,23	517 682,00	0,17
560 000,00	WELLS FARGO & CO 1.00% 02/02/2027	EUR	539 515,06	505 355,20	0,16
400 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 1.75% 25/05/2025	EUR	395 263,77	395 132,00	0,13
250 000,00	BERKSHIRE HATHAWAY INC 1.125% 16/03/2027	EUR	248 933,67	234 295,00	0,07
200 000,00	BLACKROCK INC 1.25% 06/05/2025	EUR	200 057,01	194 916,00	0,06
200 000,00	MORGAN STANLEY 1.875% 27/04/2027	EUR	197 022,78	187 854,00	0,06
200 000,00	BLACKSTONE HOLDINGS FINANCE CO LLC 1.00% 05/10/2026	EUR	193 606,52	184 248,00	0,06
150 000,00	DIGITAL EURO FINCO LLC 2.50% 16/01/2026	EUR	164 891,80	144 306,00	0,05
Health			8 637 641,67	8 070 531,60	2,60
1 300 000,00	THERMO FISHER SCIENTIFIC INC 0.125% 01/03/2025	EUR	1 308 448,88	1 236 690,00	0,40
1 100 000,00	ABBVIE INC 1.25% 01/06/2024	EUR	1 141 415,44	1 082 191,00	0,35
1 100 000,00	MERCK & CO INC 1.875% 15/10/2026	EUR	1 173 747,05	1 081 377,00	0,35
1 000 000,00	PERKINELMER INC 1.875% 19/07/2026	EUR	1 045 923,02	941 680,00	0,30
900 000,00	AMGEN INC 2.00% 25/02/2026	EUR	928 756,66	883 755,00	0,29
800 000,00	THERMO FISHER SCIENTIFIC INC 2.00% 15/04/2025	EUR	857 207,63	798 320,00	0,26
500 000,00	ELI LILLY & CO 1.625% 02/06/2026	EUR	513 411,01	490 130,00	0,16
400 000,00	BRISTOL-MYERS SQUIBB CO 1.00% 15/05/2025	EUR	423 154,62	390 080,00	0,13
300 000,00	PFIZER INC 1.00% 06/03/2027	EUR	294 973,13	284 358,00	0,09
240 000,00	THERMO FISHER SCIENTIFIC INC 1.45% 16/03/2027	EUR	242 463,79	229 221,60	0,07
200 000,00	MYLAN INC 2.125% 23/05/2025	EUR	215 949,68	191 396,00	0,06
175 000,00	MCKESSON CORP 1.625% 30/10/2026	EUR	179 551,22	166 747,00	0,05
100 000,00	DANAHER CORP 1.70% 30/03/2024	EUR	106 194,44	100 065,00	0,03
100 000,00	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	101 810,54	97 764,00	0,03
100 000,00	THERMO FISHER SCIENTIFIC INC 1.40% 23/01/2026	EUR	104 634,56	96 757,00	0,03
Telecommunication			4 792 670,18	4 484 511,70	1,45
1 380 000,00	AT&T INC 1.80% 05/09/2026	EUR	1 443 162,91	1 343 333,40	0,43
1 100 000,00	VERIZON COMMUNICATIONS INC 0.875% 02/04/2025	EUR	1 139 591,88	1 066 076,00	0,35
1 000 000,00	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	1 011 122,33	941 710,00	0,30
863 000,00	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	931 722,03	865 675,30	0,28
300 000,00	COMCAST CORP 0.25% 20/05/2027	EUR	267 071,03	267 717,00	0,09

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Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			4 571 544,41	4 233 156,80	1,37
1 720 000,00	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	1 834 457,06	1 719 552,80	0,56
1 600 000,00	ECOLAB INC 2.625% 08/07/2025	EUR	1 772 729,23	1 618 864,00	0,52
300 000,00	GENERAL MOTORS FINANCIAL CO INC 0.85% 26/02/2026	EUR	304 788,96	268 524,00	0,09
200 000,00	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	221 972,65	223 906,00	0,07
200 000,00	PVH CORP 3.625% 15/07/2024	EUR	220 326,60	201 954,00	0,07
200 000,00	MCDONALD'S CORP REG 2.375% 27/11/2024	EUR	217 269,91	200 356,00	0,06
Basic Goods			4 654 013,22	4 232 346,00	1,37
1 000 000,00	PHILIP MORRIS INTERNATIONAL INC 2.75% 19/03/2025	EUR	1 120 838,44	996 960,00	0,32
900 000,00	PHILIP MORRIS INTERNATIONAL INC 2.875% 03/03/2026	EUR	998 589,94	878 580,00	0,29
800 000,00	KELLOGG CO 1.25% 10/03/2025	EUR	843 194,31	780 328,00	0,25
700 000,00	ALTRIA GROUP INC 1.70% 15/06/2025	EUR	735 030,04	660 345,00	0,21
650 000,00	BAT CAPITAL CORP 1.125% 16/11/2023	EUR	663 874,30	640 848,00	0,21
100 000,00	MONDELEZ INTERNATIONAL INC 1.625% 08/03/2027	EUR	101 833,89	95 209,00	0,03
100 000,00	PEPSICO INC 0.75% 18/03/2027	EUR	99 030,42	93 246,00	0,03
100 000,00	PHILIP MORRIS INTERNATIONAL INC 0.125% 03/08/2026	EUR	91 621,88	86 830,00	0,03
Computing and IT			3 749 518,01	3 450 547,10	1,11
1 100 000,00	INTERNATIONAL BUSINESS MACHINES CORP 0.95% 23/05/2025	EUR	1 136 224,90	1 061 973,00	0,34
800 000,00	INTERNATIONAL BUSINESS MACHINES CORP 2.875% 07/11/2025	EUR	912 782,13	814 848,00	0,26
740 000,00	ORACLE CORP 3.125% 10/07/2025	EUR	851 936,33	751 129,60	0,24
550 000,00	APPLE INC 1.625% 10/11/2026	EUR	557 552,82	540 215,50	0,18
300 000,00	DXC TECHNOLOGY CO 1.75% 15/01/2026	EUR	291 021,83	282 381,00	0,09
Industries			2 767 306,53	2 620 446,50	0,84
800 000,00	ILLINOIS TOOL WORKS INC 0.25% 05/12/2024	EUR	807 872,71	767 384,00	0,25
590 000,00	RELX CAPITAL INC 1.30% 12/05/2025	EUR	626 057,23	573 244,00	0,18
500 000,00	UNITED PARCEL SERVICE INC 1.625% 15/11/2025	EUR	489 941,75	488 230,00	0,16
350 000,00	WORLEY US FINANCE SUB LTD 0.875% 09/06/2026	EUR	337 867,26	313 400,50	0,10
200 000,00	3M CO 1.50% 09/11/2026	EUR	207 591,57	193 860,00	0,06
200 000,00	EMERSON ELECTRIC CO 1.25% 15/10/2025	EUR	197 294,80	193 420,00	0,06
100 000,00	DOVER CORP 1.25% 09/11/2026	EUR	100 681,21	90 908,00	0,03
Multi-Utilities			702 789,02	669 889,00	0,22
500 000,00	NATIONAL GRID NORTH AMERICA INC 1.00% 12/07/2024	EUR	514 774,92	486 615,00	0,16
200 000,00	NATIONAL GRID NORTH AMERICA INC 0.41% 20/01/2026	EUR	188 014,10	183 274,00	0,06
Raw materials			289 386,71	266 964,00	0,09
300 000,00	CELANESE US HOLDINGS LLC 2.125% 01/03/2027	EUR	289 386,71	266 964,00	0,09
FRANCE			46 605 186,75	43 274 352,00	13,97
Finance			21 846 009,88	20 235 437,00	6,53
3 000 000,00	BPCE SA 1.00% 01/04/2025	EUR	3 094 211,65	2 862 630,00	0,92
2 500 000,00	HSBC FRANCE SA 0.25% 17/05/2024	EUR	2 521 396,19	2 427 950,00	0,78
2 200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/07/2025	EUR	2 287 735,39	2 091 144,00	0,68
1 600 000,00	CREDIT AGRICOLE SA 1.375% 13/03/2025	EUR	1 677 685,18	1 547 200,00	0,50
1 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 18/03/2024	EUR	1 087 712,29	1 013 420,00	0,33
1 100 000,00	UNIBAIL-RODAMCO SE 1.125% 15/09/2025	EUR	1 136 068,94	1 006 225,00	0,33
1 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 11/09/2025	EUR	1 121 482,78	987 820,00	0,32
900 000,00	BNP PARIBAS SA 1.50% 17/11/2025	EUR	959 207,56	857 367,00	0,28
900 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	891 790,35	814 761,00	0,26
800 000,00	CREDIT MUTUEL ARKEA SA 1.625% 15/04/2026	EUR	830 338,09	759 720,00	0,25
700 000,00	CREDIT MUTUEL ARKEA SA 1.25% 31/05/2024	EUR	724 436,35	687 540,00	0,22
600 000,00	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	617 829,53	590 742,00	0,19

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Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	BPCE SA 0.875% 31/01/2024	EUR	511 684,49	491 270,00	0,16
500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 31/03/2027	EUR	509 372,21	470 795,00	0,15
400 000,00	CREDIT MUTUEL ARKEA SA REG 1.375% 17/01/2025	EUR	419 992,42	390 920,00	0,13
400 000,00	PSA BANQUE FRANCE SA 0.625% 21/06/2024	EUR	405 586,12	388 456,00	0,13
400 000,00	BPCE SA 0.625% 26/09/2024	EUR	401 977,92	384 644,00	0,12
400 000,00	BNP PARIBAS SA 0.125% 04/09/2026	EUR	386 910,00	352 392,00	0,11
300 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	308 962,03	294 336,00	0,10
300 000,00	BPCE SA 2.875% 22/04/2026	EUR	324 710,89	292 542,00	0,09
300 000,00	BNP PARIBAS CARDIF SA REG 1.00% 29/11/2024	EUR	299 091,62	286 788,00	0,09
200 000,00	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	204 302,23	192 624,00	0,06
200 000,00	BNP PARIBAS SA 2.875% 01/10/2026	EUR	208 745,66	192 172,00	0,06
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	209 143,60	190 918,00	0,06
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 26/05/2027	EUR	191 510,36	186 174,00	0,06
200 000,00	TIKEHAU CAPITAL SCA 2.25% 14/10/2026	EUR	191 762,39	184 146,00	0,06
100 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	107 814,59	98 019,00	0,03
100 000,00	BNP PARIBAS SA 2.75% 27/01/2026	EUR	110 775,30	96 543,00	0,03
100 000,00	BNP PARIBAS SA 1.25% 19/03/2025	EUR	103 773,75	96 179,00	0,03
Industries			5 488 251,03	5 103 947,00	1,65
1 200 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.25% 24/03/2025	EUR	1 280 482,45	1 174 500,00	0,38
1 200 000,00	CIE DE SAINT-GOBAIN 1.125% 23/03/2026	EUR	1 260 907,60	1 140 168,00	0,37
1 000 000,00	SCHNEIDER ELECTRIC SE 0.875% 11/03/2025	EUR	1 019 107,87	971 710,00	0,31
500 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 1.00% 13/05/2026	EUR	528 434,63	471 345,00	0,15
400 000,00	SCHNEIDER ELECTRIC SE 0.25% 09/09/2024	EUR	398 025,24	387 724,00	0,13
400 000,00	SCHNEIDER ELECTRIC SE 0.875% 13/12/2026	EUR	396 796,77	376 984,00	0,12
300 000,00	CIE DE SAINT-GOBAIN 0.625% 15/03/2024	EUR	303 919,42	293 916,00	0,10
200 000,00	THALES SA 0.75% 23/01/2025	EUR	199 420,96	192 302,00	0,06
100 000,00	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.375% 07/02/2025	EUR	101 156,09	95 298,00	0,03
Consumer Retail			5 189 185,61	4 868 708,00	1,57
1 600 000,00	PEUGEOT SA 2.00% 20/03/2025	EUR	1 695 895,46	1 544 608,00	0,50
900 000,00	APRR SA 1.50% 15/01/2024	EUR	943 726,39	896 805,00	0,29
600 000,00	ALD SA 0.375% 19/10/2023	EUR	605 638,49	588 954,00	0,19
600 000,00	VIVENDI SA 0.875% 18/09/2024	EUR	607 976,34	582 816,00	0,19
300 000,00	PERNOD RICARD SA 1.125% 07/04/2025	EUR	309 875,25	292 971,00	0,10
300 000,00	KERING SA 1.25% 10/05/2026	EUR	298 003,35	289 539,00	0,09
200 000,00	RCI BANQUE SA 1.375% 08/03/2024	EUR	205 635,02	195 310,00	0,06
200 000,00	PEUGEOT SA 2.75% 15/05/2026	EUR	221 225,47	192 864,00	0,06
200 000,00	RCI BANQUE SA 1.625% 11/04/2025	EUR	200 997,32	189 786,00	0,06
100 000,00	APRR SA 1.25% 06/01/2027	EUR	100 212,52	95 055,00	0,03
Telecommunication			4 721 756,05	4 331 574,00	1,40
1 500 000,00	EUTELSAT COMMUNICATIONS SA 2.00% 02/10/2025	EUR	1 592 782,41	1 450 665,00	0,47
900 000,00	VIVENDI SA 0.625% 11/06/2025	EUR	921 343,60	854 811,00	0,28
800 000,00	ORANGE SA 1.00% 12/05/2025	EUR	837 763,73	773 776,00	0,25
700 000,00	TDF INFRASTRUCTURE SASU 2.50% 07/04/2026	EUR	742 733,71	660 968,00	0,21
600 000,00	PUBLICIS GROUPE SA 1.625% 16/12/2024	EUR	627 132,60	591 354,00	0,19
Multi-Utilities			3 321 941,61	3 112 977,00	1,01
800 000,00	SUEZ SA 1.75% 10/09/2025	EUR	866 512,05	786 032,00	0,25
700 000,00	ENGIE SA 0.875% 19/09/2025	EUR	727 396,56	671 699,00	0,22
400 000,00	ENGIE SA 2.375% 19/05/2026	EUR	445 397,01	400 384,00	0,13
400 000,00	ENGIE SA 0.875% 27/03/2024	EUR	407 261,25	395 888,00	0,13
400 000,00	VEOLIA ENVIRONNEMENT SA 0.314% 04/10/2023	EUR	403 955,38	395 160,00	0,13
300 000,00	SUEZ SA 1.25% 02/04/2027	EUR	289 965,75	282 288,00	0,09
200 000,00	SUEZ SA 0.00% 09/06/2026	EUR	181 453,61	181 526,00	0,06

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Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			2 405 897,34	2 216 586,00	0,72
700 000,00	DANONE SA 1.125% 14/01/2025	EUR	737 626,67	682 542,00	0,22
500 000,00	CARREFOUR SA 1.25% 03/06/2025	EUR	528 175,46	480 770,00	0,16
300 000,00	ELO SACA 2.625% 30/01/2024	EUR	321 690,83	296 454,00	0,10
300 000,00	AUCHAN HOLDING SADIR 2.375% 25/04/2025	EUR	325 064,37	288 738,00	0,09
300 000,00	CARREFOUR SA 1.875% 30/10/2026	EUR	283 758,29	283 305,00	0,09
100 000,00	AUCHAN HOLDING SA 2.875% 29/01/2026	EUR	111 694,38	93 380,00	0,03
100 000,00	DANONE SA 0.571% 17/03/2027	EUR	97 887,34	91 397,00	0,03
Energy			1 640 578,89	1 567 660,00	0,51
800 000,00	VEOLIA ENVIRONNEMENT SA 0.892% 14/01/2024	EUR	821 259,97	793 272,00	0,26
400 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.375% 19/03/2025	EUR	425 019,34	394 272,00	0,13
200 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	199 174,94	192 092,00	0,06
200 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.023% 04/03/2027	EUR	195 124,64	188 024,00	0,06
Computing and IT			1 456 596,50	1 347 420,00	0,43
800 000,00	TELEPERFORMANCE 1.875% 02/07/2025	EUR	857 408,42	785 128,00	0,25
400 000,00	CAPGEMINI SE 0.625% 23/06/2025	EUR	408 117,75	379 656,00	0,12
200 000,00	DASSAULT SYSTEMES SE 0.125% 16/09/2026	EUR	191 070,33	182 636,00	0,06
Raw materials			317 563,54	292 243,00	0,09
200 000,00	AIR LIQUIDE FINANCE SA 1.25% 03/06/2025	EUR	212 643,67	195 060,00	0,06
100 000,00	AIR LIQUIDE FINANCE SA 1.00% 02/04/2025	EUR	104 919,87	97 183,00	0,03
Health			217 406,30	197 800,00	0,06
200 000,00	SANOFI 1.75% 10/09/2026	EUR	217 406,30	197 800,00	0,06
NETHERLANDS			40 479 439,62	37 786 098,95	12,20
Consumer Retail			9 307 604,63	8 788 564,55	2,84
1 700 000,00	UNILEVER NV REG 1.25% 25/03/2025	EUR	1 794 524,11	1 668 057,00	0,54
1 600 000,00	DAIMLER INTERNATIONAL FIANCE BV 0.25% 06/11/2023	EUR	1 605 475,56	1 573 552,00	0,51
1 450 000,00	BMW FINANCE NV 1.00% 29/08/2025	EUR	1 532 216,15	1 403 295,50	0,45
880 000,00	BMW FINANCE NV 0.75% 13/07/2026	EUR	910 665,79	831 732,00	0,27
800 000,00	BMW FINANCE NV 0.625% 06/10/2023	EUR	804 337,11	791 184,00	0,25
650 000,00	BMW FINANCE NV 1.00% 14/11/2024	EUR	674 699,69	636 772,50	0,21
600 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	614 787,46	590 604,00	0,19
500 000,00	BMW FINANCE NV 0.375% 14/01/2027	EUR	486 854,02	459 120,00	0,15
455 000,00	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	482 017,78	455 696,15	0,15
250 000,00	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	EUR	257 306,50	244 570,00	0,08
140 000,00	DAIMLER INTERNATIONAL FINANCE BV 1.50% 09/02/2027	EUR	144 720,46	133 981,40	0,04
Finance			6 768 406,89	6 163 033,50	1,99
1 300 000,00	DE VOLKSBANK NV 0.25% 22/06/2026	EUR	1 286 956,34	1 150 253,00	0,37
800 000,00	AEGON BANK NV 0.625% 21/06/2024	EUR	821 835,58	774 048,00	0,25
700 000,00	JAB HOLDINGS BV 1.625% 30/04/2025	EUR	738 342,48	669 767,00	0,22
700 000,00	NIBC BANK NV 0.25% 09/09/2026	EUR	677 722,66	600 670,00	0,19
600 000,00	VONOVIA FINANCE BV REG 1.50% 10/06/2026	EUR	633 716,22	547 890,00	0,18
450 000,00	AEGON NV 1.00% 08/12/2023	EUR	466 434,36	445 545,00	0,14
400 000,00	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	409 429,13	368 404,00	0,12
250 000,00	WPC EUROBOND BV 2.25% 19/07/2024	EUR	265 810,79	244 372,50	0,08
200 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	227 422,97	202 654,00	0,07
200 000,00	VONOVIA FINANCE BV 0.75% 15/01/2024	EUR	204 639,66	194 610,00	0,06
200 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	208 137,34	192 422,00	0,06
200 000,00	VONOVIA FINANCE BV 1.80% 29/06/2025	EUR	212 517,21	191 182,00	0,06
200 000,00	VONOVIA FINANCE BV 0.625% 09/07/2026	EUR	191 110,33	176 550,00	0,06
200 000,00	NE PROPERTY BV 1.875% 09/10/2026	EUR	178 643,40	167 240,00	0,05
150 000,00	LSEG NETHERLANDS BV 0.00% 06/04/2025	EUR	146 185,96	141 405,00	0,05
100 000,00	RABOBANK NEDERLAND 1.375% 03/02/2027	EUR	99 502,46	96 021,00	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			6 139 401,99	5 743 771,60	1,86
850 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	911 777,98	843 948,00	0,27
800 000,00	GAS NATURAL FENOSA FINANCE BV 1.25% 19/04/2026	EUR	843 259,65	755 360,00	0,24
700 000,00	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	705 237,46	666 505,00	0,22
600 000,00	INNOGY FINANCE BV 3.00% 17/01/2024	EUR	659 312,07	608 412,00	0,20
600 000,00	E.ON INTERNATIONAL FINANCE BV 1.625% 30/05/2026	EUR	601 007,08	578 262,00	0,19
500 000,00	IBERDROLA INTERNATIONAL BV 1.875% 08/10/2024	EUR	525 981,31	501 555,00	0,16
460 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	479 096,77	450 068,60	0,15
400 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	403 823,43	387 804,00	0,13
300 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	283 773,29	274 098,00	0,09
200 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	212 411,93	195 640,00	0,06
200 000,00	EDP FINANCE BV 1.625% 26/01/2026	EUR	200 980,09	193 580,00	0,06
200 000,00	INNOGY FINANCE BV 1.00% 13/04/2025	EUR	208 673,20	192 830,00	0,06
100 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	104 067,73	95 709,00	0,03
Basic Goods			6 144 193,22	5 737 124,20	1,85
1 500 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	1 618 474,55	1 488 285,00	0,48
1 235 000,00	HEINEKEN NV 1.625% 30/03/2025	EUR	1 315 553,32	1 218 969,70	0,40
1 000 000,00	JT INTERNATIONAL FINANCIAL SERVICES BV 1.125% 28/09/2025	EUR	968 295,23	952 230,00	0,31
650 000,00	HEINEKEN NV 2.875% 04/08/2025	EUR	719 842,86	655 843,50	0,21
500 000,00	HEINEKEN NV 1.375% 29/01/2027	EUR	492 956,97	474 500,00	0,15
500 000,00	KONINKLIJKE AHOLD DELHAIZE NV 1.125% 19/03/2026	EUR	528 020,71	472 595,00	0,15
300 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	304 432,83	281 283,00	0,09
200 000,00	LOUIS DREYFUS CO BV 2.375% 27/11/2025	EUR	196 616,75	193 418,00	0,06
Energy			4 196 757,12	3 875 610,80	1,25
1 200 000,00	SHELL INTERNATIONAL FINANCE BV 1.875% 15/09/2025	EUR	1 309 889,02	1 191 504,00	0,38
900 000,00	SHELL INTERNATIONAL FINANCE BV REG 0.375% 15/02/2025	EUR	906 195,98	864 225,00	0,28
900 000,00	WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	EUR	919 134,54	825 759,00	0,27
420 000,00	SCHLUMBERGER FINANCE BV 1.375% 28/10/2026	EUR	440 578,97	403 510,80	0,13
400 000,00	WINTERSHALL DEA FINANCE 0.452% 25/09/2023	EUR	402 515,17	390 548,00	0,13
100 000,00	REPSOL INTERNATIONAL FINANCE BV 2.25% 10/12/2026	EUR	109 824,44	100 267,00	0,03
100 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	108 619,00	99 797,00	0,03
Telecommunication			3 807 409,90	3 542 913,90	1,14
1 770 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.125% 22/05/2026	EUR	1 865 221,71	1 702 863,90	0,55
900 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	919 176,75	862 929,00	0,28
500 000,00	RELX FINANCE BV 1.375% 12/05/2026	EUR	504 967,87	479 440,00	0,15
400 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	412 702,30	396 376,00	0,13
100 000,00	AIRBUS FINANCE BV 2.375% 02/04/2024	EUR	105 341,27	101 305,00	0,03
Health			2 355 113,48	2 242 760,40	0,72
1 070 000,00	UPJOHN FINANCE BV 1.023% 23/06/2024	EUR	1 100 829,39	1 026 793,40	0,33
800 000,00	KONINKLIJKE PHILIPS NV 0.50% 22/05/2026	EUR	777 756,34	742 072,00	0,24
500 000,00	KONINKLIJKE PHILIPS NV 1.875% 05/05/2027	EUR	476 527,75	473 895,00	0,15
Industries			999 079,27	948 346,00	0,31
600 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.625% 25/02/2027	EUR	587 666,08	554 862,00	0,18
400 000,00	ABB FINANCE BV 0.75% 16/05/2024	EUR	411 413,19	393 484,00	0,13
Raw materials			469 557,22	452 770,00	0,15
500 000,00	LYB INTERNATIONAL FINANCE II BV 0.875% 17/09/2026	EUR	469 557,22	452 770,00	0,15
Computing and IT			291 915,90	291 204,00	0,09
300 000,00	ASML HOLDING NV 1.625% 28/05/2027	EUR	291 915,90	291 204,00	0,09

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Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			22 155 886,54	20 438 313,20	6,60
Consumer Retail			10 487 279,57	9 579 708,60	3,09
2 050 000,00	VOLKSWAGEN BANK GMBH 1.25% 15/12/2025	EUR	2 156 765,51	1 937 721,50	0,63
1 350 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 1.50% 01/10/2024	EUR	1 418 974,42	1 322 635,50	0,43
1 300 000,00	DAIMLER AG 2.625% 07/04/2025	EUR	1 417 628,99	1 315 327,00	0,42
1 200 000,00	VOLKSWAGEN LEASING GMBH 0.25% 12/01/2026	EUR	1 207 018,30	1 090 044,00	0,35
1 060 000,00	CONTINENTAL AG 0.375% 27/06/2025	EUR	1 058 896,11	992 117,60	0,32
1 000 000,00	VOLKSWAGEN LEASING GMBH 0.375% 20/07/2026	EUR	1 004 313,33	890 760,00	0,29
900 000,00	DAIMLER AG 1.50% 09/03/2026	EUR	959 449,71	873 936,00	0,28
700 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 3.00% 06/04/2025	EUR	780 474,54	703 129,00	0,23
300 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 0.125% 12/02/2027	EUR	268 358,13	256 179,00	0,08
100 000,00	VOLKSWAGEN BANK GMBH REG 1.875% 31/01/2024	EUR	105 112,26	99 392,00	0,03
100 000,00	DAIMLER AG 2.00% 22/08/2026	EUR	110 288,27	98 467,00	0,03
Finance			2 701 164,02	2 582 540,40	0,83
1 400 000,00	COMMERZBANK AG 0.25% 16/09/2024	EUR	1 364 874,37	1 318 058,00	0,42
600 000,00	BERLIN HYP AG 0.50% 26/09/2023	EUR	611 867,30	589 782,00	0,19
210 000,00	COMMERZBANK AG 1.125% 24/05/2024	EUR	219 255,25	203 981,40	0,07
200 000,00	LEG IMMOBILIEN SE 1.25% 23/01/2024	EUR	204 186,21	194 626,00	0,06
200 000,00	COMMERZBANK AG 1.125% 22/06/2026	EUR	204 206,05	181 444,00	0,06
100 000,00	DEUTSCHE WOHNEN SE 1.00% 30/04/2025	EUR	96 774,84	94 649,00	0,03
Raw materials			2 835 691,96	2 563 915,00	0,83
1 200 000,00	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	1 232 389,59	1 114 728,00	0,36
1 020 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	1 053 142,38	929 913,60	0,30
340 000,00	COVESTRO AG 1.75% 25/09/2024	EUR	357 487,54	331 979,40	0,11
200 000,00	BASF SE 0.75% 17/03/2026	EUR	192 672,45	187 294,00	0,06
Health			2 488 058,25	2 340 067,00	0,76
1 800 000,00	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	1 805 839,55	1 700 838,00	0,55
600 000,00	BAYER AG 0.75% 06/01/2027	EUR	582 743,71	544 806,00	0,18
100 000,00	BAYER AG 0.05% 12/01/2025	EUR	99 474,99	94 423,00	0,03
Industries			1 372 391,82	1 266 476,00	0,41
1 100 000,00	HEIDELBERGCEMENT AG 1.50% 07/02/2025	EUR	1 147 892,57	1 061 962,00	0,34
200 000,00	DEUTSCHE POST AG 2.875% 11/12/2024	EUR	224 499,25	204 514,00	0,07
Multi-Utilities			1 245 883,56	1 130 764,20	0,36
700 000,00	EUROGRID GMBH 1.875% 10/06/2025	EUR	758 275,24	689 612,00	0,22
300 000,00	E.ON SE 1.00% 07/10/2025	EUR	316 767,60	288 363,00	0,09
170 000,00	E.ON SE 0.25% 24/10/2026	EUR	170 840,72	152 789,20	0,05
Telecommunication			489 526,72	490 815,00	0,16
500 000,00	O2 TELEFONICA DEUTSCHLAND FINANZIERUNGS GMBH 1.75% 05/07/2025	EUR	489 526,72	490 815,00	0,16
Energy			337 041,73	295 149,00	0,10
300 000,00	VIER GAS TRANSPORT GMBH 2.875% 12/06/2025	EUR	337 041,73	295 149,00	0,10
Computing and IT			198 848,91	188 878,00	0,06
200 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	198 848,91	188 878,00	0,06
SPAIN			18 997 337,19	17 719 943,30	5,72
Finance			13 069 144,19	12 213 345,30	3,94
2 700 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	2 694 399,77	2 564 352,00	0,83
1 400 000,00	BANCO SANTANDER SA 1.375% 05/01/2026	EUR	1 471 091,34	1 318 632,00	0,43
1 300 000,00	BANCO SANTANDER SA 2.50% 18/03/2025	EUR	1 384 182,05	1 270 178,00	0,41
1 300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	1 289 474,69	1 244 191,00	0,40
1 030 000,00	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	EUR	1 065 345,44	995 608,30	0,32
800 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	802 436,54	757 736,00	0,24

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
700 000,00	SANTANDER CONSUMER FINANCE SA 0.50% 14/11/2026	EUR	704 019,71	631 365,00	0,20
700 000,00	BANCO SANTANDER SA 0.50% 04/02/2027	EUR	662 536,69	614 425,00	0,20
400 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	398 383,31	386 128,00	0,12
400 000,00	MERLIN PROPERTIES SOCIMI SA 1.875% 02/11/2026	EUR	395 127,46	375 544,00	0,12
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	410 563,80	371 880,00	0,12
400 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	385 540,92	360 952,00	0,12
400 000,00	SANTANDER CONSUMER FINANCE SA 0.50% 14/01/2027	EUR	374 104,06	356 444,00	0,12
300 000,00	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	318 191,87	293 406,00	0,10
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.50% 10/02/2027	EUR	321 309,10	291 018,00	0,09
200 000,00	MAPFRE SA 1.625% 19/05/2026	EUR	197 550,82	192 608,00	0,06
200 000,00	INMOBILIARIA COLONIAL SOCIMI SA 2.00% 17/04/2026	EUR	194 886,62	188 878,00	0,06
Multi-Utilities			2 798 124,35	2 648 608,00	0,86
1 300 000,00	NATURGY CAPITAL MARKETS SA 1.125% 11/04/2024	EUR	1 335 877,18	1 282 021,00	0,42
800 000,00	RED ELECTRICA FINANCIACIONES SAU 1.00% 21/04/2026	EUR	841 170,29	770 688,00	0,25
300 000,00	IE2 HOLDCO SAU 2.375% 27/11/2023	EUR	314 120,71	300 519,00	0,10
100 000,00	IBERDROLA FINANZAS SA 1.00% 07/03/2024	EUR	103 656,92	99 698,00	0,03
100 000,00	IE2 HOLDCO SAU 2.875% 01/06/2026	EUR	103 657,77	99 017,00	0,03
100 000,00	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	99 641,48	96 665,00	0,03
Industries			1 656 965,15	1 512 322,00	0,49
800 000,00	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	EUR	812 756,66	747 888,00	0,24
500 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	529 323,88	470 695,00	0,15
300 000,00	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	314 884,61	293 739,00	0,10
Telecommunication			1 055 519,17	969 680,00	0,31
1 000 000,00	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	1 055 519,17	969 680,00	0,31
Consumer Retail			417 584,33	375 988,00	0,12
400 000,00	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	417 584,33	375 988,00	0,12
LUXEMBOURG			15 611 136,01	14 230 507,00	4,59
Finance			6 609 806,38	5 862 221,70	1,89
1 900 000,00	AROUNDTOWN SA 0.625% 09/07/2025	EUR	1 905 763,92	1 672 532,00	0,54
1 600 000,00	LOGICOR FINANCING SARL 1.50% 13/07/2026	EUR	1 619 244,66	1 435 504,00	0,46
960 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	1 009 100,18	852 835,20	0,28
500 000,00	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 2.20% 24/07/2025	EUR	534 660,49	466 345,00	0,15
400 000,00	SELP FINANCE SARL 1.50% 20/11/2025	EUR	415 959,20	370 652,00	0,12
300 000,00	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.00% 20/10/2026	EUR	278 881,42	254 640,00	0,08
250 000,00	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 2.00% 15/02/2024	EUR	259 982,53	242 897,50	0,08
200 000,00	LOGICOR FINANCING SARL 2.25% 13/05/2025	EUR	197 394,81	190 992,00	0,06
200 000,00	EUROCLEAR INVESTMENTS SA 1.125% 07/12/2026	EUR	195 728,68	189 876,00	0,06
200 000,00	SEGRE CAPITAL SARL 1.25% 23/03/2026	EUR	193 090,49	185 948,00	0,06
Health			4 261 004,18	3 962 669,10	1,28
2 200 000,00	DH EUROPE FINANCE II SARL 0.20% 18/03/2026	EUR	2 203 859,93	2 026 794,00	0,66
670 000,00	NOVARTIS FINANCE SA 1.625% 09/11/2026	EUR	719 395,57	657 919,90	0,21
600 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.25% 02/07/2025	EUR	594 183,70	568 434,00	0,18
590 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	576 958,88	554 434,80	0,18
160 000,00	ALLERGAN FUNDING SCS 1.25% 01/06/2024	EUR	166 606,10	155 086,40	0,05
Industries			3 324 772,49	3 030 381,00	0,98
950 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.375% 09/04/2025	EUR	1 040 497,66	943 179,00	0,30
800 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 12/09/2025	EUR	851 800,38	771 248,00	0,25
800 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	862 224,68	767 248,00	0,25

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Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.625% 07/04/2026	EUR	292 899,97	280 338,00	0,09
300 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 29/11/2026	EUR	277 349,80	268 368,00	0,09
Telecommunication			992 156,35	970 220,00	0,31
500 000,00	CK HUTCHISON GROUP TELECOM FINANCE SA 0.375% 17/10/2023	EUR	503 727,71	490 860,00	0,16
500 000,00	SES SA 1.625% 22/03/2026	EUR	488 428,64	479 360,00	0,15
Raw materials			230 127,11	219 166,20	0,07
220 000,00	ARCELORMITTAL SA 2.25% 17/01/2024	EUR	230 127,11	219 166,20	0,07
Consumer Retail			193 269,50	185 849,00	0,06
100 000,00	TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025	EUR	100 960,57	92 958,00	0,03
100 000,00	WHIRLPOOL FINANCE LUXEMBOURG SARL 1.25% 02/11/2026	EUR	92 308,93	92 891,00	0,03
ITALY			12 852 896,45	11 832 829,70	3,82
Finance			4 590 563,78	4 186 395,80	1,35
2 145 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 281 998,74	2 092 104,30	0,67
700 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	820 551,46	699 846,00	0,23
700 000,00	AZIMUT HOLDING SPA 1.625% 12/12/2024	EUR	717 438,69	677 264,00	0,22
350 000,00	UNICREDIT SPA 2.125% 24/10/2026	EUR	375 504,83	329 339,50	0,11
300 000,00	FCA BANK SPA 0.50% 13/09/2024	EUR	294 754,04	290 043,00	0,09
100 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	100 316,02	97 799,00	0,03
Energy			4 173 636,90	3 903 094,90	1,26
1 370 000,00	ENI SPA 1.00% 14/03/2025	EUR	1 426 940,84	1 330 174,10	0,43
900 000,00	ERG SPA 1.875% 11/04/2025	EUR	956 201,99	887 517,00	0,29
900 000,00	ENI SPA 0.625% 19/09/2024	EUR	916 021,68	874 269,00	0,28
540 000,00	ENI SPA 1.25% 18/05/2026	EUR	556 004,31	516 061,80	0,17
200 000,00	ENI SPA 1.50% 17/01/2027	EUR	200 165,81	190 946,00	0,06
100 000,00	ENI SPA 3.75% 12/09/2025	EUR	118 302,27	104 127,00	0,03
Multi-Utilities			3 988 560,76	3 647 756,00	1,18
1 200 000,00	IREN SPA 1.95% 19/09/2025	EUR	1 298 938,88	1 173 876,00	0,38
1 100 000,00	ITALGAS SPA 0.25% 24/06/2025	EUR	1 109 567,29	1 032 163,00	0,33
800 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 1.00% 10/04/2026	EUR	838 648,75	762 032,00	0,25
400 000,00	SNAM SPA REG 1.25% 28/08/2025	EUR	423 157,59	385 568,00	0,13
200 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 0.125% 25/07/2025	EUR	202 154,45	187 724,00	0,06
100 000,00	ENEL SPA 5.25% 20/05/2024	EUR	116 093,80	106 393,00	0,03
Consumer Retail			100 135,01	95 583,00	0,03
100 000,00	LEASYS SPA 0.00% 22/07/2024	EUR	100 135,01	95 583,00	0,03
IRELAND			6 639 935,15	6 173 005,60	1,99
Consumer Retail			3 109 354,11	2 888 410,00	0,93
1 500 000,00	RYANAIR DAC 2.875% 15/09/2025	EUR	1 584 977,77	1 470 990,00	0,48
1 000 000,00	ABBOTT IRELAND FINANCING DAC 1.50% 27/09/2026	EUR	1 042 870,22	972 750,00	0,31
500 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	481 506,12	444 670,00	0,14
Industries			1 428 294,80	1 321 858,00	0,43
1 200 000,00	EATON CAPITAL UNLIMITED CO 0.697% 14/05/2025	EUR	1 230 037,93	1 134 468,00	0,37
200 000,00	CRH SMW FINANCE DAC 1.25% 05/11/2026	EUR	198 256,87	187 390,00	0,06
Finance			1 420 599,22	1 308 155,60	0,42
700 000,00	AIB GROUP PLC 2.25% 03/07/2025	EUR	760 068,95	679 833,00	0,22
480 000,00	AIB GROUP PLC 1.25% 28/05/2024	EUR	494 802,14	467 635,20	0,15
170 000,00	PARTNERRE IRELAND FINANCE DAC 1.25% 15/09/2026	EUR	165 728,13	160 687,40	0,05
Raw materials			298 300,38	280 806,00	0,09
300 000,00	LINDE PLC 1.00% 31/03/2027	EUR	298 300,38	280 806,00	0,09

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Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			198 476,77	192 228,00	0,06
200 000,00	ABBOTT IRELAND FINANCING DAC 0.10% 19/11/2024	EUR	198 476,77	192 228,00	0,06
Computing and IT			184 909,87	181 548,00	0,06
200 000,00	DELL BANK INTERNATIONAL DAC 0.50% 27/10/2026	EUR	184 909,87	181 548,00	0,06
SWEDEN			6 485 770,68	6 025 621,45	1,95
Finance			3 716 372,04	3 416 486,70	1,11
700 000,00	AKELIUS RESIDENTIAL PROPERTY AB 1.125% 14/03/2024	EUR	721 657,28	682 584,00	0,22
700 000,00	LANSFORSKRINGAR BANK AB REG 0.125% 19/02/2025	EUR	682 716,60	661 549,00	0,22
600 000,00	SVENSKA HANDELSBANKEN AB 0.125% 03/11/2026	EUR	594 489,13	541 092,00	0,18
500 000,00	SVENSKA HANDELSBANKEN AB 0.05% 03/09/2026	EUR	473 621,93	446 385,00	0,15
400 000,00	FASTIGHETS AB BALDER 1.875% 23/01/2026	EUR	397 665,83	319 920,00	0,10
300 000,00	FASTIGHETS AB BALDER 1.125% 29/01/2027	EUR	279 976,62	216 081,00	0,07
200 000,00	SVENSKA HANDELSBANKEN AB 0.125% 18/06/2024	EUR	198 069,91	193 908,00	0,06
200 000,00	AKELIUS RESIDENTIAL PROPERTY AB 1.75% 07/02/2025	EUR	196 697,84	193 092,00	0,06
170 000,00	SWEDBANK AB 0.25% 09/10/2024	EUR	171 476,90	161 875,70	0,05
Consumer Retail			1 694 099,63	1 582 581,40	0,51
1 135 000,00	VOLVO TREASURY AB 1.625% 26/05/2025	EUR	1 195 591,70	1 116 113,60	0,36
250 000,00	SCANIA CV AB 2.25% 03/06/2025	EUR	269 559,42	245 917,50	0,08
130 000,00	VOLVO TREASURY AB 0.125% 17/09/2024	EUR	130 698,14	125 009,30	0,04
100 000,00	ESSITY AB 1.625% 30/03/2027	EUR	98 250,37	95 541,00	0,03
Telecommunication			979 011,78	933 121,35	0,30
945 000,00	TELE2 AB 1.125% 15/05/2024	EUR	979 011,78	933 121,35	0,30
Industries			96 287,23	93 432,00	0,03
100 000,00	ATLAS COPCO AB 0.625% 30/08/2026	EUR	96 287,23	93 432,00	0,03
CANADA			4 583 033,12	4 351 397,20	1,41
Finance			3 550 345,20	3 408 861,20	1,10
1 330 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	1 332 692,68	1 293 212,20	0,42
740 000,00	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 03/05/2024	EUR	744 785,31	718 244,00	0,23
800 000,00	TORONTO-DOMINION BANK 0.50% 18/01/2027	EUR	760 252,03	716 144,00	0,23
700 000,00	BANK OF NOVA SCOTIA 0.50% 30/04/2024	EUR	712 615,18	681 261,00	0,22
Consumer Retail			1 032 687,92	942 536,00	0,31
800 000,00	ALIMENTATION COUCHE-TARD INC 1.875% 06/05/2026	EUR	824 853,57	742 696,00	0,24
200 000,00	MAGNA INTERNATIONAL INC 1.90% 24/11/2023	EUR	207 834,35	199 840,00	0,07
AUSTRALIA			3 931 607,07	3 733 176,80	1,21
Finance			1 420 405,54	1 363 695,00	0,44
800 000,00	MACQUARIE GROUP LTD 0.625% 03/02/2027	EUR	750 431,29	707 200,00	0,23
700 000,00	GOODMAN AUSTRALIA FINANCE PTY LTD 1.375% 27/09/2025	EUR	669 974,25	656 495,00	0,21
Telecommunication			845 993,67	802 443,60	0,26
840 000,00	TELSTRA CORP LTD 1.125% 14/04/2026	EUR	845 993,67	802 443,60	0,26
Consumer Retail			829 919,73	793 398,00	0,26
500 000,00	TOYOTA FINANCE AUSTRALIA LTD 2.004% 21/10/2024	EUR	530 226,51	500 745,00	0,16
300 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	299 693,22	292 653,00	0,10
Raw materials			555 795,29	510 840,00	0,17
500 000,00	BHP BILLITON FINANCE LTD 3.00% 29/05/2024	EUR	555 795,29	510 840,00	0,17
Industries			279 492,84	262 800,20	0,08
260 000,00	SYDNEY AIRPORT FINANCE CO PTY LTD 2.75% 23/04/2024	EUR	279 492,84	262 800,20	0,08

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FINLAND			3 654 866,32	3 464 803,60	1,12
Finance			2 381 926,39	2 240 750,00	0,72
1 000 000,00	OP CORPORATE BANK PLC 0.375% 19/06/2024	EUR	1 005 128,07	961 560,00	0,31
900 000,00	NORDEA BANK ABP 1.125% 16/02/2027	EUR	875 156,64	828 315,00	0,27
500 000,00	OP CORPORATE BANK PLC 0.25% 24/03/2026	EUR	501 641,68	450 875,00	0,14
Industries			1 272 939,93	1 224 053,60	0,40
1 240 000,00	CRH FINLAND SERVICES OYJ REG 0.875% 05/11/2023	EUR	1 272 939,93	1 224 053,60	0,40
JAPAN			3 623 897,19	3 457 205,10	1,12
Finance			3 040 683,68	2 913 356,10	0,94
800 000,00	MIZUHO FINANCIAL GROUP INC 0.523% 10/06/2024	EUR	803 548,99	775 384,00	0,25
650 000,00	MIZUHO FINANCIAL GROUP INC 0.184% 13/04/2026	EUR	628 701,16	579 728,50	0,19
400 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	387 659,39	387 536,00	0,13
330 000,00	MIZUHO FINANCIAL GROUP INC 0.118% 06/09/2024	EUR	331 470,22	314 397,60	0,10
300 000,00	MIZUHO FINANCIAL GROUP INC 1.631% 08/04/2027	EUR	288 132,61	277 359,00	0,09
200 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	200 693,28	192 232,00	0,06
200 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 1.546% 15/06/2026	EUR	195 490,67	188 480,00	0,06
100 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	102 294,04	99 218,00	0,03
100 000,00	MIZUHO FINANCIAL GROUP INC 1.02% 11/10/2023	EUR	102 693,32	99 021,00	0,03
Consumer Retail			583 213,51	543 849,00	0,18
300 000,00	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	303 598,54	272 598,00	0,09
300 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	279 614,97	271 251,00	0,09
JERSEY			2 654 418,31	2 442 650,00	0,79
Raw materials			2 050 633,02	1 868 798,00	0,61
1 400 000,00	GLENCORE FINANCE EUROPE LTD 1.75% 17/03/2025	EUR	1 459 213,51	1 322 090,00	0,43
300 000,00	GLENCORE FINANCE EUROPE LTD 0.625% 11/09/2024	EUR	302 593,84	280 941,00	0,09
300 000,00	GLENCORE FINANCE EUROPE LTD 1.50% 15/10/2026	EUR	288 825,67	265 767,00	0,09
Industries			393 073,48	381 828,00	0,12
400 000,00	HEATHROW FUNDING LTD 1.50% 12/10/2025	EUR	393 073,48	381 828,00	0,12
Consumer Retail			210 711,81	192 024,00	0,06
200 000,00	APTIV PLC 1.50% 10/03/2025	EUR	210 711,81	192 024,00	0,06
DENMARK			2 594 025,89	2 386 417,00	0,77
Finance			1 779 505,70	1 630 657,00	0,53
1 100 000,00	NYKREDIT REALKREDIT A/S 0.25% 13/01/2026	EUR	1 096 057,28	994 081,00	0,32
500 000,00	NYKREDIT REALKREDIT A/S 0.75% 20/01/2027	EUR	481 646,12	445 940,00	0,15
200 000,00	NYKREDIT REALKREDIT A/S 0.625% 17/01/2025	EUR	201 802,30	190 636,00	0,06
Basic Goods			814 520,19	755 760,00	0,24
750 000,00	CARLSBERG BREWERIES A/S 2.50% 28/05/2024	EUR	814 520,19	755 760,00	0,24
BELGIUM			2 220 218,70	2 122 648,00	0,69
Finance			992 017,77	958 664,00	0,31
600 000,00	ARGENTA SPAARBANK NV 1.00% 06/02/2024	EUR	588 917,45	588 552,00	0,19
400 000,00	BELFIUS BANK SA 0.375% 02/09/2025	EUR	403 100,32	370 112,00	0,12
Health			779 646,49	759 688,00	0,25
800 000,00	LONZA FINANCE INTERNATIONAL NV 1.625% 21/04/2027	EUR	779 646,49	759 688,00	0,25
Basic Goods			448 554,44	404 296,00	0,13
400 000,00	ANHEUSER-BUSCH INBEV SA 2.70% 31/03/2026	EUR	448 554,44	404 296,00	0,13

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Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NORWAY			964 394,34	939 420,00	0,30
Finance			964 394,34	939 420,00	0,30
1 000 000,00	SANTANDER CONSUMER BANK AS 0.125% 25/02/2025	EUR	964 394,34	939 420,00	0,30
CAYMAN ISLANDS			812 499,99	775 792,00	0,25
Consumer Retail			812 499,99	775 792,00	0,25
800 000,00	CK HUTCHISON FINANCE 16 II LTD 0.875% 03/10/2024	EUR	812 499,99	775 792,00	0,25
AUSTRIA			835 101,39	758 626,00	0,24
Finance			835 101,39	758 626,00	0,24
600 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.25% 22/01/2025	EUR	604 346,75	555 624,00	0,18
200 000,00	RAIFFEISEN BANK INTERNATIONAL AG 6.00% 16/10/2023	EUR	230 754,64	203 002,00	0,06
NEW ZEALAND			609 647,01	567 592,00	0,18
Finance			609 647,01	567 592,00	0,18
400 000,00	ANZ NEW ZEALAND INT'L LTD REG 1.125% 20/03/2025	EUR	418 025,65	386 892,00	0,12
200 000,00	WESTPAC SECURITIES NZ LTD 0.427% 14/12/2026	EUR	191 621,36	180 700,00	0,06
UNITED KINGDOM			396 295,82	385 948,00	0,12
Multi-Utilities			396 295,82	385 948,00	0,12
400 000,00	SSE PLC 1.25% 16/04/2025	EUR	396 295,82	385 948,00	0,12
MEXICO			301 623,10	297 453,00	0,10
Telecommunication			301 623,10	297 453,00	0,10
300 000,00	AMERICA MOVIL SAB DE CV 1.50% 10/03/2024	EUR	301 623,10	297 453,00	0,10
PORTUGAL			206 076,30	197 710,00	0,06
Multi-Utilities			206 076,30	197 710,00	0,06
200 000,00	GALP GAS NATURAL DISTRIBUICAO SA 1.375% 19/09/2023	EUR	206 076,30	197 710,00	0,06
CZECH REPUBLIC			103 694,77	84 329,00	0,03
Multi-Utilities			103 694,77	84 329,00	0,03
100 000,00	EP INFRASTRUCTURE AS 1.659% 26/04/2024	EUR	103 694,77	84 329,00	0,03
Floating Rate Notes			68 018 509,79	61 995 931,65	20,02
FRANCE			20 130 533,12	18 326 711,00	5,92
Finance			14 441 913,77	13 235 024,00	4,27
3 700 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	3 803 265,79	3 510 819,00	1,13
2 100 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	2 128 426,36	1 988 721,00	0,64
1 600 000,00	BNP PARIBAS SA FRN 15/07/2025	EUR	1 602 588,83	1 534 176,00	0,50
1 600 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	1 612 250,18	1 490 512,00	0,48
900 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	973 307,23	865 251,00	0,28
800 000,00	AXA SA FRN 20/05/2049	EUR	901 326,76	778 592,00	0,25
800 000,00	BPCE SA FRN 15/09/2027	EUR	789 902,00	711 224,00	0,23
500 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	567 119,63	486 415,00	0,16
400 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	394 464,59	353 836,00	0,11
300 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	329 132,57	294 093,00	0,10
300 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2049	EUR	327 886,10	292 179,00	0,09
200 000,00	CNP ASSURANCES FRN 05/06/2045	EUR	226 189,61	201 000,00	0,06
200 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	203 120,31	189 676,00	0,06
200 000,00	BPCE SA FRN 14/01/2028	EUR	182 001,80	175 384,00	0,06
200 000,00	BNP PARIBAS SA FRN 19/02/2028	EUR	191 213,12	174 576,00	0,06
100 000,00	AXA SA FRN 29/11/2049	EUR	109 759,89	98 372,00	0,03
100 000,00	BPCE SA FRN 02/03/2032	EUR	99 959,00	90 198,00	0,03

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Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			2 805 430,23	2 502 809,00	0,81
2 450 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	2 567 484,44	2 279 798,50	0,74
150 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	147 536,75	138 052,50	0,04
100 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	90 409,04	84 958,00	0,03
Multi-Utilities			1 638 358,31	1 468 606,00	0,48
800 000,00	SUEZ SA FRN 31/12/2099	EUR	826 799,08	761 448,00	0,25
700 000,00	ENGIE SA FRN 31/12/2099	EUR	710 549,13	612 857,00	0,20
100 000,00	ENGIE SA FRN 31/12/2099	EUR	101 010,10	94 301,00	0,03
Telecommunication			1 244 830,81	1 120 272,00	0,36
1 200 000,00	ORANGE SA FRN 31/12/2099	EUR	1 244 830,81	1 120 272,00	0,36
NETHERLANDS			13 115 058,57	11 780 599,50	3,80
Finance			9 535 438,67	8 679 854,50	2,80
2 200 000,00	ING GROEP NV FRN 03/09/2025	EUR	2 176 144,94	2 074 424,00	0,67
1 500 000,00	COOPERATIEVE RABOBANK UA FRN 01/12/2027	EUR	1 479 395,95	1 333 425,00	0,43
1 300 000,00	NN GROUP NV FRN 29/06/2049	EUR	1 429 997,52	1 270 919,00	0,41
900 000,00	ING GROEP NV FRN 13/11/2030	EUR	910 357,22	801 351,00	0,26
800 000,00	ING GROEP NV FRN 22/03/2030	EUR	834 392,24	753 680,00	0,24
700 000,00	ING GROEP NV FRN 26/09/2029	EUR	698 799,38	663 320,00	0,21
680 000,00	ELM BV FOR SWISS REINSURANCE CO LTD FRN 29/12/2049	EUR	734 110,79	630 455,20	0,20
420 000,00	AEGON NV FRN 25/04/2044	EUR	460 003,39	415 984,80	0,14
400 000,00	NN GROUP NV FRN 08/04/2044	EUR	449 173,53	398 220,00	0,13
200 000,00	DE VOLKSBANK NV FRN 04/05/2027	EUR	198 116,86	191 506,00	0,06
150 000,00	ACHMEA BV FRN 29/12/2049	EUR	164 946,85	146 569,50	0,05
Multi-Utilities			1 856 785,57	1 641 992,00	0,53
1 100 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 197 144,80	1 048 212,00	0,34
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	378 357,84	331 616,00	0,11
300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	281 282,93	262 164,00	0,08
Consumer Retail			1 406 704,72	1 194 324,00	0,39
600 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	647 001,06	544 164,00	0,18
500 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	532 873,28	461 520,00	0,15
200 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/03/2049	EUR	226 830,38	188 640,00	0,06
Basic Goods			316 129,61	264 429,00	0,08
300 000,00	JT INTERNATIONAL FINANCIAL SERVICES BV FRN 07/04/2081	EUR	316 129,61	264 429,00	0,08
GERMANY			6 106 912,93	5 517 991,00	1,78
Finance			5 496 647,81	4 962 672,00	1,60
1 900 000,00	ALLIANZ SE FRN 31/12/2099	EUR	2 077 335,21	1 852 690,00	0,60
1 400 000,00	DEUTSCHE BANK AG FRN 03/09/2026	EUR	1 432 987,57	1 301 524,00	0,42
900 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	918 431,89	849 141,00	0,27
500 000,00	ALLIANZ SE FRN 07/07/2045	EUR	518 754,38	483 175,00	0,16
400 000,00	HANNOVER RUECK SE FRN 29/06/2049	EUR	449 313,37	387 680,00	0,12
100 000,00	DEUTSCHE BANK AG FRN 17/02/2027	EUR	99 825,39	88 462,00	0,03
Health			610 265,12	555 319,00	0,18
500 000,00	MERCK KGAA FRN 25/06/2079	EUR	510 511,81	468 440,00	0,15
100 000,00	MERCK KGAA FRN 09/09/2080	EUR	99 753,31	86 879,00	0,03
UNITED STATES			5 385 677,99	4 992 092,00	1,61
Finance			5 385 677,99	4 992 092,00	1,61
1 815 000,00	BANK OF AMERICA CORP FRN 09/05/2026	EUR	1 864 105,60	1 715 538,00	0,55
800 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	840 863,82	759 264,00	0,25
700 000,00	CITIGROUP INC FRN 24/07/2026	EUR	727 370,93	670 796,00	0,22
600 000,00	BANK OF AMERICA CORP FRN 25/04/2028	EUR	567 944,80	559 722,00	0,18

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Eurizon Fund - Bond Corporate EUR Short Term LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	383 904,80	373 652,00	0,12
400 000,00	MORGAN STANLEY FRN 29/10/2027	EUR	394 495,44	355 604,00	0,11
200 000,00	BANK OF AMERICA CORP FRN 04/05/2027	EUR	215 067,50	190 804,00	0,06
200 000,00	CITIGROUP INC FRN 06/07/2026	EUR	209 366,84	190 494,00	0,06
200 000,00	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	182 558,26	176 218,00	0,06
SPAIN			4 927 103,26	4 702 357,00	1,52
Finance			4 927 103,26	4 702 357,00	1,52
1 900 000,00	BANCO DE SABADELL SA FRN 07/11/2025	EUR	1 833 419,21	1 785 183,00	0,58
1 400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	1 353 483,38	1 259 216,00	0,41
500 000,00	BANCO SANTANDER SA FRN 24/03/2027	EUR	487 184,13	451 190,00	0,14
400 000,00	CAIXABANK SA FRN 14/07/2028	EUR	416 367,45	394 640,00	0,13
400 000,00	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	338 969,90	340 644,00	0,11
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 22/02/2029	EUR	199 457,62	195 500,00	0,06
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	199 829,19	180 680,00	0,06
100 000,00	CAIXABANK SA FRN 13/04/2026	EUR	98 392,38	95 304,00	0,03
DENMARK			4 731 495,74	4 381 789,15	1,42
Finance			4 731 495,74	4 381 789,15	1,42
1 600 000,00	DANSKE BANK A/S FRN 27/08/2025	EUR	1 583 161,78	1 522 768,00	0,49
1 100 000,00	DANSKE BANK A/S FRN 02/09/2030	EUR	1 111 385,47	993 190,00	0,32
700 000,00	SYDBANK A/S FRN 10/11/2026	EUR	694 352,52	641 165,00	0,21
700 000,00	NYKREDIT REALKREDIT A/S FRN 28/07/2031	EUR	701 350,45	617 596,00	0,20
465 000,00	DANSKE BANK A/S FRN 12/02/2030	EUR	458 609,25	429 246,15	0,14
200 000,00	JYSKE BANK A/S FRN 17/02/2028	EUR	182 636,27	177 824,00	0,06
ITALY			3 939 034,67	3 621 123,30	1,17
Finance			3 624 317,48	2 461 903,50	0,80
900 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	898 175,42	870 282,00	0,28
700 000,00	UNICREDIT SPA FRN 16/06/2026	EUR	714 283,39	653 373,00	0,21
550 000,00	UNICREDIT SPA FRN 22/07/2027	EUR	574 639,95	501 803,50	0,17
500 000,00	UNICREDIT SPA FRN 18/01/2028	EUR	437 218,72	436 445,00	0,14
Multi-Utilities			759 724,33	686 502,20	0,22
530 000,00	ENEL SPA FRN 24/05/2080	EUR	560 304,39	493 928,20	0,16
200 000,00	ENEL SPA FRN 31/12/2099	EUR	199 419,94	192 574,00	0,06
Energy			554 992,86	472 717,60	0,15
530 000,00	ENI SPA FRN 31/12/2099	EUR	554 992,86	472 717,60	0,15
BELGIUM			3 042 250,09	2 799 490,00	0,90
Finance			3 042 250,09	2 799 490,00	0,90
1 200 000,00	KBC GROUP NV FRN 10/09/2026	EUR	1 187 279,14	1 091 820,00	0,35
700 000,00	KBC GROUP NV FRN 03/12/2029	EUR	687 417,28	635 327,00	0,21
500 000,00	KBC GROUP NV FRN 21/01/2028	EUR	477 171,42	446 275,00	0,14
400 000,00	KBC GROUP NV FRN 18/09/2029	EUR	413 153,32	376 708,00	0,12
300 000,00	KBC GROUP NV FRN 07/12/2031	EUR	277 228,93	249 360,00	0,08
IRELAND			1 848 252,10	1 665 311,20	0,54
Finance			1 848 252,10	1 665 311,20	0,54
1 280 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	1 268 896,03	1 120 883,20	0,36
300 000,00	AIB GROUP PLC FRN 04/04/2028	EUR	284 133,42	276 174,00	0,09
200 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	196 990,28	173 138,00	0,06
100 000,00	BANK OF IRELAND GROUP PLC FRN 05/06/2026	EUR	98 232,37	95 116,00	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWEDEN			1 520 236,23	1 403 319,50	0,45
Finance			1 520 236,23	1 403 319,50	0,45
800 000,00	SWEDBANK AB FRN 20/05/2027	EUR	799 403,03	719 264,00	0,23
450 000,00	SVENSKA HANDELSBANKEN AB FRN 05/03/2029	EUR	464 807,55	438 723,00	0,14
250 000,00	SWEDBANK AB FRN 18/09/2028	EUR	256 025,65	245 332,50	0,08
POLAND			1 083 561,30	895 477,00	0,29
Finance			1 083 561,30	895 477,00	0,29
1 100 000,00	MBANK SA FRN 21/09/2027	EUR	1 083 561,30	895 477,00	0,29
FINLAND			926 525,68	836 892,00	0,27
Finance			926 525,68	836 892,00	0,27
900 000,00	OP CORPORATE BANK PLC FRN 09/06/2030	EUR	926 525,68	836 892,00	0,27
AUSTRIA			861 206,31	740 312,00	0,24
Energy			454 326,99	394 658,00	0,13
200 000,00	OMV AG FRN 29/12/2049	EUR	245 015,46	204 156,00	0,07
200 000,00	OMV AG FRN 31/12/2099	EUR	209 311,53	190 502,00	0,06
Finance			406 879,32	345 654,00	0,11
200 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	203 512,35	180 974,00	0,06
200 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	203 366,97	164 680,00	0,05
NORWAY			301 403,88	270 969,00	0,09
Finance			301 403,88	270 969,00	0,09
300 000,00	SPAREBANK 1 SR-BANK ASA FRN 15/07/2027	EUR	301 403,88	270 969,00	0,09
LUXEMBOURG			99 257,92	61 498,00	0,02
Finance			99 257,92	61 498,00	0,02
100 000,00	AROUNDTOWN SA FRN 31/12/2099	EUR	99 257,92	61 498,00	0,02
Zero-Coupon Bonds			10 699 009,26	10 029 482,60	3,24
NETHERLANDS			2 185 080,80	2 042 976,00	0,66
Industries			1 893 806,27	1 758 583,00	0,57
1 900 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.00% 20/02/2026	EUR	1 893 806,27	1 758 583,00	0,57
Energy			195 165,32	191 604,00	0,06
200 000,00	SCHLUMBERGER FINANCE BV 0.00% 15/10/2024	EUR	195 165,32	191 604,00	0,06
Health			96 109,21	92 789,00	0,03
100 000,00	THERMO FISHER SCIENTIFIC FINANCE I BV 0.00% 18/11/2025	EUR	96 109,21	92 789,00	0,03
LUXEMBOURG			1 492 164,46	1 420 695,00	0,46
Computing and IT			1 492 164,46	1 420 695,00	0,46
1 500 000,00	TYCO ELECTRONICS GROUP SA 0.00% 14/02/2025	EUR	1 492 164,46	1 420 695,00	0,46
GERMANY			1 464 284,61	1 413 064,00	0,45
Finance			572 598,95	557 772,00	0,18
600 000,00	DEUTSCHE BOERSE AG 0.00% 22/02/2026	EUR	572 598,95	557 772,00	0,18
Consumer Retail			493 589,12	470 544,00	0,15
300 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 0.00% 12/02/2025	EUR	297 493,32	278 316,00	0,09
200 000,00	ADIDAS AG 0.00% 09/09/2024	EUR	196 095,80	192 228,00	0,06
Multi-Utilities			398 096,54	384 748,00	0,12
400 000,00	E.ON SE 0.00% 28/08/2024	EUR	398 096,54	384 748,00	0,12

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			1 478 315,82	1 371 696,00	0,44
Telecommunication			1 087 686,52	994 928,00	0,32
1 100 000,00	COMCAST CORP 0.00% 14/09/2026	EUR	1 087 686,52	994 928,00	0,32
Computing and IT			390 629,30	376 768,00	0,12
400 000,00	APPLE INC 0.00% 15/11/2025	EUR	390 629,30	376 768,00	0,12
AUSTRIA			1 340 064,63	1 259 318,60	0,41
Energy			1 340 064,63	1 259 318,60	0,41
1 340 000,00	OMV AG 0.00% 03/07/2025	EUR	1 340 064,63	1 259 318,60	0,41
BELGIUM			1 278 304,88	1 168 817,00	0,38
Finance			1 278 304,88	1 168 817,00	0,38
1 300 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	1 278 304,88	1 168 817,00	0,38
FRANCE			1 068 110,12	984 474,00	0,32
Telecommunication			592 304,43	542 334,00	0,18
600 000,00	ORANGE SA 0.00% 04/09/2026	EUR	592 304,43	542 334,00	0,18
Finance			475 805,69	442 140,00	0,14
500 000,00	BPCE SA 0.01% 14/01/2027	EUR	475 805,69	442 140,00	0,14
SWEDEN			292 263,92	271 959,00	0,09
Consumer Retail			292 263,92	271 959,00	0,09
300 000,00	VOLVO TREASURY AB 0.00% 18/05/2026	EUR	292 263,92	271 959,00	0,09
ITALY			100 420,02	96 483,00	0,03
Finance			100 420,02	96 483,00	0,03
100 000,00	FCA BANK SPA 0.00% 16/04/2024	EUR	100 420,02	96 483,00	0,03
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			1 058 329,04	942 822,00	0,31
Ordinary Bonds			1 058 329,04	942 822,00	0,31
SWEDEN			1 058 329,04	942 822,00	0,31
Telecommunication			1 058 329,04	942 822,00	0,31
900 000,00	TELIA CO AB 3.875% 01/10/2025	EUR	1 058 329,04	942 822,00	0,31
Total Portfolio			329 236 148,77	304 800 574,05	98,42

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(84 300,00)	3 266 700,00
Unrealised loss on future contracts and commitment						(84 300,00)	3 266 700,00
100 000	(30)	Sale	SHORT EURO BTP	08/09/2022	EUR	(84 300,00)	3 266 700,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Euro LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	48 556 824,81	
Banks	(Note 3)	13 857,33	
Other banks and broker accounts	(Notes 2, 3, 9)	20 389,86	
Unrealised profit on future contracts	(Notes 2, 9)	5 760,00	
Receivable on subscriptions		438,00	
Other assets	(Note 10)	64 766,49	
Total assets		48 662 036,49	
Liabilities			
Bank overdrafts	(Note 3)	(102 471,12)	
Payable on redemptions		(14 710,59)	
Other liabilities		(11 869,95)	
Total liabilities		(129 051,66)	
Total net assets		48 532 984,83	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	149,07	325 570,699

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Euro LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	65 672 951,84
Net income from investments	(Note 2)	1 395 309,25
Other income		4 776,42
Total income		1 400 085,67
Management fee	(Note 6)	(47 037,83)
Depository fee	(Note 8)	(5 561,81)
Subscription tax	(Note 4)	(2 743,10)
Other charges and taxes	(Notes 5, 8)	(23 584,90)
Total expenses		(78 927,64)
Net investment income / (loss)		1 321 158,03
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	310 403,63
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(13 483 935,10)
- foreign currencies	(Note 2)	220,41
- future contracts	(Notes 2, 9)	8 200,00
Net result of operations for the period		(11 843 953,03)
Subscriptions for the period		6 130 133,65
Redemptions for the period		(11 426 147,63)
Net assets at the end of the period		48 532 984,83

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Euro LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			51 059 113,61	48 556 824,81	100,05
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			51 059 113,61	48 556 824,81	100,05
Shares			51 059 113,61	48 556 824,81	100,05
FRANCE			17 261 424,49	18 269 307,92	37,64
Consumer Retail			5 475 107,90	5 830 808,30	12,01
4 969,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 321 695,85	2 890 467,30	5,95
4 628,00	L'OREAL SA	EUR	1 355 894,05	1 524 000,40	3,14
677,00	HERMES INTERNATIONAL	EUR	1 033 918,35	722 359,00	1,49
1 416,00	KERING SA	EUR	763 599,65	693 981,60	1,43
Health			2 456 870,26	2 862 474,72	5,90
21 388,00	SANOFI	EUR	1 703 902,52	2 060 519,92	4,25
5 612,00	ESSILORLUXOTTICA SA	EUR	752 967,74	801 954,80	1,65
Industries			2 908 026,55	2 780 845,41	5,73
10 747,00	SCHNEIDER ELECTRIC SE	EUR	1 198 490,51	1 213 336,30	2,50
10 720,00	VINCI SA	EUR	937 152,14	910 771,20	1,88
6 971,00	SAFRAN SA	EUR	772 383,90	656 737,91	1,35
Energy			2 091 777,13	2 488 278,00	5,13
49 400,00	TOTALENERGIES SE	EUR	2 091 777,13	2 488 278,00	5,13
Finance			1 887 834,94	1 755 844,47	3,62
21 066,00	BNP PARIBAS SA	EUR	1 069 458,44	955 659,09	1,97
36 943,00	AXA SA	EUR	818 376,50	800 185,38	1,65
Basic Goods			1 339 808,72	1 293 815,46	2,66
3 821,00	PERNOD RICARD SA	EUR	623 352,90	669 821,30	1,38
11 716,00	DANONE SA	EUR	716 455,82	623 994,16	1,28
Raw materials			1 101 998,99	1 257 241,56	2,59
9 813,00	AIR LIQUIDE SA	EUR	1 101 998,99	1 257 241,56	2,59
GERMANY			14 754 406,90	12 618 886,45	26,00
Finance			3 181 476,85	2 956 416,72	6,09
7 731,00	ALLIANZ SE REG	EUR	1 510 529,78	1 407 969,72	2,90
2 706,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	614 354,80	606 685,20	1,25
3 560,00	DEUTSCHE BOERSE AG	EUR	455 878,02	568 176,00	1,17
12 707,00	VONOVIA SE	EUR	600 714,25	373 585,80	0,77
Computing and IT			3 070 805,67	2 372 912,52	4,89
20 577,00	SAP SE	EUR	2 194 683,52	1 788 758,61	3,69
25 299,00	INFINEON TECHNOLOGIES AG	EUR	876 122,15	584 153,91	1,20
Consumer Retail			2 717 605,11	2 287 011,86	4,71
14 934,00	DAIMLER AG	EUR	794 870,95	824 655,48	1,70
3 400,00	ADIDAS AG	EUR	856 258,05	573 784,00	1,18
3 511,00	VOLKSWAGEN AG -PREF-	EUR	594 308,91	447 371,62	0,92
6 006,00	BAYERISCHE MOTOREN WERKE AG	EUR	472 167,20	441 200,76	0,91
Industries			2 412 953,33	2 044 763,24	4,22
14 186,00	SIEMENS AG REG	EUR	1 667 357,69	1 377 318,74	2,84
18 675,00	DEUTSCHE POST AG REG	EUR	745 595,64	667 444,50	1,38
Telecommunication			963 420,19	1 198 789,20	2,47
63 274,00	DEUTSCHE TELEKOM AG REG	EUR	963 420,19	1 198 789,20	2,47

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Euro LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			1 183 421,01	1 039 904,48	2,14
18 334,00	BAYER AG REG	EUR	1 183 421,01	1 039 904,48	2,14
Raw materials			1 224 724,74	719 088,43	1,48
17 317,00	BASF SE	EUR	1 224 724,74	719 088,43	1,48
NETHERLANDS			8 727 768,19	8 316 931,85	17,14
Computing and IT			2 817 157,53	3 508 221,60	7,23
7 696,00	ASML HOLDING NV	EUR	2 817 157,53	3 508 221,60	7,23
Finance			1 982 784,24	1 706 512,04	3,52
16 518,00	PROSUS NV	EUR	1 249 689,68	1 032 044,64	2,13
71 516,00	ING GROEP NV	EUR	733 094,56	674 467,40	1,39
Consumer Retail			1 722 858,43	1 283 784,42	2,64
549,00	ADYEN NV	EUR	981 334,06	762 012,00	1,57
44 248,00	STELLANTIS NV	EUR	741 524,37	521 772,42	1,07
Industries			1 121 341,89	1 005 301,30	2,07
10 874,00	AIRBUS SE	EUR	1 121 341,89	1 005 301,30	2,07
Basic Goods			438 711,54	478 579,86	0,99
19 251,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	438 711,54	478 579,86	0,99
Health			644 914,56	334 532,63	0,69
16 275,00	KONINKLIJKE PHILIPS NV	EUR	644 914,56	334 532,63	0,69
IRELAND			3 039 896,61	3 377 773,22	6,96
Raw materials			2 097 051,19	2 589 923,30	5,34
9 454,00	LINDE PLC GERMANY TRADED	EUR	2 097 051,19	2 589 923,30	5,34
Industries			507 824,76	481 140,00	0,99
14 580,00	CRH PLC	EUR	507 824,76	481 140,00	0,99
Consumer Retail			435 020,66	306 709,92	0,63
3 179,00	FLUTTER ENTERTAINMENT PLC	EUR	435 020,66	306 709,92	0,63
SPAIN			3 453 069,76	2 914 822,39	6,01
Finance			1 846 967,38	1 369 135,44	2,82
318 345,00	BANCO SANTANDER SA	EUR	1 178 886,89	855 711,36	1,76
118 560,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	668 080,49	513 424,08	1,06
Multi-Utilities			1 036 286,72	1 089 965,23	2,25
110 142,00	IBERDROLA SA	EUR	1 036 286,72	1 089 965,23	2,25
Consumer Retail			569 815,66	455 721,72	0,94
21 108,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	569 815,66	455 721,72	0,94
ITALY			2 310 587,22	1 891 269,62	3,90
Multi-Utilities			981 712,68	763 915,68	1,58
146 344,00	ENEL SPA	EUR	981 712,68	763 915,68	1,58
Finance			766 337,60	597 962,52	1,23
335 934,00	INTESA SANPAOLO SPA	EUR	766 337,60	597 962,52	1,23
Energy			562 536,94	529 391,42	1,09
46 733,00	ENI SPA	EUR	562 536,94	529 391,42	1,09

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Euro LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BELGIUM			1 065 131,35	835 524,48	1,72
Basic Goods			1 065 131,35	835 524,48	1,72
16 268,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 065 131,35	835 524,48	1,72
FINLAND			433 514,11	332 307,36	0,68
Industries			433 514,11	332 307,36	0,68
7 326,00	KONE OYJ -B-	EUR	433 514,11	332 307,36	0,68
PORTUGAL			13 314,98	1,52	0,00
Finance			13 314,98	1,52	0,00
15 211,00	BANCO ESPIRITO SANTO SA REG	EUR	13 314,98	1,52	0,00
Total Portfolio			51 059 113,61	48 556 824,81	100,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Euro LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						5 760,00	378 510,00
Unrealised profit on future contracts and commitment						5 760,00	378 510,00
10	(11)	Sale	EURO STOXX 50	16/09/2022	EUR	5 760,00	378 510,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	251 049 458,73	
Banks	(Note 3)	993 255,86	
Other banks and broker accounts	(Notes 2, 3, 9)	112 485,59	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	389 303,20	
Unrealised profit on future contracts	(Notes 2, 9)	22 064,00	
Receivable on investments sold		3 284 675,50	
Receivable on subscriptions		32 330,26	
Other assets	(Note 10)	454 605,18	
Total assets		256 338 178,32	
Liabilities			
Bank overdrafts	(Note 3)	(1 360 668,15)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(586 508,80)	
Unrealised loss on future contracts	(Notes 2, 9)	(7 863,98)	
Payable on investments purchased		(556 770,71)	
Payable on redemptions		(223 568,30)	
Other liabilities		(65 380,73)	
Total liabilities		(2 800 760,67)	
Total net assets		253 537 417,65	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	167,50	999 981,008
Class ZH Units	EUR	164,04	524 518,594

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	582 251 300,28
Net income from investments	(Note 2)	7 672 355,16
Other income		99 941,21
Total income		7 772 296,37
Management fee	(Note 6)	(332 287,07)
Depositary fee	(Note 8)	(40 020,05)
Subscription tax	(Note 4)	(14 975,87)
Other charges and taxes	(Notes 5, 8)	(179 928,04)
Total expenses		(567 211,03)
Net investment income / (loss)		7 205 085,34
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	22 175 630,70
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(94 455 793,44)
- forward foreign exchange contracts	(Notes 2, 9)	616 387,42
- foreign currencies	(Note 2)	(34 406,47)
- future contracts	(Notes 2, 9)	(51 586,78)
Net result of operations for the period		(64 544 683,23)
Subscriptions for the period		187 374 878,27
Redemptions for the period		(451 544 077,67)
Net assets at the end of the period		253 537 417,65

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			259 685 971,47	251 049 458,73	99,02
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			259 473 310,45	250 837 843,83	98,94
Shares			259 473 310,45	250 837 843,83	98,94
UNITED KINGDOM			55 215 706,30	58 341 395,59	23,01
Finance			11 894 833,21	11 928 011,81	4,71
601 050,00	HSBC HOLDINGS PLC	GBP	3 194 107,57	3 739 621,03	1,48
2 065 624,00	LLOYDS BANKING GROUP PLC	GBP	1 042 381,54	1 015 244,67	0,40
79 320,00	PRUDENTIAL PLC	GBP	1 178 321,17	936 165,94	0,37
505 675,00	BARCLAYS PLC	GBP	954 227,00	899 455,80	0,35
9 586,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	840 446,39	849 869,43	0,34
84 362,00	STANDARD CHARTERED PLC	GBP	483 829,29	606 224,11	0,24
190 025,00	LEGAL & GENERAL GROUP PLC	GBP	576 080,28	528 679,76	0,21
183 409,00	NATWEST GROUP PLC	GBP	421 252,33	465 104,78	0,18
89 919,00	AVIVA PLC	GBP	370 157,88	419 176,62	0,17
35 914,00	SEGRO PLC	GBP	432 006,83	407 517,11	0,16
28 895,00	3I GROUP PLC	GBP	382 940,79	372 078,71	0,15
159 812,00	MELROSE INDUSTRIES PLC	GBP	288 713,36	277 912,19	0,11
18 808,00	ST JAMES'S PLACE PLC	GBP	273 054,00	240 878,28	0,10
99 588,00	M&G PLC	GBP	229 001,22	225 126,32	0,09
27 676,00	PHOENIX GROUP HOLDINGS PLC	GBP	220 842,50	189 813,06	0,08
21 114,00	LAND SECURITIES GROUP PLC	GBP	176 149,45	162 860,22	0,06
82 216,00	STANDARD LIFE ABERDEEN PLC	GBP	250 711,30	152 667,09	0,06
26 324,00	BRITISH LAND CO PLC	GBP	149 771,93	136 720,29	0,05
3 526,00	SCHRODERS PLC	GBP	130 940,28	109 444,81	0,04
4 112,00	ADMIRAL GROUP PLC	GBP	124 621,34	107 189,53	0,04
9 426,00	HARGREAVES LANSDOWN PLC	GBP	175 276,76	86 262,06	0,03
Health			7 730 475,95	9 286 117,60	3,66
45 701,00	ASTRAZENECA PLC	GBP	4 433 866,47	5 733 580,07	2,26
150 594,00	GLAXOSMITHKLINE PLC	GBP	2 694 369,52	3 088 704,86	1,22
26 763,00	SMITH & NEPHEW PLC	GBP	448 108,46	356 749,95	0,14
5 699,00	HIKMA PHARMACEUTICALS PLC	GBP	154 131,50	107 082,72	0,04
Basic Goods			8 645 467,57	9 002 807,42	3,55
67 999,00	DIAGEO PLC	GBP	2 566 196,38	2 788 785,85	1,10
64 436,00	BRITISH AMERICAN TOBACCO PLC	GBP	2 233 318,59	2 634 425,77	1,04
20 551,00	RECKITT BENCKISER GROUP PLC	GBP	1 534 252,73	1 472 972,19	0,58
241 316,00	TESCO PLC	GBP	757 002,67	716 231,55	0,28
27 059,00	IMPERIAL BRANDS PLC	GBP	524 258,54	577 112,98	0,23
6 226,00	COCA-COLA EUROPEAN PARTNERS PLC	USD	270 140,21	307 354,63	0,12
11 740,00	ASSOCIATED BRITISH FOODS PLC	GBP	279 661,49	215 204,58	0,09
66 275,00	J SAINSBURY PLC	GBP	185 958,64	157 056,65	0,06
14 729,00	OCADO GROUP PLC	GBP	294 678,32	133 663,22	0,05
Consumer Retail			9 565 055,70	8 995 963,41	3,55
75 334,00	UNILEVER PLC	GBP	3 558 411,82	3 256 320,33	1,28
55 890,00	RELX PLC	GBP	1 298 924,37	1 445 225,76	0,57
51 728,00	COMPASS GROUP PLC	GBP	909 085,94	1 009 511,78	0,40
12 921,00	ASHTREAD GROUP PLC	GBP	596 464,67	516 184,22	0,20
10 643,00	BUNZL PLC	GBP	289 016,22	336 162,83	0,13
5 873,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	311 704,97	296 773,88	0,12
50 126,00	RENTOKIL INITIAL PLC	GBP	292 679,39	276 354,93	0,11
3 575,00	NEXT PLC	GBP	269 778,59	243 360,50	0,10
10 342,00	PERSIMMON PLC	GBP	311 983,07	223 817,38	0,09
76 357,00	KINGFISHER PLC	GBP	244 874,24	216 694,93	0,09
4 328,00	INTERTEK GROUP PLC	GBP	269 659,72	211 462,30	0,08

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Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
10 988,00	BURBERRY GROUP PLC	GBP	226 670,86	209 461,23	0,08
6 080,00	WHITBREAD PLC	GBP	217 900,19	175 017,43	0,07
31 666,00	BARRATT DEVELOPMENTS PLC	GBP	230 822,63	168 254,15	0,07
117 660,00	TAYLOR WIMPEY PLC	GBP	220 197,28	159 437,33	0,06
3 401,00	BERKELEY GROUP HOLDINGS PLC	GBP	170 003,87	147 127,12	0,06
78 175,00	JD SPORTS FASHION PLC	GBP	146 877,87	104 797,31	0,04
Energy			6 675 069,58	8 288 049,53	3,27
228 071,00	SHELL PLC	GBP	4 312 094,12	5 653 806,03	2,23
583 999,00	BP PLC	GBP	2 362 975,46	2 634 243,50	1,04
Raw materials			4 107 915,12	4 058 133,63	1,60
33 066,00	RIO TINTO PLC	GBP	1 944 418,55	1 888 487,56	0,74
37 326,00	ANGLO AMERICAN PLC	GBP	1 159 136,96	1 273 479,10	0,50
3 929,00	CRODA INTERNATIONAL PLC	GBP	314 226,28	295 390,80	0,12
15 853,00	MONDI PLC	GBP	311 921,88	267 948,22	0,11
7 542,00	JOHNSON MATTHEY PLC	GBP	206 957,88	168 696,66	0,07
12 233,00	ANTOFAGASTA PLC	GBP	171 253,57	164 131,29	0,06
Multi-Utilities			2 214 684,29	2 367 105,22	0,93
107 172,00	NATIONAL GRID PLC	GBP	1 220 963,93	1 309 705,04	0,52
31 466,00	SSE PLC	GBP	548 763,81	590 689,59	0,23
22 115,00	UNITED UTILITIES GROUP PLC	GBP	250 099,39	262 037,55	0,10
6 480,00	SEVERN TRENT PLC	GBP	194 857,16	204 673,04	0,08
Telecommunication			2 212 214,74	2 289 390,40	0,90
812 410,00	VODAFONE GROUP PLC	GBP	1 207 763,09	1 195 339,22	0,47
205 757,00	BT GROUP PLC	GBP	361 527,83	445 290,98	0,18
49 193,00	INFORMA PLC	GBP	317 353,81	302 183,80	0,12
21 671,00	PEARSON PLC	GBP	165 089,29	188 756,02	0,07
24 479,00	AUTO TRADER GROUP PLC	GBP	160 480,72	157 820,38	0,06
Industries			1 782 193,04	1 826 732,39	0,72
92 438,00	BAE SYSTEMS PLC	GBP	592 189,66	891 476,08	0,35
283 847,00	ROLLS-ROYCE HOLDINGS PLC	GBP	431 193,22	273 512,47	0,11
10 203,00	HALMA PLC	GBP	285 172,47	238 113,62	0,09
1 954,00	SPIRAX-SARCO ENGINEERING PLC	GBP	260 643,70	224 217,76	0,09
12 266,00	SMITHS GROUP PLC	GBP	212 993,99	199 412,46	0,08
Computing and IT			387 797,10	299 084,18	0,12
26 541,00	SAGE GROUP PLC	GBP	210 137,88	195 717,94	0,08
3 953,00	AVEVA GROUP PLC	GBP	177 659,22	103 366,24	0,04
SWITZERLAND			41 072 432,71	41 101 840,91	16,21
Health			15 662 106,39	15 957 645,30	6,30
21 208,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	6 579 478,43	6 749 993,61	2,66
64 173,00	NOVARTIS AG REG	CHF	4 863 991,91	5 183 921,36	2,04
2 394,00	LONZA GROUP AG REG	CHF	1 397 779,82	1 217 497,19	0,48
17 276,00	ALCON INC	CHF	1 121 959,69	1 150 972,17	0,45
1 960,00	SONOVA HOLDING AG REG	CHF	635 826,94	595 327,15	0,24
3 216,00	STRAUMANN HOLDING AG	CHF	423 050,59	368 397,04	0,15
1 917,00	VIFOR PHARMA AG	CHF	280 856,02	316 990,43	0,13
810,00	ROCHE HOLDING AG	CHF	251 928,51	298 147,16	0,12
860,00	BACHEM HOLDING AG	CHF	81 720,38	57 011,89	0,02
70,00	TECAN GROUP AG REG	CHF	25 514,10	19 387,30	0,01
Basic Goods			9 863 965,37	10 569 539,87	4,17
86 199,00	NESTLE SA REG	CHF	8 935 536,38	9 597 748,57	3,79
35,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	280 966,06	339 557,49	0,13
3,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG REG	CHF	285 989,40	300 041,53	0,12

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Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
93,00	BARRY CALLEBAUT AG REG	CHF	196 762,86	197 919,50	0,08
6 344,00	COCA-COLA HBC AG	GBP	164 710,67	134 272,78	0,05
Finance			6 069 313,50	5 987 626,09	2,36
4 773,00	ZURICH INSURANCE GROUP AG	CHF	1 805 777,31	1 980 043,89	0,78
100 683,00	UBS GROUP AG REG	CHF	1 446 228,44	1 548 177,69	0,61
8 094,00	SWISS RE AG	CHF	643 013,35	598 278,73	0,24
545,00	PARTNERS GROUP HOLDING AG	CHF	593 915,08	468 405,49	0,18
921,00	SWISS LIFE HOLDING AG REG	CHF	453 664,76	427 896,39	0,17
61 065,00	CREDIT SUISSE GROUP AG REG	CHF	440 188,28	330 687,43	0,13
6 705,00	JULIUS BAER GROUP LTD	CHF	328 495,00	295 034,04	0,12
2 076,00	SWISS PRIME SITE AG REG	CHF	186 326,04	173 715,35	0,07
837,00	BALOISE HOLDING AG REG	CHF	126 336,05	130 375,99	0,05
179,00	SWISSQUOTE GROUP HOLDING SA	CHF	26 645,47	17 321,23	0,01
65,00	ALLREAL HOLDING AG REG	CHF	10 854,79	10 248,17	0,00
111,00	VONTOBEL HOLDING AG REG	CHF	7 868,93	7 441,69	0,00
Industries			5 111 845,32	4 407 948,24	1,74
52 228,00	ABB LTD REG	CHF	1 457 030,99	1 328 580,37	0,52
4 709,00	SIKA AG REG	CHF	1 279 188,22	1 035 088,32	0,41
16 214,00	HOLCIM LTD	CHF	692 582,57	661 771,82	0,26
913,00	GEBERIT AG REG	CHF	500 713,45	418 523,86	0,17
1 471,00	KUEHNE & NAGEL INTERNATIONAL AG REG	CHF	340 704,08	332 159,86	0,13
1 115,00	SCHINDLER HOLDING AG	CHF	247 869,16	193 954,42	0,08
781,00	VAT GROUP AG	CHF	273 528,75	177 602,60	0,07
719,00	SCHINDLER HOLDING AG REG	CHF	155 771,89	123 274,21	0,05
1 319,00	SULZER AG REG	CHF	100 047,20	78 149,38	0,03
247,00	FLUGHAFEN ZURICH AG	CHF	39 530,35	35 611,42	0,01
19,00	INFICON HOLDING AG	CHF	15 127,67	14 275,70	0,01
27,00	BUCHER INDUSTRIES AG REG	CHF	9 750,99	8 956,28	0,00
Consumer Retail			2 297 052,61	2 282 926,34	0,90
14 868,00	CIE FINANCIERE RICHEMONT SA REG	CHF	1 429 309,64	1 510 031,38	0,60
163,00	SGS SA REG	CHF	402 398,89	355 848,45	0,14
695,00	SWATCH GROUP AG	CHF	170 432,17	157 282,01	0,06
3 876,00	ADECCO GROUP AG REG	CHF	158 243,05	125 629,22	0,05
1 712,00	SWATCH GROUP AG	CHF	69 345,69	72 594,74	0,03
419,00	DKSH HOLDING AG	CHF	32 962,70	32 988,78	0,01
926,00	DUFREY AG REG	CHF	34 360,47	28 551,76	0,01
Raw materials			1 218 285,34	1 120 943,26	0,44
271,00	GIVAUDAN SA REG	CHF	1 007 449,82	908 963,97	0,36
6 355,00	CLARIANT AG REG	CHF	107 607,74	115 434,46	0,04
136,00	EMS-CHEMIE HOLDING AG REG	CHF	103 227,78	96 544,83	0,04
Telecommunication			436 920,06	439 999,96	0,17
835,00	SWISSCOM AG REG	CHF	436 920,06	439 999,96	0,17
Computing and IT			412 944,12	335 211,85	0,13
3 901,00	LOGITECH INTERNATIONAL SA REG	CHF	267 021,01	194 375,43	0,08
1 727,00	TEMENOS AG REG	CHF	145 923,11	140 836,42	0,05
FRANCE			41 126 806,82	40 858 849,56	16,12
Consumer Retail			11 118 143,49	11 227 014,83	4,43
8 346,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	4 431 331,74	4 854 868,20	1,92
7 300,00	L'OREAL SA	EUR	2 359 639,86	2 403 890,00	0,95
2 264,00	KERING SA	EUR	1 308 199,16	1 109 586,40	0,44
960,00	HERMES INTERNATIONAL	EUR	958 416,63	1 024 320,00	0,40
20 285,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	598 581,46	526 902,88	0,21
7 487,00	EDENRED	EUR	318 508,96	336 690,39	0,13
9 012,00	BUREAU VERITAS SA	EUR	209 920,79	220 343,40	0,09

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Eurizon Fund - Equity Europe LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 716,00	SODEXO SA	EUR	210 702,01	182 134,96	0,07
5 825,00	RENAULT SA	EUR	190 826,49	138 576,75	0,05
5 258,00	ACCOR SA	EUR	157 069,69	135 814,14	0,05
6 467,00	VALEO SA	EUR	167 556,24	119 154,48	0,05
3 204,00	LA FRANCAISE DES JEUX SAEM	EUR	110 915,42	105 796,08	0,04
753,00	SEB SA	EUR	96 475,04	68 937,15	0,03
Industries			7 327 874,31	6 799 835,80	2,68
16 373,00	SCHNEIDER ELECTRIC SE	EUR	2 021 687,33	1 848 511,70	0,73
16 191,00	VINCI SA	EUR	1 435 545,71	1 375 587,36	0,54
10 144,00	SAFRAN SA	EUR	1 107 375,23	955 666,24	0,38
14 914,00	CIE DE SAINT-GOBAIN	EUR	698 857,65	610 653,73	0,24
8 022,00	LEGRAND SA	EUR	632 898,90	565 230,12	0,22
3 055,00	THALES SA	EUR	254 432,80	357 587,75	0,14
13 494,00	GETLINK SE	EUR	187 917,89	227 104,02	0,09
2 555,00	EIFFAGE SA	EUR	224 804,08	219 423,40	0,09
9 571,00	ALSTOM SA	EUR	365 030,62	206 637,89	0,08
6 969,00	BOUYGUES SA	EUR	227 704,77	204 609,84	0,08
799,00	DASSAULT AVIATION SA	EUR	68 625,70	118 971,10	0,05
909,00	AEROPORTS DE PARIS	EUR	102 993,63	109 852,65	0,04
Health			4 722 961,96	5 005 372,37	1,97
34 083,00	SANOFI	EUR	2 977 188,84	3 283 556,22	1,29
8 713,00	ESSILORLUXOTTICA SA	EUR	1 252 220,89	1 245 087,70	0,49
851,00	SARTORIUS STEDIM BIOTECH	EUR	261 288,97	254 704,30	0,10
1 274,00	BIOMERIEUX	EUR	139 725,86	118 736,80	0,05
1 147,00	IPSEN SA	EUR	92 537,40	103 287,35	0,04
Finance			4 908 573,69	4 381 677,75	1,73
33 700,00	BNP PARIBAS SA	EUR	1 651 634,74	1 528 800,50	0,60
58 716,00	AXA SA	EUR	1 311 160,35	1 271 788,56	0,50
23 954,00	SOCIETE GENERALE SA	EUR	549 914,87	500 399,06	0,20
36 983,00	CREDIT AGRICOLE SA	EUR	405 751,42	322 898,57	0,13
3 621,00	UNIBAIL-RODAMCO-WESTFIELD SE	EUR	286 503,41	176 161,65	0,07
1 418,00	GECINA SA	EUR	179 706,49	126 202,00	0,05
6 586,00	KLEPIERRE SA	EUR	121 524,49	120 918,96	0,05
1 854,00	AMUNDI SA	EUR	127 316,46	96 778,80	0,04
1 608,00	COVIVIO	EUR	115 821,17	85 143,60	0,03
1 393,00	EURAZEO SE	EUR	72 223,90	82 326,30	0,03
881,00	WENDEL SA	EUR	87 016,39	70 259,75	0,03
Energy			3 042 481,56	3 751 356,12	1,48
74 476,00	TOTALENERGIES SE	EUR	3 042 481,56	3 751 356,12	1,48
Basic Goods			2 647 209,76	2 606 925,21	1,03
6 338,00	PERNOD RICARD SA	EUR	1 081 811,87	1 111 051,40	0,44
19 752,00	DANONE SA	EUR	1 165 050,14	1 051 991,52	0,41
19 121,00	CARREFOUR SA	EUR	298 490,96	322 858,09	0,13
726,00	REMY COINTREAU SA	EUR	101 856,79	121 024,20	0,05
Computing and IT			2 637 285,35	2 397 422,48	0,95
4 885,00	CAPGEMINI SE	EUR	721 434,15	798 453,25	0,32
19 950,00	DASSAULT SYSTEMES SE	EUR	748 895,72	700 544,25	0,28
1 756,00	TELEPERFORMANCE	EUR	505 544,01	515 034,80	0,20
7 306,00	WORLDLINE SA	EUR	476 493,22	258 486,28	0,10
2 981,00	UBISOFT ENTERTAINMENT SA	EUR	184 918,25	124 903,90	0,05
Raw materials			2 158 856,22	2 168 490,44	0,86
15 743,00	AIR LIQUIDE SA	EUR	1 982 821,37	2 016 993,16	0,80
1 784,00	ARKEMA SA	EUR	176 034,85	151 497,28	0,06

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Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			1 247 574,89	1 323 218,58	0,52
59 770,00	ORANGE SA	EUR	642 038,02	670 619,40	0,26
6 904,00	PUBLICIS GROUPE SA	EUR	322 129,20	322 140,64	0,13
21 725,00	VIVENDI SA	EUR	184 760,24	210 645,60	0,08
27 107,00	BOLLORE SA	EUR	98 647,43	119 812,94	0,05
Multi-Utilities			1 315 845,59	1 197 535,98	0,47
54 740,00	ENGIE SA	EUR	668 604,78	600 278,84	0,24
19 846,00	VEOLIA ENVIRONNEMENT SA	EUR	485 175,25	462 213,34	0,18
17 300,00	ELECTRICITE DE FRANCE SA	EUR	162 065,56	135 043,80	0,05
GERMANY			35 664 963,63	29 995 656,94	11,83
Consumer Retail			6 867 102,78	5 745 793,96	2,27
23 372,00	DAIMLER AG	EUR	1 342 005,31	1 290 601,84	0,51
6 056,00	ADIDAS AG	EUR	1 385 667,36	1 022 010,56	0,40
10 711,00	BAYERISCHE MOTOREN WERKE AG	EUR	861 633,68	786 830,06	0,31
5 326,00	VOLKSWAGEN AG -PREF-	EUR	926 119,00	678 638,92	0,27
2 909,00	BEIERSDORF AG	EUR	271 015,38	283 569,32	0,11
1 104,00	RHEINMETALL AG	EUR	233 408,50	243 211,20	0,10
3 288,00	PORSCHE AUTOMOBIL HOLDING SE -PREF-	EUR	243 510,87	207 538,56	0,08
8 078,00	DAIMLER TRUCK HOLDING AG	EUR	213 468,86	201 222,98	0,08
3 008,00	CONTINENTAL AG	EUR	244 447,39	200 032,00	0,08
2 968,00	PUMA SE	EUR	232 500,43	186 509,12	0,07
889,00	VOLKSWAGEN AG	EUR	214 018,33	154 597,10	0,06
5 588,00	ZALANDO SE	EUR	324 672,15	139 476,48	0,06
1 709,00	BAYERISCHE MOTOREN WERKE AG -PREF-	EUR	96 897,01	115 528,40	0,05
17 545,00	DEUTSCHE LUFTHANSA AG REG	EUR	118 114,61	97 620,38	0,04
99,00	RATIONAL AG	EUR	58 429,63	54 895,50	0,02
3 253,00	TRATON SE	EUR	52 337,01	45 411,88	0,02
214,00	FIELMANN AG	EUR	10 585,98	10 165,00	0,01
191,00	HUGO BOSS AG	EUR	9 696,68	9 618,76	0,00
49,00	HYPOPORT SE	EUR	16 785,02	9 265,90	0,00
181,00	CTS EVENTIM AG & CO KGAA	EUR	11 789,58	9 050,00	0,00
Finance			6 339 647,40	5 641 068,51	2,22
11 036,00	ALLIANZ SE REG	EUR	2 203 544,27	2 009 876,32	0,79
4 615,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	1 091 229,77	1 034 683,00	0,41
5 036,00	DEUTSCHE BOERSE AG	EUR	755 399,39	803 745,60	0,32
64 592,00	DEUTSCHE BANK AG	EUR	671 193,95	537 276,26	0,21
17 651,00	VONOVIA SE	EUR	803 776,13	518 939,40	0,20
2 233,00	HANNOVER RUECK SE	EUR	328 667,39	309 270,50	0,12
30 582,00	COMMERZBANK AG	EUR	204 509,95	204 471,25	0,08
1 801,00	LEG IMMOBILIEN AG	EUR	186 326,16	142 495,12	0,06
1 386,00	DWS GROUP GMBH & CO KGAA	EUR	44 134,74	34 594,56	0,01
886,00	TALANX AG	EUR	33 952,47	32 179,52	0,01
617,00	DEUTSCHE WOHNEN AG	EUR	16 913,18	13 536,98	0,01
Industries			5 747 234,92	4 568 070,70	1,80
21 479,00	SIEMENS AG REG	EUR	2 687 260,05	2 085 396,11	0,82
31 593,00	DEUTSCHE POST AG REG	EUR	1 367 392,45	1 129 133,82	0,45
1 777,00	MTU AERO ENGINES AG	EUR	334 384,00	308 664,90	0,12
794,00	SARTORIUS AG -PREF-	EUR	326 234,21	264 719,60	0,10
4 216,00	HEIDELBERGCEMENT AG	EUR	256 450,22	193 261,44	0,08
10 850,00	SIEMENS ENERGY AG	EUR	226 513,63	151 737,25	0,06
3 790,00	GEA GROUP AG	EUR	141 641,04	124 653,10	0,05
1 977,00	KNORR-BREMSE AG	EUR	131 138,00	107 588,34	0,04
1 992,00	KION GROUP AG	EUR	115 293,04	78 863,28	0,03
628,00	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	30 887,24	26 062,00	0,01
972,00	VANTAGE TOWERS AG	EUR	30 628,23	25 855,20	0,01

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Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
496,00	HOCHTIEF AG	EUR	29 755,25	23 039,20	0,01
90,00	HAPAG-LLOYD AG	EUR	34 100,75	22 230,00	0,01
223,00	AURUBIS AG	EUR	22 295,58	14 441,48	0,01
157,00	VARTA AG	EUR	13 261,23	12 424,98	0,00
Computing and IT			5 084 025,78	3 925 853,54	1,55
33 218,00	SAP SE	EUR	3 714 008,57	2 887 640,74	1,14
37 533,00	INFINEON TECHNOLOGIES AG	EUR	1 160 686,43	866 636,97	0,34
1 499,00	NEMETSCHKE SE	EUR	104 763,50	86 582,24	0,03
1 493,00	BECHTLE AG	EUR	68 408,64	58 241,93	0,02
339,00	COMPUGROUP MEDICAL SE & CO KGAA	EUR	20 015,40	13 776,96	0,01
183,00	SILTRONIC AG	EUR	16 143,24	12 974,70	0,01
Health			3 767 364,55	3 484 295,69	1,37
31 129,00	BAYER AG REG	EUR	1 834 730,60	1 765 636,88	0,70
4 254,00	MERCK KGAA	EUR	727 203,46	684 894,00	0,27
8 607,00	SIEMENS HEALTHINEERS AG	EUR	458 085,26	417 353,43	0,16
9 254,00	FRESENIUS SE & CO KGAA	EUR	308 142,95	267 440,60	0,10
4 756,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	269 223,09	226 528,28	0,09
1 075,00	CARL ZEISS MEDITEC AG	EUR	169 979,19	122 442,50	0,05
Telecommunication			2 553 419,28	2 424 942,77	0,96
94 167,00	DEUTSCHE TELEKOM AG REG	EUR	1 657 690,28	1 784 087,98	0,70
79 535,00	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	224 945,45	217 925,90	0,09
5 079,00	DELIVERY HERO AG	EUR	388 951,46	181 675,83	0,07
1 545,00	SCOUT24 AG	EUR	85 393,62	75 689,55	0,03
4 838,00	PROSIEBENSAT.1 MEDIA SE	EUR	56 818,85	42 622,78	0,02
1 442,00	UNITED INTERNET AG REG	EUR	40 109,65	39 265,66	0,02
1 559,00	FREENET AG	EUR	38 970,92	36 901,53	0,01
1 914,00	DRILLISCH AG	EUR	40 627,01	34 452,00	0,01
1 764,00	AUTO1 GROUP SE	EUR	19 912,04	12 321,54	0,01
Raw materials			2 909 741,07	2 247 117,41	0,89
28 761,00	BASF SE	EUR	1 682 545,69	1 194 300,53	0,47
5 831,00	BRENNTAG AG	EUR	426 893,44	362 105,10	0,14
3 156,00	SYMRISE AG	EUR	340 325,32	327 750,60	0,13
8 009,00	EVONIK INDUSTRIES AG	EUR	208 324,05	163 063,24	0,07
4 013,00	COVESTRO AG	EUR	169 836,80	132 348,74	0,05
1 270,00	LANXESS AG	EUR	53 348,46	43 408,60	0,02
636,00	K&S AG REG	EUR	12 789,55	14 748,84	0,01
1 736,00	THYSSENKRUPP AG	EUR	15 677,76	9 391,76	0,00
Multi-Utilities			1 388 159,66	1 226 319,45	0,48
19 701,00	RWE AG	EUR	679 537,13	691 111,08	0,27
55 299,00	E.ON SE	EUR	572 923,88	442 834,39	0,17
3 494,00	UNIPER SE	EUR	94 150,55	49 509,98	0,02
470,00	ENBW ENERGIE BADEN-WUERTEMBERG AG	EUR	41 548,10	42 864,00	0,02
Basic Goods			1 008 268,19	732 194,91	0,29
6 062,00	HENKEL AG & CO KGAA -PREF-	EUR	452 378,30	356 324,36	0,14
3 121,00	HENKEL AG & CO KGAA	EUR	235 436,74	182 266,40	0,07
4 632,00	HELLOFRESH SE	EUR	267 728,38	142 897,20	0,06
6 299,00	METRO AG	EUR	52 724,77	50 706,95	0,02
NETHERLANDS			23 063 848,73	20 752 269,76	8,19
Computing and IT			7 011 284,74	6 542 955,30	2,58
12 530,00	ASML HOLDING NV	EUR	6 037 138,86	5 711 800,50	2,25
20 404,00	STMICROELECTRONICS NV	EUR	731 390,52	612 120,00	0,24
918,00	ASM INTERNATIONAL NV	EUR	242 755,36	219 034,80	0,09

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			4 044 168,61	3 712 833,04	1,47
23 626,00	PROSUS NV	EUR	1 631 213,07	1 476 152,48	0,58
111 823,00	ING GROEP NV	EUR	1 129 399,49	1 054 602,71	0,42
10 421,00	NN GROUP NV	EUR	474 947,04	451 646,14	0,18
2 625,00	EURONEXT NV	EUR	225 708,14	204 487,50	0,08
45 880,00	AEGON NV	EUR	207 899,36	189 392,64	0,08
2 757,00	EXOR NV	EUR	183 601,13	163 986,36	0,07
10 487,00	ABN AMRO GROUP NV -CVA-	EUR	120 333,71	112 368,21	0,04
3 018,00	CTP NV	EUR	41 187,11	33 198,00	0,01
700,00	ASR NEDERLAND NV	EUR	29 879,56	26 999,00	0,01
Consumer Retail			3 740 537,64	3 200 005,02	1,26
770,00	ADYEN NV	EUR	1 292 304,99	1 068 760,00	0,42
76 484,00	STELLANTIS NV	EUR	1 110 876,67	901 899,33	0,36
3 480,00	FERRARI NV	EUR	634 429,46	609 696,00	0,24
4 291,00	RANDSTAD NV	EUR	235 239,09	198 244,20	0,08
17 224,00	DAVIDE CAMPARI-MILANO NV	EUR	179 118,67	172 842,84	0,07
4 164,00	AERCAP HOLDINGS NV	USD	200 986,55	163 062,97	0,06
3 148,00	JDE PEET'S BV	EUR	87 582,21	85 499,68	0,03
Industries			2 038 379,38	1 923 985,43	0,76
17 761,00	AIRBUS SE	EUR	1 711 029,67	1 642 004,45	0,65
23 998,00	CNH INDUSTRIAL NV	EUR	306 269,50	264 457,96	0,10
554,00	SIGNIFY NV	EUR	21 080,21	17 523,02	0,01
Basic Goods			1 997 967,86	1 669 933,14	0,66
29 478,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	801 738,04	732 823,08	0,29
7 906,00	HEINEKEN NV	EUR	707 766,05	687 822,00	0,27
2 264,00	HEINEKEN HOLDING NV	EUR	176 048,55	157 234,80	0,06
6 110,00	JUST EAT TAKEAWAY	EUR	312 415,22	92 053,26	0,04
Raw materials			1 741 122,85	1 441 216,89	0,57
6 218,00	KONINKLIJKE DSM NV	EUR	983 365,19	852 487,80	0,34
4 921,00	AKZO NOBEL NV	EUR	416 466,90	308 153,02	0,12
1 501,00	IMCD GROUP NV	EUR	251 239,75	196 555,95	0,08
2 669,00	OCI NV	EUR	90 051,01	84 020,12	0,03
Health			1 694 610,97	1 415 725,57	0,56
32 834,00	KONINKLIJKE PHILIPS NV	EUR	1 068 160,48	674 902,87	0,26
1 053,00	ARGENX SE	EUR	270 823,72	376 447,50	0,15
6 616,00	QIAGEN NV	EUR	289 473,98	295 735,20	0,12
192,00	ARGENX SE	EUR	66 152,79	68 640,00	0,03
Telecommunication			795 776,68	845 615,37	0,33
6 562,00	WOLTERS KLUWER NV	EUR	575 366,18	607 378,72	0,24
70 049,00	KONINKLIJKE KPN NV	EUR	220 410,50	238 236,65	0,09
SWEDEN			14 681 278,40	12 308 424,57	4,86
Industries			5 427 729,06	4 473 955,72	1,77
119 697,00	ATLAS COPCO AB	SEK	1 351 592,22	1 067 795,15	0,42
37 002,00	ASSA ABLOY AB -B-	SEK	881 123,44	750 529,93	0,30
53 188,00	HEXAGON AB	SEK	629 617,47	527 503,92	0,21
26 800,00	SANDVIK AB	SEK	511 442,22	414 890,38	0,16
46 548,00	ATLAS COPCO AB	SEK	445 189,53	371 666,45	0,15
19 359,00	EPIROC AB -A-	SEK	373 139,52	285 420,81	0,11
34 193,00	NIBE INDUSTRIER AB	SEK	284 351,13	245 121,56	0,10
11 700,00	EPIROC AB -B-	SEK	162 111,56	150 930,49	0,06
9 281,00	SKF AB -B-	SEK	152 554,78	130 381,02	0,05
5 391,00	ALFA LAVAL AB	SEK	136 069,31	124 092,49	0,05
5 996,00	INVESTMENT AB LATOUR -B-	SEK	156 789,15	113 224,55	0,05

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Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 866,00	INDUTRADE AB	SEK	117 214,24	102 145,77	0,04
11 300,00	HUSQVARNA AB -B-	SEK	107 710,37	79 361,58	0,03
5 205,00	SKANSKA AB -B-	SEK	76 552,45	76 181,56	0,03
1 349,00	BEIJER REF AB	SEK	20 659,35	17 616,22	0,01
920,00	HEXPOL AB	SEK	7 762,22	7 475,49	0,00
539,00	SWECO AB	SEK	7 156,01	5 348,17	0,00
765,00	PEAB AB	SEK	6 694,09	4 270,18	0,00
Finance			3 688 441,82	3 058 610,78	1,21
47 346,00	INVESTOR AB -B-	SEK	817 459,98	743 259,95	0,29
48 550,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	514 104,16	454 994,39	0,18
46 264,00	SVENSKA HANDELSBANKEN AB -A-	SEK	409 364,95	377 517,49	0,15
28 738,00	SWEDBANK AB -A-	SEK	425 456,48	346 847,17	0,14
15 096,00	INVESTOR AB -A-	SEK	319 272,00	258 783,10	0,10
10 824,00	EQT AB	SEK	300 864,74	211 566,82	0,08
9 010,00	KINNEVIK AB	SEK	226 217,47	138 600,59	0,06
6 386,00	SAGAX AB	SEK	154 346,02	112 482,23	0,04
5 170,00	INDUSTRIVARDEN AB	SEK	122 164,51	109 788,04	0,04
2 489,00	L E LUNDBERGFÖRETAGEN AB -B-	SEK	112 732,79	96 626,65	0,04
3 797,00	INDUSTRIVARDEN AB -A-	SEK	102 619,15	81 588,51	0,03
13 378,00	FASTIGHETS AB BALDER	SEK	97 217,94	61 201,07	0,02
2 035,00	INTRUM AB	SEK	46 296,87	37 069,44	0,02
1 850,00	FABEGE AB	SEK	23 183,37	16 677,93	0,01
946,00	CASTELLUM AB	SEK	17 141,39	11 607,40	0,01
0,00	WIHLBORGS FASTIGHETER AB		0,00	0,00	0,00
Consumer Retail			2 378 518,33	2 029 349,93	0,80
46 034,00	VOLVO AB -B-	SEK	780 624,67	680 553,30	0,27
5 470,00	EVOLUTION GAMING GROUP AB	SEK	562 891,54	474 897,69	0,19
10 815,00	ESSITY AB -B-	SEK	271 729,21	269 639,49	0,11
20 962,00	HENNES & MAURITZ AB -B-	SEK	297 962,12	239 025,83	0,09
19 898,00	VOLVO CAR AB	SEK	145 477,06	126 225,15	0,05
5 843,00	VOLVO AB	SEK	127 630,48	89 773,63	0,03
5 444,00	ELECTROLUX AB	SEK	84 772,42	69 953,42	0,03
8 053,00	SECURITAS AB -B-	SEK	90 279,45	66 239,23	0,03
556,00	THULE GROUP AB	SEK	17 151,38	13 042,19	0,00
Telecommunication			1 424 229,51	1 195 299,98	0,47
102 868,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	927 063,85	732 347,38	0,29
77 195,00	TELIA CO AB	SEK	283 650,74	282 316,78	0,11
14 339,00	TELE2 AB -B-	SEK	173 273,09	155 929,35	0,06
1 261,00	NORDIC ENTERTAINMENT GROUP AB -B-	SEK	40 241,83	24 706,47	0,01
Health			628 717,40	523 557,17	0,21
17 057,00	SVENSKA CELLULOOSA AB SCA -B-	SEK	263 211,77	243 281,51	0,10
6 845,00	GETINGE AB -B-	SEK	235 790,55	151 044,19	0,06
3 614,00	SWEDISH ORPHAN BIOVITRUM AB	SEK	74 098,77	74 620,19	0,03
3 562,00	LIFCO AB	SEK	55 616,31	54 611,28	0,02
Basic Goods			393 367,88	451 110,52	0,18
42 768,00	SWEDISH MATCH AB	SEK	357 969,06	415 977,41	0,16
1 176,00	AAK AB	SEK	18 792,25	18 320,90	0,01
612,00	AXFOOD AB	SEK	16 606,57	16 812,21	0,01
Raw materials			572 028,78	440 343,26	0,17
9 620,00	BOLIDEN AB	SEK	370 680,55	292 152,07	0,11
3 360,00	HOLMEN AB	SEK	179 457,18	130 126,52	0,05
4 573,00	SSAB AB	SEK	21 891,05	18 064,67	0,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			163 263,73	131 992,04	0,05
13 281,00	EMBRACER GROUP AB	SEK	104 971,19	96 683,59	0,04
11 361,00	SINCH AB	SEK	58 292,54	35 308,45	0,01
Energy			4 981,89	4 205,17	0,00
6 445,00	LUNDIN PETROLEUM AB	SEK	4 981,89	4 205,17	0,00
DENMARK			9 779 711,66	10 781 891,99	4,25
Health			4 881 838,05	6 443 624,33	2,54
51 766,00	NOVO NORDISK A/S -B-	DKK	3 810 027,27	5 479 643,38	2,16
1 464,00	GENMAB A/S	DKK	452 545,76	452 193,87	0,18
3 247,00	COLOPLAST A/S -B-	DKK	435 577,06	352 964,64	0,14
4 134,00	DEMANT A/S	DKK	157 462,74	148 034,94	0,06
1 164,00	AMBU A/S -B-	DKK	26 225,22	10 787,50	0,00
Industries			1 563 241,78	1 375 206,06	0,54
5 252,00	DSV A/S	DKK	856 790,58	700 017,04	0,28
156,00	AP MOLLER - MAERSK A/S -B-	DKK	393 880,08	347 277,29	0,14
98,00	AP MOLLER - MAERSK A/S -A-	DKK	163 212,41	215 459,89	0,08
303,00	ROCKWOOL INTERNATIONAL A/S -B-	DKK	93 508,26	65 088,77	0,02
32,00	KOBENHAVNS LUFTHAVNE	DKK	30 794,65	27 711,40	0,01
681,00	DFDS AS	DKK	25 055,80	19 651,67	0,01
Finance			653 618,04	604 668,83	0,24
23 580,00	DANSKE BANK A/S	DKK	358 831,27	318 029,45	0,12
10 162,00	TRYG A/S	DKK	222 933,45	217 747,84	0,09
871,00	TOPDANMARK A/S	DKK	45 061,59	43 265,09	0,02
550,00	JYSKE BANK AS	DKK	26 791,73	25 626,45	0,01
Basic Goods			614 965,65	598 347,65	0,24
3 213,00	CARLSBERG A/S -B-	DKK	409 527,96	390 572,59	0,16
2 991,00	CHR HANSEN HOLDING A/S	DKK	205 437,69	207 775,06	0,08
Multi-Utilities			608 290,41	567 250,42	0,22
5 686,00	ORSTED A/S	DKK	608 290,41	567 250,42	0,22
Energy			700 450,89	545 385,86	0,22
27 057,00	VESTAS WIND SYSTEMS AS	DKK	700 450,89	545 385,86	0,22
Raw materials			324 043,03	311 452,29	0,12
5 437,00	NOVOZYMES A/S -B-	DKK	324 043,03	311 452,29	0,12
Consumer Retail			297 630,17	235 762,90	0,09
3 018,00	PANDORA A/S	DKK	234 883,93	181 202,13	0,07
3 626,00	ISS A/S	DKK	62 746,24	54 560,77	0,02
Telecommunication			135 633,64	100 193,65	0,04
2 996,00	GN STORE NORD A/S	DKK	135 633,64	100 193,65	0,04
SPAIN			10 248 242,03	9 974 952,50	3,93
Finance			2 784 043,28	2 722 615,97	1,07
525 490,00	BANCO SANTANDER SA	EUR	1 518 486,14	1 412 517,12	0,56
201 252,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	919 968,35	871 521,79	0,34
132 221,00	CAIXABANK SA	EUR	345 588,79	438 577,06	0,17
Multi-Utilities			2 619 471,93	2 614 955,52	1,03
175 294,00	IBERDROLA SA	EUR	1 770 464,90	1 734 709,42	0,68
12 408,00	RED ELECTRICA CORP SA	EUR	209 508,13	223 654,20	0,09
8 672,00	EDP RENOVAVEIS SA	EUR	174 733,33	195 293,44	0,08
9 778,00	ENDESA SA	EUR	206 845,86	176 004,00	0,07

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Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
7 693,00	ENAGAS SA	EUR	160 483,52	162 091,51	0,06
4 485,00	NATURGY ENERGY GROUP SA	EUR	97 436,19	123 202,95	0,05
Telecommunication			1 371 704,97	1 376 131,41	0,54
161 453,00	TELEFONICA SA	EUR	672 211,46	784 984,49	0,31
15 964,00	CELLNEX TELECOM SA	EUR	699 493,51	591 146,92	0,23
Industries			1 159 676,46	1 056 853,68	0,42
14 561,00	FERROVIAL SA	EUR	357 034,56	352 230,59	0,14
2 297,00	AENA SME SA	EUR	324 606,94	278 511,25	0,11
6 742,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	163 673,37	155 942,46	0,06
7 618,00	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	170 239,82	136 438,38	0,06
762,00	ACCIONA SA	EUR	144 121,77	133 731,00	0,05
Computing and IT			763 397,77	718 829,52	0,28
13 522,00	AMADEUS IT GROUP SA	EUR	763 397,77	718 829,52	0,28
Consumer Retail			876 450,74	709 879,20	0,28
32 880,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	876 450,74	709 879,20	0,28
Energy			445 614,95	609 278,25	0,24
43 365,00	REPSOL SA	EUR	445 614,95	609 278,25	0,24
Health			227 881,93	166 408,95	0,07
9 227,00	GRIFOLS SA	EUR	227 881,93	166 408,95	0,07
ITALY			7 680 218,93	6 678 292,74	2,63
Finance			3 058 992,19	2 646 705,01	1,04
495 711,00	INTESA SANPAOLO SPA	EUR	1 066 019,09	882 365,58	0,35
53 145,00	UNICREDIT SPA	EUR	548 079,25	481 759,43	0,19
29 285,00	ASSICURAZIONI GENERALI SPA	EUR	493 384,68	445 864,13	0,18
21 052,00	POSTE ITALIANE SPA	EUR	203 824,90	187 615,42	0,07
15 535,00	FINECOBANK BANCA FINECO SPA	EUR	216 264,31	177 409,70	0,07
19 567,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	178 237,55	161 584,29	0,06
4 493,00	BANCA GENERALI SPA	EUR	141 733,80	121 131,28	0,05
9 746,00	NEXI SPA	EUR	84 946,61	77 032,38	0,03
16 867,00	UNIPOLSAI ASSICURAZIONI SPA	EUR	42 860,02	38 524,23	0,01
1 867,00	AZIMUT HOLDING SPA	EUR	37 319,80	30 964,20	0,01
6 730,00	UNIPOL GRUPPO SPA	EUR	32 630,43	29 181,28	0,01
4 887,00	BANCO BPM SPA	EUR	13 691,75	13 273,09	0,01
Multi-Utilities			2 329 258,17	1 926 963,11	0,76
260 320,00	ENEL SPA	EUR	1 761 238,45	1 358 870,40	0,54
63 402,00	SNAM SPA	EUR	313 704,79	316 946,60	0,12
27 444,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	206 995,13	205 500,67	0,08
8 217,00	ITALGAS SPA	EUR	47 319,80	45 645,44	0,02
Energy			932 564,31	859 231,56	0,34
70 175,00	ENI SPA	EUR	861 571,52	794 942,40	0,31
2 169,00	ERG SPA	EUR	70 992,79	64 289,16	0,03
Consumer Retail			507 276,08	497 998,17	0,20
11 528,00	ATLANTIA SPA	EUR	228 494,17	257 996,64	0,10
4 991,00	MONCLER SPA	EUR	230 350,62	204 281,63	0,08
829,00	DE' LONGHI SPA	EUR	24 281,21	14 706,46	0,01
719,00	SALVATORE FERRAGAMO SPA	EUR	11 737,87	10 569,30	0,01
243,00	BRUNELLO CUCINELLI SPA	EUR	12 412,21	10 444,14	0,00
Industries			404 584,88	379 508,77	0,15
18 178,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	183 822,71	176 035,75	0,07
6 232,00	PRYSMIAN SPA	EUR	178 328,86	163 340,72	0,06

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Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 388,00	BUZZI UNICEM SPA	EUR	24 744,69	21 666,68	0,01
1 908,00	LEONARDO SPA	EUR	17 688,62	18 465,62	0,01
Health			287 763,03	251 849,27	0,10
3 831,00	AMPLIFON SPA	EUR	146 703,29	112 056,75	0,05
1 932,00	RECORDATI SPA	EUR	81 738,38	80 197,32	0,03
476,00	DIASORIN SPA	EUR	59 321,36	59 595,20	0,02
Telecommunication			159 780,27	116 036,85	0,04
313 651,00	TELECOM ITALIA SPA	EUR	112 513,60	78 318,65	0,03
326,00	REPLY SPA	EUR	47 266,67	37 718,20	0,01
FINLAND			5 051 231,48	4 685 222,67	1,85
Finance			1 568 582,72	1 490 120,31	0,59
111 389,00	NORDEA BANK ABP	SEK	1 018 929,13	935 767,39	0,37
13 181,00	SAMPO OYJ -A-	EUR	541 948,05	547 275,12	0,22
430,00	KOJAMO OYJ	EUR	7 705,54	7 077,80	0,00
Telecommunication			926 129,77	923 635,64	0,36
160 245,00	NOKIA OYJ	EUR	721 970,85	711 407,68	0,28
3 958,00	ELISA OYJ	EUR	204 158,92	212 227,96	0,08
Raw materials			738 329,70	663 983,98	0,26
12 279,00	UPM-KYMMENE OYJ	EUR	380 788,53	356 213,79	0,14
20 566,00	STORA ENSO OYJ -R-	EUR	357 541,17	307 770,19	0,12
Industries			792 225,97	631 128,25	0,25
10 809,00	KONE OYJ -B-	EUR	622 903,47	490 296,24	0,19
10 067,00	WARTSILA OYJ ABP	EUR	91 740,74	74 797,81	0,03
5 424,00	METSO OUTOTEC OYJ	EUR	43 008,51	38 781,60	0,02
3 428,00	METSA BOARD OYJ	EUR	34 573,25	27 252,60	0,01
Energy			533 216,57	549 415,68	0,22
13 007,00	NESTE OYJ	EUR	533 216,57	549 415,68	0,22
Basic Goods			201 715,52	175 330,39	0,07
7 789,00	KESKO OYJ -B-	EUR	201 715,52	175 330,39	0,07
Multi-Utilities			214 276,31	172 782,05	0,07
12 070,00	FORTUM OYJ	EUR	214 276,31	172 782,05	0,07
Health			63 412,02	67 989,60	0,03
1 596,00	ORION OYJ -B-	EUR	63 412,02	67 989,60	0,03
Consumer Retail			13 342,90	10 836,77	0,00
1 039,00	NOKIAN RENKAAT OYJ	EUR	13 342,90	10 836,77	0,00
BELGIUM			3 884 806,42	3 418 287,54	1,35
Basic Goods			1 471 460,90	1 380 351,36	0,54
26 876,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 471 460,90	1 380 351,36	0,54
Finance			1 289 802,00	1 090 326,38	0,43
6 115,00	KBC GROUP NV	EUR	381 784,47	327 397,10	0,13
3 758,00	GROUPE BRUXELLES LAMBERT SA	EUR	343 826,36	299 437,44	0,12
3 937,00	AGEAS	EUR	168 341,30	165 275,26	0,06
4 052,00	WAREHOUSES DE PAUW CVA	EUR	141 676,93	121 560,00	0,05
425,00	SOFINA SA	EUR	143 173,97	82 875,00	0,03
625,00	COFINIMMO SA	EUR	75 830,03	64 750,00	0,03
829,00	KBC ANCORA	EUR	35 168,94	29 031,58	0,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			478 872,50	392 733,72	0,16
6 663,00	UMICORE SA	EUR	277 141,90	222 011,16	0,09
2 208,00	SOLVAY SA	EUR	201 730,60	170 722,56	0,07
Health			328 317,98	268 692,48	0,11
3 332,00	UCB SA	EUR	328 317,98	268 692,48	0,11
Multi-Utilities			124 629,96	113 838,40	0,05
842,00	ELIA GROUP SA	EUR	124 629,96	113 838,40	0,05
Consumer Retail			90 351,42	84 215,60	0,03
521,00	D'IETEREN SA/NV	EUR	77 226,06	72 731,60	0,03
550,00	AZELIS GROUP NV	EUR	13 125,36	11 484,00	0,00
Telecommunication			59 004,36	51 098,15	0,02
3 633,00	PROXIMUS SADP	EUR	59 004,36	51 098,15	0,02
Computing and IT			42 367,30	37 031,45	0,01
541,00	MELEXIS NV	EUR	42 367,30	37 031,45	0,01
JERSEY			2 903 129,62	3 290 109,79	1,30
Raw materials			1 019 333,47	1 541 320,95	0,61
298 098,00	GLENCORE PLC	GBP	1 019 333,47	1 541 320,95	0,61
Consumer Retail			1 528 917,39	1 421 934,52	0,56
26 164,00	EXPERIAN PLC	GBP	850 833,78	731 267,36	0,29
6 471,00	FERGUSON PLC	GBP	678 083,61	690 667,16	0,27
Telecommunication			354 878,76	326 854,32	0,13
34 122,00	WPP PLC	GBP	354 878,76	326 854,32	0,13
NORWAY			3 076 276,64	3 274 452,86	1,29
Energy			995 782,67	1 366 817,72	0,54
31 444,00	EQUINOR ASA	NOK	719 603,96	1 042 827,76	0,41
6 129,00	AKER BP ASA	SEK	159 636,77	202 998,82	0,08
3 653,00	AKER BP ASA	NOK	116 541,94	120 991,14	0,05
Finance			965 876,17	858 085,66	0,34
38 524,00	DNB BANK ASA	NOK	739 695,92	658 491,12	0,26
8 198,00	GJENSIDIGE FORSIKRING ASA	NOK	174 903,24	158 344,01	0,06
6 078,00	STOREBRAND ASA	NOK	51 277,01	41 250,53	0,02
Basic Goods			390 290,06	379 952,76	0,15
10 532,00	MARINE HARVEST ASA	NOK	241 060,78	228 509,12	0,09
11 628,00	ORKLA ASA	NOK	87 659,14	88 621,87	0,04
937,00	SALMAR ASA	NOK	61 570,14	62 821,77	0,02
Raw materials			399 448,60	357 089,27	0,14
4 677,00	YARA INTERNATIONAL ASA	NOK	204 762,55	186 377,53	0,07
31 966,00	NORSK HYDRO ASA	NOK	194 686,05	170 711,74	0,07
Telecommunication			180 047,41	172 666,41	0,07
13 614,00	TELENOR ASA	NOK	180 047,41	172 666,41	0,07
Industries			80 835,78	87 901,54	0,03
2 572,00	KONGSBERG GRUPPEN ASA	NOK	80 835,78	87 901,54	0,03
Consumer Retail			48 649,17	39 808,74	0,02
5 779,00	ADEVINTA ASA	NOK	48 649,17	39 808,74	0,02
Computing and IT			15 346,78	12 130,76	0,00
820,00	NORDIC SEMICONDUCTOR ASA	NOK	15 346,78	12 130,76	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IRELAND			2 947 540,67	2 373 945,03	0,94
Industries			1 198 667,18	1 021 405,00	0,40
22 820,00	CRH PLC	EUR	858 665,12	753 060,00	0,30
4 675,00	KINGSPAN GROUP PLC	EUR	340 002,06	268 345,00	0,10
Consumer Retail			694 452,20	481 821,12	0,19
4 994,00	FLUTTER ENTERTAINMENT PLC	EUR	694 452,20	481 821,12	0,19
Basic Goods			527 528,73	434 595,72	0,17
4 758,00	KERRY GROUP PLC -A-	EUR	527 528,73	434 595,72	0,17
Raw materials			282 404,96	238 739,36	0,10
7 442,00	SMURFIT KAPPA GROUP PLC	EUR	282 404,96	238 739,36	0,10
Energy			244 487,60	197 383,83	0,08
3 333,00	DCC PLC	GBP	244 487,60	197 383,83	0,08
LUXEMBOURG			980 431,03	963 811,83	0,38
Raw materials			355 210,87	369 068,58	0,15
17 158,00	ARCELORMITTAL	EUR	355 210,87	369 068,58	0,15
Health			316 164,40	309 254,52	0,12
4 119,00	EUROFINS SCIENTIFIC SE	EUR	316 164,40	309 254,52	0,12
Industries			127 254,11	174 025,41	0,07
14 183,00	TENARIS SA	EUR	127 254,11	174 025,41	0,07
Finance			181 801,65	111 463,32	0,04
25 231,00	AROUNDTOWN SA	EUR	138 941,93	76 525,62	0,03
786,00	SHURGARD SELF STORAGE SA	EUR	42 859,72	34 937,70	0,01
PORTUGAL			672 954,14	719 135,48	0,28
Multi-Utilities			366 853,72	368 438,62	0,14
82 758,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	366 853,72	368 438,62	0,14
Basic Goods			148 090,46	181 993,50	0,07
8 775,00	JERONIMO MARTINS SGPS SA	EUR	148 090,46	181 993,50	0,07
Energy			158 009,96	168 703,36	0,07
15 083,00	GALP ENERGIA SGPS SA	EUR	158 009,96	168 703,36	0,07
AUSTRIA			782 964,37	700 772,09	0,28
Finance			251 846,12	205 498,32	0,08
6 938,00	ERSTE GROUP BANK AG	EUR	205 610,49	167 899,60	0,07
792,00	BAWAG GROUP AG	EUR	37 054,58	31 806,72	0,01
400,00	IMMOFINANZ AG	EUR	9 181,05	5 792,00	0,00
Energy			194 155,09	188 484,36	0,08
4 211,00	OMV AG	EUR	194 155,09	188 484,36	0,08
Multi-Utilities			179 601,65	179 418,70	0,07
1 922,00	VERBUND AG	EUR	179 601,65	179 418,70	0,07
Raw materials			122 077,08	94 529,94	0,04
4 148,00	VOESTALPINE AG	EUR	110 541,73	84 121,44	0,03
135,00	LENZING AG	EUR	11 535,35	10 408,50	0,01
Industries			35 284,43	32 840,77	0,01
598,00	ANDRITZ AG	EUR	26 422,21	22 987,12	0,01
243,00	STRABAG SE	EUR	8 862,22	9 853,65	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			355 001,11	331 745,29	0,13
Consumer Retail			355 001,11	331 745,29	0,13
17 338,00	UNIVERSAL MUSIC GROUP NV	EUR	355 001,11	331 745,29	0,13
ISLE OF MAN			270 296,69	274 832,41	0,11
Consumer Retail			270 296,69	274 832,41	0,11
19 003,00	GVC HOLDINGS PLC	GBP	270 296,69	274 832,41	0,11
BERMUDA			9 923,62	6 354,28	0,00
Computing and IT			9 923,62	6 354,28	0,00
4 688,00	AUTOSTORE HOLDINGS LTD	NOK	9 923,62	6 354,28	0,00
CURACAO			5 545,45	5 600,00	0,00
Consumer Retail			5 545,45	5 600,00	0,00
32,00	HUNTER DOUGLAS NV	EUR	5 545,45	5 600,00	0,00
INVESTMENT FUNDS			212 661,02	211 614,90	0,08
UCI Units			212 661,02	211 614,90	0,08
SWITZERLAND			212 661,02	211 614,90	0,08
Finance			212 661,02	211 614,90	0,08
3 742,00	BB BIOTECH AG REG	CHF	212 661,02	211 614,90	0,08
Total Portfolio			259 685 971,47	251 049 458,73	99,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						14 200,02	2 976 799,42
Unrealised profit on future contracts and commitment						22 064,00	2 596 024,42
10	(49)	Sale	EURO STOXX 50	16/09/2022	EUR	18 550,00	1 686 090,00
10	11	Purchase	FTSE 100 INDEX	16/09/2022	GBP	3 514,00	909 934,42
Unrealised loss on future contracts and commitment						(7 863,98)	380 775,00
100	15	Purchase	MSCI EUROPE	16/09/2022	EUR	(7 863,98)	380 775,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe LTE

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(197 205,60)
Unrealised profit on forward foreign exchange contracts					389 303,20
15/07/2022	23 530 489,44	EUR	20 059 742,25	GBP	241 002,37
15/07/2022	5 013 804,56	EUR	52 841 489,06	SEK	83 092,17
15/07/2022	635 314,17	CHF	611 361,04	EUR	23 366,85
15/07/2022	570 286,76	CHF	548 958,62	EUR	20 801,87
15/07/2022	1 249 041,21	EUR	12 694 130,68	NOK	20 699,10
15/07/2022	4 912 852,15	SEK	458 121,78	EUR	303,25
15/07/2022	3 315 515,03	DKK	445 800,74	EUR	37,59
Unrealised loss on forward foreign exchange contracts					(586 508,80)
15/07/2022	14 805 954,78	EUR	15 398 192,97	CHF	(578 028,44)
15/07/2022	182 663,24	EUR	193 584,68	USD	(2 386,90)
15/07/2022	895 317,30	GBP	1 041 272,46	EUR	(1 803,44)
15/07/2022	4 102 808,08	EUR	30 520 255,97	DKK	(1 260,15)
15/07/2022	433 061,09	GBP	503 796,07	EUR	(1 009,42)
15/07/2022	565 669,83	EUR	487 907,20	GBP	(793,50)
15/07/2022	403 153,33	GBP	468 832,01	EUR	(768,46)
15/07/2022	451 700,69	CHF	451 673,59	EUR	(389,74)
15/07/2022	555 676,15	GBP	645 212,26	EUR	(68,75)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe ESG LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	512 365 480,16	
Banks	(Note 3)	628 428,39	
Other banks and broker accounts	(Notes 2, 3, 9)	158 804,67	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	48,69	
Unrealised profit on future contracts	(Notes 2, 9)	43 900,00	
Receivable on investments sold		417 090,95	
Receivable on subscriptions		7 914 995,07	
Other assets	(Note 10)	703 188,94	
Total assets		522 231 936,87	
Liabilities			
Bank overdrafts	(Note 3)	(62 810,56)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(76,64)	
Unrealised loss on future contracts	(Notes 2, 9)	(2 415,00)	
Payable on investments purchased		(8 295 231,52)	
Payable on redemptions		(246 778,66)	
Other liabilities		(137 628,28)	
Total liabilities		(8 744 940,66)	
Total net assets		513 486 996,21	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	124,82	4 113 792,574
Class ZH Units	EUR	111,25	100,000

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe ESG LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	326 314 688,39
Net income from investments	(Note 2)	10 084 678,30
Total income		10 084 678,30
Management fee	(Note 6)	(427 701,30)
Depositary fee	(Note 8)	(39 806,73)
Subscription tax	(Note 4)	(24 995,79)
Other charges and taxes	(Notes 5, 8)	(169 529,22)
Total expenses		(662 033,04)
Net investment income / (loss)		9 422 645,26
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	997 967,26
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(75 866 034,95)
- forward foreign exchange contracts	(Notes 2, 9)	(1 163,23)
- foreign currencies	(Note 2)	(8 512,24)
- future contracts	(Notes 2, 9)	43 184,99
Net result of operations for the period		(65 411 912,91)
Subscriptions for the period		343 590 909,73
Redemptions for the period		(91 006 689,00)
Net assets at the end of the period		513 486 996,21

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			548 518 949,06	512 365 480,16	99,78
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			548 518 949,06	512 365 480,16	99,78
Shares			548 518 949,06	512 365 480,16	99,78
UNITED KINGDOM			119 003 843,86	119 800 624,90	23,33
Finance			25 432 541,29	24 654 321,24	4,80
1 290 284,00	HSBC HOLDINGS PLC	GBP	6 992 000,27	8 027 906,45	1,56
1 156 889,00	BARCLAYS PLC	GBP	2 323 543,01	2 057 785,18	0,40
4 002 859,00	LLOYDS BANKING GROUP PLC	GBP	2 086 482,06	1 967 386,74	0,38
165 984,00	PRUDENTIAL PLC	GBP	2 312 144,42	1 959 008,67	0,38
20 062,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	1 804 706,51	1 778 643,91	0,35
456 853,00	LEGAL & GENERAL GROUP PLC	GBP	1 447 594,37	1 271 037,68	0,25
155 879,00	STANDARD CHARTERED PLC	GBP	927 919,57	1 120 144,23	0,22
379 727,00	NATWEST GROUP PLC	GBP	919 663,73	962 945,34	0,19
78 031,00	SEGRO PLC	GBP	1 092 526,59	885 419,84	0,17
63 804,00	ST JAMES'S PLACE PLC	GBP	1 005 991,27	817 152,15	0,16
58 336,00	3I GROUP PLC	GBP	881 501,30	751 188,22	0,15
324 971,00	STANDARD LIFE ABERDEEN PLC	GBP	851 614,40	603 439,41	0,12
65 669,00	LAND SECURITIES GROUP PLC	GBP	581 152,49	506 529,69	0,10
108 602,00	AVIVA PLC	GBP	514 212,01	506 271,42	0,10
92 145,00	BRITISH LAND CO PLC	GBP	547 568,45	478 578,16	0,09
15 293,00	SCHRODERS PLC	GBP	597 899,85	474 685,06	0,09
181 327,00	MELROSE INDUSTRIES PLC	GBP	322 883,84	315 326,67	0,06
6 555,00	ADMIRAL GROUP PLC	GBP	223 137,15	170 872,42	0,03
Consumer Retail			21 710 871,88	20 086 624,19	3,91
164 712,00	UNILEVER PLC	GBP	7 359 695,58	7 119 694,09	1,39
132 802,00	RELX PLC	GBP	3 310 889,89	3 434 046,71	0,67
101 424,00	COMPASS GROUP PLC	GBP	1 908 204,73	1 979 367,52	0,38
25 829,00	ASHTREAD GROUP PLC	GBP	1 392 165,08	1 031 849,10	0,20
29 102,00	BUNZL PLC	GBP	948 035,05	919 196,72	0,18
17 527,00	INTERTEK GROUP PLC	GBP	1 067 381,57	856 353,90	0,17
226 431,00	KINGFISHER PLC	GBP	780 934,55	642 592,68	0,12
12 093,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	689 868,69	611 082,34	0,12
109 699,00	BARRATT DEVELOPMENTS PLC	GBP	759 780,46	582 874,77	0,11
29 890,00	BURBERRY GROUP PLC	GBP	617 412,70	569 784,88	0,11
91 702,00	RENTOKIL INITIAL PLC	GBP	584 459,34	505 571,94	0,10
22 054,00	PERSIMMON PLC	GBP	651 582,37	477 283,75	0,09
5 946,00	NEXT PLC	GBP	495 930,76	404 761,26	0,08
8 990,00	BERKELEY GROUP HOLDINGS PLC	GBP	454 641,76	388 907,02	0,08
10 119,00	WHITBREAD PLC	GBP	341 979,86	291 283,12	0,06
200 709,00	TAYLOR WIMPEY PLC	GBP	347 909,49	271 974,39	0,05
Health			16 056 614,56	18 447 311,08	3,59
94 870,00	ASTRAZENECA PLC	GBP	10 129 979,65	11 902 250,30	2,32
303 757,00	GLAXOSMITHKLINE PLC	GBP	5 565 380,10	6 230 100,29	1,21
23 628,00	SMITH & NEPHEW PLC	GBP	361 254,81	314 960,49	0,06
Basic Goods			17 810 039,61	18 182 105,22	3,54
152 736,00	DIAGEO PLC	GBP	6 180 116,11	6 264 033,21	1,22
120 611,00	BRITISH AMERICAN TOBACCO PLC	GBP	4 276 587,71	4 931 105,69	0,96
42 381,00	RECKITT BENCKISER GROUP PLC	GBP	3 074 962,20	3 037 615,41	0,59
424 288,00	TESCO PLC	GBP	1 373 161,77	1 259 296,73	0,24
45 102,00	IMPERIAL BRANDS PLC	GBP	868 215,67	961 933,17	0,19
13 177,00	COCA-COLA EUROPEAN PARTNERS PLC	USD	593 349,13	650 499,83	0,13
201 788,00	J SAINSBURY PLC	GBP	616 577,41	478 191,58	0,09

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
19 483,00	ASSOCIATED BRITISH FOODS PLC	GBP	417 200,86	357 140,62	0,07
26 699,00	OCADO GROUP PLC	GBP	409 868,75	242 288,98	0,05
Energy			15 049 915,94	17 403 397,07	3,39
483 452,00	SHELL PLC	GBP	10 110 157,20	11 984 618,10	2,33
1 201 317,00	BP PLC	GBP	4 939 758,74	5 418 778,97	1,06
Raw materials			9 755 045,88	8 514 788,02	1,66
66 714,00	RIO TINTO PLC	GBP	4 288 132,39	3 810 214,69	0,74
77 992,00	ANGLO AMERICAN PLC	GBP	3 024 646,00	2 660 911,48	0,52
11 115,00	CRODA INTERNATIONAL PLC	GBP	950 934,39	835 649,96	0,16
34 477,00	MONDI PLC	GBP	675 111,87	582 732,02	0,12
23 884,00	ANTOFAGASTA PLC	GBP	435 283,38	320 453,83	0,06
13 628,00	JOHNSON MATTHEY PLC	GBP	380 937,85	304 826,04	0,06
Multi-Utilities			5 133 367,75	5 021 455,00	0,98
243 189,00	NATIONAL GRID PLC	GBP	2 987 818,19	2 971 912,99	0,58
69 257,00	SSE PLC	GBP	1 333 376,38	1 300 114,06	0,25
19 096,00	SEVERN TRENT PLC	GBP	652 961,81	603 153,76	0,12
12 345,00	UNITED UTILITIES GROUP PLC	GBP	159 211,37	146 274,19	0,03
Telecommunication			4 229 100,49	4 313 217,42	0,84
1 533 479,00	VODAFONE GROUP PLC	GBP	2 244 382,81	2 256 283,87	0,44
432 775,00	BT GROUP PLC	GBP	831 835,87	936 594,16	0,18
94 137,00	INFORMA PLC	GBP	601 737,16	578 266,76	0,11
56 563,00	PEARSON PLC	GBP	489 911,72	492 667,93	0,10
7 663,00	AUTO TRADER GROUP PLC	GBP	61 232,93	49 404,70	0,01
Industries			2 525 922,66	2 045 962,20	0,40
803 253,00	ROLLS-ROYCE HOLDINGS PLC	GBP	945 050,03	774 007,50	0,15
25 701,00	HALMA PLC	GBP	732 717,88	599 799,89	0,12
3 687,00	SPIRAX-SARCO ENGINEERING PLC	GBP	580 651,15	423 076,19	0,08
15 321,00	SMITHS GROUP PLC	GBP	267 503,60	249 078,62	0,05
Computing and IT			1 300 423,80	1 131 443,46	0,22
120 342,00	SAGE GROUP PLC	GBP	973 170,10	887 422,77	0,17
9 332,00	AVEVA GROUP PLC	GBP	327 253,70	244 020,69	0,05
SWITZERLAND			87 007 224,23	83 971 356,80	16,35
Health			32 448 901,91	32 090 585,89	6,25
42 734,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	14 027 144,36	13 601 198,93	2,65
131 900,00	NOVARTIS AG REG	CHF	10 147 784,22	10 654 936,29	2,07
5 171,00	LONZA GROUP AG REG	CHF	3 025 644,29	2 629 773,58	0,51
31 479,00	ALCON INC	CHF	2 096 792,38	2 097 213,07	0,41
3 658,00	SONOVA HOLDING AG REG	CHF	1 135 448,81	1 111 074,86	0,22
6 542,00	STRAUMANN HOLDING AG	CHF	861 618,29	749 394,73	0,15
3 854,00	VIFOR PHARMA AG	CHF	476 814,90	637 288,01	0,12
1 416,00	ROCHE HOLDING AG	CHF	525 793,89	521 205,41	0,10
1 335,00	BACHEM HOLDING AG	CHF	151 860,77	88 501,01	0,02
Basic Goods			20 267 345,38	20 573 030,31	4,00
171 032,00	NESTLE SA REG	CHF	18 654 577,58	19 043 401,12	3,71
64,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	645 445,14	620 905,12	0,12
4,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG REG	CHF	419 447,13	400 055,37	0,07
14 682,00	COCA-COLA HBC AG	GBP	356 268,46	310 749,20	0,06
93,00	BARRY CALLEBAUT AG REG	CHF	191 607,07	197 919,50	0,04
Finance			14 977 438,92	14 177 468,01	2,76
10 867,00	ZURICH INSURANCE GROUP AG	CHF	4 290 391,58	4 508 094,90	0,88
235 956,00	UBS GROUP AG REG	CHF	3 459 512,66	3 628 237,29	0,71
19 105,00	SWISS RE AG	CHF	1 525 331,96	1 412 171,38	0,27

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Eurizon Fund - Equity Europe ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 497,00	PARTNERS GROUP HOLDING AG	CHF	1 733 860,30	1 286 611,05	0,25
2 409,00	SWISS LIFE HOLDING AG REG	CHF	1 161 654,10	1 119 220,85	0,22
195 517,00	CREDIT SUISSE GROUP AG REG	CHF	1 585 696,60	1 058 790,04	0,20
13 788,00	JULIUS BAER GROUP LTD	CHF	697 985,92	606 700,88	0,12
3 580,00	BALOISE HOLDING AG REG	CHF	523 005,80	557 641,62	0,11
Industries			9 905 539,30	8 460 327,10	1,65
100 255,00	ABB LTD REG	CHF	2 844 538,47	2 550 295,35	0,50
8 089,00	SIKA AG REG	CHF	2 200 934,36	1 778 048,30	0,35
32 999,00	HOLCIM LTD	CHF	1 415 687,30	1 346 848,91	0,26
2 251,00	GEBERIT AG REG	CHF	1 257 365,63	1 031 869,89	0,20
4 353,00	KUEHNE & NAGEL INTERNATIONAL AG REG	CHF	1 082 422,46	982 931,25	0,19
2 198,00	VAT GROUP AG	CHF	790 603,33	499 834,22	0,10
833,00	SCHINDLER HOLDING AG REG	CHF	164 794,71	142 819,77	0,03
734,00	SCHINDLER HOLDING AG	CHF	149 193,04	127 679,41	0,02
Consumer Retail			4 774 762,12	4 606 492,30	0,90
30 491,00	CIE FINANCIERE RICHEMONT SA REG	CHF	3 059 512,85	3 096 742,46	0,60
554,00	SGS SA REG	CHF	1 346 723,77	1 209 448,12	0,24
6 968,00	ADECCO GROUP AG REG	CHF	284 802,99	225 847,36	0,04
329,00	SWATCH GROUP AG	CHF	83 722,51	74 454,36	0,02
Raw materials			2 742 470,13	2 528 628,71	0,49
636,00	GIVAUDAN SA REG	CHF	2 319 641,05	2 133 214,34	0,42
328,00	EMS-CHEMIE HOLDING AG REG	CHF	280 167,01	232 843,42	0,04
8 950,00	CLARIANT AG REG	CHF	142 662,07	162 570,95	0,03
Computing and IT			1 268 623,30	907 758,67	0,18
11 084,00	LOGITECH INTERNATIONAL SA REG	CHF	792 714,79	552 283,31	0,11
4 359,00	TEMENOS AG REG	CHF	475 908,51	355 475,36	0,07
Telecommunication			622 143,17	627 065,81	0,12
1 190,00	SWISSCOM AG REG	CHF	622 143,17	627 065,81	0,12
FRANCE			88 111 232,12	83 026 597,29	16,17
Consumer Retail			24 360 313,26	23 016 478,13	4,48
16 385,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	9 564 962,82	9 531 154,50	1,86
15 232,00	L'OREAL SA	EUR	5 182 919,32	5 015 897,60	0,98
5 336,00	KERING SA	EUR	3 120 935,45	2 615 173,60	0,51
2 040,00	HERMES INTERNATIONAL	EUR	2 391 562,78	2 176 680,00	0,42
64 110,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 921 195,18	1 665 257,25	0,32
14 193,00	EDENRED	EUR	636 437,74	638 259,21	0,12
13 734,00	BUREAU VERITAS SA	EUR	362 190,64	335 796,30	0,07
10 201,00	ACCOR SA	EUR	299 246,84	263 491,83	0,05
13 883,00	VALEO SA	EUR	306 257,60	255 794,28	0,05
3 063,00	SODEXO SA	EUR	222 593,30	205 404,78	0,04
6 459,00	RENAULT SA	EUR	164 268,84	153 659,61	0,03
3 731,00	LA FRANCAISE DES JEUX SAEM	EUR	136 773,50	123 197,62	0,02
401,00	SEB SA	EUR	50 969,25	36 711,55	0,01
Industries			15 618 444,86	13 551 829,22	2,64
34 784,00	SCHNEIDER ELECTRIC SE	EUR	4 682 792,90	3 927 113,60	0,76
27 598,00	VINCI SA	EUR	2 473 195,05	2 344 726,08	0,46
24 043,00	SAFRAN SA	EUR	2 592 711,14	2 265 091,03	0,44
28 399,00	CIE DE SAINT-GOBAIN	EUR	1 526 714,26	1 162 797,06	0,23
15 819,00	LEGRAND SA	EUR	1 376 794,55	1 114 606,74	0,22
25 940,00	BOUYGUES SA	EUR	844 234,82	761 598,40	0,15
6 725,00	EIFPAGE SA	EUR	599 360,16	577 543,00	0,11
27 904,00	GETLINK SE	EUR	432 226,61	469 624,32	0,09
18 931,00	ALSTOM SA	EUR	580 467,53	408 720,29	0,08

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Eurizon Fund - Equity Europe ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 456,00	AEROPORTS DE PARIS	EUR	306 449,04	296 807,60	0,06
1 499,00	DASSAULT AVIATION SA	EUR	203 498,80	223 201,10	0,04
Health			10 442 319,36	10 466 955,05	2,04
71 855,00	SANOFI	EUR	6 538 945,36	6 922 510,70	1,35
18 330,00	ESSILORLUXOTTICA SA	EUR	2 809 995,84	2 619 357,00	0,51
4 903,00	BIOMERIEUX	EUR	516 186,86	456 959,60	0,09
1 157,00	SARTORIUS STEDIM BIOTECH	EUR	434 444,77	346 290,10	0,07
1 353,00	IPSEN SA	EUR	142 746,53	121 837,65	0,02
Finance			10 651 261,23	9 357 375,62	1,82
62 033,00	BNP PARIBAS SA	EUR	3 095 858,69	2 814 127,05	0,55
116 393,00	AXA SA	EUR	2 705 269,82	2 521 072,38	0,49
74 041,00	SOCIETE GENERALE SA	EUR	1 717 611,81	1 546 716,49	0,30
11 662,00	COVIVIO	EUR	825 796,05	617 502,90	0,12
4 968,00	GECINA SA	EUR	570 209,49	442 152,00	0,08
22 085,00	KLEPIERRE SA	EUR	436 487,76	405 480,60	0,08
7 264,00	UNIBAIL-RODAMCO-WESTFIELD SE	EUR	442 995,71	353 393,60	0,07
39 634,00	CREDIT AGRICOLE SA	EUR	445 303,23	346 044,45	0,07
2 928,00	EURAZEO SE	EUR	222 442,20	173 044,80	0,03
1 863,00	AMUNDI SA	EUR	134 022,30	97 248,60	0,02
509,00	WENDEL SA	EUR	55 264,17	40 592,75	0,01
Energy			6 578 321,74	7 673 113,95	1,49
152 335,00	TOTALENERGIES SE	EUR	6 578 321,74	7 673 113,95	1,49
Basic Goods			5 739 199,68	5 489 995,03	1,07
13 849,00	PERNOD RICARD SA	EUR	2 546 000,83	2 427 729,70	0,47
42 674,00	DANONE SA	EUR	2 355 018,74	2 272 817,24	0,44
2 722,00	REMY COINTREAU SA	EUR	477 342,66	453 757,40	0,09
19 881,00	CARREFOUR SA	EUR	360 837,45	335 690,69	0,07
Computing and IT			5 109 680,39	4 439 090,71	0,87
9 048,00	CAPGEMINI SE	EUR	1 582 383,40	1 478 895,60	0,29
41 423,00	DASSAULT SYSTEMES SE	EUR	1 702 474,09	1 454 568,65	0,28
2 241,00	TELEPERFORMANCE	EUR	734 183,81	657 285,30	0,13
16 652,00	WORLDLINE SA	EUR	824 609,28	589 147,76	0,12
6 186,00	UBISOFT ENTERTAINMENT SA	EUR	266 029,81	259 193,40	0,05
Raw materials			4 125 695,08	3 928 294,48	0,77
29 810,00	AIR LIQUIDE SA	EUR	3 980 089,01	3 819 257,20	0,75
1 284,00	ARKEMA SA	EUR	145 606,07	109 037,28	0,02
Telecommunication			3 093 983,70	2 994 010,22	0,58
138 703,00	ORANGE SA	EUR	1 427 982,48	1 556 247,66	0,30
22 279,00	PUBLICIS GROUPE SA	EUR	1 198 424,10	1 039 538,14	0,20
41 071,00	VIVENDI SA	EUR	467 577,12	398 224,42	0,08
Multi-Utilities			2 392 012,82	2 109 454,88	0,41
118 451,00	ENGIE SA	EUR	1 429 634,10	1 298 933,67	0,25
25 973,00	VEOLIA ENVIRONNEMENT SA	EUR	723 266,48	604 911,17	0,12
26 340,00	ELECTRICITE DE FRANCE SA	EUR	239 112,24	205 610,04	0,04
GERMANY			71 557 176,45	60 316 937,83	11,75
Finance			13 723 856,62	12 184 689,89	2,37
26 009,00	ALLIANZ SE REG	EUR	5 254 091,70	4 736 759,08	0,92
12 653,00	DEUTSCHE BOERSE AG	EUR	1 918 016,62	2 019 418,80	0,39
8 691,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	2 072 354,75	1 948 522,20	0,38
136 764,00	DEUTSCHE BANK AG	EUR	1 420 502,68	1 137 602,95	0,22
34 023,00	VONOVIA SE	EUR	1 568 238,37	1 000 276,20	0,19
3 999,00	HANNOVER RUECK SE	EUR	593 268,25	553 861,50	0,11

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Eurizon Fund - Equity Europe ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
73 460,00	COMMERZBANK AG	EUR	464 686,00	491 153,56	0,10
3 755,00	LEG IMMOBILIEN AG	EUR	432 698,25	297 095,60	0,06
Consumer Retail			14 419 081,22	11 922 077,79	2,32
53 571,00	DAIMLER AG	EUR	3 178 282,54	2 958 190,62	0,58
10 827,00	ADIDAS AG	EUR	2 539 072,42	1 827 164,52	0,35
18 862,00	BAYERISCHE MOTOREN WERKE AG	EUR	1 458 685,93	1 385 602,52	0,27
10 518,00	VOLKSWAGEN AG -PREF-	EUR	1 866 297,79	1 340 203,56	0,26
4 342,00	RHEINMETALL AG	EUR	863 574,82	956 542,60	0,19
23 089,00	DAIMLER TRUCK HOLDING AG	EUR	564 526,07	575 146,99	0,11
8 095,00	PORSCHE AUTOMOBIL HOLDING SE -PREF-	EUR	664 083,80	510 956,40	0,10
8 064,00	PUMA SE	EUR	661 357,56	506 741,76	0,10
4 576,00	BEIERSDORF AG	EUR	416 340,81	446 068,48	0,09
17 287,00	ZALANDO SE	EUR	1 059 643,18	431 483,52	0,08
3 952,00	CONTINENTAL AG	EUR	293 745,28	262 808,00	0,05
1 448,00	VOLKSWAGEN AG	EUR	337 787,16	251 807,20	0,05
3 384,00	BAYERISCHE MOTOREN WERKE AG -PREF-	EUR	231 687,71	228 758,40	0,04
25 105,00	DEUTSCHE LUFTHANSA AG REG	EUR	167 225,35	139 684,22	0,03
182,00	RATIONAL AG	EUR	116 770,80	100 919,00	0,02
Industries			12 325 757,11	9 577 547,37	1,87
45 780,00	SIEMENS AG REG	EUR	5 755 405,32	4 444 780,20	0,87
50 576,00	DEUTSCHE POST AG REG	EUR	2 283 327,66	1 807 586,24	0,35
6 607,00	MTU AERO ENGINES AG	EUR	1 297 012,72	1 147 635,90	0,22
19 691,00	GEA GROUP AG	EUR	780 062,91	647 636,99	0,13
1 410,00	SARTORIUS AG -PREF-	EUR	668 332,24	470 094,00	0,09
32 088,00	SIEMENS ENERGY AG	EUR	655 145,71	448 750,68	0,09
5 994,00	HEIDELBERGCEMENT AG	EUR	356 672,64	274 764,96	0,05
3 584,00	KNORR-BREMSE AG	EUR	275 357,38	195 041,28	0,04
3 568,00	KION GROUP AG	EUR	254 440,53	141 257,12	0,03
Computing and IT			10 308 984,65	8 147 672,54	1,59
68 717,00	SAP SE	EUR	7 441 873,21	5 973 568,81	1,16
81 434,00	INFINEON TECHNOLOGIES AG	EUR	2 456 630,41	1 880 311,06	0,37
5 023,00	BECHTLE AG	EUR	282 259,19	195 947,23	0,04
1 694,00	NEMETSCHEK SE	EUR	128 221,84	97 845,44	0,02
Health			7 282 892,58	6 865 254,26	1,34
55 058,00	BAYER AG REG	EUR	3 063 365,65	3 122 889,76	0,61
9 594,00	MERCK KGAA	EUR	1 600 605,27	1 544 634,00	0,30
23 975,00	FRESENIUS SE & CO KGAA	EUR	816 305,76	692 877,50	0,13
11 600,00	SIEMENS HEALTHINEERS AG	EUR	649 014,56	562 484,00	0,11
4 347,00	CARL ZEISS MEDITEC AG	EUR	602 543,78	495 123,30	0,10
9 390,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	551 057,56	447 245,70	0,09
Raw materials			5 231 768,15	4 081 223,03	0,79
49 955,00	BASF SE	EUR	2 832 028,72	2 074 381,38	0,40
6 833,00	SYMRISE AG	EUR	735 901,88	709 607,05	0,14
28 404,00	EVONIK INDUSTRIES AG	EUR	742 670,13	578 305,44	0,11
7 861,00	BRENNTAG AG	EUR	585 788,37	488 168,10	0,10
6 997,00	COVESTRO AG	EUR	335 379,05	230 761,06	0,04
Telecommunication			3 836 405,88	3 912 820,56	0,76
169 871,00	DEUTSCHE TELEKOM AG REG	EUR	2 801 730,33	3 218 375,97	0,63
8 043,00	DELIVERY HERO AG	EUR	601 298,33	287 698,11	0,05
7 887,00	UNITED INTERNET AG REG	EUR	249 579,76	214 763,01	0,04
56 997,00	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	142 359,83	156 171,78	0,03
731,00	SCOUT24 AG	EUR	41 437,63	35 811,69	0,01

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Eurizon Fund - Equity Europe ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			2 738 683,18	2 310 922,31	0,45
150 203,00	E.ON SE	EUR	1 555 775,57	1 202 825,62	0,23
30 201,00	RWE AG	EUR	1 099 153,16	1 059 451,08	0,21
3 433,00	UNIPER SE	EUR	83 754,45	48 645,61	0,01
Basic Goods			1 689 747,06	1 314 730,08	0,26
10 546,00	HENKEL AG & CO KGAA -PREF-	EUR	726 278,73	619 893,88	0,12
7 712,00	HENKEL AG & CO KGAA	EUR	513 576,98	450 380,80	0,09
7 924,00	HELLOFRESH SE	EUR	449 891,35	244 455,40	0,05
NETHERLANDS			48 756 527,42	43 218 008,70	8,42
Computing and IT			15 645 188,73	13 459 068,91	2,62
25 660,00	ASML HOLDING NV	EUR	13 457 403,41	11 697 111,00	2,28
39 433,00	STMICROELECTRONICS NV	EUR	1 415 999,76	1 182 398,51	0,23
2 429,00	ASM INTERNATIONAL NV	EUR	771 785,56	579 559,40	0,11
Finance			7 279 019,55	7 222 986,19	1,41
53 077,00	PROSUS NV	EUR	3 322 348,36	3 316 250,96	0,65
259 349,00	ING GROEP NV	EUR	2 488 527,66	2 445 920,42	0,48
19 340,00	NN GROUP NV	EUR	805 886,10	838 195,60	0,16
82 770,00	AEGON NV	EUR	351 933,20	341 674,56	0,07
16 943,00	ABN AMRO GROUP NV -CVA-	EUR	206 761,23	181 544,25	0,03
1 276,00	EURONEXT NV	EUR	103 563,00	99 400,40	0,02
Consumer Retail			6 956 225,81	5 688 750,32	1,11
1 292,00	ADYEN NV	EUR	2 422 207,67	1 793 296,00	0,35
130 702,00	STELLANTIS NV	EUR	1 954 716,96	1 541 237,98	0,30
6 918,00	FERRARI NV	EUR	1 281 086,17	1 212 033,60	0,24
60 471,00	DAVIDE CAMPARI-MILANO NV	EUR	636 152,16	606 826,49	0,12
9 445,00	AERCAP HOLDINGS NV	USD	454 213,48	369 867,85	0,07
3 582,00	RANDSTAD NV	EUR	207 849,37	165 488,40	0,03
Industries			5 136 123,76	4 450 774,71	0,87
39 527,00	AIRBUS SE	EUR	4 216 802,27	3 654 271,15	0,71
72 278,00	CNH INDUSTRIAL NV	EUR	919 321,49	796 503,56	0,16
Basic Goods			4 409 339,25	3 756 734,88	0,73
76 032,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 096 916,86	1 890 155,52	0,37
16 373,00	HEINEKEN NV	EUR	1 445 037,52	1 424 451,00	0,28
3 674,00	HEINEKEN HOLDING NV	EUR	260 255,64	255 159,30	0,05
12 410,00	JUST EAT TAKEAWAY	EUR	607 129,23	186 969,06	0,03
Raw materials			3 945 632,98	3 298 373,47	0,64
11 866,00	KONINKLIJKE DSM NV	EUR	1 830 001,67	1 626 828,60	0,32
14 908,00	AKZO NOBEL NV	EUR	1 279 029,59	933 538,96	0,18
4 241,00	IMCD GROUP NV	EUR	632 375,09	555 358,95	0,11
5 802,00	OCI NV	EUR	204 226,63	182 646,96	0,03
Telecommunication			2 467 068,92	2 680 327,09	0,52
18 841,00	WOLTERS KLUWER NV	EUR	1 651 994,59	1 743 922,96	0,34
275 332,00	KONINKLIJKE KPN NV	EUR	815 074,33	936 404,13	0,18
Health			2 917 928,42	2 660 993,13	0,52
2 938,00	ARGENX SE	EUR	794 355,60	1 050 335,00	0,20
44 206,00	KONINKLIJKE PHILIPS NV	EUR	1 433 147,37	908 654,33	0,18
14 929,00	QIAGEN NV	EUR	658 023,33	667 326,30	0,13
97,00	ARGENX SE	EUR	32 402,12	34 677,50	0,01

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Eurizon Fund - Equity Europe ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWEDEN			29 843 179,28	24 555 209,59	4,78
Industries			10 434 365,78	8 165 273,03	1,59
170 095,00	ATLAS COPCO AB	SEK	2 003 467,23	1 517 386,53	0,29
60 294,00	ASSA ABLOY AB -B-	SEK	1 430 543,79	1 222 973,12	0,24
60 766,00	SANDVIK AB	SEK	1 229 706,83	940 717,48	0,18
81 986,00	HEXAGON AB	SEK	978 556,12	813 114,54	0,16
96 511,00	ATLAS COPCO AB	SEK	1 013 008,53	770 600,26	0,15
89 406,00	NIBE INDUSTRIER AB	SEK	778 962,06	640 930,55	0,12
40 325,00	EPIROC AB -A-	SEK	729 610,94	594 534,55	0,12
19 244,00	ALFA LAVAL AB	SEK	570 641,03	442 967,14	0,09
22 893,00	EPIROC AB -B-	SEK	366 137,94	295 320,67	0,06
19 502,00	SKF AB -B-	SEK	361 582,48	273 967,31	0,05
10 487,00	INVESTMENT AB LATOUR -B-	SEK	302 223,52	198 029,66	0,04
26 812,00	HUSQVARNA AB -B-	SEK	303 784,67	188 304,67	0,04
8 081,00	INDUTRADE AB	SEK	181 367,93	140 715,99	0,03
8 589,00	SKANSKA AB -B-	SEK	184 772,71	125 710,56	0,02
Finance			6 907 846,08	5 532 290,56	1,08
90 352,00	INVESTOR AB -B-	SEK	1 639 845,09	1 418 388,52	0,28
119 214,00	SVENSKA HANDELSBANKEN AB -A-	SEK	1 096 763,44	972 794,60	0,19
76 318,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	816 223,91	715 226,81	0,14
53 085,00	SWEDBANK AB -A-	SEK	795 325,64	640 698,10	0,12
34 475,00	INVESTOR AB -A-	SEK	682 705,40	590 987,50	0,12
20 429,00	EQT AB	SEK	750 858,73	399 306,96	0,08
15 215,00	KINNEVIK AB	SEK	399 926,98	234 051,95	0,05
11 706,00	SAGAX AB	SEK	289 542,18	206 188,06	0,04
8 376,00	INDUSTRIVARDEN AB	SEK	218 529,05	177 869,37	0,03
8 227,00	INDUSTRIVARDEN AB -A-	SEK	218 125,66	176 778,69	0,03
Consumer Retail			5 129 785,58	4 282 218,31	0,83
75 327,00	VOLVO AB -B-	SEK	1 344 325,93	1 113 612,51	0,22
40 015,00	ESSITY AB -B-	SEK	1 007 736,16	997 653,66	0,19
9 942,00	EVOLUTION GAMING GROUP AB	SEK	1 058 844,86	863 150,43	0,17
43 487,00	HENNES & MAURITZ AB -B-	SEK	665 408,87	495 874,26	0,10
26 589,00	VOLVO AB	SEK	500 419,83	408 521,51	0,08
26 490,00	VOLVO CAR AB	SEK	215 319,41	168 042,22	0,03
20 030,00	SECURITAS AB -B-	SEK	246 140,23	164 754,97	0,03
5 495,00	ELECTROLUX AB	SEK	91 590,29	70 608,75	0,01
Telecommunication			3 374 703,00	2 986 873,56	0,58
177 836,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	1 607 477,73	1 266 066,50	0,25
271 594,00	TELIA CO AB	SEK	964 089,12	993 270,86	0,19
66 903,00	TELE2 AB -B-	SEK	803 136,15	727 536,20	0,14
Health			1 388 207,95	1 188 173,09	0,23
52 594,00	SVENSKA CELLULOSA AB SCA -B-	SEK	821 202,76	750 140,56	0,15
10 358,00	GETINGE AB -B-	SEK	355 514,70	228 563,29	0,04
10 145,00	SWEDISH ORPHAN BIOVITRUM AB	SEK	211 490,49	209 469,24	0,04
Raw materials			1 290 582,18	1 058 350,69	0,21
27 439,00	BOLIDEN AB	SEK	1 010 847,45	833 301,53	0,16
5 811,00	HOLMEN AB	SEK	279 734,73	225 049,16	0,05
Basic Goods			698 089,70	950 752,72	0,19
97 750,00	SWEDISH MATCH AB	SEK	698 089,70	950 752,72	0,19
Computing and IT			609 507,60	383 508,67	0,07
39 447,00	EMBRACER GROUP AB	SEK	289 465,77	287 167,97	0,05
30 999,00	SINCH AB	SEK	320 041,83	96 340,70	0,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			10 091,41	7 768,96	0,00
11 907,00	LUNDIN PETROLEUM AB	SEK	10 091,41	7 768,96	0,00
DENMARK			21 649 486,07	21 927 994,46	4,27
Health			11 538 512,04	13 480 704,10	2,63
104 718,00	NOVO NORDISK A/S -B-	DKK	8 820 396,57	11 084 829,72	2,16
3 655,00	GENMAB A/S	DKK	1 191 545,40	1 128 940,30	0,22
7 518,00	COLOPLAST A/S -B-	DKK	995 765,64	817 243,03	0,16
12 558,00	DEMANT A/S	DKK	530 804,43	449 691,05	0,09
Industries			3 266 638,11	2 699 750,93	0,53
10 442,00	DSV A/S	DKK	1 732 177,47	1 391 770,36	0,27
374,00	AP MOLLER - MAERSK A/S -B-	DKK	961 958,70	832 575,04	0,16
141,00	AP MOLLER - MAERSK A/S -A-	DKK	354 960,27	309 998,41	0,06
770,00	ROCKWOOL INTERNATIONAL A/S -B-	DKK	217 541,67	165 407,12	0,04
Multi-Utilities			1 513 951,59	1 312 876,46	0,26
13 160,00	ORSTED A/S	DKK	1 513 951,59	1 312 876,46	0,26
Energy			1 789 209,73	1 301 955,81	0,25
64 591,00	VESTAS WIND SYSTEMS AS	DKK	1 789 209,73	1 301 955,81	0,25
Basic Goods			1 223 945,52	1 232 206,87	0,24
6 917,00	CARLSBERG A/S -B-	DKK	851 826,83	840 831,18	0,16
5 634,00	CHR HANSEN HOLDING A/S	DKK	372 118,69	391 375,69	0,08
Raw materials			756 125,60	733 347,85	0,14
12 802,00	NOVOZYMES A/S -B-	DKK	756 125,60	733 347,85	0,14
Finance			570 519,64	506 743,10	0,10
37 572,00	DANSKE BANK A/S	DKK	570 519,64	506 743,10	0,10
Consumer Retail			557 389,59	385 880,08	0,07
6 427,00	PANDORA A/S	DKK	557 389,59	385 880,08	0,07
Telecommunication			433 194,25	274 529,26	0,05
8 209,00	GN STORE NORD A/S	DKK	433 194,25	274 529,26	0,05
SPAIN			20 723 579,27	20 020 141,99	3,90
Multi-Utilities			5 909 576,49	5 859 016,81	1,14
375 291,00	IBERDROLA SA	EUR	3 808 371,16	3 713 879,74	0,72
38 888,00	ENDESA SA	EUR	763 100,97	699 984,00	0,14
38 169,00	RED ELECTRICA CORP SA	EUR	665 333,16	687 996,23	0,13
16 628,00	NATURGY ENERGY GROUP SA	EUR	384 921,10	456 771,16	0,09
9 555,00	EDP RENOVAVEIS SA	EUR	209 131,51	215 178,60	0,04
4 044,00	ENAGAS SA	EUR	78 718,59	85 207,08	0,02
Finance			5 980 436,91	5 613 370,56	1,09
1 121 340,00	BANCO SANTANDER SA	EUR	3 251 323,22	3 014 161,92	0,59
415 426,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 016 905,30	1 799 002,29	0,35
241 244,00	CAIXABANK SA	EUR	712 208,39	800 206,35	0,15
Telecommunication			3 081 437,73	2 992 999,75	0,58
339 914,00	TELEFONICA SA	EUR	1 409 444,66	1 652 661,87	0,32
36 196,00	CELLNEX TELECOM SA	EUR	1 671 993,07	1 340 337,88	0,26
Industries			1 690 389,54	1 557 304,58	0,30
3 883,00	AENA SME SA	EUR	553 556,94	470 813,75	0,09
12 963,00	FERROVIAL SA	EUR	326 004,22	313 574,97	0,06
12 373,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	289 328,05	286 187,49	0,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 446,00	ACCIONA SA	EUR	270 801,60	253 773,00	0,05
13 007,00	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	250 698,73	232 955,37	0,04
Consumer Retail			1 640 528,71	1 455 576,21	0,29
67 419,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 640 528,71	1 455 576,21	0,29
Computing and IT			1 484 594,07	1 418 043,00	0,28
26 675,00	AMADEUS IT GROUP SA	EUR	1 484 594,07	1 418 043,00	0,28
Energy			678 703,67	856 642,55	0,17
60 971,00	REPSOL SA	EUR	678 703,67	856 642,55	0,17
Health			257 912,15	267 188,53	0,05
14 815,00	GRIFOLS SA	EUR	257 912,15	267 188,53	0,05
ITALY			15 608 293,32	13 491 812,51	2,63
Finance			5 703 414,03	4 791 332,54	0,93
981 997,00	INTESA SANPAOLO SPA	EUR	2 057 428,39	1 747 954,66	0,34
116 444,00	UNICREDIT SPA	EUR	1 200 637,64	1 055 564,86	0,20
65 983,00	ASSICURAZIONI GENERALI SPA	EUR	1 170 664,68	1 004 591,18	0,20
45 419,00	NEXI SPA	EUR	557 327,97	358 991,78	0,07
42 546,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	410 174,28	351 344,87	0,07
27 501,00	POSTE ITALIANE SPA	EUR	273 145,53	245 088,91	0,05
2 434,00	FINECOBANK BANCA FINECO SPA	EUR	34 035,54	27 796,28	0,00
Multi-Utilities			4 307 007,29	3 582 188,07	0,70
525 115,00	ENEL SPA	EUR	3 526 865,36	2 741 100,30	0,54
96 074,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	661 487,22	719 402,11	0,14
24 342,00	SNAM SPA	EUR	118 654,71	121 685,66	0,02
Energy			1 794 340,98	1 625 828,54	0,32
143 523,00	ENI SPA	EUR	1 794 340,98	1 625 828,54	0,32
Consumer Retail			1 495 863,95	1 526 300,16	0,30
42 533,00	ATLANTIA SPA	EUR	766 789,72	951 888,54	0,19
14 034,00	MONCLER SPA	EUR	729 074,23	574 411,62	0,11
Industries			1 036 319,95	931 071,11	0,18
23 858,00	PRYSMIAN SPA	EUR	725 297,80	625 318,18	0,12
31 573,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	311 022,15	305 752,93	0,06
Health			1 030 465,75	842 810,11	0,16
9 741,00	RECORDATI SPA	EUR	476 347,99	404 348,91	0,08
9 400,00	AMPLIFON SPA	EUR	359 273,29	274 950,00	0,05
1 306,00	DIASORIN SPA	EUR	194 844,47	163 511,20	0,03
Telecommunication			240 881,37	192 281,98	0,04
770 052,00	TELECOM ITALIA SPA	EUR	240 881,37	192 281,98	0,04
FINLAND			11 222 496,25	10 323 891,99	2,01
Finance			3 744 052,69	3 442 635,49	0,67
225 183,00	NORDEA BANK ABP	SEK	2 132 051,99	1 891 738,93	0,37
37 353,00	SAMPO OYJ -A-	EUR	1 612 000,70	1 550 896,56	0,30
Telecommunication			1 849 742,37	1 822 259,39	0,35
331 584,00	NOKIA OYJ	EUR	1 509 071,83	1 472 067,17	0,28
6 531,00	ELISA OYJ	EUR	340 670,54	350 192,22	0,07
Raw materials			1 795 561,25	1 679 560,42	0,33
35 435,00	UPM-KYMMENE OYJ	EUR	1 088 983,81	1 027 969,35	0,20
43 541,00	STORA ENSO OYJ -R-	EUR	706 577,44	651 591,07	0,13

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Eurizon Fund - Equity Europe ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			1 696 847,85	1 393 422,42	0,27
25 529,00	KONE OYJ -B-	EUR	1 379 843,60	1 157 995,44	0,22
31 686,00	WARTSILA OYJ ABP	EUR	317 004,25	235 426,98	0,05
Energy			1 178 556,10	1 135 115,52	0,22
26 873,00	NESTE OYJ	EUR	1 178 556,10	1 135 115,52	0,22
Basic Goods			653 128,84	554 578,87	0,11
24 637,00	KESKO OYJ -B-	EUR	653 128,84	554 578,87	0,11
Health			176 619,27	198 047,40	0,04
4 649,00	ORION OYJ -B-	EUR	176 619,27	198 047,40	0,04
Multi-Utilities			127 987,88	98 272,48	0,02
6 865,00	FORTUM OYJ	EUR	127 987,88	98 272,48	0,02
NORWAY			7 187 056,74	7 261 192,88	1,41
Energy			1 959 363,08	2 510 692,66	0,49
62 771,00	EQUINOR ASA	NOK	1 570 785,81	2 081 775,26	0,41
11 323,00	AKER BP ASA	SEK	334 213,23	375 029,48	0,07
1 627,00	AKER BP ASA	NOK	54 364,04	53 887,92	0,01
Finance			1 790 359,35	1 646 416,00	0,32
76 510,00	DNB BANK ASA	NOK	1 420 188,02	1 307 786,19	0,25
17 532,00	GJENSIDIGE FORSIKRING ASA	NOK	370 171,33	338 629,81	0,07
Industries			834 310,67	837 081,05	0,16
24 493,00	KONGSBERG GRUPPEN ASA	NOK	834 310,67	837 081,05	0,16
Basic Goods			878 777,51	815 149,47	0,16
19 895,00	MARINE HARVEST ASA	NOK	479 015,17	431 654,85	0,08
50 318,00	ORKLA ASA	NOK	399 762,34	383 494,62	0,08
Raw materials			1 017 088,15	803 371,72	0,16
83 484,00	NORSK HYDRO ASA	NOK	616 518,52	445 839,28	0,09
8 972,00	YARA INTERNATIONAL ASA	NOK	400 569,63	357 532,44	0,07
Telecommunication			707 157,98	648 481,98	0,12
51 130,00	TELENOR ASA	NOK	707 157,98	648 481,98	0,12
BELGIUM			7 451 882,21	6 659 982,82	1,30
Basic Goods			2 894 353,89	2 817 198,72	0,55
54 852,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	2 894 353,89	2 817 198,72	0,55
Finance			2 263 455,08	1 862 478,34	0,36
17 344,00	KBC GROUP NV	EUR	1 127 265,24	928 597,76	0,18
10 841,00	AGEAS	EUR	474 106,11	455 105,18	0,09
9 273,00	WAREHOUSES DE PAUW CVA	EUR	313 970,91	278 190,00	0,05
761,00	SOFINA SA	EUR	287 152,73	148 395,00	0,03
655,00	GROUPE BRUXELLES LAMBERT SA	EUR	60 960,09	52 190,40	0,01
Health			1 009 575,83	864 783,36	0,17
10 724,00	UCB SA	EUR	1 009 575,83	864 783,36	0,17
Raw materials			859 991,24	693 330,80	0,14
14 450,00	UMICORE SA	EUR	601 674,39	481 474,00	0,10
2 740,00	SOLVAY SA	EUR	258 316,85	211 856,80	0,04
Multi-Utilities			242 443,09	260 395,20	0,05
1 926,00	ELIA GROUP SA	EUR	242 443,09	260 395,20	0,05

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Eurizon Fund - Equity Europe ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			182 063,08	161 796,40	0,03
1 159,00	D'IETEREN SA/NV	EUR	182 063,08	161 796,40	0,03
JERSEY			7 054 497,11	6 571 686,69	1,28
Consumer Retail			3 680 702,13	3 143 997,45	0,61
58 373,00	EXPERIAN PLC	GBP	2 030 638,37	1 631 488,66	0,32
14 171,00	FERGUSON PLC	GBP	1 650 063,76	1 512 508,79	0,29
Raw materials			2 707 943,17	2 900 432,85	0,57
560 956,00	GLENCORE PLC	GBP	2 707 943,17	2 900 432,85	0,57
Telecommunication			665 851,81	527 256,39	0,10
55 043,00	WPP PLC	GBP	665 851,81	527 256,39	0,10
IRELAND			6 254 792,67	4 992 004,45	0,97
Industries			2 744 641,77	2 234 583,60	0,43
54 210,00	CRH PLC	EUR	2 103 659,98	1 788 930,00	0,35
7 764,00	KINGSPAN GROUP PLC	EUR	640 981,79	445 653,60	0,08
Consumer Retail			1 294 773,19	963 738,72	0,19
9 989,00	FLUTTER ENTERTAINMENT PLC	EUR	1 294 773,19	963 738,72	0,19
Basic Goods			1 087 521,90	914 222,06	0,18
10 009,00	KERRY GROUP PLC -A-	EUR	1 087 521,90	914 222,06	0,18
Raw materials			764 082,69	577 728,72	0,11
18 009,00	SMURFIT KAPPA GROUP PLC	EUR	764 082,69	577 728,72	0,11
Energy			363 773,12	301 731,35	0,06
5 095,00	DCC PLC	GBP	363 773,12	301 731,35	0,06
PORTUGAL			1 696 742,13	1 725 769,53	0,34
Multi-Utilities			1 148 758,66	1 125 817,31	0,22
252 879,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 148 758,66	1 125 817,31	0,22
Energy			547 983,47	599 952,22	0,12
53 639,00	GALP ENERGIA SGPS SA	EUR	547 983,47	599 952,22	0,12
LUXEMBOURG			2 195 239,39	1 707 845,72	0,33
Health			844 750,56	666 184,84	0,13
8 873,00	EUROFINS SCIENTIFIC SE	EUR	844 750,56	666 184,84	0,13
Raw materials			796 800,90	623 876,04	0,12
29 004,00	ARCELORMITTAL	EUR	796 800,90	623 876,04	0,12
Industries			249 801,03	246 590,19	0,05
20 097,00	TENARIS SA	EUR	249 801,03	246 590,19	0,05
Finance			303 886,90	171 194,65	0,03
56 444,00	AROUNDTOWN SA	EUR	303 886,90	171 194,65	0,03
AUSTRIA			1 741 780,08	1 567 779,84	0,30
Multi-Utilities			591 979,53	594 452,80	0,11
6 368,00	VERBUND AG	EUR	591 979,53	594 452,80	0,11
Energy			487 411,86	501 893,88	0,10
11 213,00	OMV AG	EUR	487 411,86	501 893,88	0,10
Finance			418 709,85	320 408,00	0,06
13 240,00	ERSTE GROUP BANK AG	EUR	418 709,85	320 408,00	0,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			243 678,84	151 025,16	0,03
7 447,00	VOESTALPINE AG	EUR	243 678,84	151 025,16	0,03
UNITED STATES			698 658,69	627 327,32	0,12
Consumer Retail			698 658,69	627 327,32	0,12
32 786,00	UNIVERSAL MUSIC GROUP NV	EUR	698 658,69	627 327,32	0,12
ISLE OF MAN			755 261,77	599 314,85	0,12
Consumer Retail			755 261,77	599 314,85	0,12
41 439,00	GVC HOLDINGS PLC	GBP	755 261,77	599 314,85	0,12
Total Portfolio			548 518 949,06	512 365 480,16	99,78

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe ESG LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						41 485,00	6 840 900,00
Unrealised profit on future contracts and commitment						43 900,00	3 337 770,00
10	(97)	Sale	EURO STOXX 50	16/09/2022	EUR	43 900,00	3 337 770,00
Unrealised loss on future contracts and commitment						(2 415,00)	3 503 130,00
100	138	Purchase	MSCI EUROPE	16/09/2022	EUR	(2 415,00)	3 503 130,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Europe ESG LTE

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(27,95)
Unrealised profit on forward foreign exchange contracts					48,69
15/07/2022	2 936,52	EUR	2 504,65	GBP	28,61
15/07/2022	685,74	EUR	7 220,79	SEK	11,96
15/07/2022	70,68	CHF	67,80	EUR	2,81
15/07/2022	71,61	CHF	68,88	EUR	2,66
15/07/2022	91,94	EUR	934,58	NOK	1,51
15/07/2022	68,48	CHF	67,30	EUR	1,12
15/07/2022	427,76	DKK	57,50	EUR	0,02
15/07/2022	59,04	EUR	610,19	NOK	0,00
Unrealised loss on forward foreign exchange contracts					(76,64)
15/07/2022	1 903,44	EUR	1 980,44	CHF	(75,17)
15/07/2022	63,24	EUR	64,01	CHF	(0,71)
15/07/2022	728,84	SEK	68,20	EUR	(0,19)
15/07/2022	88,34	GBP	102,75	EUR	(0,19)
15/07/2022	523,32	EUR	3 892,69	DKK	(0,13)
15/07/2022	78,20	GBP	90,92	EUR	(0,13)
15/07/2022	63,91	EUR	55,15	GBP	(0,12)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	72 989 057,08	
Banks	(Note 3)	29 381,53	
Other banks and broker accounts	(Notes 2, 3, 9)	45 323,75	
Receivable on subscriptions		734,00	
Other assets	(Note 10)	40 398,52	
Total assets		73 104 894,88	
Liabilities			
Bank overdrafts	(Note 3)	(72 695,42)	
Payable on investments purchased		(197,04)	
Payable on redemptions		(36 586,38)	
Other liabilities		(17 039,74)	
Total liabilities		(126 518,58)	
Total net assets		72 978 376,30	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	142,97	510 448,022

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	118 770 734,34
Net income from investments	(Note 2)	535 104,25
Other income		5 200,65
Total income		540 304,90
Management fee	(Note 6)	(75 049,28)
Depository fee	(Note 8)	(8 908,66)
Subscription tax	(Note 4)	(4 419,67)
Other charges and taxes	(Notes 5, 8)	(35 775,15)
Total expenses		(124 152,76)
Net investment income / (loss)		416 152,14
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	12 412 481,17
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(26 450 873,28)
- foreign currencies	(Note 2)	9 419,82
- future contracts	(Notes 2, 9)	(27 367,67)
Net result of operations for the period		(13 640 187,82)
Subscriptions for the period		3 797 890,34
Redemptions for the period		(35 950 060,56)
Net assets at the end of the period		72 978 376,30

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			67 588 105,75	72 989 057,08	100,02
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			67 588 105,75	72 989 057,08	100,02
Shares			67 588 105,75	72 989 057,08	100,02
UNITED STATES			65 070 761,65	70 588 466,15	96,72
Computing and IT			13 138 277,76	15 983 366,14	21,90
36 677,00	APPLE INC	USD	2 786 491,75	4 796 479,96	6,57
18 336,00	MICROSOFT CORP	USD	3 146 314,75	4 504 505,60	6,17
5 187,00	NVIDIA CORP	USD	568 785,72	752 113,84	1,03
3 333,00	QUALCOMM INC	USD	363 093,26	407 248,04	0,56
2 400,00	TEXAS INSTRUMENTS INC	USD	349 625,29	352 728,53	0,48
940,00	ADOBE INC	USD	371 744,92	329 137,15	0,45
8 083,00	INTEL CORP	USD	378 374,65	289 239,14	0,40
1 897,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	209 169,76	256 193,47	0,35
3 488,00	ADVANCED MICRO DEVICES INC	USD	266 145,55	255 131,65	0,35
1 570,00	SALESFORCE.COM INC	USD	281 679,47	247 848,13	0,34
3 651,00	MICROCHIP TECHNOLOGY INC	USD	226 893,93	202 831,41	0,28
427,00	SERVICENOW INC	USD	189 955,81	194 219,77	0,27
2 701,00	ORACLE CORP	USD	178 311,49	180 514,51	0,25
1 109,00	ANALOG DEVICES INC	USD	156 458,82	154 970,42	0,21
1 704,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	168 872,10	149 414,79	0,20
1 685,00	APPLIED MATERIALS INC	USD	149 238,63	146 636,68	0,20
3 091,00	DELL TECHNOLOGIES INC	USD	145 933,51	136 625,50	0,19
317,00	INTUIT INC	USD	122 896,79	116 872,63	0,16
2 174,00	MICRON TECHNOLOGY INC	USD	143 181,84	114 954,07	0,16
280,00	LAM RESEARCH CORP	USD	123 071,85	114 134,60	0,16
1 409,00	TWILIO INC -A-	USD	195 024,06	112 954,52	0,15
1 286,00	FISERV INC	USD	120 308,33	109 441,32	0,15
327,00	KLA CORP	USD	105 484,05	99 803,12	0,14
898,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	165 668,17	92 741,95	0,13
637,00	WORKDAY INC	USD	122 834,26	85 047,08	0,12
937,00	SYNNEX CORP	USD	90 491,22	81 649,73	0,11
1 703,00	KBR INC	USD	80 478,57	78 825,56	0,11
400,00	VEEVA SYSTEMS INC -A-	USD	78 985,09	75 772,16	0,10
1 255,00	FORTINET INC	USD	59 201,95	67 920,90	0,09
399,00	CROWDSTRIKE HOLDINGS INC -A-	USD	64 016,49	64 331,58	0,09
153,00	MSCI INC	USD	60 871,92	60 317,53	0,08
548,00	PAYCHEX INC	USD	53 873,85	59 687,95	0,08
406,00	SNOWFLAKE INC -A-	USD	108 126,80	54 003,89	0,07
324,00	AUTODESK INC	USD	70 984,97	53 292,88	0,07
354,00	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	48 272,46	48 268,88	0,07
525,00	DATADOG INC -A-	USD	54 969,67	47 827,26	0,07
562,00	SPLUNK INC	USD	68 592,48	47 553,23	0,06
353,00	SILICON LABORATORIES INC	USD	48 600,68	47 345,80	0,06
137,00	SYNOPSYS INC	USD	35 593,61	39 798,08	0,05
129,00	ZEBRA TECHNOLOGIES CORP -A-	USD	48 518,02	36 271,04	0,05
131,00	PAYCOM SOFTWARE INC	USD	44 779,31	35 100,41	0,05
790,00	MARVELL TECHNOLOGY INC	USD	41 490,16	32 893,69	0,04
438,00	ACTIVISION BLIZZARD INC	USD	28 793,99	32 620,10	0,04
1 043,00	DXC TECHNOLOGY CO	USD	34 308,89	30 238,97	0,04
93,00	HUBSPOT INC	USD	36 635,41	26 744,90	0,04
487,00	DOCUSIGN INC	USD	69 568,58	26 729,22	0,04
243,00	VMWARE INC -A-	USD	26 633,86	26 493,03	0,04
1 316,00	DROPBOX INC -A-	USD	27 496,66	26 421,96	0,04
93,00	EPAM SYSTEMS INC	USD	28 661,53	26 222,72	0,04
403,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	25 482,17	26 016,04	0,04

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
416,00	NETAPP INC	USD	29 529,37	25 959,96	0,04
217,00	ELECTRONIC ARTS INC	USD	26 773,63	25 250,42	0,03
283,00	AKAMAI TECHNOLOGIES INC	USD	26 924,21	24 722,74	0,03
273,00	IPG PHOTONICS CORP	USD	27 862,46	24 580,32	0,03
107,00	ANSYS INC	USD	27 453,21	24 490,92	0,03
262,00	QORVO INC	USD	29 530,11	23 637,52	0,03
265,00	SKYWORKS SOLUTIONS INC	USD	31 819,55	23 482,33	0,03
517,00	CERIDIAN HCM HOLDING INC	USD	32 178,98	23 282,19	0,03
779,00	AVANTOR INC	USD	23 731,99	23 173,66	0,03
207,00	MANHATTAN ASSOCIATES INC	USD	25 009,63	22 690,90	0,03
90,00	MONGODB INC	USD	30 792,24	22 339,66	0,03
704,00	HP INC	USD	24 886,19	22 073,87	0,03
51,00	MONOLITHIC POWER SYSTEMS INC	USD	21 252,30	18 734,56	0,03
496,00	DYNATRACE INC	USD	19 459,25	18 711,79	0,03
286,00	WOLFSPEED INC	USD	26 232,78	17 357,79	0,02
524,00	ROBLOX CORP	USD	15 066,47	16 470,08	0,02
113,00	CADENCE DESIGN SYSTEMS INC	USD	14 599,38	16 216,36	0,02
497,00	ZOOMINFO TECHNOLOGIES INC	USD	24 335,59	15 802,08	0,02
327,00	10X GENOMICS INC	USD	21 978,91	14 153,48	0,02
276,00	JABIL INC	USD	14 542,16	13 519,50	0,02
308,00	CLOUDFLARE INC	USD	30 545,28	12 889,19	0,02
406,00	ZILLOW GROUP INC -C-	USD	22 471,98	12 330,10	0,02
125,00	MKS INSTRUMENTS INC	USD	14 398,26	12 271,03	0,02
117,00	PTC INC	USD	12 555,26	11 900,89	0,02
83,00	ZSCALER INC	USD	16 423,24	11 869,85	0,02
558,00	AGILON HEALTH INC	USD	10 205,20	11 651,58	0,02
245,00	LATTICE SEMICONDUCTOR CORP	USD	12 297,25	11 365,92	0,02
160,00	ZENDESK INC	USD	17 696,30	11 335,98	0,02
149,00	LUMENTUM HOLDINGS INC	USD	12 649,04	11 319,13	0,02
121,00	CITRIX SYSTEMS INC	USD	11 318,41	11 246,42	0,01
126,00	TERADYNE INC	USD	14 445,35	10 792,77	0,01
181,00	SS&C TECHNOLOGIES HOLDINGS INC	USD	11 786,68	10 053,73	0,01
285,00	BENTLEY SYSTEMS INC -B-	USD	9 417,47	9 077,91	0,01
173,00	ON SEMICONDUCTOR CORP	USD	9 002,26	8 325,25	0,01
71,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	8 748,98	8 321,42	0,01
614,00	HEWLETT PACKARD ENTERPRISE	USD	9 016,26	7 787,69	0,01
165,00	WESTERN DIGITAL CORP	USD	8 390,95	7 075,37	0,01
190,00	APPROVIN CORP	USD	7 282,05	6 259,12	0,01
80,00	GUIDEWIRE SOFTWARE INC	USD	6 677,96	5 432,30	0,01
576,00	PALANTIR TECHNOLOGIES INC	USD	10 191,68	4 997,20	0,01
26,00	JACK HENRY & ASSOCIATES INC	USD	4 635,40	4 477,04	0,01
58,00	AZENTA INC	USD	4 121,01	4 000,00	0,01
229,00	UIPATH INC	USD	4 151,83	3 984,42	0,00
12,00	TYLER TECHNOLOGIES INC	USD	4 904,15	3 816,31	0,00
Finance			10 871 236,88	10 904 004,96	14,94
3 091,00	BERKSHIRE HATHAWAY INC -B-	USD	676 098,12	807 216,90	1,11
4 137,00	VISA INC -A-	USD	737 339,37	779 122,88	1,07
7 097,00	JPMORGAN CHASE & CO	USD	773 698,78	764 449,05	1,05
1 987,00	MASTERCARD INC -A-	USD	569 367,68	599 606,70	0,82
19 439,00	BANK OF AMERICA CORP	USD	552 314,74	578 828,38	0,79
10 255,00	WELLS FARGO & CO	USD	366 567,29	384 225,35	0,53
1 551,00	CME GROUP INC	USD	300 339,42	303 687,15	0,42
778,00	GOLDMAN SACHS GROUP INC	USD	206 523,77	221 035,52	0,30
329,00	BLACKROCK INC	USD	204 307,06	191 663,09	0,26
1 355,00	AMERICAN EXPRESS CO	USD	168 978,22	179 664,37	0,25
2 438,00	PAYPAL HOLDINGS INC	USD	325 358,33	162 867,61	0,22
1 852,00	BLACKSTONE GROUP INC -A-	USD	152 494,32	161 612,68	0,22
655,00	AMERICAN TOWER CORP	USD	145 395,63	160 133,40	0,22
2 549,00	METLIFE INC	USD	133 710,72	153 093,62	0,21

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Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 029,00	MORGAN STANLEY	USD	128 246,83	147 616,58	0,20
1 282,00	PROLOGIS INC	USD	158 413,66	144 270,23	0,20
2 379,00	CHARLES SCHWAB CORP	USD	129 182,84	143 770,85	0,20
471,00	PUBLIC STORAGE	USD	138 536,47	140 865,26	0,19
947,00	MARSH & MCLENNAN COS INC	USD	115 352,78	140 630,13	0,19
849,00	PNC FINANCIAL SERVICES GROUP INC	USD	134 743,60	128 123,53	0,17
466,00	CIGNA CORP	USD	88 520,09	117 461,70	0,16
2 636,00	CITIGROUP INC	USD	137 096,01	115 959,30	0,16
978,00	CINCINNATI FINANCIAL CORP	USD	106 397,58	111 303,70	0,15
1 951,00	LOEWS CORP	USD	111 659,61	110 589,96	0,15
1 659,00	WR BERKLEY CORP	USD	103 537,86	108 320,20	0,15
2 201,00	VENTAS INC	USD	115 213,75	108 276,28	0,15
773,00	FIRST REPUBLIC BANK CA	USD	110 649,29	106 620,70	0,15
952,00	PROGRESSIVE CORP	USD	83 812,68	105 876,94	0,14
3 128,00	WEYERHAEUSER CO	USD	107 523,12	99 095,48	0,14
626,00	ARTHUR J GALLAGHER & CO	USD	79 976,29	97 625,95	0,13
2 419,00	APARTMENT INCOME REIT CORP	USD	103 149,99	96 255,59	0,13
581,00	CROWN CASTLE INTERNATIONAL CORP	USD	93 135,66	93 575,77	0,13
2 007,00	TRUIST FINANCIAL CORP	USD	91 346,16	91 053,63	0,12
498,00	TRAVELERS COS INC	USD	67 575,44	80 565,07	0,11
530,00	NASDAQ INC	USD	76 466,50	77 331,49	0,11
498,00	M&T BANK CORP	USD	70 191,36	75 925,42	0,10
451,00	MID-AMERICA APARTMENT COMMUNITIES INC	USD	81 056,64	75 351,45	0,10
819,00	DISCOVER FINANCIAL SERVICES	USD	74 344,15	74 093,48	0,10
1 680,00	US BANCORP	USD	70 438,76	73 952,47	0,10
727,00	CAPITAL ONE FINANCIAL CORP	USD	76 812,37	72 453,14	0,10
790,00	PRUDENTIAL FINANCIAL INC	USD	66 247,53	72 301,12	0,10
1 391,00	AMERICAN INTERNATIONAL GROUP INC	USD	66 658,69	68 029,88	0,09
1 570,00	CNA FINANCIAL CORP	USD	67 097,58	67 428,39	0,09
1 456,00	UDR INC	USD	64 796,89	64 119,99	0,09
590,00	T ROWE PRICE GROUP INC	USD	75 714,92	64 115,84	0,09
812,00	WELLTOWER INC	USD	60 078,37	63 961,17	0,09
3 933,00	HOST HOTELS & RESORTS INC	USD	63 581,87	58 988,42	0,08
2 942,00	KIMCO REALTY CORP	USD	62 725,74	55 634,75	0,08
1 915,00	VICI PROPERTIES INC	USD	49 444,17	54 567,75	0,07
166,00	SBA COMMUNICATIONS CORP	USD	47 921,87	50 818,60	0,07
956,00	SEI INVESTMENTS CO	USD	51 576,47	49 397,99	0,07
543,00	SIMON PROPERTY GROUP INC	USD	59 088,01	49 300,84	0,07
1 978,00	HEALTHPEAK PROPERTIES INC	USD	53 741,37	49 021,94	0,07
73,00	EQUINIX INC	USD	46 887,74	45 877,34	0,06
280,00	EXTRA SPACE STORAGE INC	USD	40 531,66	45 562,78	0,06
1 308,00	SYNOVUS FINANCIAL CORP	USD	54 104,30	45 103,45	0,06
190,00	AMERIPRISE FINANCIAL INC	USD	41 470,37	43 195,95	0,06
475,00	INTERCONTINENTAL EXCHANGE INC	USD	47 674,79	42 727,06	0,06
330,00	DIGITAL REALTY TRUST INC	USD	43 015,71	40 981,30	0,06
456,00	RAYMOND JAMES FINANCIAL INC	USD	41 493,11	38 998,48	0,05
155,00	ESSEX PROPERTY TRUST INC	USD	41 815,35	38 771,87	0,05
1 456,00	SYNCHRONY FINANCIAL	USD	51 159,83	38 466,43	0,05
209,00	ERIE INDEMNITY CO -A-	USD	34 824,37	38 421,46	0,05
244,00	SUN COMMUNITIES INC	USD	38 698,76	37 193,40	0,05
30,00	MARKEL CORP	USD	35 566,25	37 110,82	0,05
455,00	WP CAREY INC	USD	30 963,40	36 062,27	0,05
776,00	ICAHN ENTERPRISES LP	USD	37 441,84	35 717,75	0,05
1 431,00	STORE CAPITAL CORP	USD	39 527,23	35 698,01	0,05
92,00	SVB FINANCIAL GROUP	USD	42 614,06	34 759,27	0,05
282,00	ALLSTATE CORP	USD	30 240,85	34 184,19	0,05
521,00	REALTY INCOME CORP	USD	30 638,94	34 017,37	0,05
1 757,00	BRIXMOR PROPERTY GROUP INC	USD	39 136,98	33 965,25	0,05
263,00	CAMDEN PROPERTY TRUST	USD	33 776,81	33 830,64	0,05

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Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
764,00	KKR & CO INC -A-	USD	39 303,41	33 828,08	0,05
1 037,00	FIFTH THIRD BANCORP	USD	34 825,17	33 328,43	0,05
464,00	CBRE GROUP INC -A-	USD	32 973,10	32 670,18	0,04
521,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	31 964,68	32 607,04	0,04
284,00	PRIMERICA INC	USD	33 042,91	32 514,19	0,04
350,00	NORTHERN TRUST CORP	USD	35 018,20	32 299,97	0,04
463,00	EQUITY RESIDENTIAL	USD	35 013,23	31 984,18	0,04
367,00	LAMAR ADVERTISING CO	USD	33 253,75	30 881,43	0,04
587,00	DUKE REALTY CORP	USD	27 612,73	30 853,37	0,04
564,00	AFLAC INC	USD	25 720,82	29 849,47	0,04
437,00	EQUITY LIFESTYLE PROPERTIES INC	USD	30 783,65	29 456,59	0,04
177,00	ASSURANT INC	USD	28 023,58	29 264,39	0,04
440,00	PRINCIPAL FINANCIAL GROUP INC	USD	23 032,22	28 110,00	0,04
473,00	STATE STREET CORP	USD	34 762,01	27 892,73	0,04
598,00	APOLLO GLOBAL MANAGEMENT INC	USD	31 295,87	27 730,68	0,04
631,00	GAMING & LEISURE PROPERTIES INC	USD	26 735,03	27 679,62	0,04
655,00	NATIONAL RETAIL PROPERTIES INC	USD	27 166,95	26 940,55	0,04
191,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	31 651,01	26 496,47	0,04
1 306,00	STARWOOD PROPERTY TRUST INC	USD	29 118,60	26 096,27	0,04
653,00	BANK OF NEW YORK MELLON CORP	USD	30 016,48	26 052,54	0,04
832,00	CARLYLE GROUP INC	USD	32 887,23	25 195,97	0,03
1 003,00	EQUITABLE HOLDINGS INC	USD	28 408,14	25 011,44	0,03
1 477,00	KEYCORP	USD	26 571,68	24 342,35	0,03
653,00	SPIRIT REALTY CAPITAL INC	USD	25 663,09	23 597,82	0,03
724,00	ALLY FINANCIAL INC	USD	28 418,03	23 206,51	0,03
422,00	ARES MANAGEMENT CORP	USD	28 281,72	22 951,76	0,03
132,00	JONES LANG LASALLE INC	USD	23 897,15	22 078,07	0,03
109,00	AVALONBAY COMMUNITIES INC	USD	21 507,30	20 252,76	0,03
566,00	ONEMAIN HOLDINGS INC	USD	25 578,22	20 237,30	0,03
1 249,00	WESTERN UNION CO	USD	21 115,56	19 676,73	0,03
108,00	LPL FINANCIAL HOLDINGS INC	USD	18 880,81	19 057,67	0,03
199,00	GLOBE LIFE INC	USD	17 462,97	18 553,29	0,02
385,00	COINBASE GLOBAL INC	USD	65 077,88	17 315,70	0,02
203,00	BOSTON PROPERTIES INC	USD	20 122,17	17 277,67	0,02
504,00	AMERICAN HOMES 4 RENT	USD	18 422,35	17 085,24	0,02
2 988,00	ANNALY CAPITAL MANAGEMENT INC	USD	20 652,61	16 891,37	0,02
465,00	CITIZENS FINANCIAL GROUP INC	USD	17 454,50	15 874,36	0,02
456,00	INVITATION HOMES INC	USD	15 377,20	15 519,14	0,02
19,00	ALLEGHANY CORP	USD	10 203,83	15 140,75	0,02
263,00	BROWN & BROWN INC	USD	14 310,94	14 676,38	0,02
85,00	SIGNATURE BANK	USD	21 537,40	14 570,62	0,02
398,00	FNF GROUP	USD	16 614,54	14 070,57	0,02
746,00	REGIONS FINANCIAL CORP	USD	12 406,39	13 379,41	0,02
1 077,00	HUNTINGTON BANCSHARES INC	USD	13 393,62	12 393,05	0,02
263,00	IRON MOUNTAIN INC	USD	8 238,15	12 248,77	0,02
436,00	OMEGA HEALTHCARE INVESTORS INC	USD	11 968,32	11 756,51	0,02
168,00	COMMERCE BANCSHARES INC	USD	10 761,98	10 549,72	0,01
80,00	CBOE GLOBAL MARKETS INC	USD	7 572,78	8 661,53	0,01
13,00	FIRST CITIZENS BANCSHARES INC	USD	10 303,53	8 129,65	0,01
133,00	REGENCY CENTERS CORP	USD	6 104,40	7 545,30	0,01
494,00	MEDICAL PROPERTIES TRUST INC	USD	8 920,12	7 215,44	0,01
54,00	AMERICAN FINANCIAL GROUP INC	USD	6 881,15	7 169,87	0,01
109,00	EAST WEST BANCORP INC	USD	7 587,17	6 756,13	0,01
59,00	REINSURANCE GROUP OF AMERICA INC	USD	6 203,49	6 619,27	0,01
124,00	INTERACTIVE BROKERS GROUP INC	USD	7 269,10	6 524,69	0,01
1 258,00	SOFI TECHNOLOGIES INC	USD	16 199,35	6 341,44	0,01
134,00	LINCOLN NATIONAL CORP	USD	6 036,54	5 994,72	0,01
91,00	TRADEWEB MARKETS INC -A-	USD	6 606,70	5 940,74	0,01
141,00	WEBSTER FINANCIAL CORP	USD	6 792,21	5 684,78	0,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
234,00	FRANKLIN RESOURCES INC	USD	4 561,28	5 217,41	0,01
90,00	VOYA FINANCIAL INC	USD	5 649,55	5 124,78	0,01
95,00	ZIONS BANCORP NA	USD	5 503,73	4 625,28	0,01
938,00	WEWORK INC	USD	6 389,83	4 504,05	0,01
Health			8 749 713,91	10 205 275,27	13,98
2 736,00	UNITEDHEALTH GROUP INC	USD	860 197,50	1 344 198,03	1,84
7 799,00	JOHNSON & JOHNSON	USD	1 073 366,73	1 324 215,06	1,81
4 013,00	ABBVIE INC	USD	446 377,09	587 910,61	0,80
1 090,00	THERMO FISHER SCIENTIFIC INC	USD	492 289,59	566 430,98	0,78
5 893,00	MERCK & CO INC	USD	426 979,98	513 907,76	0,70
10 127,00	PFIZER INC	USD	353 563,85	507 875,72	0,70
6 797,00	BRISTOL-MYERS SQUIBB CO	USD	429 782,86	500 616,06	0,69
4 217,00	ABBOTT LABORATORIES	USD	394 797,89	438 258,26	0,60
1 412,00	ELI LILLY & CO	USD	269 966,47	437 909,81	0,60
1 471,00	AMGEN INC	USD	318 975,84	342 335,20	0,47
1 309,00	DANAHER CORP	USD	283 204,48	317 430,50	0,43
2 750,00	CVS HEALTH CORP	USD	213 885,37	243 737,17	0,33
704,00	BECTON DICKINSON & CO	USD	166 238,16	166 011,90	0,23
1 545,00	ZIMMER BIOMET HOLDINGS INC	USD	175 678,82	155 261,10	0,21
484,00	MCKESSON CORP	USD	104 123,29	151 021,72	0,21
770,00	STRYKER CORP	USD	172 493,68	146 516,92	0,20
245,00	REGENERON PHARMACEUTICALS INC	USD	138 060,23	138 530,65	0,19
821,00	AMERISOURCEBERGEN CORP	USD	116 914,57	111 105,35	0,15
532,00	IQVIA HOLDINGS INC	USD	102 906,92	110 420,10	0,15
660,00	ZOETIS INC	USD	104 445,34	108 515,39	0,15
549,00	INTUITIVE SURGICAL INC	USD	120 590,35	105 399,40	0,14
742,00	MODERNA INC	USD	93 380,54	101 386,69	0,14
217,00	ANTHEM INC	USD	84 666,43	100 167,27	0,14
616,00	HCA HEALTHCARE INC	USD	122 699,72	99 024,32	0,14
316,00	VERTEX PHARMACEUTICALS INC	USD	67 503,64	85 174,47	0,12
1 428,00	GILEAD SCIENCES INC	USD	83 928,51	84 427,46	0,12
900,00	EDWARDS LIFESCIENCES CORP	USD	89 624,16	81 860,45	0,11
170,00	HUMANA INC	USD	64 684,75	76 112,59	0,10
160,00	BIO-RAD LABORATORIES INC -A-	USD	82 343,74	75 756,86	0,10
383,00	BIOGEN INC	USD	78 503,49	74 713,31	0,10
245,00	COOPER COS INC	USD	78 716,38	73 379,32	0,10
825,00	CENTENE CORP	USD	57 210,99	66 768,62	0,09
930,00	HOLOGIC INC	USD	57 948,73	61 647,14	0,08
206,00	MOLINA HEALTHCARE INC	USD	60 802,69	55 095,57	0,07
151,00	BIO-TECHNE CORP	USD	54 937,39	50 067,10	0,07
295,00	SEAGEN INC	USD	41 333,75	49 928,07	0,07
1 365,00	BOSTON SCIENTIFIC CORP	USD	53 430,50	48 661,87	0,07
216,00	LABORATORY CORP OF AMERICA HOLDINGS	USD	51 013,16	48 421,03	0,07
660,00	DEXCOM INC	USD	63 454,69	47 051,32	0,06
356,00	QUEST DIAGNOSTICS INC	USD	41 290,13	45 282,78	0,06
220,00	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	60 652,89	45 026,93	0,06
555,00	BIOMARIN PHARMACEUTICAL INC	USD	41 813,11	43 993,36	0,06
127,00	IDEXX LABORATORIES INC	USD	57 717,50	42 606,26	0,06
749,00	CORTEVA INC	USD	26 644,95	38 787,95	0,05
236,00	MASIMO CORP	USD	31 864,73	29 497,46	0,04
580,00	CARDINAL HEALTH INC	USD	33 278,19	28 998,62	0,04
126,00	ALIGN TECHNOLOGY INC	USD	44 382,73	28 524,01	0,04
514,00	ENCOMPASS HEALTH CORP	USD	32 135,46	27 557,23	0,04
153,00	ILLUMINA INC	USD	48 660,75	26 980,81	0,04
787,00	DENTSPLY SIRONA INC	USD	33 065,83	26 897,04	0,04
134,00	RESMED INC	USD	26 052,22	26 869,22	0,04
730,00	ORGANON & CO	USD	22 950,32	23 566,41	0,03
139,00	ALNYLAM PHARMACEUTICALS INC	USD	19 019,34	19 391,80	0,03
249,00	DAVITA INC	USD	23 553,94	19 044,47	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
39,00	CHEMED CORP	USD	18 706,08	17 510,37	0,02
197,00	SYNEOS HEALTH INC	USD	13 565,22	13 507,07	0,02
216,00	BAXTER INTERNATIONAL INC	USD	15 469,05	13 270,54	0,02
658,00	SOTERA HEALTH CO	USD	12 944,43	12 329,83	0,02
1 226,00	VIATRIS INC	USD	12 367,54	12 278,18	0,02
42,00	WEST PHARMACEUTICAL SERVICES INC	USD	13 289,42	12 147,44	0,02
320,00	EXACT SCIENCES CORP	USD	22 676,74	12 056,82	0,02
147,00	INCYTE CORP	USD	10 231,46	10 682,09	0,01
39,00	ABIOMED INC	USD	11 102,25	9 233,24	0,01
94,00	HENRY SCHEIN INC	USD	7 712,57	6 899,96	0,01
133,00	TENET HEALTHCARE CORP	USD	9 523,34	6 686,58	0,01
47,00	NEUROCRINE BIOSCIENCES INC	USD	4 207,67	4 382,38	0,01
56,00	SAREPTA THERAPEUTICS INC	USD	3 813,78	4 015,27	0,00
Telecommunication			9 610 147,42	9 498 234,46	13,01
20 816,00	AMAZON.COM INC	USD	2 217 031,17	2 114 752,11	2,90
761,00	ALPHABET INC -A-	USD	1 122 749,02	1 586 318,85	2,17
646,00	ALPHABET INC -C-	USD	877 073,41	1 351 659,91	1,85
5 456,00	META PLATFORMS INC -A-	USD	1 092 356,70	841 532,44	1,15
8 918,00	VERIZON COMMUNICATIONS INC	USD	436 005,06	432 912,67	0,59
3 851,00	WALT DISNEY CO	USD	474 544,70	347 730,11	0,48
8 183,00	CISCO SYSTEMS INC	USD	348 039,03	333 754,04	0,46
7 074,00	COMCAST CORP -A-	USD	282 371,73	265 516,08	0,36
1 897,00	T-MOBILE US INC	USD	196 438,15	244 126,84	0,33
426,00	CHARTER COMMUNICATIONS INC -A-	USD	221 741,94	190 916,64	0,26
8 072,00	AT&T INC	USD	156 866,72	161 833,79	0,22
94,00	BOOKING HOLDINGS INC	USD	180 848,40	157 257,71	0,22
785,00	NETFLIX INC	USD	275 216,23	131 305,15	0,18
745,00	CDW CORP	USD	120 465,70	112 279,13	0,15
529,00	MOTOROLA SOLUTIONS INC	USD	106 871,16	106 058,07	0,15
2 812,00	FOX CORP -A-	USD	93 763,38	86 502,40	0,12
634,00	LIBERTY BROADBAND CORP	USD	79 256,12	70 128,43	0,10
140,00	PALO ALTO NETWORKS INC	USD	56 171,49	66 145,30	0,09
726,00	ARISTA NETWORKS INC	USD	72 381,57	65 096,61	0,09
776,00	ROKU INC	USD	108 134,11	60 969,58	0,08
155,00	FACTSET RESEARCH SYSTEMS INC	USD	56 484,17	57 016,94	0,08
89,00	MERCADOLIBRE INC	USD	101 593,62	54 217,26	0,07
583,00	EXPEDIA GROUP INC	USD	74 130,17	52 882,39	0,07
2 661,00	UBER TECHNOLOGIES INC	USD	91 554,21	52 077,16	0,07
2 724,00	PINTEREST INC	USD	81 628,34	47 317,28	0,06
490,00	AIRBNB INC	USD	67 040,14	41 751,59	0,06
1 084,00	TWITTER INC	USD	45 183,53	38 768,73	0,05
2 923,00	SNAP INC -A-	USD	89 207,17	36 710,50	0,05
1 202,00	CORNING INC	USD	41 170,64	36 228,44	0,05
540,00	GODADDY INC -A-	USD	41 039,34	35 929,41	0,05
578,00	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE -C-	USD	33 125,37	35 090,79	0,05
5 315,00	SIRIUS XM HOLDINGS INC	USD	31 731,38	31 164,53	0,04
561,00	RINGCENTRAL INC -A-	USD	63 866,76	28 043,30	0,04
377,00	OMNICOM GROUP INC	USD	24 613,07	22 938,42	0,03
237,00	OKTA INC	USD	36 689,14	20 493,38	0,03
1 917,00	LUMEN TECHNOLOGIES INC	USD	20 315,93	20 005,23	0,03
82,00	UBIQUITI INC	USD	21 695,72	19 468,38	0,03
707,00	FRONTIER COMMUNICATIONS PARENT INC	USD	18 187,71	15 919,25	0,02
1 056,00	NEWS CORP -A-	USD	19 328,14	15 737,22	0,02
253,00	DOORDASH INC	USD	27 845,25	15 529,21	0,02
555,00	INTERPUBLIC GROUP OF COS INC	USD	15 717,78	14 614,90	0,02
93,00	NEXSTAR MEDIA GROUP INC	USD	14 794,58	14 489,30	0,02
506,00	JUNIPER NETWORKS INC	USD	15 800,06	13 794,06	0,02
82,00	VERISIGN INC	USD	15 054,22	13 124,55	0,02
1 471,00	ROBINHOOD MARKETS INC -A-	USD	13 193,45	11 565,95	0,02

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Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
334,00	FOX CORP -B-	USD	9 670,60	9 488,55	0,01
285,00	VIACOMCBS INC -B-	USD	8 470,89	6 728,01	0,01
170,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -A-	USD	6 397,44	5 860,44	0,01
168,00	NEW YORK TIMES CO	USD	6 292,81	4 483,43	0,01
Consumer Retail			8 417 317,24	8 857 834,38	12,14
2 122,00	TESLA INC	USD	664 205,09	1 366 873,01	1,87
7 108,00	PROCTER & GAMBLE CO	USD	874 020,98	977 626,31	1,34
3 050,00	HOME DEPOT INC	USD	782 531,82	800 156,48	1,10
1 200,00	COSTCO WHOLESALE CORP	USD	478 642,92	550 132,54	0,75
1 489,00	MCDONALD'S CORP	USD	314 355,23	351 623,09	0,48
2 946,00	WALMART INC	USD	344 876,80	342 603,39	0,47
938,00	S&P GLOBAL INC	USD	303 718,75	302 417,44	0,41
2 828,00	NIKE INC -B-	USD	309 855,00	276 456,68	0,38
2 374,00	COLGATE-PALMOLIVE CO	USD	171 995,93	181 981,33	0,25
994,00	LOWE'S COS INC	USD	161 511,22	166 073,94	0,23
719,00	AUTOMATIC DATA PROCESSING INC	USD	132 170,09	144 453,37	0,20
1 048,00	TARGET CORP	USD	181 600,69	141 574,50	0,19
1 822,00	STARBUCKS CORP	USD	148 813,33	133 131,76	0,18
76,00	CHIPOTLE MEXICAN GRILL INC	USD	95 014,61	95 032,54	0,13
215,00	WW GRAINGER INC	USD	96 459,31	93 454,93	0,13
875,00	COPART INC	USD	99 696,95	90 944,10	0,12
379,00	DOLLAR GENERAL CORP	USD	78 005,60	88 977,73	0,12
240,00	ULTA SALON COSMETICS & FRAGRANCE INC	USD	78 648,92	88 493,19	0,12
1 110,00	LIVE NATION ENTERTAINMENT INC	USD	97 395,23	87 678,81	0,12
1 783,00	FASTENAL CO	USD	83 123,82	85 137,85	0,12
313,00	MOODY'S CORP	USD	89 934,43	81 425,82	0,11
342,00	WATSCO INC	USD	90 761,04	78 125,64	0,11
206,00	DOMINO'S PIZZA INC	USD	76 042,58	76 790,16	0,10
20,00	NVR INC	USD	86 203,48	76 601,28	0,10
2 516,00	GENERAL MOTORS CO	USD	100 498,39	76 434,23	0,10
1 183,00	BEST BUY CO INC	USD	97 926,34	73 767,07	0,10
692,00	GLOBAL PAYMENTS INC	USD	88 248,69	73 234,39	0,10
554,00	MARRIOTT INTERNATIONAL INC -A-	USD	83 932,22	72 073,79	0,10
605,00	YUM! BRANDS INC	USD	64 308,35	65 688,04	0,09
395,00	ADVANCE AUTO PARTS INC	USD	68 516,11	65 398,21	0,09
294,00	VAIL RESORTS INC	USD	75 990,90	61 319,73	0,08
250,00	ESTEE LAUDER COS INC -A-	USD	62 598,66	60 899,62	0,08
5 664,00	FORD MOTOR CO	USD	59 126,48	60 299,71	0,08
536,00	DARDEN RESTAURANTS INC	USD	60 372,39	57 996,39	0,08
286,00	FLEETCOR TECHNOLOGIES INC	USD	65 619,55	57 479,04	0,08
966,00	BLOCK INC -A-	USD	130 235,00	56 789,29	0,08
360,00	DOLLAR TREE INC	USD	43 316,81	53 666,85	0,07
26,00	AUTOZONE INC	USD	33 044,62	53 447,92	0,07
968,00	TJX COS INC	USD	52 126,41	51 712,47	0,07
197,00	LULULEMON ATHLETICA INC	USD	59 605,06	51 369,43	0,07
699,00	ROBERT HALF INTERNATIONAL INC	USD	63 728,58	50 072,33	0,07
626,00	PACCAR INC	USD	50 590,30	49 303,98	0,07
204,00	GARTNER INC	USD	48 129,20	47 188,60	0,06
78,00	O'REILLY AUTOMOTIVE INC	USD	43 671,39	47 135,00	0,06
1 473,00	MGM RESORTS INTERNATIONAL	USD	48 193,55	40 789,47	0,06
3 174,00	WARNER BROS DISCOVERY INC	USD	71 456,88	40 743,30	0,06
571,00	TEXAS ROADHOUSE INC	USD	43 767,49	39 980,11	0,05
555,00	DR HORTON INC	USD	38 987,08	35 138,41	0,05
1 161,00	TAPESTRY INC	USD	35 451,18	33 893,27	0,05
911,00	WALGREENS BOOTS ALLIANCE INC	USD	37 352,02	33 025,88	0,05
173,00	TRACTOR SUPPLY CO	USD	30 263,49	32 078,10	0,04
242,00	GENUINE PARTS CO	USD	27 034,04	30 786,75	0,04
24,00	CABLE ONE INC	USD	29 632,87	29 598,43	0,04
424,00	LENNAR CORP -A-	USD	33 853,61	28 620,86	0,04

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Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
79,00	CINTAS CORP	USD	24 950,60	28 226,00	0,04
84,00	POOL CORP	USD	33 218,51	28 220,69	0,04
840,00	CHEWY INC	USD	41 832,93	27 896,89	0,04
2 021,00	COUPANG LLC	USD	29 029,02	24 647,52	0,03
106,00	UNITED RENTALS INC	USD	26 836,19	24 629,07	0,03
207,00	WILLIAMS-SONOMA INC	USD	26 596,20	21 968,20	0,03
182,00	QUANTA SERVICES INC	USD	21 968,99	21 820,16	0,03
196,00	AUTONATION INC	USD	22 645,62	20 952,66	0,03
582,00	KOHL'S CORP	USD	24 077,06	19 868,56	0,03
228,00	BOOZ ALLEN HAMILTON HOLDING CORP	USD	18 682,38	19 706,43	0,03
612,00	LAS VEGAS SANDS CORP	USD	21 488,21	19 663,38	0,03
72,00	LITHIA MOTORS INC	USD	20 721,27	18 926,13	0,03
167,00	MARRIOTT VACATIONS WORLDWIDE CORP	USD	23 030,07	18 561,77	0,03
270,00	WYNDHAM HOTELS & RESORTS INC	USD	20 699,31	16 972,98	0,02
247,00	ROSS STORES INC	USD	23 231,74	16 592,67	0,02
92,00	EQUIFAX INC	USD	18 996,72	16 084,71	0,02
134,00	MOHAWK INDUSTRIES INC	USD	20 060,54	15 905,17	0,02
376,00	TRADE DESK INC -A-	USD	20 406,58	15 065,90	0,02
108,00	LEAR CORP	USD	13 663,00	13 005,04	0,02
53,00	MARKETAXESS HOLDINGS INC	USD	17 270,85	12 978,65	0,02
296,00	VF CORP	USD	17 656,86	12 505,93	0,02
117,00	HILTON WORLDWIDE HOLDINGS INC	USD	13 103,84	12 471,65	0,02
1 095,00	DRAFTKINGS INC	USD	26 490,13	12 223,11	0,02
352,00	SOUTHWEST AIRLINES CO	USD	15 051,70	12 161,50	0,02
860,00	OLAPLEX HOLDINGS INC	USD	12 129,46	11 590,61	0,02
76,00	WHIRLPOOL CORP	USD	13 256,44	11 258,43	0,02
642,00	MACY'S INC	USD	14 525,99	11 250,12	0,02
179,00	BRUNSWICK CORP/DE	USD	12 935,73	11 194,24	0,02
167,00	MATCH GROUP INC	USD	17 244,16	11 132,27	0,02
56,00	VERISK ANALYTICS INC	USD	9 469,93	9 271,64	0,01
412,00	CARVANA CO	USD	46 197,62	8 898,52	0,01
1 159,00	COTY INC -A-	USD	8 902,68	8 880,00	0,01
218,00	WESTROCK CO	USD	9 186,69	8 307,54	0,01
139,00	BJ'S WHOLESALE CLUB HOLDINGS INC	USD	8 610,77	8 285,89	0,01
583,00	AMC ENTERTAINMENT HOLDINGS INC	USD	17 368,13	7 556,22	0,01
101,00	ETSY INC	USD	10 473,92	7 072,75	0,01
142,00	LKQ CORP	USD	5 750,54	6 667,73	0,01
32,00	RH	USD	9 096,75	6 497,03	0,01
36,00	CASEY'S GENERAL STORES INC	USD	7 080,69	6 369,77	0,01
108,00	COSTAR GROUP INC	USD	6 617,66	6 240,64	0,01
627,00	ALTICE USA INC	USD	6 347,71	5 547,61	0,01
47,00	FIVE BELOW INC	USD	6 123,09	5 099,44	0,01
98,00	BOYD GAMING CORP	USD	5 431,29	4 663,54	0,01
135,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -C-	USD	5 567,43	4 655,17	0,01
59,00	HASBRO INC	USD	4 865,79	4 620,90	0,01
177,00	BATH & BODY WORKS INC	USD	9 204,46	4 557,69	0,01
116,00	CAESARS ENTERTAINMENT INC	USD	9 897,42	4 249,65	0,01
144,00	DELTA AIR LINES INC	USD	5 168,05	3 990,32	0,01
32,00	GAMESTOP CORP -A-	USD	3 992,50	3 743,46	0,00
39,00	POLARIS INDUSTRIES INC	USD	3 639,39	3 703,59	0,00
148,00	RIVIAN AUTOMOTIVE INC	USD	7 779,26	3 643,90	0,00
34,00	CHOICE HOTELS INTERNATIONAL INC	USD	4 156,68	3 630,42	0,00
108,00	IAA INC	USD	3 775,96	3 385,30	0,00
190,00	LUCID GROUP INC	USD	3 651,25	3 118,66	0,00
Industries			6 078 994,12	6 161 524,17	8,44
6 380,00	RAYTHEON TECHNOLOGIES CORP	USD	499 343,47	586 524,33	0,80
1 074,00	BROADCOM INC	USD	400 387,45	499 076,95	0,68
2 120,00	UNION PACIFIC CORP	USD	411 541,78	432 496,67	0,59
1 825,00	UNITED PARCEL SERVICE INC -B-	USD	263 326,03	318 652,77	0,44

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Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 490,00	3M CO	USD	365 115,45	308 222,23	0,42
1 621,00	WASTE MANAGEMENT INC	USD	208 980,06	237 199,87	0,32
1 271,00	CATERPILLAR INC	USD	211 590,64	217 326,50	0,30
1 502,00	AGILENT TECHNOLOGIES INC	USD	180 908,48	170 637,10	0,23
963,00	HONEYWELL INTERNATIONAL INC	USD	171 484,62	160 102,39	0,22
2 071,00	EMERSON ELECTRIC CO	USD	157 649,25	157 565,98	0,22
371,00	LOCKHEED MARTIN CORP	USD	127 657,99	152 580,40	0,21
527,00	DEERE & CO	USD	132 644,97	150 959,59	0,21
824,00	ILLINOIS TOOL WORKS INC	USD	158 256,97	143 645,34	0,20
491,00	PARKER-HANNIFIN CORP	USD	125 111,68	115 558,43	0,16
1 342,00	OTIS WORLDWIDE CORP	USD	90 460,15	90 716,10	0,12
650,00	BOEING CO	USD	122 968,24	85 004,55	0,12
1 387,00	GENERAL ELECTRIC CO	USD	104 332,18	84 471,09	0,12
76,00	METTLER-TOLEDO INTERNATIONAL INC	USD	86 116,66	83 510,96	0,11
352,00	L3HARRIS TECHNOLOGIES INC	USD	65 493,94	81 379,70	0,11
1 278,00	AMPHENOL CORP -A-	USD	77 584,42	78 700,70	0,11
583,00	KEYSIGHT TECHNOLOGIES INC	USD	77 678,55	76 872,69	0,11
161,00	NORTHROP GRUMMAN CORP	USD	55 271,11	73 700,11	0,10
352,00	HUNTINGTON INGALLS INDUSTRIES INC	USD	67 445,96	73 339,37	0,10
913,00	OSHKOSH CORP	USD	83 227,80	71 733,54	0,10
2 414,00	CSX CORP	USD	64 973,20	67 101,10	0,09
284,00	FEDEX CORP	USD	56 174,26	61 586,54	0,08
115,00	TRANSDIGM GROUP INC	USD	63 410,41	59 033,96	0,08
232,00	OLD DOMINION FREIGHT LINE INC	USD	59 176,38	56 872,13	0,08
1 884,00	HOWMET AEROSPACE INC	USD	57 609,70	56 675,89	0,08
256,00	GENERAL DYNAMICS CORP	USD	43 930,51	54 177,63	0,07
281,00	ROCKWELL AUTOMATION INC	USD	67 630,32	53 571,30	0,07
2 276,00	ENTERPRISE PRODUCTS PARTNERS LP	USD	58 496,23	53 054,79	0,07
563,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	52 444,18	52 484,56	0,07
1 025,00	MASCO CORP	USD	53 570,15	49 610,22	0,07
126,00	ROPER TECHNOLOGIES INC	USD	49 571,49	47 564,12	0,07
707,00	BALL CORP	USD	51 489,44	46 506,67	0,06
853,00	A O SMITH CORP	USD	49 582,75	44 614,32	0,06
139,00	WATERS CORP	USD	39 799,11	44 006,15	0,06
445,00	CH ROBINSON WORLDWIDE INC	USD	40 020,13	43 148,55	0,06
613,00	AVALARA INC	USD	51 491,63	41 396,34	0,06
287,00	VULCAN MATERIALS CO	USD	41 121,22	39 009,71	0,05
322,00	MSA SAFETY INC	USD	38 041,07	37 289,73	0,05
353,00	AMETEK INC	USD	40 343,12	37 104,76	0,05
338,00	ARROW ELECTRONICS INC	USD	36 759,30	36 239,35	0,05
259,00	LANDSTAR SYSTEM INC	USD	39 279,79	36 026,38	0,05
287,00	REGAL REXNORD CORP	USD	38 259,20	31 163,85	0,04
108,00	MARTIN MARIETTA MATERIALS INC	USD	34 949,97	30 912,93	0,04
302,00	AGCO CORP	USD	37 464,37	28 511,55	0,04
266,00	APTARGROUP INC	USD	27 983,17	26 260,33	0,04
194,00	PACKAGING CORP OF AMERICA	USD	27 721,92	25 515,33	0,03
242,00	HEICO CORP -A-	USD	26 457,31	24 393,29	0,03
123,00	LENNOX INTERNATIONAL INC	USD	29 075,39	24 305,87	0,03
190,00	REPUBLIC SERVICES INC	USD	22 577,22	23 784,31	0,03
181,00	TETRA TECH INC	USD	23 384,86	23 641,07	0,03
193,00	DOVER CORP	USD	24 217,51	22 396,83	0,03
147,00	JB HUNT TRANSPORT SERVICES INC	USD	24 609,51	22 141,75	0,03
98,00	NORFOLK SOUTHERN CORP	USD	22 278,47	21 306,06	0,03
404,00	BUILDERS FIRSTSOURCE INC	USD	23 854,26	20 751,64	0,03
228,00	CROWN HOLDINGS INC	USD	21 204,80	20 101,16	0,03
476,00	COGNEX CORP	USD	32 336,87	19 359,63	0,03
1 993,00	PLAINS ALL AMERICAN PIPELINE LP	USD	21 002,42	18 720,42	0,03
257,00	TORO CO/THE	USD	20 706,58	18 631,24	0,03
514,00	CARRIER GLOBAL CORP	USD	18 529,22	17 532,39	0,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
120,00	PERKINELMER INC	USD	16 607,08	16 324,46	0,02
261,00	FORTUNE BRANDS HOME & SECURITY INC	USD	18 925,45	14 949,24	0,02
150,00	EMCOR GROUP INC	USD	15 411,89	14 772,59	0,02
313,00	DONALDSON CO INC	USD	15 553,46	14 412,76	0,02
59,00	LITTELFUSE INC	USD	15 163,89	14 336,76	0,02
529,00	MDU RESOURCES GROUP INC	USD	13 451,65	13 657,00	0,02
204,00	AECOM	USD	13 808,56	12 726,46	0,02
314,00	INGERSOLL RAND INC	USD	13 958,23	12 638,69	0,02
98,00	HEICO CORP	USD	10 449,11	12 291,13	0,02
207,00	TEXTRON INC	USD	11 885,48	12 091,91	0,02
215,00	SEALED AIR CORP	USD	13 965,30	11 870,30	0,02
122,00	LEIDOS HOLDINGS INC	USD	12 061,28	11 752,47	0,02
44,00	COHERENT INC	USD	11 423,30	11 204,44	0,02
104,00	EAGLE MATERIALS INC	USD	13 337,99	10 936,69	0,01
88,00	JACOBS ENGINEERING GROUP INC	USD	10 141,06	10 701,08	0,01
53,00	GENERAC HOLDINGS INC	USD	13 883,24	10 675,54	0,01
202,00	FORTIVE CORP	USD	11 907,09	10 507,21	0,01
100,00	STANLEY BLACK & DECKER INC	USD	15 333,66	10 030,13	0,01
139,00	TREX CO INC	USD	8 253,93	7 235,53	0,01
94,00	XYLEM INC	USD	7 657,04	7 029,43	0,01
93,00	MASTEC INC	USD	6 894,99	6 374,65	0,01
128,00	II-VI INC	USD	7 442,71	6 238,08	0,01
58,00	SIMPSON MANUFACTURING CO INC	USD	6 036,18	5 581,69	0,01
15,00	TELEDYNE TECHNOLOGIES INC	USD	6 441,78	5 382,04	0,01
26,00	IDEX CORP	USD	4 737,72	4 517,08	0,01
79,00	TRIMBLE INC	USD	5 228,43	4 400,18	0,01
25,00	EURONET WORLDWIDE INC	USD	2 928,33	2 405,42	0,00
Energy			2 485 905,01	2 968 580,84	4,07
8 386,00	EXXON MOBIL CORP	USD	465 298,53	686 955,01	0,94
3 218,00	CHEVRON CORP	USD	316 309,81	445 647,41	0,61
2 051,00	MARATHON PETROLEUM CORP	USD	174 276,01	161 282,44	0,22
1 455,00	EOG RESOURCES INC	USD	117 048,75	153 704,35	0,21
1 901,00	PHILLIPS 66	USD	151 945,02	149 087,00	0,20
1 572,00	CONOCOPHILLIPS	USD	85 203,48	135 043,60	0,19
1 140,00	DIAMONDBACK ENERGY INC	USD	162 670,77	132 106,76	0,18
1 203,00	VALERO ENERGY CORP	USD	114 266,24	122 296,48	0,17
542,00	PIONEER NATURAL RESOURCES CO	USD	98 057,35	115 652,95	0,16
3 239,00	HALLIBURTON CO	USD	94 206,16	97 159,17	0,13
1 660,00	OCCIDENTAL PETROLEUM CORP	USD	40 606,08	93 491,62	0,13
6 507,00	ENERGY TRANSFER LP	USD	72 951,18	62 116,66	0,09
2 460,00	COTERRA ENERGY INC	USD	58 255,98	60 685,26	0,08
2 794,00	MARATHON OIL CORP	USD	58 028,91	60 078,56	0,08
35,00	TEXAS PACIFIC LAND CORP	USD	53 301,57	49 816,54	0,07
475,00	HESS CORP	USD	42 957,79	48 133,82	0,07
1 642,00	BAKER HUGHES A GE CO	USD	35 797,09	45 343,68	0,06
1 022,00	ESSENTIAL UTILITIES INC	USD	45 163,62	44 821,56	0,06
702,00	TARGA RESOURCES CORP	USD	48 739,16	40 067,29	0,06
457,00	CHESAPEAKE ENERGY CORP	USD	38 050,93	35 451,44	0,05
979,00	EQT CORP	USD	32 150,40	32 213,50	0,04
232,00	CHENIERE ENERGY INC	USD	22 405,61	29 521,22	0,04
379,00	NEXTERA ENERGY PARTNERS LP	USD	24 883,93	26 884,73	0,04
474,00	DEVON ENERGY CORP	USD	15 402,47	24 986,51	0,03
806,00	WILLIAMS COS INC	USD	21 789,83	24 061,66	0,03
320,00	CONTINENTAL RESOURCES INC	USD	18 231,75	20 002,87	0,03
592,00	APA CORP	USD	22 091,42	19 762,59	0,03
77,00	ENPHASE ENERGY INC	USD	11 529,89	14 379,91	0,02
880,00	KINDER MORGAN INC	USD	15 030,77	14 107,61	0,02
234,00	MAGELLAN MIDSTREAM PARTNERS LP	USD	11 422,57	10 689,98	0,01

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Eurizon Fund - Equity USA LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
146,00	ONEOK INC	USD	7 987,65	7 750,73	0,01
333,00	PLUG POWER INC	USD	9 844,29	5 277,93	0,01
Basic Goods			2 474 056,56	2 707 610,12	3,71
5 080,00	PEPSICO INC	USD	764 895,96	809 826,29	1,11
8 846,00	COCA-COLA CO	USD	434 910,77	532 308,50	0,73
6 473,00	ALTRIA GROUP INC	USD	275 279,02	258 622,83	0,35
2 425,00	PHILIP MORRIS INTERNATIONAL INC	USD	184 488,22	229 034,89	0,31
2 617,00	MONDELEZ INTERNATIONAL INC -A-	USD	132 389,33	155 425,46	0,21
2 841,00	KRAFT HEINZ CO	USD	96 051,22	103 645,08	0,14
1 191,00	SYSCO CORP	USD	90 812,42	96 503,54	0,13
2 273,00	KEURIG DR PEPPER INC	USD	76 222,17	76 944,36	0,11
325,00	CONSTELLATION BRANDS INC -A-	USD	67 483,36	72 451,58	0,10
530,00	KIMBERLY-CLARK CORP	USD	62 926,45	68 515,48	0,09
244,00	HERSHEY CO	USD	47 564,49	50 216,70	0,07
677,00	BROWN-FORMAN CORP -B-	USD	41 956,91	45 433,38	0,06
345,00	JM SMUCKER CO	USD	42 797,22	42 243,49	0,06
506,00	ARCHER-DANIELS-MIDLAND CO	USD	31 260,74	37 558,57	0,05
165,00	AVERY DENNISON CORP	USD	27 795,90	25 547,42	0,04
298,00	INGREDION INC	USD	25 892,61	25 129,54	0,03
413,00	MOLSON COORS BREWING CO -B-	USD	19 366,89	21 533,92	0,03
225,00	MONSTER BEVERAGE CORP	USD	17 811,45	19 950,74	0,03
350,00	KROGER CO	USD	14 309,75	15 845,33	0,02
239,00	ALBERTSONS COS INC	USD	6 900,51	6 108,45	0,01
60,00	CHURCH & DWIGHT CO INC	USD	4 968,60	5 317,90	0,01
66,00	GENERAL MILLS INC	USD	3 702,36	4 763,21	0,01
143,00	CONAGRA BRANDS INC	USD	4 270,21	4 683,46	0,01
Multi-Utilities			2 067 892,03	2 202 681,88	3,02
5 671,00	NEXTERA ENERGY INC	USD	411 044,47	420 178,59	0,57
3 121,00	DOMINION ENERGY INC	USD	234 435,35	238 258,20	0,33
1 785,00	DUKE ENERGY CORP	USD	148 235,69	183 050,24	0,25
2 964,00	CONSTELLATION ENERGY CORP	USD	151 063,49	162 340,29	0,22
1 019,00	SEMPRA ENERGY	USD	128 732,88	146 468,17	0,20
2 002,00	SOUTHERN CO	USD	110 687,65	136 556,16	0,19
1 255,00	CONSOLIDATED EDISON INC	USD	94 179,54	114 161,86	0,16
1 616,00	XCEL ENERGY INC	USD	105 175,13	109 376,99	0,15
1 040,00	WEC ENERGY GROUP INC	USD	98 055,64	100 115,37	0,14
847,00	AMEREN CORP	USD	73 281,84	73 207,64	0,10
2 779,00	WESTERN MIDSTREAM PARTNERS LP	USD	67 803,16	64 620,50	0,09
1 525,00	NRG ENERGY INC	USD	54 865,28	55 678,66	0,08
857,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	52 515,80	51 873,32	0,07
533,00	AMERICAN ELECTRIC POWER CO INC	USD	48 183,47	48 912,93	0,07
382,00	DTE ENERGY CO	USD	45 278,00	46 313,55	0,06
268,00	AMERICAN WATER WORKS CO INC	USD	38 296,29	38 137,04	0,05
580,00	CMS ENERGY CORP	USD	36 498,87	37 447,99	0,05
780,00	AVANGRID INC	USD	33 215,81	34 409,68	0,05
534,00	EDISON INTERNATIONAL	USD	31 464,72	32 302,04	0,04
2 411,00	PG&E CORP	USD	27 282,56	23 015,72	0,03
517,00	EXELON CORP	USD	16 849,39	22 411,83	0,03
654,00	NISOURCE INC	USD	16 802,57	18 448,00	0,02
113,00	ENTERGY CORP	USD	12 077,23	12 174,97	0,02
299,00	PPL CORP	USD	7 590,67	7 759,21	0,01
311,00	VISTRA ENERGY CORP	USD	6 157,23	6 797,41	0,01
93,00	PINNACLE WEST CAPITAL CORP	USD	6 726,73	6 504,53	0,01
57,00	ATMOS ENERGY CORP	USD	6 234,34	6 111,91	0,01
301,00	AES CORP	USD	5 158,23	6 049,08	0,01

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Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			1 177 220,72	1 099 353,93	1,51
2 553,00	DOW INC	USD	131 652,26	126 032,18	0,17
564,00	SHERWIN-WILLIAMS CO	USD	138 159,83	120 795,12	0,17
850,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	93 949,58	96 850,17	0,13
1 574,00	NEWMONT GOLDCORP CORP	USD	84 684,22	89 837,48	0,12
2 953,00	FREEMPORT-MCMORAN INC	USD	84 494,07	82 648,42	0,11
394,00	ECOLAB INC	USD	73 491,26	57 947,72	0,08
258,00	ALBEMARLE CORP	USD	59 518,35	51 572,86	0,07
1 263,00	INTERNATIONAL PAPER CO	USD	49 477,45	50 534,50	0,07
476,00	NUCOR CORP	USD	35 572,72	47 538,54	0,07
395,00	PPG INDUSTRIES INC	USD	50 238,88	43 200,83	0,06
647,00	STEEL DYNAMICS INC	USD	50 162,86	40 938,40	0,06
366,00	FMC CORP	USD	40 739,92	37 462,97	0,05
442,00	CF INDUSTRIES HOLDINGS INC	USD	34 017,77	36 245,31	0,05
383,00	EASTMAN CHEMICAL CO	USD	39 988,85	32 887,19	0,04
620,00	OLIN CORP	USD	30 643,23	27 446,17	0,04
104,00	AIR PRODUCTS & CHEMICALS INC	USD	24 492,69	23 922,64	0,03
489,00	ALCOA CORP	USD	31 471,59	21 319,64	0,03
468,00	MOSAIC CO	USD	16 766,80	21 142,71	0,03
233,00	RPM INTERNATIONAL INC	USD	19 229,74	17 544,37	0,02
146,00	CELANESE CORP -A-	USD	21 614,65	16 424,57	0,02
86,00	RELIANCE STEEL & ALUMINUM CO	USD	13 556,11	13 972,89	0,02
123,00	ASHLAND GLOBAL HOLDINGS INC	USD	12 284,97	12 124,11	0,02
110,00	ROYAL GOLD INC	USD	13 925,27	11 235,16	0,02
259,00	MP MATERIALS CORP	USD	9 971,65	7 947,51	0,01
143,00	DUPONT DE NEMOURS INC	USD	9 018,84	7 602,41	0,01
244,00	US STEEL CORP	USD	8 097,16	4 180,06	0,01
IRELAND			1 352 662,00	1 371 653,65	1,88
Computing and IT			461 336,36	472 948,62	0,65
1 752,00	ACCENTURE PLC -A-	USD	452 691,87	465 295,19	0,64
112,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	8 644,49	7 653,43	0,01
Health			321 996,91	296 517,73	0,41
3 132,00	MEDTRONIC PLC	USD	292 740,10	268 876,59	0,37
61,00	STERIS PLC	USD	12 845,86	12 028,46	0,02
127,00	HORIZON THERAPEUTICS PLC	USD	10 596,16	9 689,15	0,01
69,00	MEDTRONIC PLC	USD	5 814,79	5 923,53	0,01
Raw materials			271 730,46	293 181,90	0,40
1 044,00	LINDE PLC US TRADED	USD	265 531,79	287 131,24	0,39
22,00	LINDE PLC	USD	6 198,67	6 050,66	0,01
Industries			192 500,49	184 240,89	0,25
1 497,00	JOHNSON CONTROLS INTERNATIONAL	USD	73 898,97	68 560,30	0,09
369,00	EATON CORP PLC US TRADED	USD	44 820,97	44 469,19	0,06
273,00	TRANE TECHNOLOGIES PLC US TRADED	USD	33 891,16	33 913,16	0,05
259,00	ALLEGION PLC	USD	25 951,86	24 253,77	0,03
90,00	EATON CORP PLC	USD	11 787,40	10 846,14	0,02
48,00	JOHNSON CONTROLS INTERNATIONAL PLC	USD	2 150,13	2 198,33	0,00
Finance			105 097,78	124 764,51	0,17
308,00	AON PLC	USD	60 699,40	79 450,43	0,11
240,00	WILLIS TOWERS WATSON PLC	USD	44 398,38	45 314,08	0,06
NETHERLANDS			280 887,77	253 245,64	0,35
Raw materials			153 822,40	132 848,53	0,18
1 588,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	153 822,40	132 848,53	0,18

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Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			88 202,96	85 296,43	0,12
532,00	NXP SEMICONDUCTORS NV	USD	75 419,92	75 328,30	0,10
154,00	ELASTIC NV	USD	12 783,04	9 968,13	0,02
Consumer Retail			38 862,41	35 100,68	0,05
200,00	FERRARI NV	USD	38 862,41	35 100,68	0,05
SWITZERLAND			176 615,42	179 968,99	0,25
Finance			74 549,58	88 751,99	0,12
472,00	CHUBB LTD	USD	74 549,58	88 751,99	0,12
Industries			76 006,66	70 658,05	0,10
472,00	GARMIN LTD	USD	48 591,68	44 357,94	0,06
243,00	TE CONNECTIVITY LTD	USD	27 414,98	26 300,11	0,04
Consumer Retail			26 059,18	20 558,95	0,03
1 215,00	ON HOLDING AG	USD	26 059,18	20 558,95	0,03
BERMUDA			133 700,57	121 652,48	0,17
Finance			53 352,87	53 657,47	0,07
1 682,00	INVESCO LTD	USD	30 054,55	25 951,18	0,03
341,00	ARCH CAPITAL GROUP LTD	USD	11 798,78	14 837,72	0,02
48,00	EVEREST RE GROUP LTD	USD	11 499,54	12 868,57	0,02
Basic Goods			50 728,08	50 053,22	0,07
577,00	BUNGE LTD	USD	50 728,08	50 053,22	0,07
Consumer Retail			24 735,78	13 965,82	0,02
1 313,00	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	24 735,78	13 965,82	0,02
Raw materials			4 883,84	3 975,97	0,01
188,00	AXALTA COATING SYSTEMS LTD	USD	4 883,84	3 975,97	0,01
UNITED KINGDOM			124 087,48	101 138,04	0,14
Computing and IT			79 082,08	60 770,64	0,08
177,00	ATLISSIAN CORP PLC -A-	USD	46 278,69	31 727,78	0,04
735,00	SENSATA TECHNOLOGIES HOLDING NV	USD	32 803,39	29 042,86	0,04
Telecommunication			45 005,40	40 367,40	0,06
1 515,00	LIBERTY GLOBAL PLC -C-	USD	35 854,74	32 011,43	0,05
415,00	LIBERTY GLOBAL PLC -A-	USD	9 150,66	8 355,97	0,01
CANADA			98 099,67	93 528,15	0,13
Consumer Retail			44 431,04	44 756,13	0,06
449,00	THOMSON REUTERS CORP	USD	44 431,04	44 756,13	0,06
Industries			23 428,87	23 002,77	0,03
194,00	WASTE CONNECTIONS INC	USD	23 428,87	23 002,77	0,03
Raw materials			21 340,88	17 300,39	0,02
175,00	NUTRIEN LTD	USD	16 744,99	13 339,47	0,02
197,00	CAMECO CORP	USD	4 595,89	3 960,92	0,00
Multi-Utilities			4 597,05	4 393,98	0,01
129,00	BROOKFIELD RENEWABLE CORP	USD	4 597,05	4 393,98	0,01
Finance			4 301,83	4 074,88	0,01
44,00	ROYAL BANK OF CANADA	USD	4 301,83	4 074,88	0,01

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Eurizon Fund - Equity USA LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CURACAO			79 137,42	88 797,14	0,12
Energy			79 137,42	88 797,14	0,12
2 596,00	SCHLUMBERGER LTD	USD	79 137,42	88 797,14	0,12
JERSEY			90 951,36	82 374,13	0,11
Consumer Retail			41 935,37	31 693,57	0,04
372,00	APTIV PLC	USD	41 935,37	31 693,57	0,04
Industries			25 916,59	30 461,20	0,04
2 562,00	AMCOR PLC	USD	25 916,59	30 461,20	0,04
Health			16 383,41	14 425,85	0,02
217,00	NOVOCURE LTD	USD	16 383,41	14 425,85	0,02
Computing and IT			6 715,99	5 793,51	0,01
437,00	CLARIVATE PLC	USD	6 715,99	5 793,51	0,01
CAYMAN ISLANDS			110 054,33	60 443,87	0,08
Finance			110 054,33	60 443,87	0,08
16 896,00	NU HOLDINGS LTD	USD	110 054,33	60 443,87	0,08
ISRAEL			18 582,74	15 314,91	0,02
Industries			18 582,74	15 314,91	0,02
339,00	ZIM INTEGRATED SHIPPING SERVICES LTD	USD	18 582,74	15 314,91	0,02
LUXEMBOURG			20 484,72	14 180,63	0,02
Telecommunication			20 484,72	14 180,63	0,02
158,00	SPOTIFY TECHNOLOGY SA	USD	20 484,72	14 180,63	0,02
BELIZE			22 670,87	13 751,94	0,02
Finance			22 670,87	13 751,94	0,02
1 404,00	PAGSEGURO DIGITAL LTD	USD	22 670,87	13 751,94	0,02
LIBERIA			9 409,75	4 541,36	0,01
Consumer Retail			9 409,75	4 541,36	0,01
136,00	ROYAL CARIBBEAN CRUISES LTD	USD	9 409,75	4 541,36	0,01
Total Portfolio			67 588 105,75	72 989 057,08	100,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA ESG LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	638 325 089,04	
Banks	(Note 3)	2 397 245,84	
Other banks and broker accounts	(Notes 2, 3, 9)	444 860,78	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	10 364,30	
Unrealised profit on future contracts	(Notes 2, 9)	32 158,40	
Receivable on subscriptions		2 346 094,92	
Other assets	(Note 10)	330 711,77	
Total assets		643 886 525,05	
Liabilities			
Bank overdrafts	(Note 3)	(955 169,75)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(752 593,83)	
Payable on investments purchased		(2 074 864,65)	
Payable on redemptions		(171 230,64)	
Other liabilities		(159 446,64)	
Total liabilities		(4 113 305,51)	
Total net assets		639 773 219,54	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	137,55	4 262 037,357
Class ZH Units	EUR	111,80	478 680,689

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA ESG LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	648 991 174,30
Net income from investments	(Note 2)	3 271 920,05
Total income		3 271 920,05
Management fee	(Note 6)	(602 190,07)
Depository fee	(Note 8)	(56 694,55)
Subscription tax	(Note 4)	(31 644,29)
Other charges and taxes	(Notes 5, 8)	(227 859,89)
Total expenses		(918 388,80)
Net investment income / (loss)		2 353 531,25
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	5 663 994,30
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(106 801 777,97)
- forward foreign exchange contracts	(Notes 2, 9)	(913 299,13)
- foreign currencies	(Note 2)	11 837,97
- future contracts	(Notes 2, 9)	(15 106,82)
Net result of operations for the period		(99 700 820,40)
Subscriptions for the period		190 898 604,72
Redemptions for the period		(100 415 739,08)
Net assets at the end of the period		639 773 219,54

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			646 063 125,50	638 325 089,04	99,77
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			646 063 125,50	638 325 089,04	99,77
Shares			646 063 125,50	638 325 089,04	99,77
UNITED STATES			623 828 653,19	616 659 979,17	96,39
Computing and IT			146 398 255,97	143 265 569,22	22,39
324 617,00	APPLE INC	USD	38 156 763,93	42 452 189,00	6,64
143 021,00	MICROSOFT CORP	USD	32 115 519,89	35 135 192,85	5,49
50 745,00	NVIDIA CORP	USD	7 916 013,31	7 358 013,65	1,15
10 124,00	ADOBE INC	USD	4 409 882,75	3 544 877,17	0,55
19 943,00	SALESFORCE.COM INC	USD	3 983 398,26	3 148 302,71	0,49
81 926,00	INTEL CORP	USD	3 711 002,55	2 931 610,30	0,46
19 793,00	TEXAS INSTRUMENTS INC	USD	2 962 700,61	2 908 981,56	0,45
23 553,00	QUALCOMM INC	USD	2 968 628,79	2 877 861,73	0,45
34 464,00	ADVANCED MICRO DEVICES INC	USD	3 015 281,61	2 520 888,00	0,39
18 392,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 052 334,33	2 483 874,66	0,39
4 723,00	SERVICENOW INC	USD	2 163 682,79	2 148 243,53	0,34
5 360,00	INTUIT INC	USD	2 120 077,76	1 976 142,93	0,31
28 729,00	ORACLE CORP	USD	1 949 228,31	1 920 030,08	0,30
19 108,00	APPLIED MATERIALS INC	USD	1 921 682,10	1 662 868,65	0,26
14 969,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 591 336,30	1 312 552,85	0,21
24 353,00	MICRON TECHNOLOGY INC	USD	1 553 011,86	1 287 707,67	0,20
3 053,00	LAM RESEARCH CORP	USD	1 391 814,26	1 244 474,71	0,19
7 293,00	ANALOG DEVICES INC	USD	1 059 666,35	1 019 115,68	0,16
3 473,00	SYNOPSYS INC	USD	850 522,63	1 008 895,89	0,16
7 829,00	ELECTRONIC ARTS INC	USD	911 848,68	910 993,31	0,14
11 933,00	ACTIVISION BLIZZARD INC	USD	835 370,52	888 711,54	0,14
10 033,00	FISERV INC	USD	920 837,98	853 829,55	0,13
7 534,00	PAYCHEX INC	USD	847 441,31	820 600,38	0,13
4 590,00	AUTODESK INC	USD	1 011 000,72	754 982,53	0,12
5 230,00	CADENCE DESIGN SYSTEMS INC	USD	667 950,70	750 544,73	0,12
23 388,00	HP INC	USD	600 932,11	733 328,92	0,11
4 295,00	CROWDSTRIKE HOLDINGS INC -A-	USD	837 953,08	692 491,54	0,11
2 217,00	KLA CORP	USD	683 330,67	676 646,84	0,11
2 939,00	ANSYS INC	USD	805 682,32	672 699,21	0,11
15 980,00	MARVELL TECHNOLOGY INC	USD	800 047,89	665 368,48	0,10
4 808,00	SNOWFLAKE INC -A-	USD	1 119 099,28	639 533,74	0,10
1 621,00	MSCI INC	USD	861 803,88	639 050,38	0,10
8 509,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	577 845,78	549 306,49	0,09
9 250,00	FORTINET INC	USD	548 613,23	500 612,23	0,08
8 721,00	MICROCHIP TECHNOLOGY INC	USD	599 994,07	484 495,42	0,08
5 298,00	AKAMAI TECHNOLOGIES INC	USD	501 928,16	462 830,73	0,07
2 442,00	VEEVA SYSTEMS INC -A-	USD	598 760,14	462 589,06	0,07
4 090,00	VMWARE INC -A-	USD	460 988,53	445 911,57	0,07
32 418,00	HEWLETT PACKARD ENTERPRISE	USD	393 852,31	411 174,83	0,06
8 543,00	ON SEMICONDUCTOR CORP	USD	326 869,45	411 113,28	0,06
4 830,00	SPLUNK INC	USD	541 343,69	408 687,02	0,06
3 464,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	468 652,03	405 991,65	0,06
2 846,00	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	385 372,17	388 060,02	0,06
4 782,00	TWILIO INC -A-	USD	1 029 943,92	383 355,94	0,06
1 505,00	MONGODB INC	USD	469 455,67	373 568,84	0,06
2 114,00	JACK HENRY & ASSOCIATES INC	USD	348 704,00	364 017,72	0,06
5 750,00	NETAPP INC	USD	377 829,65	358 821,60	0,06
2 654,00	WORKDAY INC	USD	541 237,02	354 340,58	0,06
11 538,00	AVANTOR INC	USD	377 925,66	343 231,95	0,05
7 854,00	WESTERN DIGITAL CORP	USD	400 644,99	336 787,85	0,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 049,00	TYLER TECHNOLOGIES INC	USD	378 461,20	333 609,03	0,05
3 524,00	DATADOG INC -A-	USD	442 735,08	321 034,77	0,05
2 228,00	ZSCALER INC	USD	486 470,21	318 626,73	0,05
7 134,00	DELL TECHNOLOGIES INC	USD	344 262,28	315 330,41	0,05
1 076,00	HUBSPOT INC	USD	473 957,54	309 435,59	0,05
2 898,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	681 019,93	299 294,17	0,05
1 050,00	ZEBRA TECHNOLOGIES CORP -A-	USD	406 258,31	295 229,36	0,05
991,00	EPAM SYSTEMS INC	USD	408 230,52	279 427,05	0,04
5 021,00	DOCUSIGN INC	USD	866 440,41	275 579,90	0,04
727,00	MONOLITHIC POWER SYSTEMS INC	USD	301 768,24	267 059,27	0,04
689,00	FAIR ISAAC CORP	USD	250 906,43	264 211,71	0,04
3 674,00	ZENDESK INC	USD	356 250,11	260 302,46	0,04
2 875,00	ENTEGRIS INC	USD	349 021,77	253 358,63	0,04
7 959,00	ZOOMINFO TECHNOLOGIES INC	USD	377 580,41	253 055,80	0,04
3 817,00	BLACK KNIGHT INC	USD	243 835,94	238 742,80	0,04
2 622,00	QORVO INC	USD	334 184,51	236 555,61	0,04
7 030,00	ROBLOX CORP	USD	219 363,02	220 963,05	0,03
815,00	PAYCOM SOFTWARE INC	USD	274 726,31	218 372,78	0,03
824,00	SOLAREEDGE TECHNOLOGIES INC	USD	205 339,36	215 708,40	0,03
3 144,00	GUIDEWIRE SOFTWARE INC	USD	262 536,40	213 489,49	0,03
24 511,00	PALANTIR TECHNOLOGIES INC	USD	459 690,05	212 649,86	0,03
2 229,00	SKYWORKS SOLUTIONS INC	USD	287 235,85	197 517,42	0,03
4 383,00	DYNATRACE INC	USD	230 015,33	165 350,36	0,03
1 755,00	CITRIX SYSTEMS INC	USD	166 126,07	163 119,58	0,03
1 819,00	TERADYNE INC	USD	189 866,75	155 809,91	0,02
1 507,00	PTC INC	USD	158 583,69	153 287,48	0,02
2 794,00	CERIDIAN HCM HOLDING INC	USD	228 945,18	125 822,88	0,02
2 457,00	CLOUDFLARE INC	USD	234 070,71	102 820,57	0,02
909,00	BILL.COM HOLDINGS INC	USD	190 031,70	95 590,87	0,02
1 741,00	COUPA SOFTWARE INC	USD	335 773,80	95 089,30	0,02
2 686,00	ZILLOW GROUP INC -C-	USD	194 523,32	81 573,02	0,01
2 469,00	APPROVIN CORP	USD	92 686,69	81 335,66	0,01
2 186,00	UNITY SOFTWARE INC	USD	121 265,11	76 989,36	0,01
2 114,00	DROPBOX INC -A-	USD	50 287,47	42 443,79	0,01
1 296,00	BENTLEY SYSTEMS INC -B-	USD	49 998,27	41 280,60	0,01
Finance			96 675 843,60	92 465 201,79	14,45
61 843,00	JPMORGAN CHASE & CO	USD	7 366 582,94	6 661 381,20	1,04
33 140,00	VISA INC -A-	USD	6 077 193,20	6 241 269,60	0,98
22 968,00	BERKSHIRE HATHAWAY INC -B-	USD	5 381 873,02	5 998 109,94	0,94
17 338,00	MASTERCARD INC -A-	USD	5 163 628,74	5 231 998,49	0,82
158 296,00	BANK OF AMERICA CORP	USD	5 065 384,72	4 713 525,28	0,74
10 166,00	AMERICAN TOWER CORP	USD	2 231 315,82	2 485 368,23	0,39
65 480,00	WELLS FARGO & CO	USD	2 467 811,31	2 453 347,24	0,38
31 930,00	MORGAN STANLEY	USD	2 304 533,10	2 323 015,03	0,36
8 037,00	GOLDMAN SACHS GROUP INC	USD	2 421 402,69	2 283 370,79	0,36
12 425,00	CROWN CASTLE INTERNATIONAL CORP	USD	1 965 761,34	2 001 168,61	0,31
3 322,00	BLACKROCK INC	USD	2 204 401,39	1 935 272,94	0,30
11 882,00	PNC FINANCIAL SERVICES GROUP INC	USD	1 979 952,06	1 793 125,77	0,28
11 851,00	MARSH & MCLENNAN COS INC	USD	1 519 665,25	1 759 881,34	0,27
38 237,00	CITIGROUP INC	USD	2 022 823,41	1 682 069,75	0,26
12 306,00	AMERICAN EXPRESS CO	USD	1 587 601,14	1 631 697,26	0,25
25 523,00	CHARLES SCHWAB CORP	USD	1 496 262,22	1 542 439,44	0,24
13 234,00	PROLOGIS INC	USD	1 427 968,23	1 489 291,95	0,23
22 165,00	PAYPAL HOLDINGS INC	USD	3 742 321,82	1 480 705,69	0,23
16 150,00	PRUDENTIAL FINANCIAL INC	USD	1 550 446,98	1 478 054,58	0,23
2 255,00	EQUINIX INC	USD	1 476 269,36	1 417 169,89	0,22
12 273,00	PROGRESSIVE CORP	USD	1 059 731,16	1 364 945,11	0,21
16 407,00	WELLTOWER INC	USD	1 222 175,42	1 292 378,01	0,20
14 331,00	INTERCONTINENTAL EXCHANGE INC	USD	1 538 669,96	1 289 097,89	0,20

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 973,00	CIGNA CORP	USD	993 388,05	1 253 512,94	0,20
6 076,00	CME GROUP INC	USD	1 095 943,73	1 189 686,10	0,19
23 006,00	AMERICAN INTERNATIONAL GROUP INC	USD	1 048 055,88	1 125 158,45	0,18
12 863,00	BLACKSTONE GROUP INC -A-	USD	1 423 302,30	1 122 475,12	0,18
3 433,00	SBA COMMUNICATIONS CORP	USD	1 017 553,94	1 050 965,39	0,16
22 946,00	US BANCORP	USD	1 100 101,01	1 010 067,47	0,16
20 112,00	TRUIST FINANCIAL CORP	USD	944 488,05	912 441,78	0,14
50 764,00	REGIONS FINANCIAL CORP	USD	925 960,15	910 445,36	0,14
5 434,00	TRAVELERS COS INC	USD	731 786,94	879 097,54	0,14
8 548,00	CAPITAL ONE FINANCIAL CORP	USD	1 088 280,94	851 897,48	0,13
2 826,00	PUBLIC STORAGE	USD	850 981,55	845 191,56	0,13
13 389,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	805 484,73	837 957,21	0,13
16 638,00	VENTAS INC	USD	794 630,98	818 491,97	0,13
4 234,00	AVALONBAY COMMUNITIES INC	USD	861 067,67	786 699,11	0,12
10 802,00	CBRE GROUP INC -A-	USD	769 650,70	760 567,51	0,12
3 308,00	AMERIPRISE FINANCIAL INC	USD	748 327,05	752 064,21	0,12
5 935,00	DIGITAL REALTY TRUST INC	USD	815 410,13	737 042,55	0,12
10 269,00	REALTY INCOME CORP	USD	617 313,24	670 488,32	0,10
5 481,00	ALLSTATE CORP	USD	599 195,88	664 409,78	0,10
16 473,00	BANK OF NEW YORK MELLON CORP	USD	691 363,17	657 218,33	0,10
18 847,00	CITIZENS FINANCIAL GROUP INC	USD	742 108,98	643 406,67	0,10
54 772,00	HUNTINGTON BANCSHARES INC	USD	678 779,97	630 261,83	0,10
6 946,00	BOSTON PROPERTIES INC	USD	667 438,60	591 185,75	0,09
6 496,00	DISCOVER FINANCIAL SERVICES	USD	624 036,58	587 681,62	0,09
17 631,00	FIFTH THIRD BANCORP	USD	668 193,09	566 647,53	0,09
3 051,00	ASSURANT INC	USD	451 576,06	504 438,67	0,08
8 711,00	REGENCY CENTERS CORP	USD	539 659,58	494 188,59	0,08
17 102,00	SYNCHRONY FINANCIAL	USD	645 106,83	451 821,98	0,07
1 175,00	SVB FINANCIAL GROUP	USD	598 444,95	443 936,39	0,07
6 200,00	STATE STREET CORP	USD	427 095,04	365 612,93	0,06
14 734,00	HEALTHPEAK PROPERTIES INC	USD	396 720,81	365 161,40	0,06
3 892,00	NORTHERN TRUST CORP	USD	351 742,31	359 175,67	0,06
5 402,00	WR BERKLEY CORP	USD	279 139,65	352 709,89	0,05
12 309,00	VICI PROPERTIES INC	USD	320 947,50	350 743,84	0,05
2 508,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	436 015,64	347 922,21	0,05
9 039,00	INVITATION HOMES INC	USD	320 389,10	307 626,05	0,05
19 514,00	WESTERN UNION CO	USD	313 283,16	307 423,23	0,05
12 281,00	EQUITABLE HOLDINGS INC	USD	340 071,87	306 246,79	0,05
1 732,00	LPL FINANCIAL HOLDINGS INC	USD	319 230,23	305 628,58	0,05
1 942,00	ARTHUR J GALLAGHER & CO	USD	276 601,86	302 858,78	0,05
377,00	ALLEGHANY CORP	USD	243 825,89	300 424,44	0,05
5 704,00	DUKE REALTY CORP	USD	294 105,48	299 808,54	0,05
1 842,00	EXTRA SPACE STORAGE INC	USD	310 499,28	299 737,98	0,05
4 445,00	PRINCIPAL FINANCIAL GROUP INC	USD	277 110,88	283 974,92	0,04
6 329,00	KKR & CO INC -A-	USD	353 465,28	280 232,86	0,04
2 546,00	CBOE GLOBAL MARKETS INC	USD	285 241,78	275 653,33	0,04
2 407,00	T ROWE PRICE GROUP INC	USD	355 825,19	261 570,90	0,04
7 937,00	WEYERHAEUSER CO	USD	240 354,68	251 445,28	0,04
3 801,00	METLIFE INC	USD	189 973,05	228 289,08	0,04
2 655,00	RAYMOND JAMES FINANCIAL INC	USD	222 714,15	227 063,54	0,04
1 551,00	NASDAQ INC	USD	244 106,38	226 304,05	0,04
4 617,00	IRON MOUNTAIN INC	USD	199 945,97	215 028,70	0,03
6 026,00	FNF GROUP	USD	239 004,85	213 038,39	0,03
2 996,00	EQUITY LIFESTYLE PROPERTIES INC	USD	211 012,99	201 949,54	0,03
1 334,00	FIRST REPUBLIC BANK CA	USD	208 062,84	184 000,02	0,03
12 251,00	HOST HOTELS & RESORTS INC	USD	185 849,91	183 744,51	0,03
1 915,00	SIMON PROPERTY GROUP INC	USD	210 878,30	173 869,45	0,03
2 411,00	EQUITY RESIDENTIAL	USD	182 947,56	166 552,62	0,03
29 404,00	ANNALY CAPITAL MANAGEMENT INC	USD	215 318,56	166 222,83	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 444,00	APOLLO GLOBAL MANAGEMENT INC	USD	207 834,80	159 706,48	0,02
4 412,00	ALLY FINANCIAL INC	USD	189 323,86	141 418,66	0,02
5 774,00	FRANKLIN RESOURCES INC	USD	151 122,23	128 740,69	0,02
8 435,00	MEDICAL PROPERTIES TRUST INC	USD	149 013,19	123 202,89	0,02
2 232,00	AFLAC INC	USD	98 951,97	118 127,67	0,02
1 878,00	COINBASE GLOBAL INC	USD	212 986,32	84 464,65	0,01
107,00	FIRST CITIZENS BANCSHARES INC	USD	69 532,03	66 913,26	0,01
2 903,00	KIMCO REALTY CORP	USD	60 848,58	54 897,24	0,01
401,00	CAMDEN PROPERTY TRUST	USD	59 590,25	51 582,08	0,01
656,00	TRADEWEB MARKETS INC -A-	USD	42 077,14	42 825,58	0,01
1 250,00	VORNADO REALTY TRUST	USD	38 168,02	34 183,85	0,01
705,00	LINCOLN NATIONAL CORP	USD	41 207,30	31 539,39	0,00
643,00	UPSTART HOLDINGS INC	USD	92 301,71	19 447,76	0,00
Health			78 912 398,35	88 630 511,69	13,85
19 084,00	UNITEDHEALTH GROUP INC	USD	6 977 977,80	9 375 977,78	1,46
48 253,00	JOHNSON & JOHNSON	USD	6 909 527,40	8 193 018,27	1,28
103 425,00	PFIZER INC	USD	3 980 024,29	5 186 831,82	0,81
15 877,00	ELI LILLY & CO	USD	3 124 325,37	4 924 004,27	0,77
33 502,00	ABBVIE INC	USD	3 669 553,27	4 908 094,00	0,77
53 483,00	MERCK & CO INC	USD	3 717 925,14	4 664 063,93	0,73
7 484,00	THERMO FISHER SCIENTIFIC INC	USD	3 450 917,28	3 889 146,26	0,61
15 410,00	DANAHER CORP	USD	3 747 401,86	3 736 901,45	0,58
50 628,00	BRISTOL-MYERS SQUIBB CO	USD	2 959 257,82	3 728 878,87	0,58
33 686,00	ABBOTT LABORATORIES	USD	3 514 722,93	3 500 869,76	0,55
6 582,00	ANTHEM INC	USD	2 318 868,79	3 038 253,29	0,47
28 610,00	CVS HEALTH CORP	USD	2 167 680,56	2 535 752,91	0,40
10 790,00	AMGEN INC	USD	2 193 245,37	2 511 078,75	0,39
11 665,00	ZOETIS INC	USD	1 845 457,04	1 917 927,27	0,30
8 892,00	INTUITIVE SURGICAL INC	USD	2 105 807,02	1 707 124,69	0,27
28 096,00	GILEAD SCIENCES INC	USD	1 637 427,22	1 661 116,21	0,26
16 006,00	EDWARDS LIFESCIENCES CORP	USD	1 414 458,89	1 455 842,65	0,23
4 286,00	VERTEX PHARMACEUTICALS INC	USD	828 202,12	1 155 246,13	0,18
1 852,00	REGENERON PHARMACEUTICALS INC	USD	957 378,71	1 047 178,61	0,16
4 849,00	IQVIA HOLDINGS INC	USD	1 061 419,23	1 006 441,84	0,16
3 061,00	MCKESSON CORP	USD	610 320,57	955 118,77	0,15
6 671,00	MODERNA INC	USD	1 208 920,56	911 523,70	0,14
14 406,00	BAXTER INTERNATIONAL INC	USD	979 679,22	885 071,00	0,14
2 268,00	IDEXX LABORATORIES INC	USD	994 836,68	760 874,00	0,12
1 660,00	HUMANA INC	USD	609 905,10	743 217,07	0,12
2 490,00	WEST PHARMACEUTICAL SERVICES INC	USD	751 487,97	720 169,67	0,11
19 695,00	BOSTON SCIENTIFIC CORP	USD	762 994,52	702 121,31	0,11
8 436,00	CENTENE CORP	USD	559 772,38	682 739,53	0,11
2 993,00	LABORATORY CORP OF AMERICA HOLDINGS	USD	694 754,62	670 945,10	0,10
2 801,00	BECTON DICKINSON & CO	USD	615 981,01	660 510,41	0,10
3 183,00	BIOGEN INC	USD	731 636,94	620 920,26	0,10
3 095,00	RESMED INC	USD	597 057,78	620 598,71	0,10
3 809,00	HCA HEALTHCARE INC	USD	795 564,89	612 311,07	0,10
3 472,00	ILLUMINA INC	USD	1 077 893,11	612 270,30	0,09
8 489,00	DEXCOM INC	USD	744 787,12	605 179,82	0,09
10 730,00	CORTEVA INC	USD	463 195,22	555 667,19	0,09
2 217,00	ABIOMED INC	USD	578 706,35	524 874,20	0,08
3 078,00	SEAGEN INC	USD	399 735,00	520 944,45	0,08
2 736,00	STRYKER CORP	USD	616 577,33	520 610,78	0,08
5 014,00	ZIMMER BIOMET HOLDINGS INC	USD	599 616,65	503 870,00	0,08
2 070,00	ALIGN TECHNOLOGY INC	USD	798 768,09	468 608,69	0,07
6 604,00	HOLOGIC INC	USD	415 338,96	437 761,01	0,07
3 429,00	QUEST DIAGNOSTICS INC	USD	431 938,16	436 164,78	0,07
1 917,00	INSULET CORP	USD	429 867,81	399 627,94	0,06
10 638,00	DENTSPLY SIRONA INC	USD	442 349,58	363 571,46	0,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 366,00	ALNYLAM PHARMACEUTICALS INC	USD	309 874,36	330 079,04	0,05
2 953,00	CATALENT INC	USD	290 396,17	303 053,62	0,05
996,00	COOPER COS INC	USD	349 457,10	298 309,39	0,05
3 837,00	DAVITA INC	USD	340 171,68	293 468,41	0,05
3 313,00	INCYTE CORP	USD	209 621,52	240 746,70	0,04
710,00	MOLINA HEALTHCARE INC	USD	168 696,25	189 892,51	0,03
379,00	BIO-RAD LABORATORIES INC -A-	USD	196 708,20	179 449,06	0,03
9 177,00	ELANCO ANIMAL HEALTH INC	USD	227 061,91	172 312,91	0,03
4 189,00	EXACT SCIENCES CORP	USD	324 755,38	157 831,30	0,02
1 637,00	NEUROCRINE BIOSCIENCES INC	USD	139 609,02	152 637,41	0,02
356,00	BIO-TECHNE CORP	USD	132 944,14	118 038,98	0,02
1 419,00	BIOMARIN PHARMACEUTICAL INC	USD	99 570,25	112 480,31	0,02
478,00	TELEFLEX INC	USD	150 560,01	112 407,40	0,02
1 256,00	HENRY SCHEIN INC	USD	96 695,25	92 195,18	0,01
2 483,00	TELADOC HEALTH INC	USD	231 309,70	78 875,55	0,01
1 512,00	CARDINAL HEALTH INC	USD	66 157,07	75 596,39	0,01
5 404,00	VIATRIS INC	USD	52 213,46	54 120,13	0,01
240,00	MASIMO CORP	USD	33 333,15	29 997,42	0,00
Telecommunication			96 851 287,51	80 946 606,43	12,65
181 792,00	AMAZON.COM INC	USD	24 056 984,01	18 468 726,76	2,89
5 893,00	ALPHABET INC -A-	USD	11 570 933,51	12 284 069,59	1,92
5 507,00	ALPHABET INC -C-	USD	10 894 082,74	11 522 586,87	1,80
44 153,00	META PLATFORMS INC -A-	USD	10 856 405,51	6 810 150,67	1,06
97 620,00	VERIZON COMMUNICATIONS INC	USD	4 633 339,20	4 738 835,46	0,74
38 074,00	WALT DISNEY CO	USD	4 897 610,56	3 437 931,98	0,54
83 723,00	CISCO SYSTEMS INC	USD	3 647 534,45	3 414 748,77	0,53
83 467,00	COMCAST CORP -A-	USD	3 571 592,46	3 132 857,08	0,49
120 158,00	AT&T INC	USD	2 150 114,51	2 409 021,90	0,38
8 233,00	NETFLIX INC	USD	3 307 643,56	1 377 114,99	0,22
785,00	BOOKING HOLDINGS INC	USD	1 456 829,26	1 313 269,21	0,21
9 678,00	T-MOBILE US INC	USD	1 062 967,38	1 245 471,58	0,19
2 115,00	CHARTER COMMUNICATIONS INC -A-	USD	1 147 583,69	947 860,78	0,15
1 944,00	PALO ALTO NETWORKS INC	USD	961 378,28	918 474,78	0,14
33 116,00	UBER TECHNOLOGIES INC	USD	1 072 082,17	648 097,41	0,10
946,00	MERCADOLIBRE INC	USD	1 025 168,10	576 286,85	0,09
5 946,00	ARISTA NETWORKS INC	USD	609 401,62	533 146,59	0,08
2 642,00	MOTOROLA SOLUTIONS INC	USD	467 102,22	529 688,90	0,08
14 571,00	TWITTER INC	USD	643 350,44	521 124,63	0,08
5 493,00	AIRBNB INC	USD	762 347,85	468 043,90	0,07
10 349,00	EBAY INC	USD	538 514,80	412 494,98	0,06
2 691,00	CDW CORP	USD	379 951,64	405 561,25	0,06
14 676,00	INTERPUBLIC GROUP OF COS INC	USD	423 618,71	386 465,47	0,06
16 337,00	VIACOMCBS INC -B-	USD	529 161,55	385 668,57	0,06
2 375,00	VERISIGN INC	USD	436 017,01	380 131,80	0,06
16 971,00	NORTONLIFELOCK INC	USD	387 072,42	356 481,13	0,06
4 792,00	GODADDY INC -A-	USD	335 794,37	318 840,27	0,05
21 730,00	SNAP INC -A-	USD	817 722,19	272 911,12	0,04
8 813,00	FOX CORP -A-	USD	277 031,27	271 104,41	0,04
8 251,00	CORNING INC	USD	287 954,47	248 686,25	0,04
8 186,00	FOX CORP -B-	USD	242 077,75	232 554,62	0,04
2 396,00	EXPEDIA GROUP INC	USD	345 635,86	217 334,84	0,03
1 453,00	F5 NETWORKS INC	USD	248 663,31	212 699,93	0,03
3 392,00	DOORDASH INC	USD	370 228,15	208 201,89	0,03
2 333,00	OKTA INC	USD	408 892,57	201 734,39	0,03
2 396,00	ROKU INC	USD	632 608,98	188 251,43	0,03
3 357,00	RINGCENTRAL INC -A-	USD	456 771,66	167 809,88	0,03
15 920,00	LUMEN TECHNOLOGIES INC	USD	165 847,61	166 136,32	0,03
1 018,00	LIBERTY BROADBAND CORP	USD	133 342,09	112 603,69	0,02
295,00	FACTSET RESEARCH SYSTEMS INC	USD	110 794,92	108 516,11	0,02

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Eurizon Fund - Equity USA ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
18 037,00	SIRIUS XM HOLDINGS INC	USD	97 954,35	105 760,03	0,02
3 806,00	JUNIPER NETWORKS INC	USD	99 916,98	103 755,33	0,02
896,00	OMNICOM GROUP INC	USD	67 823,19	54 516,78	0,01
2 944,00	PINTEREST INC	USD	102 509,72	51 138,79	0,01
3 264,00	NEWS CORP -A-	USD	66 481,44	48 642,33	0,01
2 448,00	LYFT INC -A-	USD	94 448,98	31 096,12	0,00
Consumer Retail			80 762 127,60	76 734 865,98	12,00
17 482,00	TESLA INC	USD	10 670 280,48	11 260 920,85	1,76
45 407,00	PROCTER & GAMBLE CO	USD	5 608 951,52	6 245 227,63	0,98
21 639,00	HOME DEPOT INC	USD	5 838 313,74	5 676 913,45	0,89
8 797,00	COSTCO WHOLESALE CORP	USD	3 259 840,95	4 032 929,95	0,63
15 080,00	MCDONALD'S CORP	USD	3 079 651,00	3 561 098,86	0,56
30 398,00	WALMART INC	USD	3 679 011,06	3 535 118,12	0,55
8 198,00	S&P GLOBAL INC	USD	2 693 609,31	2 643 089,75	0,41
14 356,00	LOWE'S COS INC	USD	2 396 727,95	2 398 548,75	0,38
23 463,00	NIKE INC -B-	USD	2 769 045,24	2 293 671,49	0,36
10 289,00	AUTOMATIC DATA PROCESSING INC	USD	1 804 538,43	2 067 149,83	0,32
23 219,00	STARBUCKS CORP	USD	2 048 001,85	1 696 589,60	0,27
5 671,00	MOODY'S CORP	USD	1 694 570,67	1 475 290,10	0,23
10 541,00	TARGET CORP	USD	1 820 177,23	1 423 985,45	0,22
26 283,00	TJX COS INC	USD	1 493 865,65	1 404 089,82	0,22
5 096,00	ESTEE LAUDER COS INC -A-	USD	1 330 201,80	1 241 377,84	0,19
14 750,00	COLGATE-PALMOLIVE CO	USD	1 011 031,17	1 130 675,91	0,18
10 477,00	HILTON WORLDWIDE HOLDINGS INC	USD	1 209 472,08	1 116 798,51	0,17
3 745,00	DOLLAR GENERAL CORP	USD	715 504,80	879 212,68	0,14
427,00	AUTOZONE INC	USD	716 591,16	877 779,27	0,14
26 818,00	GENERAL MOTORS CO	USD	1 236 550,56	814 711,15	0,13
1 831,00	WW GRAINGER INC	USD	729 305,46	795 888,30	0,12
7 167,00	YUM! BRANDS INC	USD	795 234,61	778 158,93	0,12
187,00	NVR INC	USD	783 771,86	716 221,97	0,11
12 081,00	BLOCK INC -A-	USD	1 648 596,24	710 218,89	0,11
4 568,00	DOLLAR TREE INC	USD	449 141,03	680 972,67	0,11
3 618,00	TRACTOR SUPPLY CO	USD	605 474,81	670 858,84	0,11
51 484,00	WARNER BROS DISCOVERY INC	USD	1 076 186,03	660 878,43	0,10
7 985,00	HASBRO INC	USD	656 744,55	625 387,99	0,10
57 726,00	FORD MOTOR CO	USD	870 600,61	614 558,75	0,10
464,00	CHIPOTLE MEXICAN GRILL INC	USD	661 105,05	580 198,68	0,09
15 277,00	WALGREENS BOOTS ALLIANCE INC	USD	622 038,78	553 826,93	0,09
8 552,00	BEST BUY CO INC	USD	741 073,93	533 267,91	0,08
11 352,00	LKQ CORP	USD	496 385,79	533 042,94	0,08
2 044,00	LULULEMON ATHLETICA INC	USD	628 966,69	532 990,48	0,08
2 210,00	UNITED RENTALS INC	USD	642 066,96	513 492,90	0,08
6 931,00	ROSS STORES INC	USD	650 112,49	465 602,55	0,07
4 424,00	COPART INC	USD	503 971,57	459 813,37	0,07
3 532,00	MARRIOTT INTERNATIONAL INC -A-	USD	512 683,86	459 502,96	0,07
1 923,00	GARTNER INC	USD	395 884,54	444 821,98	0,07
4 044,00	GLOBAL PAYMENTS INC	USD	510 664,86	427 976,67	0,07
2 457,00	VERISK ANALYTICS INC	USD	445 285,22	406 793,41	0,06
1 072,00	ULTA SALON COSMETICS & FRAGRANCE INC	USD	360 661,24	395 269,60	0,06
2 256,00	EQUIFAX INC	USD	441 009,91	394 425,10	0,06
9 977,00	WESTROCK CO	USD	438 534,78	380 203,47	0,06
3 049,00	QUANTA SERVICES INC	USD	354 220,83	365 547,56	0,06
4 093,00	CARMAX INC	USD	437 524,99	354 234,71	0,06
970,00	CINTAS CORP	USD	354 663,68	346 572,42	0,05
2 780,00	LEAR CORP	USD	367 667,57	334 759,42	0,05
5 223,00	DR HORTON INC	USD	373 371,77	330 680,96	0,05
7 376,00	VF CORP	USD	448 090,38	311 634,18	0,05
2 074,00	WHIRLPOOL CORP	USD	375 170,70	307 236,51	0,05
9 496,00	LAS VEGAS SANDS CORP	USD	303 921,02	305 103,71	0,05

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Eurizon Fund - Equity USA ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
7 975,00	CAESARS ENTERTAINMENT INC	USD	534 290,38	292 163,69	0,05
6 022,00	FASTENAL CO	USD	278 098,24	287 549,16	0,05
3 608,00	LIVE NATION ENTERTAINMENT INC	USD	281 092,10	284 995,62	0,04
1 098,00	MARKETAXESS HOLDINGS INC	USD	362 295,06	268 878,48	0,04
3 505,00	ROBERT HALF INTERNATIONAL INC	USD	295 529,44	251 077,98	0,04
197,00	CABLE ONE INC	USD	288 921,10	242 953,82	0,04
6 019,00	TRADE DESK INC -A-	USD	425 487,72	241 174,55	0,04
673,00	POOL CORP	USD	282 759,53	226 101,50	0,04
1 068,00	VAIL RESORTS INC	USD	256 569,47	222 753,29	0,03
7 524,00	MGM RESORTS INTERNATIONAL	USD	231 194,83	208 350,30	0,03
2 320,00	PACCAR INC	USD	187 856,73	182 724,01	0,03
5 439,00	ROLLINS INC	USD	173 016,58	181 672,87	0,03
877,00	FLEETCOR TECHNOLOGIES INC	USD	191 210,91	176 255,67	0,03
3 019,00	COSTAR GROUP INC	USD	191 319,85	174 449,10	0,03
6 237,00	DELTA AIR LINES INC	USD	200 994,19	172 830,75	0,03
2 261,00	ETSY INC	USD	363 942,24	158 331,65	0,02
5 742,00	BATH & BODY WORKS INC	USD	280 827,45	147 854,66	0,02
1 850,00	TRANSUNION	USD	176 313,48	141 548,15	0,02
2 087,00	MATCH GROUP INC	USD	248 077,93	139 120,04	0,02
10 372,00	AMC ENTERTAINMENT HOLDINGS INC	USD	343 137,88	134 430,74	0,02
7 827,00	LUCID GROUP INC	USD	305 486,53	128 472,27	0,02
979,00	BURLINGTON STORES INC	USD	223 726,25	127 571,08	0,02
342,00	DOMINO'S PIZZA INC	USD	129 802,50	127 486,57	0,02
171,00	O'REILLY AUTOMOTIVE INC	USD	103 697,31	103 334,42	0,02
5 049,00	NEWELL BRANDS INC	USD	105 502,76	91 953,68	0,01
3 548,00	RIVIAN AUTOMOTIVE INC	USD	284 765,19	87 355,23	0,01
598,00	BOOZ ALLEN HAMILTON HOLDING CORP	USD	44 003,29	51 686,15	0,01
413,00	DARDEN RESTAURANTS INC	USD	52 608,38	44 687,52	0,01
264,00	ADVANCE AUTO PARTS INC	USD	49 898,18	43 709,18	0,01
1 625,00	AFFIRM HOLDINGS INC	USD	113 633,64	28 071,65	0,00
Industries			50 808 763,89	49 882 908,35	7,80
8 197,00	BROADCOM INC	USD	3 727 244,86	3 809 063,08	0,60
39 454,00	RAYTHEON TECHNOLOGIES CORP	USD	3 049 374,53	3 627 073,84	0,57
15 528,00	UNITED PARCEL SERVICE INC -B-	USD	2 574 927,82	2 711 254,89	0,42
14 004,00	HONEYWELL INTERNATIONAL INC	USD	2 597 140,61	2 328 217,99	0,36
10 966,00	UNION PACIFIC CORP	USD	2 143 204,20	2 237 150,25	0,35
11 278,00	CATERPILLAR INC	USD	1 937 163,94	1 928 409,29	0,30
7 615,00	L3HARRIS TECHNOLOGIES INC	USD	1 426 448,16	1 760 529,63	0,28
6 063,00	DEERE & CO	USD	1 712 837,18	1 736 751,45	0,27
10 501,00	WASTE MANAGEMENT INC	USD	1 450 311,84	1 536 604,48	0,24
12 375,00	3M CO	USD	1 831 288,53	1 531 827,37	0,24
20 129,00	GENERAL ELECTRIC CO	USD	1 603 380,70	1 225 896,57	0,19
2 225,00	TRANSDIGM GROUP INC	USD	1 133 295,55	1 142 178,85	0,18
8 966,00	REPUBLIC SERVICES INC	USD	1 077 594,35	1 122 368,88	0,18
15 887,00	BALL CORP	USD	1 221 585,29	1 045 051,52	0,16
29 612,00	CARRIER GLOBAL CORP	USD	1 122 042,44	1 010 056,94	0,16
4 695,00	HUNTINGTON INGALLS INDUSTRIES INC	USD	793 546,95	978 205,57	0,15
8 600,00	AGILENT TECHNOLOGIES INC	USD	1 080 463,29	977 016,70	0,15
5 145,00	CUMMINS INC	USD	1 024 422,36	952 424,27	0,15
4 348,00	NORFOLK SOUTHERN CORP	USD	965 089,53	945 293,44	0,15
7 622,00	DOVER CORP	USD	1 026 494,58	884 500,59	0,14
31 141,00	CSX CORP	USD	869 219,15	865 615,34	0,14
10 513,00	EMERSON ELECTRIC CO	USD	808 316,52	799 850,89	0,12
3 572,00	FEDEX CORP	USD	779 588,12	774 602,52	0,12
11 305,00	OTIS WORLDWIDE CORP	USD	804 674,62	764 191,91	0,12
4 263,00	ILLINOIS TOOL WORKS INC	USD	788 337,80	743 155,42	0,12
2 898,00	OLD DOMINION FREIGHT LINE INC	USD	731 311,36	710 411,32	0,11
5 126,00	HEICO CORP	USD	605 371,27	642 901,33	0,10
6 743,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	670 655,82	628 602,85	0,10

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Eurizon Fund - Equity USA ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 026,00	JACOBS ENGINEERING GROUP INC	USD	580 221,72	611 177,43	0,10
550,00	METTLER-TOLEDO INTERNATIONAL INC	USD	652 813,31	604 355,61	0,09
1 673,00	WATERS CORP	USD	467 942,47	529 656,70	0,08
4 012,00	KEYSIGHT TECHNOLOGIES INC	USD	518 671,88	529 010,72	0,08
4 937,00	HEICO CORP -A-	USD	518 500,24	497 643,23	0,08
3 274,00	JB HUNT TRANSPORT SERVICES INC	USD	542 736,92	493 143,46	0,08
1 680,00	MARTIN MARIETTA MATERIALS INC	USD	506 258,54	480 867,81	0,08
4 983,00	LEIDOS HOLDINGS INC	USD	434 628,06	480 021,03	0,08
4 350,00	AMETEK INC	USD	499 279,76	457 239,99	0,07
14 942,00	HOWMET AEROSPACE INC	USD	405 483,10	449 496,34	0,07
11 167,00	INGERSOLL RAND INC	USD	497 185,26	449 478,61	0,07
4 566,00	CH ROBINSON WORLDWIDE INC	USD	388 727,94	442 733,24	0,07
1 044,00	ROPER TECHNOLOGIES INC	USD	413 792,13	394 102,68	0,06
6 537,00	TRIMBLE INC	USD	438 514,82	364 101,15	0,06
7 660,00	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	362 408,39	339 166,33	0,05
4 498,00	XYLEM INC	USD	427 358,07	336 365,85	0,05
1 720,00	ROCKWELL AUTOMATION INC	USD	408 629,37	327 909,74	0,05
3 465,00	CROWN HOLDINGS INC	USD	324 246,45	305 484,80	0,05
780,00	TELEDYNE TECHNOLOGIES INC	USD	276 252,76	279 865,93	0,04
1 316,00	GENERAC HOLDINGS INC	USD	367 785,58	265 075,62	0,04
4 212,00	FORTUNE BRANDS HOME & SECURITY INC	USD	321 473,53	241 249,78	0,04
4 107,00	A O SMITH CORP	USD	251 551,35	214 807,77	0,03
1 210,00	IDEX CORP	USD	226 637,94	210 217,92	0,03
2 859,00	OWENS CORNING	USD	226 932,23	203 216,14	0,03
1 250,00	VULCAN MATERIALS CO	USD	193 892,51	169 902,93	0,03
3 237,00	FORTIVE CORP	USD	190 004,89	168 375,42	0,03
967,00	PERKINELMER INC	USD	148 737,17	131 547,90	0,02
1 807,00	AVALARA INC	USD	202 492,59	122 028,04	0,02
935,00	STANLEY BLACK & DECKER INC	USD	132 538,06	93 781,73	0,01
357,00	PARKER-HANNIFIN CORP	USD	93 155,50	84 021,10	0,01
1 398,00	SEALED AIR CORP	USD	82 759,84	77 184,53	0,01
1 446,00	COGNEX CORP	USD	96 385,11	58 810,97	0,01
658,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	55 435,03	51 660,67	0,01
Energy			21 180 906,28	27 563 118,98	4,31
81 176,00	EXXON MOBIL CORP	USD	4 599 631,48	6 649 685,19	1,04
37 830,00	CHEVRON CORP	USD	3 837 641,05	5 238 919,11	0,82
24 726,00	CONOCOPHILLIPS	USD	1 546 570,95	2 124 101,87	0,33
12 301,00	EOG RESOURCES INC	USD	1 145 477,98	1 299 462,04	0,20
20 125,00	OCCIDENTAL PETROLEUM CORP	USD	607 069,53	1 133 445,05	0,18
12 034,00	PHILLIPS 66	USD	980 897,06	943 773,27	0,15
8 603,00	HESS CORP	USD	638 932,57	871 779,54	0,14
4 053,00	PIONEER NATURAL RESOURCES CO	USD	588 703,01	864 836,52	0,13
8 397,00	VALERO ENERGY CORP	USD	591 014,71	853 635,52	0,13
10 644,00	MARATHON PETROLEUM CORP	USD	565 421,66	837 001,61	0,13
14 881,00	ONEOK INC	USD	791 554,14	789 990,52	0,12
13 354,00	DEVON ENERGY CORP	USD	461 926,06	703 944,73	0,11
43 155,00	KINDER MORGAN INC	USD	615 851,70	691 834,02	0,11
4 895,00	CHENIERE ENERGY INC	USD	382 548,83	622 872,37	0,10
22 456,00	BAKER HUGHES A GE CO	USD	549 779,46	620 120,32	0,10
20 525,00	HALIBURTON CO	USD	415 549,13	615 681,35	0,10
2 707,00	ENPHASE ENERGY INC	USD	408 756,86	505 538,03	0,08
2 976,00	DIAMONDBACK ENERGY INC	USD	342 804,71	344 868,18	0,05
12 727,00	COTERRA ENERGY INC	USD	259 904,32	313 959,89	0,05
9 788,00	WILLIAMS COS INC	USD	232 533,14	292 202,89	0,05
6 642,00	ESSENTIAL UTILITIES INC	USD	280 217,83	291 296,32	0,04
8 721,00	EQT CORP	USD	385 669,92	286 960,10	0,04
14 661,00	PLUG POWER INC	USD	386 501,86	232 371,51	0,04
10 639,00	MARATHON OIL CORP	USD	299 862,58	228 767,27	0,04
6 173,00	APA CORP	USD	266 085,74	206 071,76	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			22 965 514,65	26 405 626,61	4,13
88 882,00	COCA-COLA CO	USD	4 291 081,16	5 348 478,86	0,84
30 375,00	PEPSICO INC	USD	4 043 332,58	4 842 219,18	0,76
24 852,00	PHILIP MORRIS INTERNATIONAL INC	USD	2 087 382,85	2 347 206,22	0,37
24 294,00	GENERAL MILLS INC	USD	1 466 868,17	1 753 295,23	0,27
30 281,00	ALTRIA GROUP INC	USD	1 231 092,85	1 209 849,83	0,19
6 991,00	KIMBERLY-CLARK CORP	USD	824 942,86	903 757,95	0,14
11 879,00	ARCHER-DANIELS-MIDLAND CO	USD	697 163,73	881 735,62	0,14
18 887,00	KROGER CO	USD	710 513,53	855 059,36	0,13
13 259,00	MONDELEZ INTERNATIONAL INC -A-	USD	722 250,10	787 461,28	0,12
22 844,00	KEURIG DR PEPPER INC	USD	709 160,30	773 302,64	0,12
11 230,00	KELLOGG CO	USD	648 074,22	766 319,08	0,12
8 855,00	MCCORMICK & CO INC	USD	696 904,53	705 130,64	0,11
2 997,00	CONSTELLATION BRANDS INC -A-	USD	599 293,85	668 115,07	0,10
7 427,00	CHURCH & DWIGHT CO INC	USD	568 456,62	658 267,63	0,10
17 597,00	KRAFT HEINZ CO	USD	592 872,65	641 972,02	0,10
15 430,00	CONAGRA BRANDS INC	USD	462 178,96	505 354,88	0,08
6 059,00	SYSCO CORP	USD	419 012,11	490 944,52	0,08
8 354,00	MOLSON COORS BREWING CO -B-	USD	375 418,28	435 579,50	0,07
2 882,00	CLOROX CO	USD	447 108,19	388 640,68	0,06
2 389,00	AVERY DENNISON CORP	USD	415 128,40	369 895,71	0,06
3 898,00	MONSTER BEVERAGE CORP	USD	303 075,75	345 635,51	0,05
4 626,00	BROWN-FORMAN CORP -B-	USD	289 555,08	310 450,23	0,05
3 550,00	HORMEL FOODS CORP	USD	142 593,48	160 818,80	0,03
2 297,00	CAMPBELL SOUP CO	USD	95 255,50	105 572,59	0,02
1 094,00	TYSON FOODS INC -A-	USD	80 594,62	90 056,58	0,01
294,00	HERSHEY CO	USD	46 204,28	60 507,00	0,01
Multi-Utilities			17 954 311,81	20 121 943,16	3,15
34 333,00	NEXTERA ENERGY INC	USD	2 309 190,59	2 543 817,94	0,40
21 975,00	DUKE ENERGY CORP	USD	1 924 737,02	2 253 517,63	0,35
24 237,00	DOMINION ENERGY INC	USD	1 705 753,03	1 850 260,82	0,29
22 980,00	XCEL ENERGY INC	USD	1 456 805,05	1 555 373,26	0,24
15 146,00	SOUTHERN CO	USD	899 944,66	1 033 106,68	0,16
10 230,00	WEC ENERGY GROUP INC	USD	932 638,83	984 788,67	0,15
34 823,00	NISOURCE INC	USD	845 682,12	982 285,50	0,15
8 064,00	DTE ENERGY CO	USD	840 344,57	977 676,70	0,15
21 555,00	EXELON CORP	USD	789 484,23	934 404,04	0,15
9 994,00	EVERSOURCE ENERGY	USD	769 552,90	807 492,73	0,13
4 849,00	SEMPRA ENERGY	USD	546 727,10	696 981,50	0,11
11 470,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	615 883,99	694 267,23	0,11
4 803,00	AMERICAN WATER WORKS CO INC	USD	671 438,82	683 478,30	0,11
6 733,00	AMERICAN ELECTRIC POWER CO INC	USD	511 441,62	617 881,38	0,10
9 528,00	EDISON INTERNATIONAL	USD	532 258,81	576 355,43	0,09
7 855,00	CMS ENERGY CORP	USD	430 948,00	507 162,04	0,08
4 143,00	ATMOS ENERGY CORP	USD	367 397,21	444 239,66	0,07
11 949,00	FIRSTENERGY CORP	USD	462 879,88	438 779,63	0,07
4 819,00	CONSOLIDATED EDISON INC	USD	334 867,89	438 363,34	0,07
25 264,00	PG&E CORP	USD	252 548,25	241 173,42	0,04
6 077,00	UGI CORP	USD	209 797,82	224 432,54	0,03
1 602,00	ENTERGY CORP	USD	148 393,85	172 604,43	0,03
2 811,00	ALLIANT ENERGY CORP	USD	133 504,80	157 590,25	0,02
3 265,00	NRG ENERGY INC	USD	114 850,11	119 207,10	0,02
4 653,00	VISTRA ENERGY CORP	USD	83 034,45	101 698,85	0,02
1 552,00	CONSTELLATION ENERGY CORP	USD	64 206,21	85 004,09	0,01
Raw materials			11 319 243,53	10 643 626,96	1,66
8 170,00	ECOLAB INC	USD	1 422 783,17	1 201 606,33	0,19
20 562,00	NEWMONT GOLD CORP CORP	USD	1 111 158,57	1 173 594,79	0,18
5 448,00	SHERWIN-WILLIAMS CO	USD	1 451 982,62	1 166 829,41	0,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
21 463,00	DOW INC	USD	1 147 594,52	1 059 549,04	0,17
7 363,00	NUCOR CORP	USD	796 174,34	735 349,29	0,11
3 050,00	AIR PRODUCTS & CHEMICALS INC	USD	726 596,35	701 577,39	0,11
5 808,00	PPG INDUSTRIES INC	USD	717 987,36	635 216,21	0,10
5 541,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	618 037,71	631 349,17	0,10
21 150,00	FREEMPORT-MCMORAN INC	USD	638 896,13	591 945,16	0,09
10 127,00	DUPONT DE NEMOURS INC	USD	618 728,88	538 388,94	0,08
8 757,00	MOSAIC CO	USD	307 252,46	395 612,56	0,06
1 846,00	ALBEMARLE CORP	USD	305 344,46	369 005,81	0,06
4 421,00	CF INDUSTRIES HOLDINGS INC	USD	281 838,49	362 535,15	0,06
3 147,00	FMC CORP	USD	301 447,88	322 120,15	0,05
2 405,00	CELANESE CORP -A-	USD	307 726,85	270 555,34	0,04
2 404,00	STEEL DYNAMICS INC	USD	139 570,82	152 111,16	0,02
2 992,00	ALCOA CORP	USD	173 626,25	130 446,58	0,02
2 727,00	INTERNATIONAL PAPER CO	USD	115 153,17	109 111,31	0,02
6 579,00	CLEVELAND-CLIFFS INC	USD	137 343,50	96 723,17	0,02
IRELAND			14 579 639,03	14 110 586,93	2,21
Computing and IT			4 101 509,63	3 972 861,15	0,62
13 868,00	ACCENTURE PLC -A-	USD	3 819 691,70	3 683 055,73	0,58
4 241,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	281 817,93	289 805,42	0,04
Industries			3 573 591,59	3 177 269,01	0,50
18 236,00	PENTAIR PLC	USD	914 224,63	798 375,64	0,13
5 831,00	EATON CORP PLC US TRADED	USD	758 087,73	702 709,62	0,11
5 599,00	TRANE TECHNOLOGIES PLC US TRADED	USD	800 749,81	695 530,35	0,11
14 585,00	JOHNSON CONTROLS INTERNATIONAL	USD	783 282,52	667 970,61	0,10
855,00	EATON CORP PLC	USD	105 121,58	103 038,37	0,02
697,00	TRANE TECHNOLOGIES PLC	USD	84 041,59	86 584,15	0,01
1 818,00	JOHNSON CONTROLS INTERNATIONAL PLC	USD	82 676,56	83 261,61	0,01
425,00	ALLEGION PLC	USD	45 407,17	39 798,66	0,01
Health			3 325 376,58	3 022 354,60	0,47
16 824,00	MEDTRONIC PLC	USD	1 730 296,15	1 444 310,26	0,23
4 709,00	STERIS PLC	USD	926 771,78	928 557,51	0,14
3 055,00	MEDTRONIC PLC	USD	266 782,79	262 266,28	0,04
2 963,00	HORIZON THERAPEUTICS PLC	USD	274 160,84	226 054,72	0,04
1 080,00	JAZZ PHARMACEUTICALS PLC	USD	127 365,02	161 165,83	0,02
Raw materials			2 545 635,17	2 836 933,64	0,45
9 007,00	LINDE PLC US TRADED	USD	2 169 588,25	2 477 194,50	0,39
1 308,00	LINDE PLC	USD	376 046,92	359 739,14	0,06
Finance			1 033 526,06	1 101 168,53	0,17
3 370,00	AON PLC	USD	781 154,02	869 311,49	0,13
1 228,00	WILLIS TOWERS WATSON PLC	USD	252 372,04	231 857,04	0,04
SWITZERLAND			2 480 139,52	2 690 865,13	0,42
Finance			1 837 617,61	2 146 030,69	0,34
11 413,00	CHUBB LTD	USD	1 837 617,61	2 146 030,69	0,34
Industries			642 521,91	544 834,44	0,08
5 034,00	TE CONNECTIVITY LTD	USD	642 521,91	544 834,44	0,08
CURACAO			1 092 797,73	1 315 983,19	0,21
Energy			1 092 797,73	1 315 983,19	0,21
38 473,00	SCHLUMBERGER LTD	USD	1 092 797,73	1 315 983,19	0,21

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA ESG LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			1 256 268,87	1 079 850,74	0,17
Computing and IT			1 154 512,00	982 807,73	0,15
6 941,00	NXP SEMICONDUCTORS NV	USD	1 154 512,00	982 807,73	0,15
Raw materials			101 756,87	97 043,01	0,02
1 160,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	101 756,87	97 043,01	0,02
JERSEY			1 299 401,63	1 059 118,88	0,16
Consumer Retail			697 002,56	520 473,18	0,08
6 109,00	APTIV PLC	USD	697 002,56	520 473,18	0,08
Industries			308 511,32	349 495,33	0,05
29 395,00	AMCOR PLC	USD	308 511,32	349 495,33	0,05
Health			251 051,96	154 230,25	0,02
2 320,00	NOVOCURE LTD	USD	251 051,96	154 230,25	0,02
Computing and IT			42 835,79	34 920,12	0,01
2 634,00	CLARIVATE PLC	USD	42 835,79	34 920,12	0,01
BERMUDA			974 043,28	1 021 797,17	0,16
Finance			583 780,52	609 660,54	0,10
1 138,00	EVEREST RE GROUP LTD	USD	265 262,30	305 092,23	0,05
10 490,00	INVESCO LTD	USD	206 847,79	161 847,74	0,03
3 280,00	ARCH CAPITAL GROUP LTD	USD	111 670,43	142 720,57	0,02
Basic Goods			390 262,76	412 136,63	0,06
4 751,00	BUNGE LTD	USD	390 262,76	412 136,63	0,06
UNITED KINGDOM			144 096,17	124 438,84	0,02
Telecommunication			83 026,01	74 651,09	0,01
3 533,00	LIBERTY GLOBAL PLC -C-	USD	83 026,01	74 651,09	0,01
Computing and IT			61 070,16	49 787,75	0,01
1 260,00	SENSATA TECHNOLOGIES HOLDING NV	USD	61 070,16	49 787,75	0,01
CANADA			95 824,51	97 346,76	0,01
Industries			95 824,51	97 346,76	0,01
821,00	WASTE CONNECTIONS INC	USD	95 824,51	97 346,76	0,01
LIBERIA			174 787,69	93 064,40	0,01
Consumer Retail			174 787,69	93 064,40	0,01
2 787,00	ROYAL CARIBBEAN CRUISES LTD	USD	174 787,69	93 064,40	0,01
PANAMA			137 473,88	72 057,83	0,01
Consumer Retail			137 473,88	72 057,83	0,01
8 709,00	CARNIVAL CORP	USD	137 473,88	72 057,83	0,01
Total Portfolio			646 063 125,50	638 325 089,04	99,77

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA ESG LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						32 158,40	3 443 517,51
Unrealised profit on future contracts and commitment						32 158,40	3 443 517,51
50	19	Purchase	S&P 500 EMINI	16/09/2022	USD	32 158,40	3 443 517,51

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA ESG LTE

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(742 229,53)
Unrealised profit on forward foreign exchange contracts					10 364,30
15/07/2022	968 426,79	USD	919 035,09	EUR	6 696,82
15/07/2022	701 196,98	USD	667 191,56	EUR	3 091,86
15/07/2022	190 791,23	EUR	198 988,38	USD	575,62
Unrealised loss on forward foreign exchange contracts					(752 593,83)
15/07/2022	35 324 119,78	EUR	37 437 173,30	USD	(462 566,61)
15/07/2022	10 418 248,96	EUR	11 055 470,74	USD	(149 820,94)
15/07/2022	10 325 574,18	EUR	10 900 367,92	USD	(94 230,89)
15/07/2022	2 696 795,27	EUR	2 857 745,41	USD	(34 961,16)
15/07/2022	1 358 767,44	USD	1 303 327,79	EUR	(4 464,12)
15/07/2022	1 107 199,44	USD	1 061 749,14	EUR	(3 362,63)
15/07/2022	163 770,63	EUR	173 251,80	USD	(1 843,04)
15/07/2022	1 178 344,58	USD	1 127 739,52	EUR	(1 344,44)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity North America LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 027 032 375,45	
Banks	(Note 3)	5 248 982,29	
Other banks and broker accounts	(Notes 2, 3, 9)	6 568 368,37	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	290 188,69	
Unrealised profit on future contracts	(Notes 2, 9)	40 891,49	
Receivable on subscriptions		1 265 350,54	
Other assets	(Note 10)	701 154,81	
Total assets		1 041 147 311,64	
Liabilities			
Bank overdrafts	(Note 3)	(6 612 307,98)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(7 788 469,70)	
Payable on redemptions		(3 029 503,63)	
Other liabilities		(256 398,31)	
Total liabilities		(17 686 679,62)	
Total net assets		1 023 460 632,02	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	245,66	2 303 231,323
Class ZH Units	EUR	242,92	1 883 986,673

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity North America LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 339 780 582,52
Net income from investments	(Note 2)	7 181 715,41
Other income		115 065,57
Total income		7 296 780,98
Management fee	(Note 6)	(968 839,19)
Depository fee	(Note 8)	(114 288,93)
Subscription tax	(Note 4)	(57 004,65)
Other charges and taxes	(Notes 5, 8)	(511 210,85)
Total expenses		(1 651 343,62)
Net investment income / (loss)		5 645 437,36
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	33 871 694,65
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(272 527 471,45)
- forward foreign exchange contracts	(Notes 2, 9)	(12 501 980,14)
- foreign currencies	(Note 2)	83 989,46
- future contracts	(Notes 2, 9)	(382 002,56)
Net result of operations for the period		(245 810 332,68)
Subscriptions for the period		639 190 057,51
Redemptions for the period		(709 699 675,33)
Net assets at the end of the period		1 023 460 632,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 044 022 161,10	1 027 032 375,45	100,35
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 043 341 109,76	1 027 032 374,30	100,35
Shares			1 043 341 109,76	1 027 032 374,30	100,35
UNITED STATES			961 459 729,56	943 019 573,81	92,14
Computing and IT			210 751 128,91	213 548 108,23	20,86
489 675,00	APPLE INC	USD	53 844 727,84	64 037 852,76	6,26
244 800,00	MICROSOFT CORP	USD	53 538 651,42	60 138 687,39	5,88
69 262,00	NVIDIA CORP	USD	11 059 244,03	10 042 974,51	0,98
44 467,00	QUALCOMM INC	USD	5 508 338,71	5 433 272,93	0,53
32 010,00	TEXAS INSTRUMENTS INC	USD	4 973 965,47	4 704 516,74	0,46
12 552,00	ADOBE INC	USD	5 323 669,38	4 395 031,43	0,43
107 846,00	INTEL CORP	USD	4 863 579,79	3 859 122,19	0,38
46 529,00	ADVANCED MICRO DEVICES INC	USD	4 106 231,77	3 403 388,98	0,33
25 127,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 848 659,44	3 393 449,24	0,33
20 964,00	SALESFORCE.COM INC	USD	3 958 067,61	3 309 482,93	0,32
48 410,00	MICROCHIP TECHNOLOGY INC	USD	3 078 530,47	2 689 419,01	0,26
5 620,00	SERVICENOW INC	USD	2 680 752,47	2 556 241,51	0,25
35 701,00	ORACLE CORP	USD	2 485 296,11	2 385 986,07	0,23
14 665,00	ANALOG DEVICES INC	USD	2 161 616,83	2 049 270,73	0,20
22 330,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	2 194 507,50	1 958 000,21	0,19
22 094,00	APPLIED MATERIALS INC	USD	2 312 222,82	1 922 724,51	0,19
40 408,00	DELL TECHNOLOGIES INC	USD	1 911 893,88	1 786 076,69	0,17
4 095,00	INTUIT INC	USD	1 704 449,53	1 509 758,45	0,15
28 076,00	MICRON TECHNOLOGY INC	USD	1 936 393,65	1 484 567,84	0,14
3 626,00	LAM RESEARCH CORP	USD	1 737 291,43	1 478 043,01	0,14
18 164,00	TWILIO INC -A-	USD	2 498 638,66	1 456 143,29	0,14
16 529,00	FISERV INC	USD	1 547 125,15	1 406 652,91	0,14
4 219,00	KLA CORP	USD	1 384 011,36	1 287 673,89	0,13
11 474,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	1 935 299,73	1 184 990,11	0,12
8 146,00	WORKDAY INC	USD	1 631 785,11	1 087 587,93	0,11
12 209,00	SYNNEX CORP	USD	1 179 543,73	1 063 886,38	0,10
22 889,00	KBR INC	USD	1 084 174,21	1 059 446,96	0,10
5 461,00	VEEVA SYSTEMS INC -A-	USD	1 078 834,02	1 034 479,46	0,10
16 865,00	FORTINET INC	USD	848 294,34	912 737,87	0,09
5 463,00	CROWDSTRIKE HOLDINGS INC -A-	USD	982 713,36	880 810,54	0,09
7 519,00	PAYCHEX INC	USD	783 935,86	818 966,59	0,08
2 074,00	MSCI INC	USD	896 134,35	817 637,56	0,08
5 467,00	SNOWFLAKE INC -A-	USD	1 433 458,55	727 190,30	0,07
4 375,00	AUTODESK INC	USD	980 895,82	719 618,42	0,07
4 796,00	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	656 131,61	653 947,94	0,06
7 080,00	DATADOG INC -A-	USD	759 781,10	644 984,72	0,06
4 782,00	SILICON LABORATORIES INC	USD	658 654,33	641 381,33	0,06
7 562,00	SPLUNK INC	USD	920 197,86	639 853,26	0,06
1 862,00	SYNOPSYS INC	USD	515 146,73	540 905,31	0,05
1 858,00	PAYCOM SOFTWARE INC	USD	624 398,10	497 836,35	0,05
1 756,00	ZEBRA TECHNOLOGIES CORP -A-	USD	661 651,97	493 735,96	0,05
10 652,00	MARVELL TECHNOLOGY INC	USD	595 197,14	443 523,47	0,04
5 893,00	ACTIVISION BLIZZARD INC	USD	396 813,90	438 881,85	0,04
14 020,00	DXC TECHNOLOGY CO	USD	461 179,73	406 472,09	0,04
1 341,00	HUBSPOT INC	USD	541 185,49	385 644,17	0,04
18 599,00	DROPBOX INC -A-	USD	388 979,74	373 421,06	0,04
3 424,00	VMWARE INC -A-	USD	379 835,32	373 301,03	0,04
1 318,00	EPAM SYSTEMS INC	USD	406 214,78	371 629,52	0,04
6 747,00	DOCUSIGN INC	USD	961 889,29	370 312,21	0,04
5 670,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	388 712,51	366 032,18	0,04

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 090,00	ELECTRONIC ARTS INC	USD	385 363,76	359 556,69	0,03
5 750,00	NETAPP INC	USD	418 352,47	358 821,60	0,03
4 013,00	AKAMAI TECHNOLOGIES INC	USD	381 677,15	350 573,75	0,03
1 527,00	ANSYS INC	USD	392 945,03	349 510,61	0,03
3 873,00	IPG PHOTONICS CORP	USD	394 702,49	348 716,37	0,03
3 688,00	QORVO INC	USD	414 764,45	332 729,64	0,03
3 734,00	SKYWORKS SOLUTIONS INC	USD	450 318,49	330 879,33	0,03
7 325,00	CERIDIAN HCM HOLDING INC	USD	447 884,35	329 868,51	0,03
11 032,00	AVANTOR INC	USD	336 093,45	328 179,48	0,03
2 938,00	MANHATTAN ASSOCIATES INC	USD	354 701,30	322 057,33	0,03
9 968,00	HP INC	USD	357 681,45	312 545,87	0,03
1 237,00	MONGODB INC	USD	432 584,08	307 046,28	0,03
7 007,00	DYNATRACE INC	USD	275 115,91	264 341,78	0,03
711,00	MONOLITHIC POWER SYSTEMS INC	USD	300 327,53	261 181,76	0,03
4 262,00	WOLFSPEED INC	USD	393 071,05	258 667,49	0,02
7 419,00	ROBLOX CORP	USD	213 193,15	233 189,89	0,02
1 582,00	CADENCE DESIGN SYSTEMS INC	USD	212 396,21	227 029,02	0,02
7 034,00	ZOOMINFO TECHNOLOGIES INC	USD	342 636,65	223 645,50	0,02
5 068,00	10X GENOMICS INC	USD	340 639,33	219 357,24	0,02
3 896,00	JABIL INC	USD	205 276,29	190 840,48	0,02
4 334,00	CLOUDFLARE INC	USD	438 991,05	181 369,29	0,02
1 783,00	MKS INSTRUMENTS INC	USD	205 174,59	175 034,01	0,02
5 734,00	ZILLOW GROUP INC -C-	USD	325 806,91	174 139,86	0,02
1 635,00	PTC INC	USD	176 279,20	166 307,25	0,02
1 156,00	ZSCALER INC	USD	239 826,61	165 319,79	0,02
7 901,00	AGILON HEALTH INC	USD	144 441,82	164 980,49	0,02
3 472,00	LATTICE SEMICONDUCTOR CORP	USD	174 178,72	161 071,33	0,02
1 726,00	CITRIX SYSTEMS INC	USD	162 306,05	160 424,16	0,02
2 105,00	LUMENTUM HOLDINGS INC	USD	178 699,44	159 911,16	0,02
2 238,00	ZENDESK INC	USD	246 781,08	158 562,03	0,02
1 798,00	TERADYNE INC	USD	203 475,76	154 011,11	0,01
2 547,00	SS&C TECHNOLOGIES HOLDINGS INC	USD	169 997,05	141 474,30	0,01
4 035,00	BENTLEY SYSTEMS INC -B-	USD	133 331,44	128 524,09	0,01
2 458,00	ON SEMICONDUCTOR CORP	USD	130 867,88	118 285,90	0,01
986,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	122 411,37	115 562,29	0,01
8 679,00	HEWLETT PACKARD ENTERPRISE	USD	127 340,79	110 080,40	0,01
2 287,00	WESTERN DIGITAL CORP	USD	120 325,17	98 068,99	0,01
2 698,00	APPROVIN CORP	USD	103 217,61	88 879,55	0,01
1 129,00	GUIDEWIRE SOFTWARE INC	USD	94 330,25	76 663,37	0,01
8 119,00	PALANTIR TECHNOLOGIES INC	USD	139 444,01	70 437,93	0,01
370,00	JACK HENRY & ASSOCIATES INC	USD	65 965,25	63 711,71	0,01
842,00	AZENTA INC	USD	59 825,74	58 068,97	0,01
3 250,00	UIPATH INC	USD	58 859,54	56 547,43	0,01
171,00	TYLER TECHNOLOGIES INC	USD	70 622,99	54 382,41	0,00
Finance			154 652 635,41	145 569 818,53	14,22
41 263,00	BERKSHIRE HATHAWAY INC -B-	USD	10 350 453,55	10 775 862,52	1,05
55 220,00	VISA INC -A-	USD	10 293 982,51	10 399 604,92	1,02
94 742,00	JPMORGAN CHASE & CO	USD	11 288 139,36	10 205 077,01	1,00
26 537,00	MASTERCARD INC -A-	USD	8 072 250,83	8 007 933,10	0,78
259 467,00	BANK OF AMERICA CORP	USD	8 477 741,48	7 726 059,19	0,75
136 863,00	WELLS FARGO & CO	USD	5 391 353,58	5 127 862,91	0,50
20 595,00	CME GROUP INC	USD	4 106 106,24	4 032 518,96	0,39
10 327,00	GOLDMAN SACHS GROUP INC	USD	3 034 068,32	2 933 976,63	0,29
4 305,00	BLACKROCK INC	USD	2 920 565,92	2 507 931,97	0,25
18 040,00	AMERICAN EXPRESS CO	USD	2 541 597,55	2 391 989,16	0,23
32 292,00	PAYPAL HOLDINGS INC	USD	4 924 987,79	2 157 227,53	0,21
24 536,00	BLACKSTONE GROUP INC -A-	USD	2 344 884,49	2 141 106,24	0,21
8 556,00	AMERICAN TOWER CORP	USD	1 933 414,08	2 091 757,88	0,20
33 357,00	METLIFE INC	USD	1 887 251,50	2 003 430,35	0,20

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Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
26 546,00	MORGAN STANLEY	USD	1 947 855,01	1 931 310,90	0,19
16 778,00	PROLOGIS INC	USD	2 181 471,35	1 888 116,99	0,18
31 082,00	CHARLES SCHWAB CORP	USD	1 949 351,42	1 878 388,23	0,18
12 249,00	MARSH & MCLENNAN COS INC	USD	1 621 823,97	1 818 984,60	0,18
6 081,00	PUBLIC STORAGE	USD	1 885 590,80	1 818 687,14	0,18
10 938,00	PNC FINANCIAL SERVICES GROUP INC	USD	1 824 768,07	1 650 665,69	0,16
6 002,00	CIGNA CORP	USD	1 207 093,79	1 512 886,52	0,15
33 931,00	CITIGROUP INC	USD	1 771 544,65	1 492 646,09	0,15
25 341,00	LOEWS CORP	USD	1 461 175,79	1 436 422,42	0,14
12 588,00	CINCINNATI FINANCIAL CORP	USD	1 400 576,19	1 432 608,35	0,14
21 307,00	WR BERKLEY CORP	USD	1 335 780,08	1 391 186,55	0,14
28 274,00	VENTAS INC	USD	1 486 331,17	1 390 914,89	0,14
9 953,00	FIRST REPUBLIC BANK CA	USD	1 467 630,81	1 372 827,73	0,13
12 210,00	PROGRESSIVE CORP	USD	1 119 131,23	1 357 938,55	0,13
40 358,00	WEYERHAEUSER CO	USD	1 397 715,52	1 278 547,14	0,12
7 990,00	ARTHUR J GALLAGHER & CO	USD	1 097 426,97	1 246 056,47	0,12
30 950,00	APARTMENT INCOME REIT CORP	USD	1 319 157,43	1 231 546,36	0,12
7 485,00	CROWN CASTLE INTERNATIONAL CORP	USD	1 234 563,52	1 205 532,96	0,12
25 628,00	TRUIST FINANCIAL CORP	USD	1 224 853,22	1 162 691,83	0,11
6 567,00	TRAVELERS COS INC	USD	946 338,48	1 062 391,15	0,10
7 275,00	NASDAQ INC	USD	1 070 948,43	1 061 484,16	0,10
6 159,00	MID-AMERICA APARTMENT COMMUNITIES INC	USD	1 113 180,16	1 029 023,53	0,10
11 240,00	DISCOVER FINANCIAL SERVICES	USD	1 078 374,51	1 016 862,90	0,10
6 669,00	M&T BANK CORP	USD	971 843,99	1 016 760,27	0,10
23 044,00	US BANCORP	USD	1 055 299,57	1 014 381,36	0,10
9 964,00	CAPITAL ONE FINANCIAL CORP	USD	1 170 008,73	993 016,66	0,10
10 820,00	PRUDENTIAL FINANCIAL INC	USD	1 001 324,44	990 250,81	0,10
19 093,00	AMERICAN INTERNATIONAL GROUP INC	USD	945 980,02	933 784,68	0,09
21 080,00	CNA FINANCIAL CORP	USD	906 622,03	905 344,21	0,09
8 097,00	T ROWE PRICE GROUP INC	USD	1 069 789,93	879 908,43	0,09
19 965,00	UDR INC	USD	889 735,93	879 227,80	0,09
11 152,00	WELLTOWER INC	USD	852 662,84	878 442,10	0,09
52 615,00	HOST HOTELS & RESORTS INC	USD	859 109,55	789 137,01	0,08
39 722,00	KIMCO REALTY CORP	USD	846 984,69	751 163,64	0,07
25 832,00	VICI PROPERTIES INC	USD	678 698,35	736 080,50	0,07
2 265,00	SBA COMMUNICATIONS CORP	USD	665 916,18	693 398,37	0,07
12 907,00	SEI INVESTMENTS CO	USD	697 769,10	666 924,50	0,07
7 296,00	SIMON PROPERTY GROUP INC	USD	833 611,44	662 429,00	0,06
26 664,00	HEALTHPEAK PROPERTIES INC	USD	726 562,26	660 829,61	0,06
982,00	EQUINIX INC	USD	646 405,25	617 144,49	0,06
3 787,00	EXTRA SPACE STORAGE INC	USD	593 523,41	616 236,56	0,06
17 616,00	SYNOVUS FINANCIAL CORP	USD	729 013,39	607 448,34	0,06
2 558,00	AMERIPRISE FINANCIAL INC	USD	603 767,24	581 553,88	0,06
6 388,00	INTERCONTINENTAL EXCHANGE INC	USD	679 554,26	574 611,49	0,06
4 521,00	DIGITAL REALTY TRUST INC	USD	594 495,81	561 443,87	0,05
6 183,00	RAYMOND JAMES FINANCIAL INC	USD	569 103,97	528 788,65	0,05
2 102,00	ESSEX PROPERTY TRUST INC	USD	570 412,03	525 796,62	0,05
425,00	MARKEL CORP	USD	512 666,84	525 736,58	0,05
19 599,00	SYNCHRONY FINANCIAL	USD	708 021,02	517 790,84	0,05
2 795,00	ERIE INDEMNITY CO -A-	USD	466 803,03	513 818,08	0,05
3 303,00	SUN COMMUNITIES INC	USD	523 408,27	503 482,84	0,05
1 299,00	SVB FINANCIAL GROUP	USD	647 572,86	490 785,85	0,05
6 099,00	WP CAREY INC	USD	425 080,32	483 392,98	0,05
19 252,00	STORE CAPITAL CORP	USD	528 775,76	480 264,21	0,05
10 397,00	ICAHN ENTERPRISES LP	USD	500 514,02	478 553,44	0,05
3 771,00	ALLSTATE CORP	USD	416 689,81	457 122,66	0,04
23 627,00	BRIXMOR PROPERTY GROUP INC	USD	526 288,75	456 742,76	0,04
3 548,00	CAMDEN PROPERTY TRUST	USD	463 213,17	456 392,07	0,04
6 975,00	REALTY INCOME CORP	USD	412 736,76	455 414,94	0,04

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Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 462,00	CBRE GROUP INC -A-	USD	492 414,06	454 988,64	0,04
10 258,00	KKR & CO INC -A-	USD	551 841,45	454 199,50	0,04
13 935,00	FIFTH THIRD BANCORP	USD	491 965,08	447 860,78	0,04
3 833,00	PRIMERICA INC	USD	446 008,30	438 827,13	0,04
7 008,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	435 416,35	438 599,16	0,04
8 317,00	DUKE REALTY CORP	USD	397 511,06	437 150,70	0,04
4 690,00	NORTHERN TRUST CORP	USD	472 759,79	432 819,60	0,04
6 195,00	EQUITY RESIDENTIAL	USD	469 891,70	427 952,51	0,04
7 946,00	AFLAC INC	USD	388 681,31	420 538,74	0,04
2 523,00	ASSURANT INC	USD	396 700,40	417 141,51	0,04
4 933,00	LAMAR ADVERTISING CO	USD	446 900,50	415 090,21	0,04
6 156,00	EQUITY LIFESTYLE PROPERTIES INC	USD	436 301,18	414 953,72	0,04
6 200,00	PRINCIPAL FINANCIAL GROUP INC	USD	349 193,83	396 095,50	0,04
6 699,00	STATE STREET CORP	USD	500 317,02	395 038,88	0,04
8 903,00	GAMING & LEISURE PROPERTIES INC	USD	377 206,85	390 541,51	0,04
9 262,00	NATIONAL RETAIL PROPERTIES INC	USD	384 872,58	380 951,78	0,04
2 721,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	454 480,26	377 470,63	0,04
8 029,00	APOLLO GLOBAL MANAGEMENT INC	USD	430 031,08	372 323,84	0,04
18 446,00	STARWOOD PROPERTY TRUST INC	USD	411 371,35	368 584,80	0,04
9 031,00	BANK OF NEW YORK MELLON CORP	USD	422 052,81	360 307,09	0,04
11 753,00	CARLYLE GROUP INC	USD	463 180,37	355 923,31	0,03
14 157,00	EQUITABLE HOLDINGS INC	USD	404 817,68	353 027,91	0,03
20 898,00	KEYCORP	USD	389 227,94	344 418,75	0,03
9 240,00	SPIRIT REALTY CAPITAL INC	USD	363 078,92	333 910,98	0,03
10 252,00	ALLY FINANCIAL INC	USD	412 500,89	328 609,27	0,03
5 978,00	ARES MANAGEMENT CORP	USD	394 758,40	325 131,87	0,03
1 886,00	JONES LANG LASALLE INC	USD	341 288,93	315 448,85	0,03
8 005,00	ONEMAIN HOLDINGS INC	USD	361 017,94	286 218,31	0,03
1 520,00	AVALONBAY COMMUNITIES INC	USD	305 239,24	282 423,87	0,03
17 639,00	WESTERN UNION CO	USD	297 989,02	277 884,51	0,03
1 549,00	LPL FINANCIAL HOLDINGS INC	USD	273 818,48	273 336,41	0,03
2 826,00	GLOBE LIFE INC	USD	246 775,11	263 475,30	0,03
325,00	ALLEGHANY CORP	USD	198 215,22	258 986,59	0,03
2 868,00	BOSTON PROPERTIES INC	USD	286 287,34	244 100,31	0,02
5 426,00	COINBASE GLOBAL INC	USD	902 107,48	244 038,98	0,02
7 109,00	AMERICAN HOMES 4 RENT	USD	260 394,43	240 989,99	0,02
6 562,00	CITIZENS FINANCIAL GROUP INC	USD	254 029,77	224 016,27	0,02
6 431,00	INVITATION HOMES INC	USD	222 544,59	218 867,48	0,02
38 694,00	ANNALY CAPITAL MANAGEMENT INC	USD	272 492,33	218 739,84	0,02
1 218,00	SIGNATURE BANK	USD	308 862,97	208 788,37	0,02
3 633,00	BROWN & BROWN INC	USD	203 860,83	202 734,94	0,02
5 618,00	FNF GROUP	USD	236 994,01	198 614,28	0,02
10 325,00	REGIONS FINANCIAL CORP	USD	179 791,46	185 177,46	0,02
15 198,00	HUNTINGTON BANCSHARES INC	USD	194 489,75	174 883,50	0,02
3 699,00	IRON MOUNTAIN INC	USD	126 390,52	172 274,46	0,02
6 153,00	OMEGA HEALTHCARE INVESTORS INC	USD	168 901,50	165 912,37	0,02
2 315,00	COMMERCE BANCSHARES INC	USD	148 297,48	145 372,58	0,01
1 121,00	CBOE GLOBAL MARKETS INC	USD	111 712,51	121 369,75	0,01
193,00	FIRST CITIZENS BANCSHARES INC	USD	146 772,24	120 694,01	0,01
1 872,00	EAST WEST BANCORP INC	USD	129 732,58	116 031,96	0,01
6 956,00	MEDICAL PROPERTIES TRUST INC	USD	127 166,85	101 600,39	0,01
757,00	AMERICAN FINANCIAL GROUP INC	USD	97 842,33	100 510,96	0,01
1 639,00	REGENCY CENTERS CORP	USD	83 367,66	92 983,02	0,01
1 744,00	INTERACTIVE BROKERS GROUP INC	USD	102 236,36	91 766,66	0,01
814,00	REINSURANCE GROUP OF AMERICA INC	USD	85 587,07	91 323,42	0,01
17 750,00	SOFI TECHNOLOGIES INC	USD	219 983,09	89 475,83	0,01
1 851,00	LINCOLN NATIONAL CORP	USD	87 109,60	82 807,67	0,01
1 935,00	WEBSTER FINANCIAL CORP	USD	92 872,97	78 014,50	0,01
1 292,00	VOYA FINANCIAL INC	USD	81 085,36	73 569,05	0,01

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Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 113,00	TRADEWEB MARKETS INC -A-	USD	81 001,64	72 659,87	0,01
3 144,00	FRANKLIN RESOURCES INC	USD	65 973,61	70 100,58	0,01
1 332,00	ZIONS BANCORP NA	USD	77 168,15	64 851,31	0,01
13 257,00	WEWORK INC	USD	90 309,04	63 656,94	0,01
Health			124 677 719,20	136 195 317,66	13,31
36 548,00	UNITEDHEALTH GROUP INC	USD	13 532 312,39	17 956 048,83	1,75
104 126,00	JOHNSON & JOHNSON	USD	15 232 513,31	17 679 858,66	1,73
53 547,00	ABBVIE INC	USD	6 612 585,42	7 844 717,01	0,77
14 535,00	THERMO FISHER SCIENTIFIC INC	USD	7 224 181,47	7 553 279,11	0,74
78 653,00	MERCK & CO INC	USD	5 698 985,11	6 859 050,91	0,67
135 126,00	PFIZER INC	USD	5 314 196,47	6 776 657,84	0,66
90 728,00	BRISTOL-MYERS SQUIBB CO	USD	5 882 535,75	6 682 344,20	0,65
18 862,00	ELI LILLY & CO	USD	4 158 419,81	5 849 755,53	0,57
56 259,00	ABBOTT LABORATORIES	USD	5 752 511,58	5 846 803,77	0,57
19 611,00	AMGEN INC	USD	4 278 910,43	4 563 926,36	0,45
17 476,00	DANAHER CORP	USD	4 107 224,35	4 237 903,29	0,41
36 432,00	CVS HEALTH CORP	USD	3 067 744,36	3 229 030,07	0,31
9 196,00	BECTON DICKINSON & CO	USD	2 191 108,28	2 168 530,42	0,21
20 453,00	ZIMMER BIOMET HOLDINGS INC	USD	2 329 462,84	2 055 375,59	0,20
6 315,00	MCKESSON CORP	USD	1 485 437,99	1 970 459,01	0,19
10 101,00	STRYKER CORP	USD	2 307 860,19	1 922 035,63	0,19
3 189,00	REGENERON PHARMACEUTICALS INC	USD	1 832 180,61	1 803 160,14	0,18
10 575,00	AMERISOURCEBERGEN CORP	USD	1 512 833,32	1 431 107,33	0,14
6 837,00	IQVIA HOLDINGS INC	USD	1 402 855,25	1 419 064,32	0,14
8 449,00	ZOETIS INC	USD	1 397 381,62	1 389 161,38	0,13
7 053,00	INTUITIVE SURGICAL INC	USD	1 627 045,30	1 354 065,50	0,13
9 512,00	MODERNA INC	USD	1 581 846,24	1 299 717,20	0,13
2 804,00	ANTHEM INC	USD	1 149 072,91	1 294 327,29	0,13
7 941,00	HCA HEALTHCARE INC	USD	1 634 396,12	1 276 545,61	0,12
4 259,00	VERTEX PHARMACEUTICALS INC	USD	914 478,31	1 147 968,57	0,11
12 320,00	EDWARDS LIFESCIENCES CORP	USD	1 238 155,78	1 120 578,63	0,11
18 785,00	GILEAD SCIENCES INC	USD	1 097 846,49	1 110 623,15	0,11
2 222,00	BIO-RAD LABORATORIES INC -A-	USD	1 142 099,31	1 052 073,38	0,10
2 336,00	HUMANA INC	USD	912 810,84	1 045 876,55	0,10
5 260,00	BIOGEN INC	USD	1 072 781,06	1 026 088,78	0,10
3 363,00	COOPER COS INC	USD	1 083 451,46	1 007 243,46	0,10
11 426,00	CENTENE CORP	USD	810 640,90	924 725,20	0,09
12 736,00	HOLOGIC INC	USD	819 783,23	844 234,44	0,08
2 760,00	MOLINA HEALTHCARE INC	USD	819 365,55	738 173,69	0,07
2 057,00	BIO-TECHNE CORP	USD	749 376,65	682 039,85	0,07
3 979,00	SEAGEN INC	USD	556 446,44	673 436,64	0,07
2 933,00	LABORATORY CORP OF AMERICA HOLDINGS	USD	710 286,07	657 494,81	0,06
18 407,00	BOSTON SCIENTIFIC CORP	USD	721 861,87	656 204,47	0,06
8 891,00	DEXCOM INC	USD	892 395,17	633 838,35	0,06
4 814,00	QUEST DIAGNOSTICS INC	USD	577 837,20	612 335,16	0,06
2 985,00	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	818 744,07	610 933,59	0,06
7 452,00	BIOMARIN PHARMACEUTICAL INC	USD	562 378,41	590 699,99	0,06
1 706,00	IDEXX LABORATORIES INC	USD	801 478,50	572 332,91	0,06
10 080,00	CORTEVA INC	USD	390 487,33	522 006,08	0,05
8 042,00	CARDINAL HEALTH INC	USD	461 419,25	402 080,81	0,04
3 180,00	MASIMO CORP	USD	426 654,86	397 465,82	0,04
7 270,00	ENCOMPASS HEALTH CORP	USD	454 284,04	389 768,56	0,04
1 715,00	ALIGN TECHNOLOGY INC	USD	654 693,12	388 243,43	0,04
1 921,00	RESMED INC	USD	373 477,92	385 192,28	0,04
11 139,00	DENTSPLY SIRONA INC	USD	467 147,09	380 693,97	0,04
2 115,00	ILLUMINA INC	USD	703 791,35	372 969,96	0,04
10 308,00	ORGANON & CO	USD	324 555,14	332 770,61	0,03
1 953,00	ALNYLAM PHARMACEUTICALS INC	USD	270 430,91	272 461,70	0,03
3 526,00	DAVITA INC	USD	333 141,65	269 681,95	0,03

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Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
551,00	CHEMED CORP	USD	264 283,68	247 390,04	0,02
2 805,00	SYNEOS HEALTH INC	USD	193 149,44	192 321,41	0,02
3 042,00	BAXTER INTERNATIONAL INC	USD	217 167,70	186 893,38	0,02
621,00	WEST PHARMACEUTICAL SERVICES INC	USD	195 912,82	179 608,58	0,02
9 286,00	SOTERA HEALTH CO	USD	182 677,69	174 004,27	0,02
17 302,00	VIATRIS INC	USD	175 751,55	173 276,54	0,02
4 563,00	EXACT SCIENCES CORP	USD	321 304,43	171 922,70	0,02
2 039,00	INCYTE CORP	USD	141 928,76	148 168,58	0,01
539,00	ABIOMED INC	USD	153 162,88	127 608,12	0,01
1 316,00	HENRY SCHEIN INC	USD	107 978,15	96 599,41	0,01
1 856,00	TENET HEALTHCARE CORP	USD	132 897,09	93 310,41	0,01
680,00	NEUROCRINE BIOSCIENCES INC	USD	60 849,01	63 404,67	0,01
804,00	SAREPTA THERAPEUTICS INC	USD	54 754,91	57 647,76	0,00
Telecommunication			147 458 027,24	126 773 017,90	12,39
277 433,00	AMAZON.COM INC	USD	35 680 086,42	28 185 147,15	2,75
10 162,00	ALPHABET INC -A-	USD	20 070 806,35	21 182 880,57	2,07
8 594,00	ALPHABET INC -C-	USD	16 148 475,62	17 981 679,96	1,76
72 797,00	META PLATFORMS INC -A-	USD	16 700 957,22	11 228 196,00	1,10
118 976,00	VERIZON COMMUNICATIONS INC	USD	5 647 283,05	5 775 534,60	0,56
51 372,00	WALT DISNEY CO	USD	6 546 645,19	4 638 688,91	0,45
109 188,00	CISCO SYSTEMS INC	USD	4 931 409,23	4 453 371,10	0,43
94 284,00	COMCAST CORP -A-	USD	3 972 340,59	3 538 863,22	0,35
25 143,00	T-MOBILE US INC	USD	2 808 455,28	3 235 678,02	0,32
5 588,00	CHARTER COMMUNICATIONS INC -A-	USD	2 990 665,96	2 504 324,38	0,24
106 674,00	AT&T INC	USD	1 956 081,91	2 138 684,09	0,21
1 252,00	BOOKING HOLDINGS INC	USD	2 482 609,50	2 094 538,92	0,20
10 279,00	NETFLIX INC	USD	3 768 782,88	1 719 344,71	0,17
9 592,00	CDW CORP	USD	1 560 751,74	1 445 612,59	0,14
6 799,00	MOTOROLA SOLUTIONS INC	USD	1 399 720,99	1 363 116,89	0,13
36 561,00	FOX CORP -A-	USD	1 222 883,19	1 124 684,95	0,11
8 710,00	LIBERTY BROADBAND CORP	USD	1 083 159,87	963 436,33	0,09
1 927,00	PALO ALTO NETWORKS INC	USD	834 012,95	910 442,85	0,09
9 976,00	ARISTA NETWORKS INC	USD	1 004 398,08	894 495,52	0,09
10 606,00	ROKU INC	USD	1 508 622,34	833 303,30	0,08
2 104,00	FACTSET RESEARCH SYSTEMS INC	USD	769 353,49	773 958,93	0,08
1 194,00	MERCADOLIBRE INC	USD	1 436 109,83	727 364,16	0,07
7 876,00	EXPEDIA GROUP INC	USD	1 033 032,94	714 411,17	0,07
35 212,00	UBER TECHNOLOGIES INC	USD	1 229 296,53	689 117,22	0,07
36 730,00	PINTEREST INC	USD	1 100 981,70	638 018,91	0,06
6 608,00	AIRBNB INC	USD	890 378,62	563 050,08	0,05
14 586,00	TWITTER INC	USD	633 992,23	521 661,10	0,05
39 310,00	SNAP INC -A-	USD	1 267 484,38	493 701,62	0,05
16 148,00	CORNING INC	USD	557 362,66	486 702,89	0,05
7 241,00	GODADDY INC -A-	USD	548 660,25	481 786,80	0,05
7 764,00	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE -C-	USD	447 352,44	471 357,92	0,05
71 290,00	SIRIUS XM HOLDINGS INC	USD	425 691,02	418 009,23	0,04
7 942,00	RINGCENTRAL INC -A-	USD	888 800,64	397 005,08	0,04
5 335,00	OMNICOM GROUP INC	USD	351 502,01	324 606,04	0,03
3 328,00	OKTA INC	USD	525 708,57	287 772,00	0,03
27 108,00	LUMEN TECHNOLOGIES INC	USD	289 084,15	282 890,92	0,03
1 147,00	UBIQUITI INC	USD	303 475,51	272 319,96	0,03
9 994,00	FRONTIER COMMUNICATIONS PARENT INC	USD	256 653,86	225 031,12	0,02
14 938,00	NEWS CORP -A-	USD	273 357,26	222 616,16	0,02
3 594,00	DOORDASH INC	USD	385 108,85	220 600,70	0,02
7 823,00	INTERPUBLIC GROUP OF COS INC	USD	232 601,86	206 004,32	0,02
1 309,00	NEXSTAR MEDIA GROUP INC	USD	208 350,18	203 940,83	0,02
7 023,00	JUNIPER NETWORKS INC	USD	219 295,92	191 453,94	0,02
1 175,00	VERISIGN INC	USD	215 639,07	188 065,21	0,02
20 796,00	ROBINHOOD MARKETS INC -A-	USD	186 278,45	163 511,54	0,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 001,00	FOX CORP -B-	USD	145 932,51	142 072,52	0,01
2 783,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -A-	USD	105 528,83	95 938,91	0,01
4 017,00	VIACOMCBS INC -B-	USD	124 166,49	94 829,57	0,01
2 368,00	NEW YORK TIMES CO	USD	88 698,63	63 194,99	0,01
Consumer Retail			125 203 737,76	118 582 095,63	11,59
28 356,00	TESLA INC	USD	16 810 523,64	18 265 339,87	1,78
94 854,00	PROCTER & GAMBLE CO	USD	12 289 059,89	13 046 112,32	1,27
40 723,00	HOME DEPOT INC	USD	11 264 439,21	10 683 531,88	1,04
16 005,00	COSTCO WHOLESALE CORP	USD	6 940 971,62	7 337 392,72	0,72
19 887,00	MCDONALD'S CORP	USD	4 297 500,44	4 696 258,15	0,46
39 306,00	WALMART INC	USD	4 775 267,60	4 571 068,91	0,45
12 524,00	S&P GLOBAL INC	USD	4 305 935,21	4 037 820,93	0,39
37 751,00	NIKE INC -B-	USD	4 501 642,11	3 690 422,89	0,36
31 412,00	COLGATE-PALMOLIVE CO	USD	2 274 894,64	2 407 918,07	0,24
13 151,00	LOWE'S COS INC	USD	2 410 403,72	2 197 221,69	0,21
9 330,00	AUTOMATIC DATA PROCESSING INC	USD	1 782 449,03	1 874 478,37	0,18
13 694,00	TARGET CORP	USD	2 633 164,75	1 849 924,75	0,18
23 489,00	STARBUCKS CORP	USD	1 936 062,90	1 716 318,24	0,17
969,00	CHIPOTLE MEXICAN GRILL INC	USD	1 294 424,32	1 211 664,91	0,12
2 780,00	VW GRAINGER INC	USD	1 261 648,86	1 208 394,03	0,12
11 166,00	COPART INC	USD	1 273 421,01	1 160 550,66	0,11
4 933,00	DOLLAR GENERAL CORP	USD	1 020 382,92	1 158 119,14	0,11
3 091,00	ULTA SALON COSMETICS & FRAGRANCE INC	USD	1 059 020,58	1 139 718,60	0,11
14 205,00	LIVE NATION ENTERTAINMENT INC	USD	1 255 542,54	1 122 051,77	0,11
23 197,00	FASTENAL CO	USD	1 130 572,53	1 107 651,60	0,11
4 188,00	MOODY'S CORP	USD	1 261 222,27	1 089 493,02	0,11
2 770,00	DOMINO'S PIZZA INC	USD	1 028 070,61	1 032 566,66	0,10
33 810,00	GENERAL MOTORS CO	USD	1 412 855,38	1 027 122,98	0,10
4 487,00	WATSCO INC	USD	1 188 140,46	1 024 999,24	0,10
265,00	NVR INC	USD	1 136 279,78	1 014 966,97	0,10
9 456,00	GLOBAL PAYMENTS INC	USD	1 201 226,69	1 000 728,83	0,10
15 588,00	BEST BUY CO INC	USD	1 284 518,29	972 004,24	0,09
7 307,00	MARRIOTT INTERNATIONAL INC -A-	USD	1 125 688,52	950 619,52	0,09
8 275,00	YUM! BRANDS INC	USD	892 274,06	898 460,33	0,09
5 422,00	ADVANCE AUTO PARTS INC	USD	985 163,11	897 693,89	0,09
4 046,00	VAIL RESORTS INC	USD	1 032 025,33	843 876,22	0,08
77 674,00	FORD MOTOR CO	USD	986 366,52	826 927,84	0,08
3 355,00	ESTEE LAUDER COS INC -A-	USD	865 620,50	817 272,89	0,08
13 367,00	BLOCK INC -A-	USD	1 834 006,37	785 820,37	0,08
7 175,00	DARDEN RESTAURANTS INC	USD	832 481,75	776 350,94	0,08
3 815,00	FLEETCOR TECHNOLOGIES INC	USD	879 792,22	766 722,21	0,07
5 001,00	DOLLAR TREE INC	USD	628 338,06	745 521,96	0,07
342,00	AUTOZONE INC	USD	480 978,15	703 045,69	0,07
13 045,00	TJX COS INC	USD	744 216,03	696 889,69	0,07
2 636,00	LULULEMON ATHLETICA INC	USD	838 629,91	687 359,55	0,07
9 438,00	ROBERT HALF INTERNATIONAL INC	USD	857 990,55	676 083,88	0,07
8 461,00	PACCAR INC	USD	685 845,67	666 391,33	0,06
2 778,00	GARTNER INC	USD	677 490,83	642 597,74	0,06
1 049,00	O'REILLY AUTOMOTIVE INC	USD	603 593,13	633 905,31	0,06
19 856,00	MGM RESORTS INTERNATIONAL	USD	673 729,64	549 840,99	0,05
42 745,00	WARNER BROS DISCOVERY INC	USD	901 076,10	548 699,57	0,05
7 694,00	TEXAS ROADHOUSE INC	USD	589 462,05	538 716,21	0,05
7 476,00	DR HORTON INC	USD	552 821,37	473 323,92	0,05
373,00	CABLE ONE INC	USD	459 197,22	460 009,00	0,04
15 588,00	TAPESTRY INC	USD	475 980,14	455 063,19	0,04
12 228,00	WALGREENS BOOTS ALLIANCE INC	USD	505 827,05	443 293,56	0,04
2 322,00	TRACTOR SUPPLY CO	USD	419 864,21	430 551,20	0,04
3 233,00	GENUINE PARTS CO	USD	370 975,85	411 295,66	0,04
5 969,00	LENNAR CORP -A-	USD	493 129,28	402 919,68	0,04

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Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 190,00	POOL CORP	USD	470 595,48	399 793,15	0,04
1 115,00	CINTAS CORP	USD	374 785,62	398 379,64	0,04
11 885,00	CHEWY INC	USD	565 632,09	394 707,78	0,04
1 514,00	UNITED RENTALS INC	USD	415 948,07	351 777,49	0,03
28 549,00	COUPANG LLC	USD	408 388,79	348 175,23	0,03
2 948,00	WILLIAMS-SONOMA INC	USD	377 275,81	312 861,10	0,03
2 589,00	QUANTA SERVICES INC	USD	312 441,87	310 397,72	0,03
2 787,00	AUTONATION INC	USD	321 810,26	297 934,05	0,03
8 234,00	KOHL'S CORP	USD	337 932,20	281 095,69	0,03
8 636,00	LAS VEGAS SANDS CORP	USD	302 378,84	277 472,16	0,03
3 206,00	BOOZ ALLEN HAMILTON HOLDING CORP	USD	262 778,29	277 100,00	0,03
1 038,00	LITHIA MOTORS INC	USD	296 845,69	272 851,70	0,03
2 384,00	MARRIOTT VACATIONS WORLDWIDE CORP	USD	328 764,56	264 977,60	0,03
3 826,00	WYNDHAM HOTELS & RESORTS INC	USD	293 917,53	240 513,41	0,02
3 425,00	ROSS STORES INC	USD	321 296,90	230 080,61	0,02
1 293,00	EQUIFAX INC	USD	272 790,47	226 060,13	0,02
1 887,00	MOHAWK INDUSTRIES INC	USD	282 494,19	223 978,05	0,02
5 330,00	TRADE DESK INC -A-	USD	308 580,76	213 567,10	0,02
1 516,00	LEAR CORP	USD	191 402,18	182 552,26	0,02
742,00	MARKETAXESS HOLDINGS INC	USD	237 477,99	181 701,12	0,02
4 172,00	VF CORP	USD	249 414,02	176 265,97	0,02
1 649,00	HILTON WORLDWIDE HOLDINGS INC	USD	193 421,68	175 775,58	0,02
15 461,00	DRAFTKINGS INC	USD	344 926,30	172 585,86	0,02
4 992,00	SOUTHWEST AIRLINES CO	USD	213 238,86	172 472,20	0,02
12 172,00	OLAPLEX HOLDINGS INC	USD	171 874,34	164 047,54	0,02
1 088,00	WHIRLPOOL CORP	USD	194 422,38	161 173,25	0,02
2 555,00	BRUNSWICK CORP/DE	USD	184 401,30	159 783,75	0,02
9 041,00	MACY'S INC	USD	203 907,83	158 430,47	0,02
2 303,00	MATCH GROUP INC	USD	250 459,15	153 518,66	0,01
781,00	VERISK ANALYTICS INC	USD	137 325,57	129 306,33	0,01
5 813,00	CARVANA CO	USD	644 121,37	125 551,25	0,01
16 050,00	COTY INC -A-	USD	122 336,60	122 971,46	0,01
1 984,00	BJ'S WHOLESALE CLUB HOLDINGS INC	USD	122 550,97	118 267,63	0,01
3 079,00	WESTROCK CO	USD	129 823,99	117 334,52	0,01
1 896,00	COSTAR GROUP INC	USD	116 176,67	109 557,96	0,01
8 219,00	AMC ENTERTAINMENT HOLDINGS INC	USD	244 942,00	106 525,86	0,01
1 419,00	ETSY INC	USD	147 153,23	99 368,69	0,01
479,00	RH	USD	136 166,81	97 252,43	0,01
506,00	CASEY'S GENERAL STORES INC	USD	99 523,02	89 530,72	0,01
1 741,00	LKQ CORP	USD	73 023,41	81 750,15	0,01
8 852,00	ALTICE USA INC	USD	89 580,11	78 321,31	0,01
675,00	FIVE BELOW INC	USD	87 670,97	73 236,65	0,01
1 402,00	BOYD GAMING CORP	USD	77 700,61	66 717,21	0,01
1 896,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -C-	USD	78 220,48	65 379,32	0,01
826,00	HASBRO INC	USD	68 225,64	64 692,61	0,01
2 479,00	BATH & BODY WORKS INC	USD	130 483,48	63 833,46	0,01
1 637,00	CAESARS ENTERTAINMENT INC	USD	135 748,14	59 971,41	0,01
2 016,00	DELTA AIR LINES INC	USD	71 403,30	55 864,49	0,01
576,00	POLARIS INDUSTRIES INC	USD	53 750,88	54 699,21	0,01
460,00	GAMESTOP CORP -A-	USD	57 392,13	53 812,24	0,01
497,00	CHOICE HOTELS INTERNATIONAL INC	USD	60 760,87	53 068,17	0,00
2 100,00	RIVIAN AUTOMOTIVE INC	USD	104 780,84	51 704,06	0,00
1 498,00	IAA INC	USD	52 373,93	46 955,34	0,00
2 638,00	LUCID GROUP INC	USD	50 694,67	43 300,10	0,00
Industries			85 314 567,17	82 668 796,09	8,08
85 153,00	RAYTHEON TECHNOLOGIES CORP	USD	6 999 226,07	7 828 261,23	0,76
14 350,00	BROADCOM INC	USD	6 288 284,76	6 668 300,01	0,65
28 310,00	UNION PACIFIC CORP	USD	5 789 214,36	5 775 462,67	0,56
24 207,00	UNITED PARCEL SERVICE INC -B-	USD	3 972 767,31	4 226 645,23	0,41

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Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
33 220,00	3M CO	USD	4 894 057,60	4 112 105,47	0,40
21 497,00	WASTE MANAGEMENT INC	USD	2 944 483,59	3 145 641,98	0,31
16 881,00	CATERPILLAR INC	USD	3 061 768,75	2 886 458,35	0,28
19 873,00	AGILENT TECHNOLOGIES INC	USD	2 452 411,07	2 257 703,82	0,22
12 758,00	HONEYWELL INTERNATIONAL INC	USD	2 329 837,85	2 121 065,78	0,21
27 420,00	EMERSON ELECTRIC CO	USD	2 203 603,14	2 086 170,58	0,20
7 000,00	DEERE & CO	USD	2 067 103,29	2 005 155,89	0,20
4 796,00	LOCKHEED MARTIN CORP	USD	1 671 134,96	1 972 440,94	0,19
10 670,00	ILLINOIS TOOL WORKS INC	USD	2 078 597,30	1 860 067,63	0,18
6 342,00	PARKER-HANNIFIN CORP	USD	1 637 018,12	1 492 610,14	0,15
17 171,00	OTIS WORLDWIDE CORP	USD	1 188 857,72	1 160 719,98	0,11
8 761,00	BOEING CO	USD	1 565 855,44	1 145 730,59	0,11
4 805,00	L3HARRIS TECHNOLOGIES INC	USD	934 713,39	1 110 879,17	0,11
994,00	METTLER-TOLEDO INTERNATIONAL INC	USD	1 214 769,95	1 092 235,40	0,11
17 751,00	GENERAL ELECTRIC CO	USD	1 377 593,98	1 081 071,59	0,11
7 991,00	KEYSIGHT TECHNOLOGIES INC	USD	1 091 035,30	1 053 670,16	0,10
16 852,00	AMPHENOL CORP -A-	USD	1 085 546,66	1 037 765,44	0,10
2 242,00	NORTHROP GRUMMAN CORP	USD	786 081,81	1 026 308,34	0,10
4 807,00	HUNTINGTON INGALLS INDUSTRIES INC	USD	924 360,27	1 001 540,82	0,10
12 506,00	OSHKOSH CORP	USD	1 139 544,18	982 584,49	0,10
33 076,00	CSX CORP	USD	974 320,56	919 401,85	0,09
3 942,00	FEDEX CORP	USD	801 198,26	854 838,51	0,08
1 571,00	TRANSDIGM GROUP INC	USD	882 476,96	806 455,27	0,08
25 425,00	HOWMET AEROSPACE INC	USD	781 633,18	764 853,73	0,07
3 111,00	OLD DOMINION FREIGHT LINE INC	USD	817 128,15	762 625,82	0,07
3 434,00	GENERAL DYNAMICS CORP	USD	615 405,19	726 742,15	0,07
30 735,00	ENTERPRISE PRODUCTS PARTNERS LP	USD	789 565,49	716 449,40	0,07
3 723,00	ROCKWELL AUTOMATION INC	USD	924 618,44	709 772,07	0,07
7 569,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	712 244,40	705 605,07	0,07
13 838,00	MASCO CORP	USD	721 743,08	669 762,18	0,07
1 724,00	ROPER TECHNOLOGIES INC	USD	686 941,57	650 797,91	0,06
9 552,00	BALL CORP	USD	711 409,75	628 333,36	0,06
11 493,00	A O SMITH CORP	USD	668 046,30	601 116,56	0,06
1 895,00	WATERS CORP	USD	566 860,25	599 939,90	0,06
6 008,00	CH ROBINSON WORLDWIDE INC	USD	547 218,57	582 553,95	0,06
8 277,00	AVALARA INC	USD	694 333,49	558 951,90	0,05
3 862,00	VULCAN MATERIALS CO	USD	575 553,13	524 932,10	0,05
4 342,00	MSA SAFETY INC	USD	513 393,16	502 832,27	0,05
4 681,00	AMETEK INC	USD	547 565,39	492 032,28	0,05
4 555,00	ARROW ELECTRONICS INC	USD	495 656,41	488 373,43	0,05
3 475,00	LANDSTAR SYSTEM INC	USD	527 016,45	483 365,59	0,05
1 474,00	MARTIN MARIETTA MATERIALS INC	USD	484 325,10	421 904,26	0,04
3 847,00	REGAL REXNORD CORP	USD	509 863,17	417 725,85	0,04
4 068,00	AGCO CORP	USD	504 305,30	384 056,28	0,04
3 776,00	APTARGROUP INC	USD	396 942,48	372 778,23	0,04
2 736,00	PACKAGING CORP OF AMERICA	USD	390 746,23	359 845,08	0,03
1 820,00	LENNOX INTERNATIONAL INC	USD	425 097,37	359 647,85	0,03
3 408,00	HEICO CORP -A-	USD	374 800,35	343 522,00	0,03
2 697,00	REPUBLIC SERVICES INC	USD	326 558,80	337 611,96	0,03
2 575,00	TETRA TECH INC	USD	332 685,04	336 330,09	0,03
2 748,00	DOVER CORP	USD	346 330,09	318 893,68	0,03
2 102,00	JB HUNT TRANSPORT SERVICES INC	USD	351 899,16	316 611,96	0,03
1 400,00	NORFOLK SOUTHERN CORP	USD	328 591,54	304 372,31	0,03
5 732,00	BUILDERS FIRSTSOURCE INC	USD	336 950,37	294 426,74	0,03
3 238,00	CROWN HOLDINGS INC	USD	309 202,67	285 471,80	0,03
6 708,00	COGNEX CORP	USD	457 643,08	272 824,32	0,03
28 155,00	PLAINS ALL AMERICAN PIPELINE LP	USD	296 700,06	264 462,32	0,03
3 639,00	TORO CO/THE	USD	293 195,42	263 809,69	0,03
7 116,00	CARRIER GLOBAL CORP	USD	280 483,68	242 724,75	0,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 708,00	PERKINELMER INC	USD	242 235,85	232 351,41	0,02
3 708,00	FORTUNE BRANDS HOME & SECURITY INC	USD	268 379,37	212 382,29	0,02
2 134,00	EMCOR GROUP INC	USD	219 104,01	210 164,68	0,02
856,00	LITTELFUSE INC	USD	220 004,88	208 004,46	0,02
4 434,00	DONALDSON CO INC	USD	220 332,42	204 173,11	0,02
1 556,00	HEICO CORP	USD	172 410,99	195 153,04	0,02
7 480,00	MDU RESOURCES GROUP INC	USD	190 219,74	193 108,44	0,02
2 908,00	AECOM	USD	196 680,36	181 414,49	0,02
4 416,00	INGERSOLL RAND INC	USD	195 936,66	177 746,71	0,02
1 394,00	JACOBS ENGINEERING GROUP INC	USD	165 845,78	169 514,79	0,02
1 741,00	LEIDOS HOLDINGS INC	USD	172 219,43	167 713,55	0,02
3 031,00	SEALED AIR CORP	USD	196 878,25	167 343,57	0,02
621,00	COHERENT INC	USD	161 224,23	158 135,38	0,02
2 658,00	TEXTRON INC	USD	151 849,42	155 267,18	0,02
1 438,00	EAGLE MATERIALS INC	USD	184 423,29	151 220,75	0,01
2 843,00	FORTIVE CORP	USD	174 080,11	147 881,16	0,01
1 369,00	STANLEY BLACK & DECKER INC	USD	213 602,72	137 312,50	0,01
641,00	GENERAC HOLDINGS INC	USD	186 725,72	129 113,58	0,01
1 984,00	TREX CO INC	USD	117 853,08	103 275,42	0,01
1 357,00	XYLEM INC	USD	108 244,90	101 478,09	0,01
1 341,00	MASTEC INC	USD	99 488,69	91 918,38	0,01
1 823,00	II-VI INC	USD	106 000,40	88 843,90	0,01
805,00	SIMPSON MANUFACTURING CO INC	USD	83 777,95	77 470,05	0,01
203,00	TELEDYNE TECHNOLOGIES INC	USD	87 392,24	72 836,90	0,01
358,00	IDEX CORP	USD	65 234,72	62 196,71	0,01
1 100,00	TRIMBLE INC	USD	74 324,72	61 268,36	0,01
355,00	EURONET WORLDWIDE INC	USD	41 582,28	34 157,02	0,00
Energy			35 038 640,10	39 595 095,32	3,87
111 959,00	EXXON MOBIL CORP	USD	6 747 314,29	9 171 332,72	0,90
42 968,00	CHEVRON CORP	USD	4 605 277,87	5 950 459,33	0,58
27 180,00	MARATHON PETROLEUM CORP	USD	2 343 189,63	2 137 326,55	0,21
19 298,00	EOG RESOURCES INC	USD	1 716 239,01	2 038 616,24	0,20
25 204,00	PHILLIPS 66	USD	2 037 541,54	1 976 637,98	0,19
20 583,00	CONOCOPHILLIPS	USD	1 357 578,74	1 768 194,97	0,17
14 945,00	DIAMONDBACK ENERGY INC	USD	2 134 184,68	1 731 873,30	0,17
15 758,00	VALERO ENERGY CORP	USD	1 518 729,39	1 601 951,71	0,16
7 006,00	PIONEER NATURAL RESOURCES CO	USD	1 370 190,28	1 494 953,03	0,15
41 737,00	HALLIBURTON CO	USD	1 270 844,05	1 251 970,41	0,12
21 281,00	OCCIDENTAL PETROLEUM CORP	USD	679 516,82	1 198 551,26	0,12
89 314,00	ENERGY TRANSFER LP	USD	1 001 776,74	852 603,01	0,08
33 769,00	COTERRA ENERGY INC	USD	810 130,90	833 040,89	0,08
36 669,00	MARATHON OIL CORP	USD	769 717,37	788 482,67	0,08
490,00	TEXAS PACIFIC LAND CORP	USD	745 321,69	697 431,61	0,07
6 385,00	HESS CORP	USD	588 788,49	647 019,92	0,06
22 141,00	BAKER HUGHES A GE CO	USD	511 214,69	611 421,63	0,06
13 782,00	ESSENTIAL UTILITIES INC	USD	608 946,54	604 433,28	0,06
9 478,00	TARGA RESOURCES CORP	USD	658 046,52	540 965,44	0,05
6 135,00	CHESAPEAKE ENERGY CORP	USD	510 338,86	475 918,08	0,05
13 203,00	EQT CORP	USD	430 962,67	434 438,04	0,04
3 268,00	CHENIERE ENERGY INC	USD	333 011,60	415 842,06	0,04
5 645,00	NEXTERA ENERGY PARTNERS LP	USD	370 632,59	400 433,54	0,04
11 415,00	WILLIAMS COS INC	USD	319 407,47	340 774,01	0,03
6 343,00	DEVON ENERGY CORP	USD	234 846,55	334 365,84	0,03
4 545,00	CONTINENTAL RESOURCES INC	USD	259 840,60	284 103,29	0,03
8 349,00	APA CORP	USD	311 739,79	278 712,64	0,03
12 428,00	KINDER MORGAN INC	USD	215 260,09	199 237,94	0,02
1 066,00	ENPHASE ENERGY INC	USD	169 178,70	199 077,78	0,02
3 311,00	MAGELLAN MIDSTREAM PARTNERS LP	USD	161 624,42	151 258,67	0,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 058,00	ONEOK INC	USD	115 331,81	109 253,44	0,01
4 695,00	PLUG POWER INC	USD	131 915,71	74 414,04	0,01
Basic Goods			34 021 535,58	36 190 912,41	3,53
67 783,00	PEPSICO INC	USD	10 392 289,86	10 805 601,41	1,05
118 068,00	COCA-COLA CO	USD	6 048 693,32	7 104 747,88	0,69
86 408,00	ALTRIA GROUP INC	USD	3 828 087,05	3 452 353,10	0,34
32 151,00	PHILIP MORRIS INTERNATIONAL INC	USD	2 637 138,93	3 036 577,63	0,30
34 239,00	MONDELEZ INTERNATIONAL INC -A-	USD	1 810 574,13	2 033 478,16	0,20
36 414,00	KRAFT HEINZ CO	USD	1 241 259,54	1 328 451,97	0,13
15 244,00	SYSCO CORP	USD	1 167 921,44	1 235 180,43	0,12
31 157,00	KEURIG DR PEPPER INC	USD	1 043 773,45	1 054 709,79	0,10
4 466,00	CONSTELLATION BRANDS INC -A-	USD	959 201,36	995 596,22	0,10
7 258,00	KIMBERLY-CLARK CORP	USD	858 411,34	938 274,24	0,09
3 389,00	HERSHEY CO	USD	664 421,10	697 476,99	0,07
9 124,00	BROWN-FORMAN CORP -B-	USD	566 813,45	612 310,40	0,06
4 655,00	JM SMUCKER CO	USD	573 413,81	569 980,98	0,05
6 821,00	ARCHER-DANIELS-MIDLAND CO	USD	447 806,91	506 298,39	0,05
2 323,00	AVERY DENNISON CORP	USD	401 258,99	359 676,74	0,03
4 227,00	INGREDION INC	USD	367 275,24	356 451,63	0,03
5 817,00	MOLSON COORS BREWING CO -B-	USD	273 495,59	303 299,73	0,03
3 164,00	MONSTER BEVERAGE CORP	USD	250 988,78	280 551,75	0,03
4 928,00	KROGER CO	USD	206 517,95	223 102,27	0,02
3 392,00	ALBERTSONS COS INC	USD	97 935,30	86 694,01	0,01
863,00	CHURCH & DWIGHT CO INC	USD	71 464,99	76 489,16	0,01
926,00	GENERAL MILLS INC	USD	51 905,25	66 829,32	0,01
2 039,00	CONAGRA BRANDS INC	USD	60 887,80	66 780,21	0,01
Multi-Utilities			28 065 064,42	29 255 778,66	2,86
75 672,00	NEXTERA ENERGY INC	USD	5 641 663,54	5 606 727,96	0,55
41 365,00	DOMINION ENERGY INC	USD	3 114 311,93	3 157 818,17	0,31
23 604,00	DUKE ENERGY CORP	USD	2 081 318,70	2 420 570,20	0,24
39 233,00	CONSTELLATION ENERGY CORP	USD	2 031 846,43	2 148 818,04	0,21
13 189,00	SEMPRA ENERGY	USD	1 718 549,64	1 895 749,43	0,19
25 835,00	SOUTHERN CO	USD	1 492 537,37	1 762 201,97	0,17
16 151,00	CONSOLIDATED EDISON INC	USD	1 253 292,32	1 469 185,77	0,14
20 786,00	XCEL ENERGY INC	USD	1 363 204,15	1 406 875,05	0,14
13 325,00	WEC ENERGY GROUP INC	USD	1 259 776,72	1 282 728,15	0,13
11 632,00	AMEREN CORP	USD	1 009 609,82	1 005 373,41	0,10
37 212,00	WESTERN MIDSTREAM PARTNERS LP	USD	914 500,51	865 296,11	0,08
20 581,00	NRG ENERGY INC	USD	743 938,73	751 424,61	0,07
11 542,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	717 175,12	698 625,32	0,07
7 198,00	AMERICAN ELECTRIC POWER CO INC	USD	658 184,84	660 554,01	0,06
5 138,00	DTE ENERGY CO	USD	613 814,46	622 929,43	0,06
3 599,00	AMERICAN WATER WORKS CO INC	USD	522 030,25	512 146,24	0,05
7 778,00	CMS ENERGY CORP	USD	490 665,76	502 190,50	0,05
10 466,00	AVANGRID INC	USD	445 525,19	461 707,37	0,04
7 382,00	EDISON INTERNATIONAL	USD	440 049,14	446 542,38	0,04
34 056,00	PG&E CORP	USD	387 925,55	325 102,99	0,03
7 292,00	EXELON CORP	USD	260 345,84	316 106,44	0,03
9 245,00	NISOURCE INC	USD	242 826,50	260 782,51	0,03
1 568,00	ENTERGY CORP	USD	168 801,38	168 941,16	0,02
5 139,00	PPL CORP	USD	129 495,98	133 359,88	0,01
5 184,00	AES CORP	USD	97 186,79	104 180,83	0,01
4 293,00	VISTRA ENERGY CORP	USD	85 657,35	93 830,47	0,01
1 310,00	PINNACLE WEST CAPITAL CORP	USD	94 752,88	91 622,95	0,01
787,00	ATMOS ENERGY CORP	USD	86 077,53	84 387,31	0,01

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Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			16 276 673,77	14 640 633,38	1,43
33 377,00	DOW INC	USD	1 781 701,49	1 647 699,22	0,16
7 297,00	SHERWIN-WILLIAMS CO	USD	1 808 823,75	1 562 840,35	0,15
10 929,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	1 272 310,62	1 245 265,31	0,12
20 153,00	NEWMONT GOLDCORP CORP	USD	1 144 933,28	1 150 250,74	0,11
37 960,00	FREEMPORT-MCMORAN INC	USD	1 275 690,72	1 062 422,61	0,10
5 387,00	ECOLAB INC	USD	1 000 368,67	792 295,38	0,08
3 495,00	ALBEMARLE CORP	USD	809 081,88	698 632,34	0,07
17 042,00	INTERNATIONAL PAPER CO	USD	704 974,86	681 875,69	0,07
6 421,00	NUCOR CORP	USD	579 699,93	641 270,92	0,06
5 309,00	PPG INDUSTRIES INC	USD	677 896,46	580 640,99	0,06
8 734,00	STEEL DYNAMICS INC	USD	676 517,69	552 636,82	0,05
4 909,00	FMC CORP	USD	549 939,75	502 474,67	0,05
5 959,00	CF INDUSTRIES HOLDINGS INC	USD	465 857,97	488 655,72	0,05
5 339,00	EASTMAN CHEMICAL CO	USD	557 004,04	458 445,72	0,04
8 098,00	OLIN CORP	USD	400 240,23	358 482,45	0,04
1 459,00	AIR PRODUCTS & CHEMICALS INC	USD	347 006,68	335 607,02	0,03
6 919,00	ALCOA CORP	USD	448 380,49	301 657,71	0,03
6 604,00	MOSAIC CO	USD	256 331,28	298 347,08	0,03
3 231,00	RPM INTERNATIONAL INC	USD	266 657,74	243 286,96	0,02
2 061,00	CELANESE CORP -A-	USD	305 121,85	231 856,36	0,02
1 214,00	RELIANCE STEEL & ALUMINUM CO	USD	191 781,24	197 245,26	0,02
1 753,00	ASHLAND GLOBAL HOLDINGS INC	USD	175 085,64	172 793,22	0,02
1 575,00	ROYAL GOLD INC	USD	198 241,52	160 867,11	0,02
3 587,00	MP MATERIALS CORP	USD	138 101,53	110 068,37	0,01
2 017,00	DUPONT DE NEMOURS INC	USD	132 991,20	107 231,21	0,01
3 373,00	US STEEL CORP	USD	111 933,26	57 784,15	0,01
CANADA			47 857 528,98	53 043 435,69	5,18
Finance			17 035 929,38	18 998 158,65	1,85
42 405,00	ROYAL BANK OF CANADA	CAD	3 446 675,08	3 919 208,88	0,38
54 774,00	TORONTO-DOMINION BANK	CAD	3 105 683,73	3 428 406,11	0,33
35 895,00	BANK OF NOVA SCOTIA	CAD	1 887 434,38	2 027 677,25	0,20
18 918,00	BANK OF MONTREAL	CAD	1 505 141,34	1 736 399,30	0,17
40 297,00	BROOKFIELD ASSET MANAGEMENT INC -A-	CAD	1 673 780,82	1 710 991,93	0,17
25 666,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1 091 304,46	1 189 683,92	0,12
57 862,00	MANULIFE FINANCIAL CORP	CAD	892 609,86	957 660,41	0,09
17 449,00	SUN LIFE FINANCIAL INC	CAD	705 162,46	763 131,21	0,07
5 115,00	INTACT FINANCIAL CORP	CAD	502 795,69	688 635,99	0,07
9 897,00	NATIONAL BANK OF CANADA	CAD	499 072,52	619 911,89	0,06
17 735,00	POWER CORP OF CANADA	CAD	376 110,14	435 557,43	0,04
730,00	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	249 590,23	369 228,16	0,04
8 935,00	GREAT-WEST LIFECO INC	CAD	173 996,68	208 239,37	0,02
1 469,00	FIRSTSERVICE CORP	CAD	182 235,75	170 082,59	0,02
1 726,00	TMX GROUP LTD	CAD	150 616,59	167 662,52	0,02
3 289,00	IA FINANCIAL CORP INC	CAD	134 548,21	156 136,14	0,01
2 701,00	ONEX CORPORATION	CAD	141 369,30	128 382,70	0,01
3 042,00	CANADIAN APARTMENT PROPERTIES REIT	CAD	114 597,28	101 100,89	0,01
5 503,00	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	85 297,72	81 693,50	0,01
3 081,00	IGM FINANCIAL INC	CAD	55 041,83	78 819,69	0,01
643,00	ROYAL BANK OF CANADA	USD	62 865,31	59 548,77	0,00
Energy			7 245 746,90	9 828 358,03	0,96
60 683,00	ENBRIDGE INC	CAD	2 037 211,29	2 446 078,52	0,24
34 513,00	CANADIAN NATURAL RESOURCES LTD	CAD	1 100 108,64	1 770 208,37	0,17
29 080,00	TC ENERGY CORP	CAD	1 250 869,57	1 437 851,04	0,14
40 872,00	SUNCOR ENERGY INC	CAD	916 381,36	1 368 685,69	0,13
39 707,00	CENOVUS ENERGY INC	CAD	298 844,33	721 073,88	0,07
17 666,00	PEMBINA PIPELINE CORP	CAD	470 267,23	596 037,42	0,06

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Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
9 365,00	TOURMALINE OIL CORP	CAD	278 976,12	464 785,43	0,05
6 958,00	IMPERIAL OIL LTD	CAD	138 069,17	313 078,97	0,03
19 974,00	ARC RESOURCES LTD	CAD	325 785,50	240 385,06	0,02
8 858,00	ALTAGAS LTD	CAD	119 800,69	178 397,74	0,02
7 349,00	KEYERA CORP	CAD	155 970,66	160 213,64	0,02
5 075,00	PARKLAND CORP	CAD	153 462,34	131 562,27	0,01
Raw materials			5 422 749,44	5 902 850,78	0,58
16 249,00	NUTRIEN LTD	CAD	921 179,70	1 235 141,67	0,12
51 417,00	BARRICK GOLD CORP	CAD	954 700,59	867 766,53	0,09
5 835,00	FRANCO-NEVADA CORP	CAD	654 788,10	732 610,30	0,07
14 543,00	AGNICO EAGLE MINES LTD	CAD	741 357,82	635 390,39	0,06
13 939,00	WHEATON PRECIOUS METALS CORP	CAD	484 004,10	479 387,01	0,05
14 688,00	TECK RESOURCES LTD -B-	CAD	196 633,17	428 688,33	0,04
18 799,00	FIRST QUANTUM MINERALS LTD	CAD	221 114,74	340 411,57	0,03
12 522,00	CAMECO CORP	CAD	122 965,83	251 261,18	0,03
2 459,00	NUTRIEN LTD	USD	235 290,93	187 438,64	0,02
43 519,00	KINROSS GOLD CORP	CAD	242 097,41	147 797,91	0,02
2 004,00	WEST FRASER TIMBER CO LTD	CAD	110 143,51	146 773,17	0,01
7 520,00	PAN AMERICAN SILVER CORP	USD	218 718,10	141 487,80	0,01
23 593,00	IVANHOE MINES LTD	CAD	158 560,45	129 635,90	0,01
20 292,00	LUNDIN MINING CORP	CAD	95 896,07	122 783,19	0,01
2 799,00	CAMECO CORP	USD	65 298,92	56 277,19	0,01
Industries			5 040 172,22	5 579 897,58	0,54
17 623,00	CANADIAN NATIONAL RAILWAY CO	CAD	1 714 105,25	1 892 092,27	0,19
27 154,00	CANADIAN PACIFIC RAILWAY LTD	CAD	1 611 338,90	1 810 363,20	0,18
4 104,00	WSP GLOBAL INC	CAD	303 264,10	442 908,10	0,04
2 730,00	WASTE CONNECTIONS INC	USD	333 143,80	323 698,73	0,03
5 283,00	CCL INDUSTRIES INC -B-	CAD	186 409,52	238 338,23	0,02
3 688,00	RITCHIE BROS AUCTIONEERS INC	CAD	148 979,84	229 033,83	0,02
2 821,00	TFI INTERNATIONAL INC	CAD	271 403,69	216 149,09	0,02
9 169,00	CAE INC	CAD	205 872,19	215 664,69	0,02
6 054,00	GFL ENVIRONMENTAL INC	CAD	143 231,29	148 860,97	0,01
5 279,00	AIR CANADA	CAD	122 423,64	62 788,47	0,01
Consumer Retail			3 445 609,63	3 754 528,91	0,37
25 311,00	ALIMENTATION COUCHE-TARD INC	CAD	775 920,72	942 374,29	0,09
6 056,00	THOMSON REUTERS CORP	USD	595 872,50	603 659,50	0,06
9 428,00	DOLLARAMA INC	CAD	309 688,66	518 177,90	0,05
9 282,00	MAGNA INTERNATIONAL INC	CAD	515 022,42	486 476,66	0,05
8 659,00	RESTAURANT BRANDS INTERNATIONAL INC	CAD	460 986,12	414 593,44	0,04
3 092,00	TOROMONT INDUSTRIES LTD	CAD	189 069,58	238 633,09	0,02
1 920,00	CANADIAN TIRE CORP LTD -A-	CAD	183 736,46	231 212,42	0,02
6 120,00	GILDAN ACTIVEWEAR INC	CAD	151 512,33	168 137,09	0,02
2 207,00	NUVEI CORP	CAD	179 118,10	76 131,77	0,01
1 279,00	BRP INC	CAD	84 682,74	75 132,75	0,01
Telecommunication			4 428 026,92	3 130 045,48	0,30
34 160,00	SHOPIFY INC -A-	CAD	2 763 938,47	1 018 788,02	0,10
5 281,00	THOMSON REUTERS CORP	CAD	370 175,04	525 484,88	0,05
11 297,00	ROGERS COMMUNICATIONS INC -B-	CAD	468 689,09	516 691,59	0,05
16 630,00	SHAW COMMUNICATIONS INC -B	CAD	312 115,35	467 734,06	0,05
15 967,00	TELUS CORP	CAD	258 403,80	339 449,30	0,03
2 913,00	BCE INC	CAD	119 283,52	136 666,55	0,01
6 139,00	QUEBECOR INC -B-	CAD	135 421,65	125 231,08	0,01
Multi-Utilities			1 988 890,35	2 227 708,05	0,22
15 264,00	FORTIS INC	CAD	550 551,07	688 736,09	0,07
9 119,00	EMERA INC	CAD	344 581,68	407 744,80	0,04
11 567,00	HYDRO ONE LTD	CAD	219 773,74	296 856,28	0,03

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Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
21 897,00	ALGONQUIN POWER & UTILITIES CORP	CAD	294 501,16	280 901,87	0,03
7 441,00	NORTHLAND POWER INC	CAD	212 795,84	211 436,86	0,02
4 275,00	BROOKFIELD RENEWABLE CORP	CAD	178 173,01	145 344,75	0,01
4 734,00	CANADIAN UTILITIES LTD -A-	CAD	123 727,56	134 762,88	0,01
1 818,00	BROOKFIELD RENEWABLE CORP	USD	64 786,29	61 924,52	0,01
Computing and IT			1 954 099,59	2 031 371,01	0,20
658,00	CONSTELLATION SOFTWARE INC	CAD	739 245,90	932 354,21	0,09
7 571,00	CGI INC	CAD	500 525,85	575 665,84	0,06
9 799,00	OPEN TEXT CORP	CAD	371 561,49	353 789,90	0,03
19 178,00	BLACKBERRY LTD	CAD	74 510,47	98 693,08	0,01
3 330,00	LIGHTSPEED COMMERCE INC	CAD	268 255,88	70 867,98	0,01
Basic Goods			1 087 888,03	1 513 178,94	0,15
5 590,00	LOBLAW COS LTD	CAD	272 231,27	481 205,43	0,05
8 443,00	METRO INC	CAD	324 639,74	432 549,57	0,04
2 391,00	GEORGE WESTON LTD	CAD	166 095,96	266 602,78	0,03
8 211,00	SAPUTO INC	CAD	208 023,82	170 907,99	0,02
5 507,00	EMPIRE CO LTD -A-	CAD	116 897,24	161 913,17	0,01
Health			208 416,52	77 338,26	0,01
9 693,00	BAUSCH HEALTH COS INC	CAD	208 416,52	77 338,26	0,01
IRELAND			19 296 501,63	18 397 761,18	1,80
Computing and IT			6 716 394,48	6 319 113,31	0,62
23 382,00	ACCENTURE PLC -A-	USD	6 592 901,83	6 209 778,56	0,61
1 600,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	123 492,65	109 334,75	0,01
Health			4 447 586,31	3 969 478,91	0,39
28 215,00	MEDTRONIC PLC	USD	2 768 008,88	2 422 207,20	0,24
14 501,00	MEDTRONIC PLC	USD	1 348 825,12	1 244 884,87	0,12
851,00	STERIS PLC	USD	180 684,07	167 806,85	0,02
1 764,00	HORIZON THERAPEUTICS PLC	USD	150 068,24	134 579,99	0,01
Raw materials			3 830 610,99	3 889 473,14	0,38
13 815,00	LINDE PLC US TRADED	USD	3 737 795,45	3 799 538,36	0,37
327,00	LINDE PLC	USD	92 815,54	89 934,78	0,01
Industries			2 727 188,42	2 516 161,19	0,24
20 711,00	JOHNSON CONTROLS INTERNATIONAL	USD	1 059 666,89	948 532,01	0,09
4 852,00	EATON CORP PLC US TRADED	USD	583 870,85	584 727,67	0,06
3 658,00	TRANE TECHNOLOGIES PLC US TRADED	USD	516 276,77	454 411,51	0,04
3 672,00	ALLEGION PLC	USD	368 314,38	343 860,38	0,03
1 350,00	EATON CORP PLC	USD	176 811,00	162 692,16	0,02
479,00	JOHNSON CONTROLS INTERNATIONAL PLC	USD	22 248,53	21 937,46	0,00
Finance			1 574 721,43	1 703 534,63	0,17
4 242,00	AON PLC	USD	945 635,90	1 094 249,06	0,11
3 227,00	WILLIS TOWERS WATSON PLC	USD	629 085,53	609 285,57	0,06
NETHERLANDS			3 910 601,43	3 397 871,85	0,33
Raw materials			2 075 933,60	1 787 431,79	0,17
21 366,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	2 075 933,60	1 787 431,79	0,17
Computing and IT			1 309 463,21	1 134 825,87	0,11
7 008,00	NXP SEMICONDUCTORS NV	USD	1 126 682,64	992 294,56	0,10
2 202,00	ELASTIC NV	USD	182 780,57	142 531,31	0,01
Consumer Retail			525 204,62	475 614,19	0,05
2 710,00	FERRARI NV	USD	525 204,62	475 614,19	0,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWITZERLAND			2 495 162,22	2 392 039,14	0,24
Finance			1 029 529,72	1 134 784,47	0,11
6 035,00	CHUBB LTD	USD	1 029 529,72	1 134 784,47	0,11
Industries			1 097 908,54	967 145,07	0,10
6 349,00	GARMIN LTD	USD	686 260,10	596 670,64	0,06
3 423,00	TE CONNECTIVITY LTD	USD	411 648,44	370 474,43	0,04
Consumer Retail			367 723,96	290 109,60	0,03
17 145,00	ON HOLDING AG	USD	367 723,96	290 109,60	0,03
BERMUDA			1 851 686,64	1 662 810,91	0,16
Finance			761 438,77	751 288,94	0,07
23 776,00	INVESCO LTD	USD	433 053,27	366 834,30	0,03
4 806,00	ARCH CAPITAL GROUP LTD	USD	167 302,44	209 120,44	0,02
654,00	EVEREST RE GROUP LTD	USD	161 083,06	175 334,20	0,02
Basic Goods			678 347,89	661 448,49	0,06
7 625,00	BUNGE LTD	USD	678 347,89	661 448,49	0,06
Consumer Retail			342 443,53	193 500,47	0,02
18 192,00	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	342 443,53	193 500,47	0,02
Raw materials			69 456,45	56 573,01	0,01
2 675,00	AXALTA COATING SYSTEMS LTD	USD	69 456,45	56 573,01	0,01
UNITED KINGDOM			1 660 191,02	1 357 631,20	0,13
Computing and IT			1 060 889,06	820 369,25	0,08
2 400,00	ATLASSIAN CORP PLC -A-	USD	620 261,99	430 207,13	0,04
9 874,00	SENSATA TECHNOLOGIES HOLDING NV	USD	440 627,07	390 162,12	0,04
Telecommunication			599 301,96	537 261,95	0,05
20 365,00	LIBERTY GLOBAL PLC -C-	USD	481 644,27	430 305,51	0,04
5 312,00	LIBERTY GLOBAL PLC -A-	USD	117 657,69	106 956,44	0,01
CURACAO			1 077 761,28	1 142 185,71	0,11
Energy			1 077 761,28	1 142 185,71	0,11
33 392,00	SCHLUMBERGER LTD	USD	1 077 761,28	1 142 185,71	0,11
JERSEY			1 245 030,03	1 109 373,47	0,11
Consumer Retail			578 312,47	426 585,24	0,04
5 007,00	APTIV PLC	USD	578 312,47	426 585,24	0,04
Industries			352 855,75	408 384,61	0,04
34 348,00	AMCOR PLC	USD	352 855,75	408 384,61	0,04
Health			231 118,43	203 025,51	0,02
3 054,00	NOVOCURE LTD	USD	231 118,43	203 025,51	0,02
Computing and IT			82 743,38	71 378,11	0,01
5 384,00	CLARIVATE PLC	USD	82 743,38	71 378,11	0,01
CAYMAN ISLANDS			1 473 350,72	827 497,22	0,08
Finance			1 473 350,72	827 497,22	0,08
231 312,00	NU HOLDINGS LTD	USD	1 473 350,72	827 497,22	0,08

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity North America LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ISRAEL			282 362,76	229 904,34	0,02
Industries			282 362,76	229 904,34	0,02
5 089,00	ZIM INTEGRATED SHIPPING SERVICES LTD	USD	282 362,76	229 904,34	0,02
LUXEMBOURG			281 859,35	195 118,31	0,02
Telecommunication			281 859,35	195 118,31	0,02
2 174,00	SPOTIFY TECHNOLOGY SA	USD	281 859,35	195 118,31	0,02
BELIZE			317 989,13	194 427,30	0,02
Finance			317 989,13	194 427,30	0,02
19 850,00	PAGSEGURO DIGITAL LTD	USD	317 989,13	194 427,30	0,02
LIBERIA			131 355,01	62 744,17	0,01
Consumer Retail			131 355,01	62 744,17	0,01
1 879,00	ROYAL CARIBBEAN CRUISES LTD	USD	131 355,01	62 744,17	0,01
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			681 051,34	1,15	0,00
Shares			681 051,34	1,15	0,00
BERMUDA			662 444,18	1,13	0,00
Computing and IT			662 444,18	1,13	0,00
1 133 912,00	APOLLO ENTERPRISE SOLUTIONS LTD	EUR	662 444,18	1,13	0,00
UNITED STATES			18 607,16	0,02	0,00
Telecommunication			18 607,16	0,02	0,00
16 553,00	METROMEDIA FIBER NETWORK INC -A-	USD	18 607,16	0,02	0,00
Total Portfolio			1 044 022 161,10	1 027 032 375,45	100,35

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity North America LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						40 891,49	3 262 279,75
Unrealised profit on future contracts and commitment						40 891,49	3 262 279,75
50	18	Purchase	S&P 500 EMINI	16/09/2022	USD	40 891,49	3 262 279,75

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity North America LTE

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(7 498 281,01)
Unrealised profit on forward foreign exchange contracts					290 188,69
15/07/2022	18 698 401,28	USD	17 746 648,52	EUR	127 399,21
15/07/2022	6 492 430,42	USD	6 136 396,68	EUR	69 802,96
15/07/2022	9 728 034,63	USD	9 258 974,96	EUR	40 181,30
15/07/2022	5 428 583,66	USD	5 164 521,67	EUR	24 732,86
15/07/2022	2 209 521,76	CAD	1 615 171,10	EUR	22 230,14
15/07/2022	1 647 912,53	USD	1 571 236,20	EUR	4 025,06
15/07/2022	1 291 665,57	USD	1 233 199,58	EUR	1 520,53
15/07/2022	1 847 956,42	CAD	1 369 160,87	EUR	296,63
Unrealised loss on forward foreign exchange contracts					(7 788 469,70)
15/07/2022	528 402 253,42	EUR	559 995 424,15	USD	(6 904 738,40)
15/07/2022	17 434 797,30	EUR	18 477 746,87	USD	(228 323,98)
15/07/2022	11 667 478,84	EUR	12 381 353,53	USD	(168 019,86)
15/07/2022	11 513 175,89	EUR	12 186 512,47	USD	(136 071,67)
15/07/2022	39 598 973,18	USD	37 930 050,94	EUR	(76 871,61)
15/07/2022	17 910 104,57	USD	17 182 758,41	EUR	(62 253,87)
15/07/2022	16 994 376,39	USD	16 304 062,39	EUR	(58 914,46)
15/07/2022	5 763 965,57	EUR	6 084 845,53	USD	(52 618,31)
15/07/2022	27 837 089,59	EUR	37 616 537,54	CAD	(39 243,85)
15/07/2022	8 696 681,99	USD	8 339 341,22	EUR	(26 068,51)
15/07/2022	11 449 428,67	USD	10 958 278,62	EUR	(13 619,15)
15/07/2022	4 397 105,47	USD	4 216 269,66	EUR	(13 018,70)
15/07/2022	2 790 683,90	CAD	2 076 788,02	EUR	(8 707,33)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Japan LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	368 542 480,58	
Banks	(Note 3)	2 325 914,34	
Other banks and broker accounts	(Notes 2, 3, 9)	366 360,27	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	767 348,57	
Receivable on investments sold		1 504 244,83	
Receivable on subscriptions		11 177,00	
Other assets	(Note 10)	598 871,54	
Total assets		374 116 397,13	
Liabilities			
Bank overdrafts	(Note 3)	(14 661,28)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(531 091,34)	
Unrealised loss on future contracts	(Notes 2, 9)	(92 445,52)	
Payable on investments purchased		(766 557,94)	
Payable on redemptions		(152 994,77)	
Other liabilities		(97 865,91)	
Total liabilities		(1 655 616,76)	
Total net assets		372 460 780,37	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	109,66	2 364 203,575
Class ZH Units	EUR	143,17	790 715,869

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Japan LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	449 591 118,88
Net income from investments	(Note 2)	4 653 562,39
Other income		95 632,38
Total income		4 749 194,77
Management fee	(Note 6)	(351 812,84)
Depository fee	(Note 8)	(41 424,10)
Subscription tax	(Note 4)	(20 957,00)
Other charges and taxes	(Notes 5, 8)	(194 156,17)
Total expenses		(608 350,11)
Net investment income / (loss)		4 140 844,66
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(5 515 584,89)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(53 612 853,40)
- forward foreign exchange contracts	(Notes 2, 9)	(1 799 776,97)
- foreign currencies	(Note 2)	5 150,02
- future contracts	(Notes 2, 9)	(135 570,22)
Net result of operations for the period		(56 917 790,80)
Subscriptions for the period		235 551 677,16
Redemptions for the period		(255 764 224,87)
Net assets at the end of the period		372 460 780,37

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Japan LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			397 711 447,32	368 542 480,58	98,95
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			397 711 447,32	368 542 480,58	98,95
Shares			397 711 447,32	368 542 480,58	98,95
JAPAN			397 711 447,32	368 542 480,58	98,95
Consumer Retail			120 712 745,71	113 453 563,70	30,46
1 396 760,00	TOYOTA MOTOR CORP	JPY	19 711 860,18	20 652 005,72	5,54
166 091,00	SONY CORP	JPY	13 815 965,36	12 974 617,37	3,48
15 103,00	NINTENDO CO LTD	JPY	6 330 509,06	6 239 854,75	1,68
195 569,00	RECRUIT HOLDINGS CO LTD	JPY	7 899 621,55	5 500 953,21	1,48
224 800,00	HONDA MOTOR CO LTD	JPY	5 639 355,04	5 212 057,40	1,40
156 073,00	MITSUBISHI CORP	JPY	4 421 637,23	4 436 164,89	1,19
169 712,00	ITOCHU CORP	JPY	4 433 546,69	4 381 719,92	1,18
182 781,00	mitsui & co ltd	JPY	3 689 322,75	3 853 687,72	1,03
7 618,00	FAST RETAILING CO LTD	JPY	4 111 736,92	3 812 497,26	1,02
22 508,00	ORIENTAL LAND CO LTD	JPY	3 042 379,16	2 998 328,35	0,80
54 783,00	DENSO CORP	JPY	3 110 645,35	2 780 236,51	0,75
72 295,00	BRIDGESTONE CORP	JPY	2 574 329,16	2 519 617,49	0,68
57 090,00	KAO CORP	JPY	2 611 990,19	2 199 516,80	0,59
53 999,00	SHISEIDO CO LTD	JPY	2 759 668,56	2 070 544,20	0,56
249 266,00	PANASONIC CORP	JPY	2 274 105,03	1 924 388,86	0,52
135 097,00	SUMITOMO CORP	JPY	1 940 435,36	1 766 358,13	0,47
24 813,00	BANDAI NAMCO HOLDINGS INC	JPY	1 679 756,23	1 673 480,29	0,45
50 068,00	UNICHARM CORP	JPY	1 675 523,51	1 600 432,08	0,43
9 602,00	SHIMANO INC	JPY	1 935 882,29	1 549 521,00	0,42
91 835,00	AEON CO LTD	JPY	1 745 574,57	1 522 074,26	0,41
67 318,00	DAIWA HOUSE INDUSTRY CO LTD	JPY	1 673 248,99	1 498 698,33	0,40
158 317,00	MARUBENI CORP	JPY	1 269 464,69	1 364 363,59	0,37
22 916,00	SECOM CO LTD	JPY	1 442 893,98	1 352 569,01	0,36
64 750,00	SUBARU CORP	JPY	1 037 526,12	1 099 380,91	0,30
35 119,00	SUZUKI MOTOR CORP	JPY	1 147 342,97	1 054 339,53	0,28
59 333,00	SEKISUI HOUSE LTD	JPY	1 019 082,23	992 785,16	0,27
122 600,00	MAZDA MOTOR CORP	JPY	943 439,07	958 152,42	0,26
16 133,00	TOYOTA INDUSTRIES CORP	JPY	1 024 364,75	954 147,62	0,26
232 098,00	NISSAN MOTOR CO LTD	JPY	977 341,00	863 159,29	0,23
8 059,00	NITORI HOLDINGS CO LTD	JPY	962 763,59	731 684,16	0,20
22 453,00	TOYOTA TSUSHO CORP	JPY	802 255,94	700 324,40	0,19
40 000,00	YAMAHA MOTOR CO LTD	JPY	838 875,64	700 135,77	0,19
15 744,00	YAMAHA CORP	JPY	666 694,66	620 760,77	0,17
58 703,00	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	641 272,71	619 559,59	0,17
40 254,00	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	617 494,65	613 603,88	0,16
55 200,00	ISUZU MOTORS LTD	JPY	614 230,91	583 365,74	0,16
42 713,00	SEKISUI CHEMICAL CO LTD	JPY	565 169,65	558 461,36	0,15
28 065,00	JAPAN AIRLINES CO LTD	JPY	465 160,45	469 299,20	0,13
25 300,00	USS CO LTD	JPY	381 972,23	418 431,81	0,11
12 100,00	TOHO CO LTD	JPY	429 715,84	417 874,18	0,11
21 800,00	ANA HOLDINGS INC	JPY	419 130,23	383 646,10	0,10
12 717,00	AISIN SEIKI CO LTD	JPY	367 957,15	376 058,24	0,10
22 665,00	TOPPAN PRINTING CO LTD	JPY	374 423,82	361 766,54	0,10
16 400,00	DAI NIPPON PRINTING CO LTD	JPY	339 938,31	337 861,98	0,09
9 300,00	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	353 170,08	323 467,80	0,09
17 547,00	PERSOL HOLDINGS CO LTD	JPY	338 266,51	304 661,17	0,08
28 600,00	NIHON M&A CENTER INC	JPY	513 292,85	290 571,84	0,08
22 000,00	NGK INSULATORS LTD	JPY	294 126,94	283 152,26	0,08
9 800,00	HOSHIZAKI CORP	JPY	283 205,91	279 103,80	0,07
18 900,00	IIDA GROUP HOLDINGS CO LTD	JPY	362 357,62	277 985,02	0,07

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Japan LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
23 400,00	POLA ORBIS HOLDINGS INC	JPY	266 649,64	275 304,59	0,07
3 100,00	KOSE CORP	JPY	302 087,82	269 338,23	0,07
3 500,00	GMO PAYMENT GATEWAY INC	JPY	269 133,26	235 338,28	0,06
27 600,00	SHARP CORP	JPY	237 757,14	203 847,66	0,05
6 600,00	KOITO MANUFACTURING CO LTD	JPY	205 794,65	200 049,86	0,05
6 219,00	LAWSON INC	JPY	236 981,27	197 915,65	0,05
12 300,00	BENESSE HOLDINGS INC	JPY	206 569,77	190 263,87	0,05
7 600,00	ZENSHO HOLDINGS CO LTD	JPY	165 920,66	174 442,52	0,05
7 400,00	KAGOME CO LTD	JPY	175 330,50	172 457,02	0,05
3 800,00	ITO EN LTD	JPY	165 845,08	162 670,32	0,04
11 400,00	NAGASE & CO LTD	JPY	150 178,68	149 613,89	0,04
7 800,00	WELCIA HOLDINGS CO LTD	JPY	156 391,78	149 377,32	0,04
10 200,00	SOJITZ CORP	JPY	143 402,43	137 958,57	0,04
10 700,00	HASEKO CORP	JPY	108 038,71	119 709,56	0,03
16 400,00	JTEKT CORP	JPY	113 314,86	117 778,27	0,03
4 200,00	SOHGO SECURITY SERVICES CO LTD	JPY	105 984,69	111 483,81	0,03
4 100,00	DIGITAL GARAGE INC	JPY	118 068,78	105 942,71	0,03
32 400,00	MITSUBISHI MOTORS CORP	JPY	86 394,20	104 707,76	0,03
1 100,00	SHIMAMURA CO LTD	JPY	90 616,60	92 241,34	0,02
5 200,00	SEGA SAMMY HOLDINGS INC	JPY	85 338,84	79 741,13	0,02
2 000,00	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	64 437,47	77 307,83	0,02
20 200,00	YAMADA DENKI CO LTD	JPY	58 978,86	69 405,25	0,02
6 400,00	LION CORP	JPY	66 881,15	67 411,30	0,02
1 800,00	IWATANI CORP	JPY	67 887,43	66 281,96	0,02
1 400,00	KUSURI NO AOKI HOLDINGS CO LTD	JPY	66 567,85	57 171,18	0,02
4 200,00	PIGEON CORP	JPY	68 348,51	55 032,19	0,01
3 600,00	TOYOTA BOSHOKU CORP	JPY	54 416,02	51 073,86	0,01
5 200,00	J FRONT RETAILING CO LTD	JPY	39 837,22	42 470,02	0,01
4 000,00	RYOHIN KEIKAKU CO LTD	JPY	46 741,16	38 949,63	0,01
4 900,00	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	36 374,11	37 949,84	0,01
1 400,00	MITSUBISHI LOGISTICS CORP	JPY	30 980,91	31 986,29	0,01
2 400,00	TBS HOLDINGS INC	JPY	30 440,47	28 709,51	0,01
600,00	VISIONAL INC	JPY	25 741,28	25 727,03	0,01
700,00	INTERNET INITIATIVE JAPAN INC	JPY	23 185,71	23 385,97	0,01
1 200,00	NGK SPARK PLUG CO LTD	JPY	18 021,59	20 809,75	0,01
900,00	SUSHIRO GLOBAL HOLDINGS LTD	JPY	20 958,43	18 351,10	0,00
1 400,00	YOKOHAMA RUBBER CO LTD	JPY	17 664,03	18 107,49	0,00
1 700,00	K'S HOLDINGS CORP	JPY	15 460,47	15 823,46	0,00
Industries			87 511 001,24	76 911 300,42	20,65
25 750,00	KEYENCE CORP	JPY	11 267 662,33	8 408 705,27	2,26
33 343,00	DAIKIN INDUSTRIES LTD	JPY	5 827 293,61	5 106 050,27	1,37
109 377,00	HITACHI LTD	JPY	4 788 272,70	4 957 904,22	1,33
92 253,00	MURATA MANUFACTURING CO LTD	JPY	6 009 059,51	4 803 950,82	1,29
52 099,00	HOYA CORP	JPY	5 596 266,17	4 249 585,57	1,14
60 910,00	NIDEC CORP	JPY	4 888 216,42	3 593 798,89	0,96
8 002,00	SMC CORP	JPY	3 927 010,12	3 406 902,21	0,91
22 602,00	FANUC CORP	JPY	3 841 769,11	3 380 045,41	0,91
271 201,00	MITSUBISHI ELECTRIC CORP	JPY	2 946 530,81	2 770 638,42	0,74
126 772,00	KOMATSU LTD	JPY	2 787 640,07	2 684 864,22	0,72
17 349,00	CENTRAL JAPAN RAILWAY CO	JPY	2 128 259,55	1 912 267,62	0,51
35 865,00	KYOCERA CORP	JPY	1 836 946,36	1 832 269,12	0,49
118 188,00	KUBOTA CORP	JPY	2 033 135,71	1 686 740,55	0,45
43 149,00	TOSHIBA CORP	JPY	1 530 747,12	1 675 472,89	0,45
33 569,00	EAST JAPAN RAILWAY CO	JPY	1 750 806,16	1 639 811,21	0,44
48 471,00	TDK CORP	JPY	1 527 896,09	1 429 937,83	0,38
20 800,00	NIPPON YUSEN KK	JPY	1 184 325,51	1 357 576,22	0,36
33 295,00	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	980 565,98	1 112 337,01	0,30
32 107,00	YASKAWA ELECTRIC CORP	JPY	1 096 500,16	987 875,73	0,27
43 600,00	mitsui OSK LINES LTD	JPY	1 022 058,63	953 167,55	0,26

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Japan LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
55 564,00	MINEBEA MITSUMI INC	JPY	1 056 779,58	903 704,90	0,24
29 321,00	KINTETSU GROUP HOLDINGS CO LTD	JPY	794 330,01	872 221,21	0,23
23 469,00	WEST JAPAN RAILWAY CO	JPY	865 772,58	824 713,89	0,22
23 700,00	ASAHI GLASS CO LTD	JPY	920 722,65	795 953,83	0,21
69 696,00	TOKYU CORP	JPY	788 211,47	784 161,98	0,21
14 300,00	DAIFUKU CO LTD	JPY	967 645,81	781 301,96	0,21
15 473,00	OMRON CORP	JPY	948 673,39	750 719,90	0,20
21 449,00	TAISEI CORP	JPY	611 593,21	638 050,30	0,17
87 687,00	OBAYASHI CORP	JPY	606 474,79	608 124,63	0,16
11 709,00	NIPPON EXPRESS HOLDINGS INC	JPY	675 168,15	607 586,96	0,16
33 078,00	LIXIL GROUP CORP	JPY	628 009,90	591 553,61	0,16
36 100,00	SG HOLDINGS CO LTD	JPY	635 004,11	581 800,58	0,16
27 430,00	MISUMI GROUP INC	JPY	763 270,55	552 348,26	0,15
2 200,00	DISCO CORP	JPY	517 917,82	498 769,29	0,13
36 600,00	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	542 519,02	470 289,31	0,13
17 912,00	HANKYU HANSHIN HOLDINGS INC	JPY	467 433,19	466 623,88	0,13
29 900,00	YAMATO HOLDINGS CO LTD	JPY	564 758,84	456 827,33	0,12
19 094,00	MAKITA CORP	JPY	560 799,93	454 665,16	0,12
13 800,00	TOTO LTD	JPY	510 801,21	435 289,56	0,12
25 500,00	BROTHER INDUSTRIES LTD	JPY	432 015,38	428 203,01	0,12
10 900,00	HAMAMATSU PHOTONICS KK	JPY	463 769,48	404 443,88	0,11
3 100,00	HIROSE ELECTRIC CO LTD	JPY	389 412,92	393 094,13	0,11
9 700,00	FUJI ELECTRIC CO LTD	JPY	405 971,45	383 821,42	0,10
10 800,00	KURITA WATER INDUSTRIES LTD	JPY	406 588,61	373 358,81	0,10
10 400,00	KEIO CORP	JPY	364 847,70	355 503,37	0,10
30 935,00	KAJIMA CORP	JPY	330 847,03	339 125,06	0,09
11 000,00	KEISEI ELECTRIC RAILWAY CO LTD	JPY	280 687,49	289 657,94	0,08
12 000,00	TOBU RAILWAY CO LTD	JPY	257 400,25	261 494,80	0,07
15 700,00	YOKOGAWA ELECTRIC CORP	JPY	249 204,88	247 720,91	0,07
45 200,00	SHIMIZU CORP	JPY	245 378,11	238 682,65	0,06
23 400,00	SEIBU HOLDINGS INC	JPY	211 407,11	235 269,28	0,06
18 900,00	DMG MORI CO LTD	JPY	226 247,75	223 559,04	0,06
11 600,00	KAWASAKI HEAVY INDUSTRIES LTD	JPY	237 926,91	207 776,42	0,06
7 600,00	IBIDEN CO LTD	JPY	213 017,48	204 675,65	0,06
3 900,00	SHO - BOND HOLDINGS CO LTD	JPY	156 489,43	163 930,62	0,04
7 600,00	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	166 410,79	160 797,47	0,04
22 700,00	AMADA HOLDINGS CO LTD	JPY	171 603,53	159 346,37	0,04
10 200,00	NAGOYA RAILROAD CO LTD	JPY	160 596,67	150 095,48	0,04
4 200,00	FUJI KYUKO CO LTD	JPY	127 524,14	124 199,47	0,03
12 700,00	ALPS ALPINE CO LTD	JPY	131 998,66	123 128,56	0,03
7 000,00	KYOWA EXEO CORP	JPY	114 462,23	104 633,12	0,03
15 100,00	INFRONEER HOLDINGS INC	JPY	109 532,13	102 594,82	0,03
2 400,00	HORIBA LTD	JPY	108 625,30	97 669,79	0,03
1 500,00	SCREEN HOLDINGS CO LTD	JPY	130 635,36	96 846,01	0,03
3 900,00	KATITAS CO LTD	JPY	84 731,16	80 235,39	0,02
1 700,00	JAPAN AIRPORT TERMINAL CO LTD	JPY	66 531,37	64 754,11	0,02
2 300,00	SANKYU INC	JPY	63 867,79	63 155,85	0,02
8 100,00	SEINO HOLDINGS CO LTD	JPY	59 820,71	61 934,98	0,02
2 200,00	HARMONIC DRIVE SYSTEMS INC	JPY	63 106,84	61 261,88	0,02
3 100,00	NIPPON ELECTRIC GLASS CO LTD	JPY	60 476,25	56 683,26	0,02
2 900,00	KAMIGUMI CO LTD	JPY	50 141,34	53 577,57	0,01
900,00	KAWASAKI KISEN KAISHA LTD	JPY	51 776,39	52 277,84	0,01
2 600,00	KYUSHU RAILWAY CO	JPY	50 399,81	51 769,49	0,01
2 100,00	NABTESCO CORP	JPY	49 531,99	46 870,51	0,01
1 700,00	IHI CORP	JPY	33 617,63	43 448,69	0,01
2 000,00	FUJITEC CO LTD	JPY	37 819,55	42 315,12	0,01
1 900,00	SUMITOMO HEAVY INDUSTRIES LTD	JPY	43 605,27	40 065,59	0,01
1 200,00	KINTETSU WORLD EXPRESS INC	JPY	26 785,06	35 232,09	0,01
1 500,00	MARUICHI STEEL TUBE LTD	JPY	31 136,86	30 289,46	0,01

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Eurizon Fund - Equity Japan LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500,00	HITACHI TRANSPORT SYSTEM LTD	JPY	30 516,91	30 134,56	0,01
3 200,00	SANWA HOLDINGS CORP	JPY	29 284,82	29 289,67	0,01
700,00	FUJIMI INC	JPY	30 989,90	28 043,45	0,01
400,00	RINNAI CORP	JPY	33 040,37	26 276,21	0,01
1 100,00	KEIHAN HOLDINGS CO LTD	JPY	24 842,75	26 177,64	0,01
1 300,00	TECHNOPRO HOLDINGS INC	JPY	32 025,34	24 868,76	0,01
1 400,00	FUJI MACHINE MANUFACTURING CO LTD	JPY	22 015,58	19 714,20	0,01
800,00	MABUCHI MOTOR CO LTD	JPY	21 752,78	19 686,04	0,01
1 200,00	JGC HOLDINGS CORP	JPY	9 961,28	14 819,45	0,00
1 600,00	CASIO COMPUTER CO LTD	JPY	13 774,37	14 182,96	0,00
Finance			51 663 707,72	51 480 080,00	13,82
1 575 670,00	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	7 736 301,79	8 091 931,13	2,17
91 150,00	TOKIO MARINE HOLDINGS INC	JPY	4 361 781,66	5 071 889,79	1,36
151 280,00	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	4 516 475,28	4 294 604,67	1,15
295 032,00	MIZUHO FINANCIAL GROUP INC	JPY	3 413 311,94	3 205 207,88	0,86
129 156,00	MITSUI FUDOSAN CO LTD	JPY	2 476 528,03	2 653 057,14	0,71
136 334,00	DAI-ICHI LIFE HOLDINGS INC	JPY	2 380 535,66	2 409 345,33	0,65
167 846,00	MITSUBISHI ESTATE CO LTD	JPY	2 281 996,02	2 326 900,78	0,62
132 119,00	ORIX CORP	JPY	2 161 962,23	2 117 184,41	0,57
267 717,00	JAPAN POST HOLDINGS CO LTD	JPY	1 845 115,31	1 826 693,55	0,49
57 991,00	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	1 727 614,68	1 706 703,32	0,46
52 535,00	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	1 471 464,97	1 537 993,05	0,41
34 291,00	SOMPO HOLDINGS INC	JPY	1 339 829,28	1 444 509,18	0,39
316 963,00	NOMURA HOLDINGS INC	JPY	1 232 332,29	1 106 684,51	0,30
54 366,00	SBI HOLDINGS INC	JPY	1 125 207,77	1 016 279,25	0,27
33 928,00	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	903 381,14	855 906,29	0,23
235 356,00	RESONA HOLDINGS INC	JPY	842 308,99	841 968,07	0,23
59 709,00	JAPAN EXCHANGE GROUP INC	JPY	1 049 891,11	823 139,87	0,22
146,00	NIPPON BUILDING FUND INC	JPY	758 359,36	694 897,43	0,19
57 700,00	T&D HOLDINGS INC	JPY	664 198,56	659 755,46	0,18
27 800,00	NOMURA REAL ESTATE HOLDINGS INC	JPY	618 609,20	650 815,07	0,17
6 687,00	DAITO TRUST CONSTRUCTION CO LTD	JPY	615 601,85	551 327,14	0,15
128 989,00	DAIWA SECURITIES GROUP INC	JPY	609 390,82	550 359,48	0,15
123 202,00	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	553 099,53	543 016,77	0,15
700,00	JAPAN RETAIL FUND INVESTMENT CORP	JPY	534 512,53	520 947,77	0,14
118,00	JAPAN REAL ESTATE INVESTMENT CORP	JPY	564 019,67	518 427,16	0,14
402,00	NOMURA REAL ESTATE MASTER FUND INC	JPY	493 923,07	479 469,09	0,13
202,00	NIPPON PROLOGIS REIT INC	JPY	530 168,68	475 027,76	0,13
404,00	GLP J-REIT	JPY	529 057,04	471 329,94	0,13
12 200,00	OPEN HOUSE CO LTD	JPY	566 891,23	463 846,99	0,12
212,00	DAIWA HOUSE REIT INVESTMENT CORP	JPY	495 524,95	458 988,85	0,12
53 857,00	JAPAN POST BANK CO LTD	JPY	396 253,89	400 051,38	0,11
53 400,00	HULIC CO LTD	JPY	459 617,24	394 776,88	0,11
25 200,00	JAPAN POST INSURANCE CO LTD	JPY	389 491,02	385 195,78	0,10
73 000,00	CHIBA BANK LTD	JPY	395 346,22	380 857,24	0,10
102 907,00	CONCORDIA FINANCIAL GROUP LTD	JPY	344 003,30	340 536,70	0,09
41 981,00	SHIZUOKA BANK LTD	JPY	264 487,71	240 897,08	0,06
60,00	MITSUI FUDOSAN LOGISTICS PARK INC	JPY	247 715,18	216 715,40	0,06
81 300,00	MEBUKI FINANCIAL GROUP INC	JPY	144 508,81	152 835,05	0,04
60 500,00	ACOM CO LTD	JPY	137 811,14	135 031,72	0,04
113,00	MORI HILLS REIT INVESTMENT CORP	JPY	122 902,46	121 171,23	0,03
86,00	LASALLE LOGIPOINT REIT	JPY	113 480,55	100 817,02	0,03
16 500,00	TOKYU FUDOSAN HOLDINGS CORP	JPY	79 910,54	82 947,50	0,02
3 800,00	RELO GROUP INC	JPY	56 256,65	58 513,16	0,02
77,00	SEKISUI HOUSE REIT INC	JPY	43 705,69	43 588,10	0,01
1 300,00	ZENKOKU HOSHO CO LTD	JPY	40 414,38	38 900,34	0,01
800,00	MONEY FORWARD INC	JPY	28 408,30	19 038,29	0,00

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			32 469 350,22	31 007 871,96	8,33
188 893,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	5 283 712,79	5 077 769,01	1,36
207 618,00	DAIICHI SANKYO CO LTD	JPY	4 591 090,04	5 024 185,76	1,35
259 125,00	ASTELLAS PHARMA INC	JPY	3 686 518,98	3 858 698,44	1,04
147 987,00	OLYMPUS CORP	JPY	2 690 959,85	2 840 862,54	0,76
111 619,00	CHUGAI PHARMACEUTICAL CO LTD	JPY	3 428 643,53	2 727 022,71	0,73
76 027,00	TERUMO CORP	JPY	2 445 419,16	2 188 264,90	0,59
30 371,00	SHIONOGI & CO LTD	JPY	1 585 637,73	1 465 843,83	0,39
38 965,00	OTSUKA HOLDINGS CO LTD	JPY	1 301 610,03	1 321 790,51	0,35
52 418,00	ONO PHARMACEUTICAL CO LTD	JPY	1 154 067,76	1 285 080,60	0,35
19 367,00	SYSMEX CORP	JPY	1 513 862,40	1 113 506,82	0,30
27 264,00	EISAI CO LTD	JPY	1 393 688,18	1 098 970,96	0,30
28 200,00	SHIMADZU CORP	JPY	951 073,17	851 780,22	0,23
23 400,00	KYOWA KIRIN CO LTD	JPY	520 814,25	502 500,91	0,13
5 000,00	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	340 465,15	294 304,86	0,08
17 100,00	ASAHI INTECC CO LTD	JPY	285 188,96	246 573,96	0,07
26 500,00	PHC HOLDINGS CORP	JPY	317 752,68	238 636,88	0,06
4 100,00	NIPPON SHINYAKU CO LTD	JPY	249 590,62	238 154,59	0,06
15 000,00	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	117 356,26	115 222,47	0,03
7 200,00	TAKARA BIO INC	JPY	123 093,20	97 534,60	0,03
7 131,00	MEDIPAL HOLDINGS CORP	JPY	109 244,47	96 097,82	0,03
9 675,00	SANTEN PHARMACEUTICAL CO LTD	JPY	97 880,13	72 479,26	0,02
4 400,00	ALFRESA HOLDINGS CORP	JPY	54 656,85	56 537,51	0,02
2 100,00	AMVIS HOLDINGS INC	JPY	67 592,62	55 889,76	0,01
2 700,00	SHIP HEALTHCARE HOLDINGS INC	JPY	43 529,55	45 871,43	0,01
2 200,00	JCR PHARMACEUTICALS CO LTD	JPY	38 166,57	35 858,72	0,01
1 200,00	SUZUKEN CO LTD	JPY	34 946,70	32 401,70	0,01
2 600,00	PEPTIDREAM INC	JPY	42 788,59	26 031,19	0,01
Computing and IT			33 423 741,54	29 908 355,68	8,03
21 934,00	TOKYO ELECTRON LTD	JPY	8 387 217,68	6 841 364,31	1,84
27 127,00	FUJITSU LTD	JPY	3 523 880,31	3 240 237,05	0,87
131 882,00	CANON INC	JPY	2 745 858,77	2 864 585,87	0,77
38 152,00	FUJIFILM HOLDINGS CORP	JPY	2 074 704,50	1 955 016,89	0,52
136 900,00	RENESAS ELECTRONICS CORP	JPY	1 371 384,51	1 188 468,51	0,32
76 764,00	NTT DATA CORP	JPY	1 236 644,61	1 013 938,43	0,27
50 861,00	NEXON CO LTD	JPY	985 283,40	994 805,75	0,27
7 102,00	OBIC CO LTD	JPY	1 035 102,04	959 570,30	0,26
18 588,00	ADVANTEST CORP	JPY	1 213 878,35	950 146,20	0,25
23 486,00	NEC CORP	JPY	935 608,87	871 446,69	0,23
33 906,00	NOMURA RESEARCH INSTITUTE LTD	JPY	950 978,80	861 796,87	0,23
6 800,00	LASERTEC CORP	JPY	1 019 483,50	773 219,13	0,21
10 718,00	ROHM CO LTD	JPY	796 567,53	713 881,36	0,19
56 400,00	SUMCO CORP	JPY	887 679,23	698 499,49	0,19
76 592,00	RICOH CO LTD	JPY	633 738,86	572 163,23	0,15
20 900,00	TIS INC	JPY	495 618,82	523 126,89	0,14
9 700,00	KONAMI HOLDINGS CORP	JPY	522 341,25	512 900,15	0,14
20 200,00	CAPCOM CO LTD	JPY	493 274,13	468 627,68	0,13
10 600,00	SQUARE ENIX HOLDINGS CO LTD	JPY	442 256,92	448 540,32	0,12
13 100,00	OTSUKA CORP	JPY	378 599,02	371 243,05	0,10
98 400,00	KONICA MINOLTA INC	JPY	350 422,72	313 844,45	0,08
22 500,00	SEIKO EPSON CORP	JPY	318 495,14	304 161,96	0,08
5 400,00	ORACLE CORP JAPAN	JPY	361 098,43	298 839,13	0,08
18 000,00	SCSK CORP	JPY	283 210,00	290 981,61	0,08
12 000,00	ITOCHU TECHNO-SOLUTIONS CORP	JPY	267 072,02	280 927,37	0,07
9 700,00	NS SOLUTIONS CORP	JPY	278 596,18	247 230,16	0,07
9 000,00	AZBIL CORP	JPY	230 424,80	225 903,62	0,06
6 860,00	KOEI TECMO HOLDINGS CO LTD	JPY	228 953,87	211 553,09	0,06
8 400,00	GUNGHO ONLINE ENTERTAINMENT INC	JPY	146 779,82	141 646,54	0,04

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Eurizon Fund - Equity Japan LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
12 200,00	ANRITSU CORP	JPY	132 898,11	126 097,66	0,03
4 800,00	NET ONE SYSTEMS CO LTD	JPY	95 666,76	101 387,32	0,03
2 400,00	JMDC INC	JPY	92 514,42	99 866,51	0,03
300,00	BAYCURRENT CONSULTING INC	JPY	92 745,04	76 251,71	0,02
1 700,00	JEOL LTD	JPY	75 443,34	62 599,63	0,02
4 400,00	NEC NETWORKS & SYSTEM INTEGRATION CORP	JPY	57 981,41	56 816,33	0,01
2 000,00	FUJITSU GENERAL LTD	JPY	36 632,16	37 865,35	0,01
1 200,00	DEXERIALS CORP	JPY	37 005,77	30 542,93	0,01
500,00	RORZE CORP	JPY	38 789,10	29 817,73	0,01
900,00	OBIC BUSINESS CONSULTANTS CO LTD	JPY	29 730,18	29 560,74	0,01
1 200,00	FREEE KK	JPY	35 177,73	27 712,53	0,01
900,00	INFORMATION SERVICES INTERNATIONAL-DENTSU LTD	JPY	25 708,39	25 441,88	0,01
200,00	SHIFT INC	JPY	31 876,77	24 868,06	0,01
1 100,00	NIHON UNISYS LTD	JPY	26 641,17	20 911,13	0,00
1 500,00	DENA CO LTD	JPY	19 777,11	19 950,07	0,00
Telecommunication			29 890 121,10	26 448 505,90	7,10
204 789,00	KDDI CORP	JPY	5 721 540,97	6 184 204,24	1,66
147 822,00	SOFTBANK GROUP CORP	JPY	7 165 514,55	5 448 499,46	1,46
173 800,00	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	4 367 910,02	4 767 490,90	1,28
333 316,00	SOFTBANK GROUP CORP	JPY	3 706 820,99	3 535 464,25	0,95
50 653,00	M3 INC	JPY	2 176 214,24	1 390 170,79	0,37
338 625,00	YAHOO JAPAN CORP	JPY	1 508 021,84	945 091,41	0,25
14 611,00	TREND MICRO INC	JPY	729 674,76	681 018,77	0,18
22 400,00	DENTSU INC	JPY	702 309,53	642 682,96	0,17
127 827,00	RAKUTEN INC	JPY	927 275,76	550 801,57	0,15
50 200,00	CYBERAGENT INC	JPY	605 942,02	477 507,52	0,13
22 800,00	MONOTARO CO LTD	JPY	377 931,24	323 628,33	0,09
39 700,00	FUJI MEDIA HOLDINGS INC	JPY	327 710,27	321 167,57	0,09
17 300,00	ZOZO INC	JPY	402 819,38	297 814,69	0,08
17 798,00	KAKAKU.COM INC	JPY	397 102,64	280 448,06	0,07
2 500,00	HIKARI TSUSHIN INC	JPY	329 418,65	244 843,34	0,07
21 067,00	HAKUHODO DY HOLDINGS INC	JPY	247 362,77	184 668,66	0,05
2 300,00	DAISEKI CO LTD	JPY	77 685,34	68 661,75	0,02
2 200,00	DIP CORP	JPY	63 010,18	58 163,93	0,02
1 900,00	GMO INTERNET INC	JPY	35 318,24	31 116,05	0,01
800,00	SMS CO LTD	JPY	20 537,71	15 061,65	0,00
Raw materials			19 797 579,54	16 858 874,33	4,53
61 510,00	SHIN-ETSU CHEMICAL CO LTD	JPY	8 364 154,79	6 626 104,95	1,78
92 645,00	NIPPON STEEL CORP	JPY	1 371 753,49	1 238 705,61	0,33
16 308,00	NITTO DENKO CORP	JPY	1 040 887,79	1 008 129,61	0,27
29 200,00	SUMITOMO METAL MINING CO LTD	JPY	1 229 653,42	873 761,56	0,23
112 101,00	ASAHI KASEI CORP	JPY	911 204,95	817 693,22	0,22
167 500,00	SUMITOMO CHEMICAL CO LTD	JPY	666 371,48	626 225,12	0,17
116 260,00	TORAY INDUSTRIES INC	JPY	597 013,20	623 089,24	0,17
85 095,00	NIPPON PAINT HOLDINGS CO LTD	JPY	750 038,45	605 726,19	0,16
116 680,00	mitsubishi chemical holdings corp	JPY	712 398,94	605 459,45	0,16
12 600,00	NISSAN CHEMICAL CORP	JPY	616 172,81	554 461,91	0,15
50 718,00	JFE HOLDINGS INC	JPY	585 490,65	510 645,27	0,14
17 500,00	MITSUI CHEMICALS INC	JPY	378 184,52	356 087,76	0,10
80 000,00	OJI HOLDINGS CORP	JPY	353 687,02	331 198,58	0,09
22 900,00	HITACHI METALS LTD	JPY	345 238,37	331 013,41	0,09
11 500,00	JSR CORP	JPY	292 400,41	285 011,02	0,08
22 400,00	TOSOH CORP	JPY	280 672,20	265 747,43	0,07
18 300,00	MITSUBISHI MATERIALS CORP	JPY	278 837,79	250 219,68	0,07
54 900,00	KOBE STEEL LTD	JPY	232 669,76	238 494,66	0,06
14 600,00	TAIYO NIPPON SAN SO CORP	JPY	249 662,24	222 346,62	0,06
9 000,00	DAIO PAPER CORP	JPY	96 986,92	89 664,41	0,02
5 100,00	DIC CORP	JPY	96 916,82	86 358,76	0,02

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Eurizon Fund - Equity Japan LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 500,00	DOWA HOLDINGS CO LTD	JPY	94 889,64	79 296,85	0,02
7 300,00	DAICEL CORP	JPY	44 033,58	43 122,70	0,01
1 700,00	KANEKA CORP	JPY	40 592,85	39 977,58	0,01
2 500,00	SUMITOMO FORESTRY CO LTD	JPY	40 057,84	33 848,58	0,01
2 800,00	TOKYO STEEL MANUFACTURING CO LTD	JPY	28 601,95	29 492,44	0,01
1 300,00	JAPAN STEEL WORKS LTD	JPY	34 389,40	26 983,11	0,01
800,00	YAMATO KOGYO CO LTD	JPY	26 126,75	25 290,50	0,01
500,00	NIPPON SHOKUBAI CO LTD	JPY	19 145,07	18 482,06	0,01
1 000,00	SHOWA DENKO KK	JPY	19 346,44	16 236,05	0,00
Basic Goods			15 134 031,61	14 730 547,76	3,96
94 150,00	SEVEN & I HOLDINGS CO LTD	JPY	3 635 051,33	3 491 441,71	0,94
170 053,00	JAPAN TOBACCO INC	JPY	2 901 995,49	2 808 881,76	0,75
111 827,00	KIRIN HOLDINGS CO LTD	JPY	1 604 470,06	1 682 960,61	0,45
45 391,00	ASAHI GROUP HOLDINGS LTD	JPY	1 559 202,88	1 420 570,10	0,38
16 169,00	YAKULT HONSHA CO LTD	JPY	776 017,18	891 386,55	0,24
36 809,00	AJINOMOTO CO INC	JPY	852 319,48	855 242,18	0,23
14 821,00	KIKKOMAN CORP	JPY	879 961,11	751 330,74	0,20
20 500,00	SUNTORY BEVERAGE & FOOD LTD	JPY	708 316,97	740 444,27	0,20
15 456,00	MEIJI HOLDINGS CO LTD	JPY	794 319,81	724 757,12	0,19
14 400,00	KOBE BUSSAN CO LTD	JPY	374 779,56	337 112,84	0,09
4 800,00	NISSIN FOODS HOLDINGS CO LTD	JPY	312 966,78	316 666,40	0,08
14 600,00	YAMAZAKI BAKING CO LTD	JPY	176 907,40	170 332,11	0,05
12 500,00	NISSHIN SEIFUN GROUP INC	JPY	139 076,36	139 759,60	0,04
5 000,00	EZAKI GLICO CO LTD	JPY	138 403,19	138 175,43	0,04
6 000,00	KOKUYO CO LTD	JPY	72 059,78	72 576,42	0,02
1 500,00	YAOKO CO LTD	JPY	76 784,63	64 317,58	0,02
1 700,00	MORINAGA MILK INDUSTRY CO LTD	JPY	68 512,96	58 170,98	0,02
1 800,00	CREATE SD HOLDINGS CO LTD	JPY	37 045,42	37 906,18	0,01
2 500,00	COCA-COLA BOTTLERS JAPAN HOLDINGS INC	JPY	25 841,22	28 515,18	0,01
Multi-Utilities			4 051 711,24	4 373 261,17	1,17
52 535,00	TOKYO GAS CO LTD	JPY	904 126,40	1 038 274,77	0,28
53 800,00	OSAKA GAS CO LTD	JPY	907 418,63	983 349,99	0,26
69 514,00	CHUBU ELECTRIC POWER CO INC	JPY	650 914,44	668 565,76	0,18
65 301,00	KANSAI ELECTRIC POWER CO INC	JPY	593 671,73	617 931,38	0,17
134 600,00	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	461 398,26	537 340,12	0,14
35 400,00	KYUSHU ELECTRIC POWER CO INC	JPY	214 166,25	217 340,62	0,06
4 300,00	TOSHIBA TEC CORP	JPY	130 195,72	131 395,15	0,03
4 400,00	TOHO GAS CO LTD	JPY	92 280,28	101 457,73	0,03
1 800,00	WEST HOLDINGS CORP	JPY	65 181,55	46 257,96	0,01
5 100,00	CHUGOKU ELECTRIC POWER CO INC	JPY	32 357,98	31 347,69	0,01
Energy			3 057 457,40	3 370 119,66	0,90
139 824,00	INPEX CORP	JPY	1 124 184,91	1 447 172,19	0,39
353 427,00	JXTG HOLDINGS INC	JPY	1 258 279,64	1 278 293,09	0,34
28 000,00	IDEMITSU KOSAN CO LTD	JPY	674 992,85	644 654,38	0,17
Total Portfolio			397 711 447,32	368 542 480,58	98,95

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Japan LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(92 445,52)	3 687 541,33
Unrealised loss on future contracts and commitment						(92 445,52)	3 687 541,33
10 000	28	Purchase	TOPIX INDEX	08/09/2022	JPY	(92 445,52)	3 687 541,33

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Japan LTE

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					236 257,23
Unrealised profit on forward foreign exchange contracts					767 348,57
15/07/2022	157 082 357,15	EUR	22 268 136 324,00	JPY	310 462,62
15/07/2022	4 645 896 993,00	JPY	32 426 046,90	EUR	281 947,28
15/07/2022	6 370 553,62	EUR	891 732 258,00	JPY	92 589,74
15/07/2022	394 877 835,00	JPY	2 744 459,93	EUR	35 554,77
25/07/2022	414 682 000,00	JPY	2 894 233,22	EUR	25 041,98
25/07/2022	280 000 000,00	JPY	1 953 618,07	EUR	17 523,81
25/07/2022	971 000,00	USD	131 175 956,00	JPY	4 118,76
25/07/2022	138 076 000,00	JPY	971 916,77	EUR	109,61
Unrealised loss on forward foreign exchange contracts					(531 091,34)
15/07/2022	1 743 687 083,00	JPY	12 438 737,38	EUR	(162 850,28)
15/07/2022	1 078 584 271,00	JPY	7 697 778,71	EUR	(104 341,29)
15/07/2022	576 045 155,00	JPY	4 128 568,71	EUR	(73 101,79)
15/07/2022	2 991 189,41	EUR	430 522 490,00	JPY	(39 770,41)
15/07/2022	9 125 570,05	EUR	1 301 469 636,00	JPY	(37 022,52)
15/07/2022	533 561 666,00	JPY	3 790 738,92	EUR	(34 363,80)
15/07/2022	2 432 373,59	EUR	349 893 535,00	JPY	(30 943,12)
25/07/2022	1 600 848,68	EUR	229 454 000,00	JPY	(14 459,85)
15/07/2022	2 795 913,26	EUR	398 819 971,00	JPY	(11 854,82)
15/07/2022	389 416 253,00	JPY	2 752 140,02	EUR	(10 575,89)
25/07/2022	266 000 000,00	JPY	1 968 773,48	USD	(8 131,73)
25/07/2022	231 553,28	EUR	33 274 000,00	JPY	(2 688,77)
15/07/2022	705 026,01	EUR	100 283 252,00	JPY	(987,07)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Pacific Ex-Japan LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	264 470 258,91	
Banks	(Note 3)	3 335,31	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 112 795,66	
Receivable on investments sold		1 843 858,88	
Receivable on subscriptions		136 887,00	
Other assets	(Note 10)	918 247,31	
Total assets		268 485 383,07	
Liabilities			
Bank overdrafts	(Note 3)	(816 797,57)	
Amounts due to brokers	(Notes 2, 9)	(89,79)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(415 446,53)	
Unrealised loss on future contracts	(Notes 2, 9)	(24 724,23)	
Payable on investments purchased		(20 408,13)	
Payable on redemptions		(191 222,06)	
Other liabilities		(73 325,55)	
Total liabilities		(1 542 013,86)	
Total net assets		266 943 369,21	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	350,66	551 348,447
Class ZH Units	EUR	233,03	315 877,991

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Pacific Ex-Japan LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	290 311 330,40
Net income from investments	(Note 2)	5 886 880,06
Other income		23 301,67
Total income		5 910 181,73
Management fee	(Note 6)	(284 649,45)
Depository fee	(Note 8)	(26 746,85)
Subscription tax	(Note 4)	(14 195,73)
Other charges and taxes	(Notes 5, 8)	(114 338,75)
Total expenses		(439 930,78)
Net investment income / (loss)		5 470 250,95
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(2 044 037,02)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(17 403 881,50)
- forward foreign exchange contracts	(Notes 2, 9)	1 090 775,17
- foreign currencies	(Note 2)	(4 557,75)
- future contracts	(Notes 2, 9)	(24 724,23)
Net result of operations for the period		(12 916 174,38)
Subscriptions for the period		45 201 322,24
Redemptions for the period		(55 653 109,05)
Net assets at the end of the period		266 943 369,21

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Pacific Ex-Japan LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			262 178 356,55	264 470 258,91	99,07
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			262 178 290,82	264 470 257,47	99,07
Shares			257 849 172,61	261 097 388,35	97,81
AUSTRALIA			150 997 530,93	157 225 953,62	58,90
Finance			61 469 858,05	62 121 401,45	23,27
270 416,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	14 701 671,29	16 075 666,89	6,02
512 377,00	NATIONAL AUSTRALIA BANK LTD	AUD	8 225 158,47	9 230 940,17	3,46
554 673,00	WESTPAC BANKING CORP	AUD	8 285 413,99	7 114 361,26	2,67
444 152,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	7 179 097,39	6 435 916,43	2,41
57 738,00	MACQUARIE GROUP LTD	AUD	5 360 497,54	6 247 673,36	2,34
266 225,00	GOODMAN GROUP	AUD	3 091 767,74	3 123 977,97	1,17
235 123,00	QBE INSURANCE GROUP LTD	AUD	1 642 563,06	1 879 038,46	0,70
30 757,00	ASX LTD	AUD	1 500 595,36	1 653 040,37	0,62
200 585,00	SUNCORP GROUP LTD	AUD	1 463 788,82	1 448 655,33	0,54
824 570,00	SCENTRE GROUP	AUD	1 571 548,89	1 404 725,84	0,53
391 620,00	INSURANCE AUSTRALIA GROUP LTD	AUD	1 387 627,60	1 123 092,76	0,42
170 870,00	DEXUS	AUD	1 145 158,32	998 028,77	0,37
437 515,00	MEDIBANK PRIVATE LTD	AUD	896 500,94	935 277,71	0,35
379 241,00	STOCKLAND	AUD	1 016 217,87	900 506,31	0,34
304 318,00	GPT GROUP	AUD	949 673,50	844 703,65	0,32
626 352,00	MIRVAC GROUP	AUD	1 047 257,01	813 672,89	0,30
614 718,00	VICINITY CENTRES	AUD	694 846,90	741 952,80	0,28
8 396,00	REA GROUP LTD	AUD	653 298,64	617 582,57	0,23
34 397,00	WASHINGTON H SOUL PATTINSON & CO LTD	AUD	657 174,72	532 587,91	0,20
Raw materials			33 399 095,14	34 776 184,18	13,03
802 284,00	BHP GROUP LTD	AUD	19 586 693,00	21 767 891,35	8,15
58 789,00	RIO TINTO LTD	AUD	3 992 569,44	3 971 282,61	1,49
268 125,00	FORTESCUE METALS GROUP LTD	AUD	2 855 094,77	3 091 601,45	1,16
140 869,00	NEWCREST MINING LTD	AUD	2 360 089,50	1 935 611,30	0,73
735 734,00	SOUTH32 LTD	AUD	1 449 606,44	1 906 695,43	0,71
185 099,00	NORTHERN STAR RESOURCES LTD	AUD	1 330 931,73	832 768,81	0,31
77 878,00	BLUESCOPE STEEL LTD	AUD	949 618,31	814 472,06	0,31
291 200,00	EVOLUTION MINING LTD	AUD	874 491,95	455 861,17	0,17
Health			16 952 659,21	17 848 438,51	6,69
76 334,00	CSL LTD	AUD	12 767 736,91	13 509 256,12	5,06
72 402,00	SONIC HEALTHCARE LTD	AUD	1 542 479,16	1 572 028,32	0,59
29 090,00	RAMSAY HEALTH CARE LTD	AUD	1 235 686,19	1 401 381,35	0,53
10 450,00	COCHLEAR LTD	AUD	1 406 756,95	1 365 772,72	0,51
Consumer Retail			15 239 038,92	15 122 879,74	5,67
179 643,00	WESFARMERS LTD	AUD	5 557 888,14	4 952 132,28	1,86
486 339,00	TRANSURBAN GROUP	AUD	4 112 356,61	4 600 046,91	1,72
95 368,00	ARISTOCRAT LEISURE LTD	AUD	2 117 840,33	2 156 616,01	0,81
227 918,00	BRAMBLES LTD	AUD	1 588 941,87	1 605 581,57	0,60
353 599,00	LOTTERY CORP LTD	AUD	862 986,58	1 051 268,71	0,40
146 818,00	QANTAS AIRWAYS LTD	AUD	504 420,50	431 669,24	0,16
35 919,00	REECE LTD	AUD	494 604,89	325 565,02	0,12
Energy			9 003 913,26	10 979 374,44	4,11
298 522,00	WOODSIDE ENERGY GROUP LTD	AUD	4 870 414,55	6 251 923,84	2,34
509 281,00	SANTOS LTD	AUD	2 158 228,29	2 485 568,04	0,93
187 445,00	APA GROUP	AUD	1 242 432,02	1 389 511,21	0,52
37 858,00	AMPOL LTD	AUD	732 838,40	852 371,35	0,32

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Pacific Ex-Japan LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			7 978 122,31	8 890 957,27	3,33
191 955,00	WOOLWORTHS GROUP LTD	AUD	4 093 407,52	4 494 834,48	1,68
211 485,00	COLES GROUP LTD	AUD	2 187 020,69	2 477 466,36	0,93
213 394,00	ENDEAVOUR GROUP LTD	AUD	814 653,79	1 062 532,84	0,40
114 677,00	TREASURY WINE ESTATES LTD	AUD	883 040,31	856 123,59	0,32
Telecommunication			2 322 991,41	2 392 056,09	0,90
653 242,00	TELSTRA CORP LTD	AUD	1 489 780,40	1 654 242,24	0,62
53 415,00	SEEK LTD	AUD	833 211,01	737 813,85	0,28
Industries			2 258 306,74	2 060 316,81	0,77
292 424,00	AURIZON HOLDINGS LTD	AUD	735 974,91	730 904,92	0,27
64 949,00	ORICA LTD	AUD	646 865,55	673 702,93	0,25
109 428,00	LENDLEASE GROUP	AUD	875 466,28	655 708,96	0,25
Computing and IT			1 359 573,46	1 979 811,58	0,74
86 321,00	COMPUTERSHARE LTD	AUD	881 314,56	1 399 012,01	0,52
23 329,00	WISETECH GLOBAL LTD	AUD	478 258,90	580 799,57	0,22
Multi-Utilities			1 013 972,43	1 054 533,55	0,39
279 796,00	ORIGIN ENERGY LTD	AUD	1 013 972,43	1 054 533,55	0,39
HONG KONG			51 893 913,95	54 001 570,17	20,23
Finance			38 543 094,83	41 793 247,70	15,66
1 917 234,00	AIA GROUP LTD	HKD	17 434 621,97	19 876 748,11	7,45
190 887,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	7 955 959,62	8 981 720,81	3,36
230 662,00	SUN HUNG KAI PROPERTIES LTD	HKD	2 825 919,27	2 606 463,70	0,98
334 055,00	LINK REIT	HKD	2 743 983,23	2 606 116,61	0,98
587 911,00	BOC HONG KONG HOLDINGS LTD	HKD	1 752 518,91	2 221 616,92	0,83
121 517,00	HANG SENG BANK LTD	HKD	2 064 207,53	2 051 552,84	0,77
230 900,00	HENDERSON LAND DEVELOPMENT CO LTD	HKD	921 849,87	827 498,39	0,31
240 580,00	NEW WORLD DEVELOPMENT CO LTD	HKD	1 020 922,37	825 531,81	0,31
545 700,00	SINO LAND CO LTD	HKD	693 555,12	770 297,36	0,29
322 142,00	HANG LUNG PROPERTIES LTD	HKD	639 966,89	584 313,84	0,22
185 881,00	SWIRE PROPERTIES LTD	HKD	489 590,05	441 387,31	0,16
Multi-Utilities			6 306 790,66	5 598 768,31	2,10
260 587,00	CLP HOLDINGS LTD	HKD	2 315 884,39	2 067 900,45	0,77
1 779 470,00	HONG KONG & CHINA GAS CO LTD	HKD	2 394 492,34	1 832 919,00	0,69
220 804,00	POWER ASSETS HOLDINGS LTD	HKD	1 225 817,53	1 328 281,08	0,50
421 195,00	HK ELECTRIC INVESTMENTS & HK ELECTRIC INVESTMENTS LTD -S-	HKD	370 596,40	369 667,78	0,14
Industries			4 275 932,83	3 860 434,01	1,44
218 466,00	TECHTRONIC INDUSTRIES CO LTD	HKD	2 582 285,29	2 179 708,59	0,81
246 009,00	MTR CORP LTD	HKD	1 213 805,22	1 229 506,27	0,46
79 179,00	SWIRE PACIFIC LTD -A-	HKD	479 842,32	451 219,15	0,17
Consumer Retail			2 020 288,26	1 975 532,62	0,74
346 292,00	GALAXY ENTERTAINMENT GROUP LTD	HKD	2 020 288,26	1 975 532,62	0,74
Telecommunication			747 807,37	773 587,53	0,29
602 106,00	HKT TRUST & HKT LTD -S-	HKD	747 807,37	773 587,53	0,29
SINGAPORE			23 421 093,58	26 058 989,05	9,76
Finance			16 888 305,01	19 122 002,41	7,16
286 982,00	DBS GROUP HOLDINGS LTD	SGD	4 952 614,61	5 854 229,00	2,19
536 444,00	OVERSEA-CHINESE BANKING CORP LTD	SGD	3 769 563,92	4 199 516,27	1,57
186 867,00	UNITED OVERSEAS BANK LTD	SGD	3 010 964,22	3 371 421,66	1,26
839 926,00	CAPITALAND MALL TRUST	SGD	1 166 054,87	1 252 713,94	0,47
413 300,00	CAPITALAND INVESTMENT LTD	SGD	669 861,11	1 085 125,38	0,41

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Pacific Ex-Japan LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
533 495,00	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	1 016 596,47	1 045 024,24	0,39
136 300,00	SINGAPORE EXCHANGE LTD	SGD	867 720,15	886 213,06	0,33
520 061,00	MAPLETREE LOGISTICS TRUST	SGD	622 305,55	600 502,36	0,23
360 500,00	MAPLETREE COMMERCIAL TRUST	SGD	469 586,85	453 427,14	0,17
73 900,00	UOL GROUP LTD	SGD	343 037,26	373 829,36	0,14
Telecommunication			2 237 684,15	2 272 553,06	0,85
1 306 900,00	SINGAPORE TELECOMMUNICATIONS LTD	SGD	2 237 684,15	2 272 553,06	0,85
Industries			2 009 223,88	2 231 239,51	0,84
231 472,00	KEPPEL CORP LTD	SGD	839 944,84	1 032 510,11	0,39
248 131,00	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	664 578,87	695 812,68	0,26
44 000,00	VENTURE CORP LTD	SGD	504 700,17	502 916,72	0,19
Consumer Retail			1 453 163,30	1 585 768,83	0,59
212 895,00	SINGAPORE AIRLINES LTD	SGD	620 416,45	746 254,20	0,28
960 700,00	GENTING SINGAPORE LTD	SGD	510 698,06	475 413,42	0,18
65 000,00	CITY DEVELOPMENTS LTD	SGD	322 048,79	364 101,21	0,13
Basic Goods			832 717,24	847 425,24	0,32
305 189,00	WILMAR INTERNATIONAL LTD	SGD	832 717,24	847 425,24	0,32
CAYMAN ISLANDS			20 855 417,27	14 366 185,36	5,38
Finance			7 548 145,37	7 416 192,92	2,78
424 948,00	CK HUTCHISON HOLDINGS LTD	HKD	2 856 305,90	2 748 002,17	1,03
318 539,00	CK ASSET HOLDINGS LTD	HKD	1 807 812,65	2 155 020,92	0,81
266 554,00	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	1 149 671,50	1 215 213,82	0,45
319 600,00	ESR CAYMAN LTD	HKD	844 595,40	825 921,03	0,31
9 452,00	FUTU HOLDINGS LTD ADR	USD	889 759,92	472 034,98	0,18
Consumer Retail			10 891 837,83	4 526 116,19	1,69
57 010,00	SEA LTD	USD	9 606 738,58	3 645 979,25	1,36
385 699,00	SANDS CHINA LTD	HKD	1 285 099,25	880 136,94	0,33
Basic Goods			1 715 815,79	1 762 482,40	0,66
1 325 188,00	WH GROUP LTD	HKD	982 000,62	978 917,32	0,37
273 534,00	BUDWEISER BREWING CO APAC LTD	HKD	733 815,17	783 565,08	0,29
Industries			699 618,28	661 393,85	0,25
288 300,00	XINYI GLASS HOLDINGS LTD	HKD	699 618,28	661 393,85	0,25
NEW ZEALAND			5 992 083,21	4 801 803,79	1,80
Health			1 538 005,04	1 089 459,81	0,41
91 686,00	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	1 538 005,04	1 089 459,81	0,41
Computing and IT			1 763 947,17	1 082 374,77	0,40
21 382,00	XERO LTD	AUD	1 763 947,17	1 082 374,77	0,40
Multi-Utilities			1 018 501,76	932 994,37	0,35
204 548,00	MERIDIAN ENERGY LTD	NZD	605 110,67	569 316,53	0,21
108 232,00	MERCURY NZ LTD	NZD	413 391,09	363 677,84	0,14
Industries			866 604,51	849 175,95	0,32
198 866,00	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	866 604,51	849 175,95	0,32
Telecommunication			805 024,73	847 798,89	0,32
296 988,00	SPARK NEW ZEALAND LTD	NZD	805 024,73	847 798,89	0,32

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Pacific Ex-Japan LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BERMUDA			3 011 634,85	3 164 431,95	1,19
Industries			2 188 973,06	2 293 392,59	0,86
33 941,00	JARDINE MATHESON HOLDINGS LTD	USD	1 658 018,83	1 706 384,00	0,64
100 116,00	CK INFRASTRUCTURE HOLDINGS LTD	HKD	530 954,23	587 008,59	0,22
Finance			822 661,79	871 039,36	0,33
181 400,00	HONGKONG LAND HOLDINGS LTD	USD	822 661,79	871 039,36	0,33
IRELAND			1 677 498,82	1 478 454,41	0,55
Industries			1 677 498,82	1 478 454,41	0,55
70 750,00	JAMES HARDIE INDUSTRIES PLC	AUD	1 677 498,82	1 478 454,41	0,55
Ordinary Bonds			3 838 036,17	2 801 079,66	1,05
AUSTRALIA			2 182 056,23	1 807 414,56	0,68
Consumer Retail			1 380 948,94	950 105,31	0,36
33 164,00	IDP EDUCATION LTD 0.00%	AUD	701 759,69	519 604,54	0,20
9 625,00	DOMINO'S PIZZA ENTERPRISES LTD 0.00%	AUD	679 189,25	430 500,77	0,16
Raw materials			801 107,29	857 309,25	0,32
27 002,00	MINERAL RESOURCES LTD 0.00%	AUD	801 107,29	857 309,25	0,32
CAYMAN ISLANDS			1 655 979,40	993 664,23	0,37
Industries			779 023,24	576 405,97	0,21
213 000,00	SITC INTERNATIONAL HOLDINGS CO LTD 0.00%	HKD	779 023,24	576 405,97	0,21
Computing and IT			876 956,16	417 258,26	0,16
172 420,00	GRAB HOLDINGS LTD 0.00%	USD	876 956,16	417 258,26	0,16
SINGAPORE			0,54	0,87	0,00
Finance			0,54	0,87	0,00
1,00	CDL HOSPITALITY TRUSTS 0.00%	SGD	0,54	0,87	0,00
Zero-Coupon Bonds			491 082,04	571 789,46	0,21
CAYMAN ISLANDS			491 082,04	571 789,46	0,21
Consumer Retail			491 082,04	571 789,46	0,21
317 800,00	CHOW TAI FOOK JEWELLERY GROUP LTD 0.00%	HKD	491 082,04	571 789,46	0,21
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			65,73	1,44	0,00
Shares			65,73	1,44	0,00
MALTA			0,00	1,44	0,00
Consumer Retail			0,00	1,44	0,00
1 443 696,00	AZ. BGP HOLDINGS	EUR	0,00	1,44	0,00
TAIWAN			65,73	0,00	0,00
Industries			65,73	0,00	0,00
3 816,00	PACIFIC ELEC WIRE	TWD	65,73	0,00	0,00
Total Portfolio			262 178 356,55	264 470 258,91	99,07

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Pacific Ex-Japan LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(24 724,23)	1 382 510,03
Unrealised loss on future contracts and commitment						(24 724,23)	1 382 510,03
25	8	Purchase	SPI 200 FUTURES	15/09/2022	AUD	(18 548,70)	849 951,24
50	3	Purchase	HANG SENG INDEX	28/07/2022	HKD	(3 498,47)	397 581,89
100	7	Purchase	MSCI SING INDEX	28/07/2022	SGD	(2 677,06)	134 976,90

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Pacific Ex-Japan LTE

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					697 349,13
Unrealised profit on forward foreign exchange contracts					1 112 795,66
15/07/2022	50 618 867,07	EUR	75 362 229,81	AUD	1 081 440,65
15/07/2022	1 380 371,16	EUR	2 283 817,18	NZD	23 184,90
15/07/2022	3 284 413,30	HKD	396 356,98	EUR	3 881,45
25/07/2022	1 275 000,00	AUD	835 772,51	EUR	1 831,60
15/07/2022	554 599,65	SGD	379 509,26	EUR	1 422,62
25/07/2022	3 129 000,00	HKD	380 371,09	EUR	801,43
25/07/2022	217 000,00	SGD	148 713,41	EUR	233,01
Unrealised loss on forward foreign exchange contracts					(415 446,53)
15/07/2022	18 086 783,89	EUR	150 513 241,64	HKD	(254 751,66)
15/07/2022	7 591 677,92	EUR	11 128 876,01	SGD	(52 293,11)
15/07/2022	3 070 964,47	AUD	2 055 669,37	EUR	(37 049,74)
15/07/2022	2 118 405,95	EUR	2 245 126,88	USD	(27 740,37)
15/07/2022	2 369 754,51	AUD	1 573 451,27	EUR	(15 754,00)
15/07/2022	2 778 785,52	AUD	1 836 471,69	EUR	(9 908,39)
15/07/2022	795 302,42	EUR	6 571 738,18	HKD	(5 529,24)
15/07/2022	625 102,14	NZD	376 160,12	EUR	(4 685,54)
15/07/2022	1 223 141,76	EUR	1 865 201,89	AUD	(2 900,80)
25/07/2022	564 891,04	EUR	864 000,00	AUD	(2 708,92)
25/07/2022	117 035,09	EUR	974 000,00	HKD	(1 616,89)
15/07/2022	5 304 949,60	HKD	646 968,74	EUR	(507,87)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	719 238 950,46	
Banks	(Note 3)	44 268 403,59	
Other banks and broker accounts	(Notes 2, 3, 9)	598 037,63	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	489 352,84	
Unrealised profit on future contracts	(Notes 2, 9)	203 751,21	
Unrealised profit on swap contracts	(Notes 2, 9)	2 091 352,51	
Other interest receivable		68 290,51	
Receivable on investments sold		11 509 301,06	
Receivable on subscriptions		19 019,00	
Other assets	(Note 10)	3 693 062,37	
Total assets		782 179 521,18	
Liabilities			
Bank overdrafts	(Note 3)	(758 670,83)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(753 943,32)	
Unrealised loss on future contracts	(Notes 2, 9)	(169 242,64)	
Payable on investments purchased		(11 785 239,95)	
Payable on redemptions		(297 721,60)	
Other liabilities		(195 938,83)	
Total liabilities		(13 960 757,17)	
Total net assets		768 218 764,01	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	288,40	2 663 758,855

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	769 873 319,60
Net income from investments	(Note 2)	9 371 532,81
Interest received on swap contracts	(Note 2)	961 717,30
Other income	(Note 6)	98 618,71
Total income		10 431 868,82
Management fee	(Note 6)	(773 322,20)
Depository fee	(Note 8)	(66 297,88)
Subscription tax	(Note 4)	(35 658,29)
Other charges and taxes	(Notes 5, 8)	(278 362,17)
Total expenses		(1 153 640,54)
Net investment income / (loss)		9 278 228,28
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(7 017 677,28)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(91 913 914,49)
- forward foreign exchange contracts	(Notes 2, 9)	95 065,87
- foreign currencies	(Note 2)	69 053,96
- future contracts	(Notes 2, 9)	155 688,20
- swap contracts	(Notes 2, 9)	2 500 234,03
Net result of operations for the period		(86 833 321,43)
Subscriptions for the period		220 459 211,87
Redemptions for the period		(135 280 446,03)
Net assets at the end of the period		768 218 764,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			726 696 156,60	719 238 950,46	93,63
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			712 067 509,68	704 236 722,31	91,67
Shares			705 053 051,04	698 835 305,10	90,97
CAYMAN ISLANDS			173 165 663,26	150 350 033,54	19,57
Telecommunication			68 746 610,23	63 280 670,75	8,24
741 092,00	TENCENT HOLDINGS LTD	HKD	35 425 168,57	32 015 606,42	4,17
485 609,00	MEITUAN	HKD	11 364 389,45	11 495 605,37	1,50
237 862,00	JD.COM INC	HKD	6 635 887,65	7 329 899,67	0,95
53 612,00	PINDUODUO INC -ADR-	USD	4 003 085,20	3 169 182,61	0,41
1 811 499,00	XIAOMI CORP -B-	HKD	3 760 909,41	3 011 954,20	0,39
206 845,00	KUAISHOU TECHNOLOGY	HKD	2 120 456,28	2 203 699,40	0,29
66 224,00	TRIP.COM GROUP LTD	USD	1 809 858,70	1 738 819,64	0,23
55 106,00	VIPSHOP HOLDINGS LTD -ADR-	USD	737 359,02	521 305,08	0,07
103 805,00	GDS HOLDINGS LTD	HKD	602 498,85	418 201,54	0,05
9 248,00	AUTOHOME INC -ADR-	USD	544 993,99	347 911,31	0,05
10 345,00	KANZHUN LTD ADR	USD	290 837,79	260 047,47	0,03
48 553,00	CHINA LITERATURE LTD	HKD	317 157,99	224 311,31	0,03
6 779,00	JOYY INC -ADR-	USD	371 529,38	193 620,89	0,03
8 231,00	WEIBO CORP -ADR-	USD	281 767,80	182 106,32	0,02
41 734,00	IQIYI INC -ADR-	USD	478 841,18	167 662,56	0,02
95,00	DADA NEXUS LTD ADR	USD	1 868,97	736,96	0,00
Consumer Retail			62 858 522,61	50 330 239,73	6,55
1 801 749,00	ALIBABA GROUP HOLDING LTD	HKD	36 165 172,95	24 576 513,37	3,20
265 272,00	BAIDU INC	HKD	4 494 122,17	4 801 907,16	0,63
160 571,00	NIO INC -ADR-	USD	3 437 911,40	3 335 982,11	0,43
279 194,00	LI NING CO LTD	HKD	1 562 092,36	2 474 209,02	0,32
66 826,00	LI AUTO INC ADR	USD	1 604 433,73	2 448 806,10	0,32
144 255,00	ANTA SPORTS PRODUCTS LTD	HKD	1 530 835,05	1 695 133,10	0,22
51 706,00	XPENG INC -ADR-	USD	1 520 972,19	1 569 801,15	0,20
712 839,00	GEELY AUTOMOBILE HOLDINGS LTD	HKD	1 442 833,18	1 550 180,24	0,20
98 022,00	SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD	HKD	1 373 527,68	1 135 720,79	0,15
132 563,00	JD HEALTH INTERNATIONAL INC	HKD	999 106,55	994 595,01	0,13
23 794,00	HUAZHU GROUP LTD -ADR-	USD	851 507,00	867 139,98	0,11
102 965,00	LUFAX HOLDING LTD -ADR-	USD	594 720,74	590 932,20	0,08
71 706,00	ZHONGSHENG GROUP HOLDINGS LTD	HKD	373 833,10	483 803,51	0,06
195 035,00	CHINA CONCH VENTURE HOLDINGS LTD	HKD	594 167,55	406 541,19	0,05
179 962,00	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	HKD	1 387 888,69	347 042,92	0,05
66 534,00	POP MART INTERNATIONAL GROUP LTD	HKD	257 544,74	307 382,22	0,04
144 869,00	TONGCHENG-ELONG HOLDINGS LTD	HKD	255 261,56	298 087,52	0,04
132 112,00	H Aidilao International Holding Ltd	HKD	510 623,38	294 706,19	0,04
156 197,00	XTEP INTERNATIONAL HOLDINGS LTD	HKD	221 847,72	270 369,02	0,04
142 282,00	YADEA GROUP HOLDINGS LTD	HKD	237 199,83	266 401,75	0,03
50 564,00	TAL EDUCATION GROUP -ADR-	USD	1 579 147,61	235 541,35	0,03
89 658,00	MINTH GROUP LTD	HKD	334 742,24	233 883,03	0,03
387 804,00	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	166 142,44	230 216,87	0,03
86 308,00	JIJUMAOJIU INTERNATIONAL HOLDINGS LTD	HKD	257 233,86	219 357,76	0,03
67 895,00	CHINA MEIDONG AUTO HOLDINGS LTD	HKD	246 700,02	204 423,42	0,03
220 949,00	TOPSPORTS INTERNATIONAL HOLDINGS LTD	HKD	221 526,20	192 033,71	0,03
173 452,00	GREENTOWN SERVICE GROUP CO LTD	HKD	163 687,50	187 753,56	0,02
42 826,00	VINDA INTERNATIONAL HOLDINGS LTD	HKD	109 838,99	104 929,95	0,01
70 828,00	CHINA FIRST CAPITAL GROUP LTD	HKD	235 969,58	2 633,30	0,00
73,00	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC ADR	USD	6 296,41	1 421,67	0,00
1 110,00	CHINA EDUCATION GROUP HOLDINGS LTD	HKD	1 411,43	1 049,98	0,00
417,00	KOOLEARN TECHNOLOGY HOLDING LTD	HKD	1 407,93	957,66	0,00
45,00	BAOZUN INC SPN -ADR-	USD	1 284,26	470,90	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
40,00	21VIANET GROUP INC -ADR-	USD	1 040,75	231,10	0,00
564,00	FANG HOLDINGS LTD -ADR-	USD	116 491,82	80,92	0,00
Health			10 446 763,86	8 908 470,88	1,16
425 747,00	WUXI BIOLOGICS CAYMAN INC	HKD	3 428 045,40	3 726 249,53	0,48
5 734,00	BEIGENE LTD -ADR-	USD	1 255 129,96	887 701,95	0,12
1 228 096,00	SINO BIOPHARMACEUTICAL LTD	HKD	954 417,84	744 019,98	0,10
121 628,00	INNOVENT BIOLOGICS INC	HKD	676 352,74	517 433,91	0,07
137 370,00	GENSCRIPT BIOTECH CORP	HKD	360 607,05	476 398,15	0,06
10 605,00	ZAI LAB LTD -ADR-	USD	727 052,06	351 792,47	0,05
75 912,00	HENGAN INTERNATIONAL GROUP CO LTD	HKD	441 777,90	340 991,71	0,04
5 645,00	LEGEND BIOTECH CORP ADR	USD	253 793,96	296 977,41	0,04
140 675,00	HANSOH PHARMACEUTICAL GROUP CO LTD	HKD	435 922,67	271 623,91	0,03
40 369,00	HYGEIA HEALTHCARE HOLDINGS CO LTD	HKD	268 868,82	256 624,55	0,03
160 524,00	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	247 726,14	239 506,49	0,03
75 685,00	MICROPORT SCIENTIFIC CORP	HKD	297 606,75	209 887,76	0,03
60 357,00	PING AN HEALTHCARE AND TECHNOLOGY CO LTD	HKD	431 951,70	171 059,22	0,02
178 690,00	JINXIN FERTILITY GROUP LTD	HKD	227 746,44	157 483,28	0,02
173 631,00	3SBIO INC	HKD	190 371,85	132 071,09	0,02
10 566,00	HUTCHISON CHINA MEDITECH LTD -ADR-	USD	246 792,17	127 748,10	0,02
955,00	AK MEDICAL HOLDINGS LTD	HKD	2 228,79	684,50	0,00
398,00	SSY GROUP LTD	HKD	291,84	203,28	0,00
1,00	I-MAB ADR	USD	57,16	10,81	0,00
1,00	BURNING ROCK BIOTECH LTD ADR	USD	22,62	2,78	0,00
Computing and IT			8 702 909,24	7 913 109,99	1,03
246 084,00	NETEASE INC	HKD	3 717 463,22	4 322 582,12	0,56
9 516,00	SILERGY CORP	TWD	739 354,97	733 180,15	0,10
309 326,00	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	635 832,54	693 793,37	0,09
21 868,00	BILIBILI INC	HKD	1 032 418,62	535 797,91	0,07
113 914,00	KINGSOFT CORP LTD	HKD	439 293,76	424 907,53	0,06
86 746,00	TENCENT MUSIC ENTERTAINMENT GROUP -ADR-	USD	884 714,22	416 533,52	0,05
9 100,00	PARADE TECHNOLOGIES LTD	TWD	580 565,78	336 658,81	0,04
330 707,00	CHINASOFT INTERNATIONAL LTD	HKD	417 780,95	323 709,04	0,04
81 831,00	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	250 948,60	125 286,24	0,02
54,00	AGORA INC ADR	USD	1 794,92	339,36	0,00
206,00	DOUYU INTERNATIONAL HOLDINGS LTD -ADR-	USD	2 109,83	236,45	0,00
50,00	ONECONNECT FINANCIAL TECHNOLOGY CO LTD ADR	USD	615,16	81,78	0,00
1,00	HUYA INC -ADR-	USD	16,67	3,71	0,00
Finance			10 022 112,55	7 825 578,05	1,02
380 448,00	CHINA RESOURCES LAND LTD	HKD	1 428 705,80	1 697 353,44	0,22
162 306,00	CHAILEASE HOLDING CO LTD	TWD	684 988,11	1 088 657,78	0,14
239 448,00	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	1 085 047,85	1 020 127,11	0,13
216 050,00	LONGFOR GROUP HOLDINGS LTD	HKD	902 934,94	975 749,59	0,13
38 320,00	KE HOLDINGS INC -ADR-	USD	1 339 091,32	657 940,67	0,09
960 561,00	COUNTRY GARDEN HOLDINGS CO LTD	HKD	956 679,28	569 058,76	0,07
81 325,00	CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD	HKD	379 336,64	385 628,89	0,05
488 211,00	CIFI HOLDINGS GROUP CO LTD	HKD	278 377,61	234 476,69	0,03
103 989,00	GREENTOWN CHINA HOLDINGS LTD	HKD	142 348,19	206 112,27	0,03
341 634,00	SUNAC CHINA HOLDINGS LTD	HKD	957 117,65	190 731,51	0,02
10 697,00	360 DIGITECH INC -ADR-	USD	232 626,80	177 012,88	0,02
156 148,00	CHINA OVERSEAS PROPERTY HOLDINGS LTD	HKD	138 239,96	160 838,14	0,02
93 738,00	CIFI EVER SUNSHINE SERVICES GROUP LTD	HKD	172 583,83	114 264,57	0,02
231 799,00	SEAZEN GROUP LTD	HKD	149 609,29	109 632,46	0,01
366 812,00	CHINA EVERGRANDE GROUP	HKD	345 491,80	73 777,40	0,01
133 378,00	SHIMAO PROPERTY HOLDINGS LTD	HKD	328 021,58	71 862,51	0,01
18 394,00	INTER & CO INC	BRL	310 075,25	46 934,39	0,01
148 548,00	LOGAN PROPERTY HOLDINGS CO LTD	HKD	178 848,92	39 474,73	0,01
5 076,00	CHINA INDEX HOLDINGS LTD -ADR-	USD	6 359,18	3 543,41	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
77,00	NOAH HOLDINGS LTD -ADR-	USD	2 312,91	1 489,99	0,00
2 458,00	SOHO CHINA LTD	HKD	1 006,20	446,44	0,00
2 483,00	YUZHOU PROPERTIES CO LTD	HKD	1 137,56	140,74	0,00
364,00	KWG GROUP HOLDINGS LTD	HKD	342,87	110,93	0,00
728,00	KAISA GROUP HOLDINGS LTD	HKD	282,61	74,54	0,00
346,00	POWERLONG REAL ESTATE HOLDINGS LTD	HKD	261,98	55,25	0,00
415,00	SHUI ON LAND LTD	HKD	95,65	53,62	0,00
204,00	CHINA AOYUAN GROUP LTD	HKD	188,77	29,34	0,00
Industries			4 641 469,70	4 546 697,57	0,59
50 573,00	ZTO EXPRESS CAYMAN INC -ADR-	USD	1 224 716,07	1 327 876,99	0,17
84 527,00	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	1 425 349,44	1 317 837,60	0,17
16 596,00	AIRTAC INTERNATIONAL GROUP	TWD	371 034,27	529 087,90	0,07
78 530,00	ZHEN DING TECHNOLOGY HOLDING LTD	TWD	248 920,30	260 209,75	0,03
231 982,00	CHINA STATE CONSTRUCTION INTERNATIONAL HOLDINGS LTD	HKD	194 931,99	245 453,88	0,03
86 118,00	AAC TECHNOLOGIES HOLDINGS INC	HKD	437 869,39	189 586,57	0,03
128 962,00	CHINA LESSO GROUP HOLDINGS LTD	HKD	174 558,76	186 126,99	0,03
278 400,00	CHINA RESOURCES CEMENT HOLDINGS LTD	HKD	254 120,56	178 844,56	0,02
72 871,00	HAITIAN INTERNATIONAL HOLDINGS LTD	HKD	184 098,22	178 100,44	0,02
131 111,00	SANY HEAVY EQUIPMENT INTERNATIONAL HOLDINGS CO LTD	HKD	125 407,09	133 291,08	0,02
686,00	LEE & MAN PAPER MANUFACTURING LTD	HKD	463,61	281,81	0,00
Basic Goods			4 959 932,26	4 296 324,76	0,56
374 958,00	CHINA MENGNIU DAIRY CO LTD	HKD	1 521 338,66	1 789 411,75	0,23
214 144,00	SMOORE INTERNATIONAL HOLDINGS LTD	HKD	995 283,14	631 709,15	0,08
565 306,00	WANT WANT CHINA HOLDINGS LTD	HKD	393 916,95	469 963,21	0,06
422 042,00	CHINA FEIHE LTD	HKD	743 973,66	464 042,87	0,06
234 070,00	TINGYI CAYMAN ISLANDS HOLDING CORP	HKD	365 328,77	383 478,41	0,05
55 951,00	YIHAI INTERNATIONAL HOLDING LTD	HKD	337 852,59	193 014,61	0,03
153 898,00	UNI-PRESIDENT CHINA HOLDINGS LTD	HKD	139 590,37	126 253,65	0,02
243 960,00	DALI FOODS GROUP CO LTD	HKD	138 422,48	124 008,25	0,02
56 168,00	RLX TECHNOLOGY INC ADR	USD	324 137,53	114 436,70	0,01
632,00	GLOBAL SWEETENERS HOLDINGS LTD	HKD	88,11	6,16	0,00
Multi-Utilities			1 129 924,52	1 473 718,75	0,19
93 792,00	ENN ENERGY HOLDINGS LTD	HKD	1 129 924,52	1 473 718,75	0,19
Raw materials			972 851,69	918 313,64	0,12
270 828,00	CHINA HONGQIAO GROUP LTD	HKD	249 292,28	292 828,32	0,04
79 012,00	KINGBOARD HOLDINGS LTD	HKD	301 373,80	286 052,27	0,04
173 981,00	DONGYUE GROUP LTD	HKD	273 672,21	208 261,60	0,03
111 165,00	KINGBOARD LAMINATES HOLDINGS LTD	HKD	148 513,40	131 171,45	0,01
Energy			684 566,60	856 909,42	0,11
579 748,00	XINYI SOLAR HOLDINGS LTD	HKD	682 849,82	856 520,52	0,11
1 697,00	PERENNIAL ENERGY HOLDINGS LTD	HKD	1 716,78	388,90	0,00
TAIWAN			90 437 356,68	103 642 029,66	13,49
Computing and IT			50 141 033,68	58 419 959,36	7,60
2 917 054,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	37 121 279,70	44 668 582,08	5,81
179 864,00	MEDIATEK INC	TWD	3 411 553,07	3 766 829,66	0,49
1 404 304,00	UNITED MICROELECTRONICS CORP	TWD	1 330 461,26	1 768 657,11	0,23
394 709,00	ASE TECHNOLOGY HOLDING CO LTD	TWD	980 046,61	970 110,34	0,13
83 570,00	ASUSTEK COMPUTER INC	TWD	725 377,12	834 762,16	0,11
320 189,00	QUANTA COMPUTER INC	TWD	714 612,31	821 977,72	0,11
68 471,00	NOVATEK MICROELECTRONICS CORP	TWD	629 844,31	665 218,56	0,09
54 448,00	REALTEK SEMICONDUCTOR CORP	TWD	560 283,49	635 827,49	0,08
50 372,00	ADVANTECH CO LTD	TWD	463 107,13	560 681,26	0,07
1 187 933,00	INNOLUX CORP	TWD	503 051,83	462 410,90	0,06
236 592,00	LITE-ON TECHNOLOGY CORP	TWD	370 801,00	440 686,11	0,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
25 909,00	GLOBALWAFERS CO LTD	TWD	429 449,09	377 571,84	0,05
495 765,00	COMPAL ELECTRONICS INC	TWD	311 908,46	362 834,03	0,05
106 734,00	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	310 857,81	263 702,81	0,03
7 700,00	EMEMORY TECHNOLOGY INC	TWD	496 222,57	256 378,63	0,03
40 210,00	WIN SEMICONDUCTORS CORP	TWD	351 679,41	249 009,29	0,03
353 453,00	WINBOND ELECTRONICS CORP	TWD	253 701,96	246 741,47	0,03
297 375,00	INVENTEC CORP	TWD	214 621,67	240 598,65	0,03
342 907,00	ACER INC	TWD	249 088,63	239 379,43	0,03
146 682,00	NANYA TECHNOLOGY CORP	TWD	296 323,74	233 106,57	0,03
10 334,00	WIWYNN CORP	TWD	250 497,89	231 713,84	0,03
3 284,00	ASMEDIA TECHNOLOGY INC	TWD	160 430,86	117 795,52	0,02
1 288,00	CHICONY ELECTRONICS CO LTD	TWD	3 073,73	3 070,33	0,00
1 156,00	FOXCONN TECHNOLOGY CO LTD	TWD	2 288,12	1 833,39	0,00
170,00	POWERTECH TECHNOLOGY INC	TWD	471,91	480,17	0,00
Industries			14 494 136,53	15 240 465,80	1,98
1 477 445,00	HON HAI PRECISION INDUSTRY CO LTD	TWD	4 290 242,05	5 180 701,45	0,67
231 213,00	DELTA ELECTRONICS INC	TWD	1 436 760,35	1 647 542,87	0,21
306 620,00	EVERGREEN MARINE CORP TAIWAN LTD	TWD	539 694,75	834 490,87	0,11
652 802,00	TAIWAN CEMENT CORP	TWD	820 741,06	829 524,69	0,11
148 500,00	UNIMICRON TECHNOLOGY CORP	TWD	555 940,07	757 192,78	0,10
11 910,00	LARGAN PRECISION CO LTD	TWD	1 139 899,85	660 924,13	0,09
206 800,00	YANG MING MARINE TRANSPORT CORP	TWD	673 891,58	547 521,42	0,07
51 475,00	YAGEO CORP	TWD	649 796,06	510 032,46	0,07
968 701,00	AU OPTRONICS CORP	TWD	442 628,76	507 958,34	0,07
237 090,00	PEGATRON CORP	TWD	475 462,11	434 749,25	0,06
81 121,00	CATCHER TECHNOLOGY CO LTD	TWD	504 461,80	431 898,84	0,06
267 450,00	ASIA CEMENT CORP	TWD	340 901,33	376 849,08	0,05
7 800,00	VOLTRONIC POWER TECHNOLOGY CORP	TWD	388 956,08	362 587,81	0,05
304 300,00	WALSIN LIHWA CORP	TWD	450 417,74	352 905,13	0,04
188 907,00	WPG HOLDINGS LTD	TWD	261 665,40	334 850,07	0,04
80 010,00	MICRO-STAR INTERNATIONAL CO LTD	TWD	287 286,15	292 139,90	0,04
72 230,00	WAN HAI LINES LTD	TWD	321 328,14	276 512,85	0,03
157 968,00	SYNNEX TECHNOLOGY INTERNATIONAL CORP	TWD	229 857,92	270 353,19	0,03
26 900,00	NAN YA PRINTED CIRCUIT BOARD CORP	TWD	273 956,55	225 429,50	0,03
233 274,00	TAIWAN HIGH SPEED RAIL CORP	TWD	202 662,48	210 498,96	0,03
20 773,00	NIEN MADE ENTERPRISE CO LTD	TWD	207 586,30	195 802,21	0,02
Finance			12 185 127,74	15 097 292,52	1,97
2 077 902,00	CTBC FINANCIAL HOLDING CO LTD	TWD	1 361 815,17	1 677 836,08	0,22
838 719,00	FUBON FINANCIAL HOLDING CO LTD	TWD	1 340 559,24	1 613 497,92	0,21
935 658,00	CATHAY FINANCIAL HOLDING CO LTD	TWD	1 357 643,59	1 532 094,89	0,20
1 288 359,00	MEGA FINANCIAL HOLDING CO LTD	TWD	1 197 739,97	1 463 060,71	0,19
1 423 307,00	E.SUN FINANCIAL HOLDING CO LTD	TWD	1 023 146,18	1 327 844,83	0,17
1 228 153,00	FIRST FINANCIAL HOLDING CO LTD	TWD	810 021,72	1 035 152,92	0,14
1 127 365,00	TAIWAN COOPERATIVE FINANCIAL HOLDING CO LTD	TWD	700 712,23	973 777,16	0,13
1 832 279,00	CHINA DEVELOPMENT FINANCIAL HOLDING CORP	TWD	641 302,08	866 482,28	0,11
1 015 559,00	HUA NAN FINANCIAL HOLDINGS CO LTD	TWD	566 859,28	738 353,51	0,10
1 149 838,00	YUANTA FINANCIAL HOLDING CO LTD	TWD	672 607,86	728 708,15	0,10
424 590,00	SHANGHAI COMMERCIAL & SAVINGS BANK LTD	TWD	610 785,15	725 295,57	0,09
1 201 186,00	SINOPAC FINANCIAL HOLDINGS CO LTD	TWD	459 520,60	649 187,71	0,08
1 215 967,00	TAISHIN FINANCIAL HOLDING CO LTD	TWD	518 097,38	637 617,37	0,08
1 547 447,00	SHIN KONG FINANCIAL HOLDING CO LTD	TWD	432 535,73	436 084,48	0,06
137 216,00	RUENTEX DEVELOPMENT CO LTD	TWD	166 684,70	324 004,89	0,04
558 924,00	CHANG HWA COMMERCIAL BANK LTD	TWD	290 394,33	311 962,92	0,04
153 233,00	CHINA DEVELOPMENT FINANCIAL HOLDING CORP	TWD	21 518,59	41 210,64	0,01
5 646,00	SHIN KONG FINANCIAL HOLDING CO LTD -PREF-	TWD	7 485,67	7 392,41	0,00
14 960,00	TAIWAN BUSINESS BANK	TWD	3 931,25	5 558,59	0,00
1 492,00	HIGHWEALTH CONSTRUCTION CORP	TWD	1 767,02	2 169,49	0,00

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Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			4 862 815,94	5 442 284,53	0,71
481 366,00	FORMOSA PLASTICS CORP	TWD	1 410 868,49	1 680 180,33	0,22
563 438,00	NAN YA PLASTICS CORP	TWD	1 280 764,86	1 504 440,35	0,19
1 397 462,00	CHINA STEEL CORP	TWD	1 144 972,92	1 279 007,30	0,17
407 248,00	FORMOSA CHEMICALS & FIBRE CORP	TWD	1 026 209,67	978 656,55	0,13
Consumer Retail			3 944 994,26	4 204 554,16	0,55
35 580,00	HOTAI MOTOR CO LTD	TWD	579 985,16	693 632,31	0,09
101 300,00	E INK HOLDINGS INC	TWD	504 079,30	614 287,31	0,08
67 673,00	PRESIDENT CHAIN STORE CORP	TWD	559 983,18	593 243,08	0,08
380 354,00	FAR EASTERN NEW CENTURY CORP	TWD	334 021,35	389 104,14	0,05
299 633,00	EVA AIRWAYS CORP	TWD	324 758,15	305 080,26	0,04
22 735,00	ECLAT TEXTILE CO LTD	TWD	294 523,50	303 890,23	0,04
52 195,00	FENG TAY ENTERPRISE CO LTD	TWD	274 697,29	294 684,14	0,04
35 531,00	GIANT MANUFACTURING CO LTD	TWD	269 202,38	274 327,55	0,04
261 737,00	POU CHEN CORP	TWD	256 094,15	248 392,16	0,03
326 300,00	CHINA AIRLINES LTD	TWD	278 345,86	246 680,99	0,03
211 150,00	CHENG SHIN RUBBER INDUSTRY CO LTD	TWD	268 521,15	240 461,25	0,03
899,00	FORMOSA TAFFETA CO LTD	TWD	782,79	770,74	0,00
Telecommunication			3 226 028,96	3 587 290,90	0,47
450 123,00	CHUNGHWA TELECOM CO LTD	TWD	1 517 751,67	1 766 614,46	0,23
204 190,00	TAIWAN MOBILE CO LTD	TWD	633 563,38	709 429,05	0,09
189 074,00	FAR EASTONE TELECOMMUNICATIONS CO LTD	TWD	383 435,05	508 497,52	0,07
59 620,00	ACCTON TECHNOLOGY CORP	TWD	412 710,02	457 436,80	0,06
7 080,00	MOMO.COM INC	TWD	278 568,84	145 313,07	0,02
Basic Goods			1 168 962,29	1 232 791,66	0,16
571 958,00	UNI-PRESIDENT ENTERPRISES CORP	TWD	1 168 962,29	1 232 791,66	0,16
Energy			393 178,47	408 506,03	0,05
135 377,00	FORMOSA PETROCHEMICAL CORP	TWD	393 178,47	408 506,03	0,05
Health			21 078,81	8 884,70	0,00
800,00	ONENESS BIOTECH CO LTD	TWD	6 070,18	4 516,66	0,00
2 190,00	TAIMED BIOLOGICS INC	TWD	15 008,63	4 368,04	0,00
INDIA			77 125 820,25	95 931 038,48	12,49
Finance			19 814 262,46	22 663 323,77	2,95
211 165,00	HOUSING DEVELOPMENT FINANCE CORP LTD	INR	5 256 552,77	5 552 296,44	0,72
630 625,00	ICICI BANK LTD	INR	3 751 065,80	5 401 748,11	0,70
33 289,00	BAJAJ FINANCE LTD	INR	1 697 212,25	2 177 487,21	0,28
278 406,00	AXIS BANK LTD	INR	2 025 569,08	2 147 348,52	0,28
68 157,00	KOTAK MAHINDRA BANK LTD	INR	1 452 790,55	1 371 283,14	0,18
218 972,00	STATE BANK OF INDIA	INR	812 383,91	1 235 669,11	0,16
116 622,00	HDFC LIFE INSURANCE CO LTD	INR	817 295,27	776 898,11	0,10
55 221,00	SBI LIFE INSURANCE CO LTD	INR	615 243,26	723 422,21	0,10
4 685,00	BAJAJ FINSERV LTD	INR	446 810,73	620 326,28	0,08
29 511,00	ICICI LOMBARD GENERAL INSURANCE CO LTD	INR	464 536,48	400 673,91	0,05
23 233,00	SHRIRAM TRANSPORT FINANCE CO LTD	INR	313 099,82	360 573,63	0,05
75 924,00	DLF LTD	INR	219 676,55	287 559,59	0,04
28 928,00	SBI CARDS & PAYMENT SERVICES LTD	INR	331 924,13	269 179,43	0,04
44 086,00	ICICI PRUDENTIAL LIFE INSURANCE CO LTD	INR	260 096,47	261 114,17	0,03
79 049,00	BANDHAN BANK LTD	INR	336 755,61	252 288,75	0,03
15 348,00	GODREJ PROPERTIES LTD	INR	345 304,92	219 907,01	0,03
1 383 291,00	YES BANK LTD	INR	229 117,58	211 945,88	0,03
27 814,00	AU SMALL FINANCE BANK LTD	INR	214 028,25	199 336,08	0,03
14 772,00	MUTHOOT FINANCE LTD	INR	201 270,55	174 680,12	0,02
8 919,00	REC LTD	INR	14 711,23	13 368,49	0,00

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Eurizon Fund - Equity Emerging Markets LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
156,00	HDFC ASSET MANAGEMENT CO LTD	INR	5 187,82	3 386,63	0,00
714,00	LIC HOUSING FINANCE LTD	INR	3 629,43	2 830,95	0,00
Computing and IT			12 318 140,55	16 375 790,94	2,13
412 781,00	INFOSYS LTD	INR	4 936 916,13	7 309 004,98	0,95
113 448,00	TATA CONSULTANCY SERVICES LTD	INR	3 346 777,09	4 489 315,88	0,59
133 163,00	HCL TECHNOLOGIES LTD	INR	1 148 469,54	1 569 744,16	0,20
71 489,00	TECH MAHINDRA LTD	INR	708 957,78	865 884,80	0,11
167 582,00	WIPRO LTD	INR	725 152,09	844 488,59	0,11
4 202,00	TATA ELXSI LTD	INR	427 209,00	415 841,89	0,05
6 451,00	LARSEN & TOUBRO INFOTECH LTD	INR	263 039,68	310 623,44	0,04
10 366,00	MPHASIS LTD	INR	357 689,27	288 028,18	0,04
8 089,00	MINDTREE LTD	INR	403 929,97	282 859,02	0,04
Energy			9 978 465,54	13 852 349,31	1,80
373 452,00	RELIANCE INDUSTRIES LTD	INR	7 744 347,18	11 740 911,48	1,53
308 691,00	OIL & NATURAL GAS CORP LTD	INR	475 647,62	566 631,61	0,07
106 121,00	BHARAT PETROLEUM CORP LTD	INR	509 898,45	396 402,69	0,05
172 846,00	COAL INDIA LTD	INR	387 496,38	388 560,10	0,05
92 017,00	PETRONET LNG LTD	INR	260 675,94	242 185,81	0,03
231 004,00	INDIAN OIL CORP LTD	INR	233 281,86	207 748,00	0,03
78 318,00	HINDUSTAN PETROLEUM CORP LTD	INR	255 193,12	206 035,62	0,03
115 502,00	INDIAN OIL	INR	111 924,99	103 874,00	0,01
Consumer Retail			9 280 017,12	12 034 354,37	1,57
14 823,00	MARUTI SUZUKI INDIA LTD	INR	1 270 742,68	1 520 823,68	0,20
106 759,00	MAHINDRA & MAHINDRA LTD	INR	922 007,11	1 413 530,39	0,18
43 565,00	TITAN CO LTD	INR	686 026,02	1 024 330,44	0,13
203 687,00	TATA MOTORS LTD	INR	631 541,72	1 015 945,82	0,13
31 227,00	ADANI ENTERPRISES LTD	INR	543 751,39	828 654,92	0,11
19 867,00	AVENUE SUPERMARTS LTD	INR	571 352,59	819 616,29	0,11
67 833,00	TATA CONSUMER PRODUCTS LTD	INR	417 056,07	580 339,15	0,08
16 773,00	EICHER MOTORS LTD	INR	474 765,96	567 691,57	0,07
75 913,00	DABUR INDIA LTD	INR	432 401,69	456 010,60	0,06
55 985,00	ADANI PORTS & SPECIAL ECONOMIC ZONE LTD	INR	312 705,73	455 715,88	0,06
8 690,00	INFO EDGE INDIA LTD	INR	380 937,07	395 630,61	0,05
11 997,00	HERO MOTOCORP LTD	INR	394 695,00	395 197,83	0,05
8 520,00	BAJAJ AUTO LTD	INR	330 585,09	382 504,20	0,05
753,00	PAGE INDUSTRIES LTD	INR	242 633,68	366 336,22	0,05
48 574,00	JUBILANT FOODWORKS LTD	INR	254 872,11	301 374,66	0,04
22 243,00	TRENT LTD	INR	200 357,45	289 387,11	0,04
15 016,00	COLGATE-PALMOLIVE INDIA LTD	INR	270 427,99	270 422,18	0,03
9 489,00	BALKRISHNA INDUSTRIES LTD	INR	195 965,14	247 006,32	0,03
11 815,00	INTERGLOBE AVIATION LTD	INR	196 911,47	229 855,15	0,03
154 978,00	MOTHERSON SUMI SYSTEMS LTD	INR	289 247,17	221 781,17	0,03
234,00	MRF LTD	INR	209 383,12	200 666,80	0,03
1 486,00	HERO MOTOCORP LTD	INR	49 079,93	48 950,90	0,01
14,00	BOSCH LTD	INR	2 570,94	2 582,48	0,00
Basic Goods			5 849 673,09	6 517 635,46	0,85
100 885,00	HINDUSTAN UNILEVER LTD	INR	2 556 935,32	2 725 644,36	0,36
362 816,00	ITC LTD	INR	1 010 435,44	1 201 889,81	0,16
4 140,00	NESTLE INDIA LTD	INR	748 044,01	876 020,24	0,11
13 297,00	BRITANNIA INDUSTRIES LTD	INR	524 611,43	558 281,50	0,07
50 183,00	GODREJ CONSUMER PRODUCTS LTD	INR	445 780,64	460 456,72	0,06
63 436,00	MARICO LTD	INR	292 153,30	367 192,43	0,05
35 660,00	UNITED SPIRITS LTD	INR	271 712,95	328 150,40	0,04
Multi-Utilities			4 188 642,32	5 719 514,19	0,74
385 082,00	POWER GRID CORP OF INDIA LTD	INR	714 225,45	988 337,03	0,13
33 731,00	ADANI TOTAL GAS LTD	INR	547 925,92	977 630,31	0,13

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
31 491,00	ADANI TRANSMISSION LTD	INR	543 841,48	943 508,02	0,12
38 374,00	ADANI GREEN ENERGY LTD	INR	536 438,44	896 861,24	0,12
428 881,00	NTPC LTD	INR	577 655,68	742 317,89	0,09
169 885,00	TATA POWER CO LTD	INR	439 364,73	416 061,07	0,05
184 956,00	GAIL INDIA LTD	INR	299 249,42	302 876,80	0,04
89 595,00	ADANI POWER LTD	INR	319 597,82	285 241,46	0,04
38 647,00	INDRAPRASTHA GAS LTD	INR	208 738,49	166 596,04	0,02
18,00	RELIANCE INFRASTRUCTURE LTD -GDR-	USD	849,41	59,26	0,00
180,00	RELIANCE POWER LTD -GDR- REG	USD	755,48	25,07	0,00
Industries			4 540 273,17	5 693 395,76	0,74
76 083,00	LARSEN & TOUBRO LTD	INR	1 117 603,06	1 435 970,96	0,19
12 395,00	ULTRATECH CEMENT LTD	INR	718 938,75	841 823,83	0,11
32 306,00	GRASIM INDUSTRIES LTD	INR	384 387,36	516 802,61	0,07
18 704,00	PIDILITE INDUSTRIES LTD	INR	353 719,97	473 457,38	0,06
149 470,00	BHARAT ELECTRONICS LTD	INR	278 380,92	423 815,02	0,06
30 734,00	HAVELLS INDIA LTD	INR	303 423,10	408 809,91	0,05
73 085,00	AMBUJA CEMENTS LTD	INR	233 622,33	321 333,33	0,04
1 328,00	SHREE CEMENT LTD	INR	346 430,54	305 769,55	0,04
8 738,00	SIEMENS LTD	INR	171 744,91	254 053,74	0,03
33 639,00	CONTAINER CORP OF INDIA LTD	INR	210 853,10	242 141,76	0,03
9 216,00	ACC LTD	INR	191 475,21	236 863,70	0,03
29 457,00	BHARAT FORGE LTD	INR	229 693,92	232 553,97	0,03
Raw materials			4 614 362,78	5 623 016,40	0,73
47 058,00	ASIAN PAINTS LTD	INR	1 176 377,80	1 536 191,49	0,20
89 893,00	TATA STEEL LTD	INR	809 676,35	944 041,12	0,12
165 408,00	HINDALCO INDUSTRIES LTD	INR	489 888,11	678 466,62	0,09
85 801,00	JSW STEEL LTD	INR	403 660,09	586 647,45	0,08
18 184,00	SRF LTD	INR	450 478,20	496 040,65	0,06
60 931,00	UPL LTD	INR	402 478,23	466 714,25	0,06
9 302,00	PI INDUSTRIES LTD	INR	251 076,50	288 371,52	0,04
88 068,00	VEDANTA LTD	INR	212 352,97	237 872,31	0,03
29 793,00	BERGER PAINTS INDIA LTD	INR	213 466,22	205 075,03	0,03
46 038,00	JINDAL STEEL & POWER LTD	INR	204 908,31	183 595,96	0,02
Health			4 285 799,12	4 875 192,69	0,64
85 446,00	SUN PHARMACEUTICAL INDUSTRIES LTD	INR	549 586,54	859 616,13	0,11
14 291,00	DR REDDY'S LABORATORIES LTD	INR	654 539,35	760 543,04	0,10
16 284,00	DIVI'S LABORATORIES LTD	INR	597 680,20	716 038,65	0,09
59 387,00	CIPLA LTD	INR	519 581,16	659 745,33	0,09
12 347,00	APOLLO HOSPITALS ENTERPRISE LTD	INR	397 381,74	550 862,25	0,07
14 572,00	PIRAMAL ENTERPRISES LTD	INR	330 612,58	292 227,92	0,04
22 461,00	SUN PHARMACEUTICAL INDUSTRIES LTD	INR	227 854,87	225 965,38	0,03
6 229,00	TORRENT PHARMACEUTICALS LTD	INR	189 145,58	215 795,91	0,03
32 350,00	AUROBINDO PHARMA LTD	INR	283 747,89	201 046,81	0,03
51 555,00	BIOCON LTD	INR	232 600,48	192 577,73	0,03
25 087,00	LUPIN LTD	INR	285 954,08	185 641,60	0,02
1 392,00	IPCA LABORATORIES LTD	INR	17 114,65	15 131,94	0,00
Telecommunication			2 256 184,10	2 576 465,59	0,34
269 501,00	BHARTI AIRTEL LTD	INR	1 676 741,67	2 235 837,03	0,29
82 660,00	INDUS TOWERS LTD	INR	253 881,70	209 348,73	0,03
193 161,00	ZOMATO LTD	INR	318 027,07	125 987,09	0,02
2 041,00	ZEE ENTERTAINMENT ENTERPRISES LTD	INR	7 533,66	5 292,74	0,00
SOUTH KOREA			89 065 974,01	81 274 012,71	10,58
Computing and IT			36 683 389,40	33 900 182,78	4,41
567 077,00	SAMSUNG ELECTRONICS CO LTD	KRW	25 321 676,91	23 812 509,23	3,10
64 832,00	SK HYNIX INC	KRW	4 561 283,73	4 346 293,84	0,57

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Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
95 396,00	SAMSUNG ELECTRONICS CO LTD -PREF-	KRW	3 787 931,39	3 654 447,95	0,47
4 402,00	SK HOLDINGS CO LTD	KRW	811 416,02	697 231,13	0,09
2 913,00	KRAFTON INC	KRW	950 488,04	469 972,96	0,06
4 134,00	SAMSUNG SDS CO LTD	KRW	546 585,72	395 915,13	0,05
4 152,00	KAKAO GAMES CORP	KRW	270 127,91	150 338,13	0,02
2 552,00	NETMARBLE CORP	KRW	226 145,98	129 535,31	0,02
5 952,00	DOOSAN BOBCAT INC	KRW	156 975,24	126 721,13	0,02
94,00	SAMSUNG ELECTRONICS CO LTD -GDR- -PREF- REG	USD	14 747,89	90 812,58	0,01
982,00	DOUZONE BIZON CO LTD	KRW	36 010,57	26 405,39	0,00
Consumer Retail			12 362 961,90	11 070 775,27	1,44
16 491,00	HYUNDAI MOTOR CO	KRW	2 030 600,93	2 192 867,90	0,29
31 286,00	KIA MOTORS CORP	KRW	1 388 846,21	1 781 631,19	0,23
7 101,00	HYUNDAI MOBIS CO LTD	KRW	1 242 658,95	1 041 024,29	0,14
9 986,00	SAMSUNG C&T CORP	KRW	865 656,46	904 867,41	0,12
12 630,00	LG ELECTRONICS INC	KRW	913 344,45	821 584,67	0,11
11 207,00	LG CORP	KRW	672 634,93	643 154,19	0,08
1 113,00	LG HOUSEHOLD & HEALTH CARE LTD	KRW	1 007 723,22	557 560,95	0,07
20 650,00	KOREAN AIR LINES CO LTD	KRW	405 538,16	383 361,83	0,05
3 473,00	AMOREPACIFIC CORP	KRW	526 360,65	332 610,85	0,04
6 572,00	WOONGJIN COWAY CO LTD	KRW	378 380,92	309 376,05	0,04
4 332,00	HYUNDAI MOTOR CO -PREF-	KRW	298 672,28	279 563,73	0,04
11 431,00	KANGWON LAND INC	KRW	234 371,60	213 897,75	0,03
1 964,00	HYBE CO LTD	KRW	394 951,96	210 519,70	0,03
3 728,00	HOTEL SHILLA CO LTD	KRW	226 113,14	195 543,85	0,03
2 482,00	E-MART INC	KRW	288 527,84	192 904,57	0,02
2 747,00	HYUNDAI MOTOR CO -PREF-	KRW	187 596,10	176 062,22	0,02
22 184,00	HANON SYSTEMS	KRW	197 948,55	164 245,77	0,02
3 538,00	PEARL ABYSS CORP	KRW	152 147,89	133 188,58	0,02
1 344,00	LOTTE SHOPPING CO LTD	KRW	140 982,37	102 972,41	0,01
2 030,00	S-1 CORP	KRW	125 082,55	96 010,63	0,01
3 427,00	AMOREPACIFIC GROUP	KRW	180 469,80	94 169,70	0,01
1 360,00	SK CHEMICALS CO LTD	KRW	228 042,59	92 275,59	0,01
1 276,00	CJ ENM CO LTD	KRW	152 599,67	88 080,25	0,01
249,00	LG HOUSEHOLD & HEALTH CARE LTD -PREF-	KRW	118 129,98	59 892,27	0,01
68,00	GS RETAIL CO LTD	KRW	2 330,59	1 284,95	0,00
58,00	POSCO INTERNATIONAL CORP	KRW	910,50	822,52	0,00
5,00	SHINSEGAE INC	KRW	939,63	803,00	0,00
10,00	AMOREPACIFIC CORP -PREF-	KRW	1 152,87	374,24	0,00
6,00	FILA KOREA LTD	KRW	247,11	124,21	0,00
Telecommunication			8 589 920,20	8 228 804,48	1,07
15 583,00	NAVER CORP	KRW	3 043 038,45	2 755 183,86	0,36
6 532,00	SAMSUNG SDI CO LTD	KRW	2 201 647,92	2 560 036,05	0,33
37 067,00	KAKAO CORP	KRW	1 974 745,20	1 908 766,86	0,25
1 955,00	NCSOFT CORP	KRW	887 934,30	503 364,07	0,06
25 403,00	LG UPLUS CORP	KRW	244 195,81	238 607,16	0,03
8 196,00	CHEIL WORLDWIDE INC	KRW	134 420,16	143 401,55	0,02
3 118,00	SK TELECOM CO LTD	KRW	103 938,36	119 444,93	0,02
Finance			8 226 353,31	7 482 793,18	0,97
46 904,00	KB FINANCIAL GROUP INC	KRW	1 667 982,84	1 663 774,43	0,22
55 206,00	SHINHAN FINANCIAL GROUP CO LTD	KRW	1 590 579,71	1 506 824,82	0,20
35 650,00	HANA FINANCIAL GROUP INC	KRW	1 011 862,75	1 033 457,31	0,13
3 656,00	SAMSUNG FIRE & MARINE INSURANCE CO LTD	KRW	592 951,90	541 365,43	0,07
60 514,00	WOORI FINANCIAL GROUP INC	KRW	536 631,48	539 423,05	0,07
9 499,00	SAMSUNG LIFE INSURANCE CO LTD	KRW	519 901,92	438 066,95	0,06
14 136,00	KAKAOBANK CORP	KRW	663 386,31	315 021,49	0,04
5 464,00	DB INSURANCE CO LTD	KRW	230 844,77	246 751,29	0,03
4 963,00	KOREA INVESTMENT HOLDINGS CO LTD	KRW	268 269,80	225 588,89	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
30 932,00	INDUSTRIAL BANK OF KOREA	KRW	251 759,48	219 215,54	0,03
7 422,00	SAMSUNG SECURITIES CO LTD	KRW	212 544,56	182 896,48	0,02
32 878,00	MIRAE ASSET DAEWOO CO LTD	KRW	201 934,82	160 343,61	0,02
17 722,00	NH INVESTMENT & SECURITIES CO LTD	KRW	149 951,03	118 154,31	0,02
4 297,00	MERITZ FIRE & MARINE INSURANCE CO LTD	KRW	116 306,33	104 939,06	0,01
31 302,00	MERITZ SECURITIES CO LTD	KRW	110 397,76	104 692,65	0,01
3 978,00	MERITZ FINANCIAL GROUP INC	KRW	94 051,65	75 755,40	0,01
144,00	HYUNDAI MARINE & FIRE INSURANCE CO LTD	KRW	3 062,40	3 283,31	0,00
328,00	BNK FINANCIAL GROUP INC	KRW	1 940,47	1 621,38	0,00
72,00	SAMSUNG CARD CO LTD	KRW	1 993,33	1 617,78	0,00
Industries			7 570 903,94	6 942 957,78	0,90
47 574,00	DOOSAN HEAVY INDUSTRIES & CONSTRUCTION CO LTD	KRW	667 762,67	679 922,90	0,09
6 652,00	SAMSUNG ELECTRO-MECHANICS CO LTD	KRW	704 519,87	639 515,43	0,08
31 937,00	HMM CO LTD	KRW	988 718,20	578 785,31	0,07
1 686,00	LG INNOTEK CO LTD	KRW	264 278,24	425 408,75	0,06
2 687,00	L&F CO LTD	KRW	449 170,98	415 695,41	0,05
5 042,00	KOREA SHIPBUILDING & OFFSHORE ENGINEERING CO LTD	KRW	395 862,39	348 784,12	0,05
8 568,00	KOREA AEROSPACE INDUSTRIES LTD	KRW	212 229,40	339 586,18	0,04
71 418,00	SAMSUNG HEAVY INDUSTRIES CO LTD	KRW	332 454,47	319 363,04	0,04
11 393,00	HLB INC	KRW	353 541,93	297 118,46	0,04
27 616,00	LG DISPLAY CO LTD	KRW	400 421,98	296 013,86	0,04
18 618,00	SAMSUNG ENGINEERING CO LTD	KRW	251 389,84	295 575,60	0,04
2 226,00	HYUNDAI GLOVIS CO LTD	KRW	286 947,18	294 359,38	0,04
9 256,00	HYUNDAI ENGINEERING & CONSTRUCTION CO LTD	KRW	308 486,26	281 959,76	0,04
3 219,00	POSCO CHEMICAL CO LTD	KRW	265 428,04	253 742,39	0,03
5 628,00	HYUNDAI HEAVY INDUSTRIES HOLDINGS CO LTD	KRW	255 531,40	246 279,81	0,03
2 473,00	SKC CO LTD	KRW	257 329,31	242 305,92	0,03
2 108,00	HYUNDAI HEAVY INDUSTRIES CO LTD	KRW	190 385,52	222 072,57	0,03
8 825,00	HANKOOK TIRE CO LTD	KRW	271 617,90	214 219,21	0,03
7 621,00	GS ENGINEERING & CONSTRUCTION CORP	KRW	208 268,25	177 133,05	0,02
31 737,00	PAN OCEAN CO LTD	KRW	131 358,80	138 880,28	0,02
2 607,00	ILJIN MATERIALS CO LTD	KRW	229 868,86	134 055,53	0,02
1 083,00	CJ LOGISTICS CORP	KRW	132 208,06	90 953,95	0,01
146,00	HYUNDAI ENGINEERING & CONSTRUCTION CO LTD -PREF-	KRW	9 385,93	7 647,35	0,00
832,00	DAEWOO ENGINEERING & CONSTRUCTION CO LTD	KRW	3 738,46	3 579,52	0,00
Raw materials			6 022 024,67	5 443 730,24	0,71
5 867,00	LG CHEM LTD	KRW	2 408 804,51	2 230 252,64	0,29
9 317,00	POSCO	KRW	1 818 943,24	1 582 104,98	0,21
13 627,00	HANWHA CHEMICAL CORP	KRW	378 155,03	380 476,41	0,05
1 008,00	KOREA ZINC CO LTD	KRW	340 471,64	362 012,38	0,05
2 035,00	LOTTE CHEMICAL CORP	KRW	372 150,63	269 851,72	0,03
9 992,00	HYUNDAI STEEL CO	KRW	298 832,52	236 290,21	0,03
2 158,00	KUMHO PETROCHEMICAL CO LTD	KRW	210 975,89	220 980,79	0,03
913,00	LG CHEM LTD -PREF-	KRW	193 691,21	161 761,11	0,02
Health			5 904 764,63	4 675 159,41	0,61
11 696,00	CELLTRION INC	KRW	1 871 994,23	1 538 026,62	0,20
2 094,00	SAMSUNG BIOLOGICS CO LTD	KRW	1 013 530,61	1 218 686,61	0,16
10 126,00	CELLTRION HEALTHCARE CO LTD	KRW	690 622,80	511 741,12	0,07
6 087,00	YUHAN CORP	KRW	234 059,05	251 119,02	0,03
3 720,00	SK BIOPHARMACEUTICALS CO LTD	KRW	343 980,62	205 264,11	0,03
2 731,00	SK BIOSCIENCE CO LTD	KRW	554 071,99	202 197,62	0,03
804,00	HANMI PHARM CO LTD	KRW	199 045,16	182 429,49	0,02
3 266,00	ALTEOGEN INC	KRW	243 893,24	147 009,59	0,02
4 139,00	SD BIOSENSOR INC	KRW	164 418,40	118 460,82	0,02
1 953,00	CELLTRION PHARM INC	KRW	166 126,25	113 230,98	0,01
4 071,00	SEEGENE INC	KRW	282 078,25	108 417,07	0,01
633,00	GREEN CROSS CORP	KRW	140 944,03	78 576,36	0,01

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Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			1 477 424,62	1 511 573,79	0,20
6 588,00	SK INNOVATION CO LTD	KRW	926 358,20	931 843,74	0,12
5 347,00	S-OIL CORP	KRW	361 302,53	409 667,77	0,06
5 516,00	GS HOLDINGS CORP	KRW	189 763,89	170 062,28	0,02
Basic Goods			1 637 812,39	1 509 510,45	0,20
13 042,00	KT&G CORP	KRW	858 982,01	789 776,64	0,10
983,00	CJ CHEILJEDANG CORP	KRW	275 809,40	274 461,23	0,04
2 817,00	ORION CORP	KRW	235 280,01	215 828,33	0,03
924,00	BGF RETAIL CO LTD	KRW	117 796,66	128 653,63	0,02
1 732,00	CJ CORP	KRW	147 590,59	99 141,89	0,01
60,00	LOTTE CORP	KRW	2 353,72	1 648,73	0,00
Multi-Utilities			590 418,95	508 525,33	0,07
30 490,00	KOREA ELECTRIC POWER CORP	KRW	588 464,28	506 514,92	0,07
69,00	KOREA GAS CORP	KRW	1 954,67	2 010,41	0,00
CHINA			53 697 361,49	56 422 140,12	7,35
Finance			33 131 161,00	32 534 119,16	4,24
11 372 858,00	CHINA CONSTRUCTION BANK CORP -H-	HKD	7 535 897,42	7 305 940,41	0,95
750 533,00	PING AN INSURANCE GROUP CO OF CHINA LTD -H-	HKD	6 316 034,73	4 880 902,25	0,64
6 685 066,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H-	HKD	3 602 803,83	3 797 410,18	0,49
9 418 494,00	BANK OF CHINA LTD -H-	HKD	3 111 032,96	3 593 533,49	0,47
462 650,00	CHINA MERCHANTS BANK CO LTD -H-	HKD	2 488 812,22	2 960 791,08	0,39
882 221,00	CHINA LIFE INSURANCE CO LTD -H-	HKD	1 603 095,29	1 469 007,40	0,19
3 461 838,00	AGRICULTURAL BANK OF CHINA LTD -H-	HKD	1 148 237,80	1 249 091,77	0,16
819 405,00	PICC PROPERTY & CASUALTY CO LTD -H-	HKD	677 175,27	815 050,77	0,11
312 586,00	CHINA PACIFIC INSURANCE GROUP CO LTD -H-	HKD	857 702,13	730 826,05	0,10
941 037,00	POSTAL SAVINGS BANK OF CHINA CO LTD -H-	HKD	530 055,45	714 645,46	0,09
1 037 746,00	BANK OF COMMUNICATIONS CO LTD -H-	HKD	572 880,84	685 624,37	0,09
248 942,00	CITIC SECURITIES CO LTD -H-	HKD	504 727,47	532 259,79	0,07
203 218,00	CHINA VANKE CO LTD -H-	HKD	552 003,71	488 500,46	0,06
1 060 501,00	CHINA CITIC BANK CORP LTD -H-	HKD	449 017,29	453 747,34	0,06
180 878,00	CHINA INTERNATIONAL CAPITAL CORP LTD -H-	HKD	357 615,62	368 653,12	0,05
984 565,00	PEOPLE'S INSURANCE CO GROUP OF CHINA LTD -H-	HKD	295 269,13	288 039,16	0,04
104 395,00	NEW CHINA LIFE INSURANCE CO LTD -H-	HKD	323 143,56	280 597,75	0,04
84 313,00	ZHONGAN ONLINE P&C INSURANCE CO LTD -H-	HKD	296 549,14	262 591,91	0,03
183 748,00	HUATAI SECURITIES CO LTD -H-	HKD	258 871,84	260 718,29	0,03
741 129,00	CHINA MINSHENG BANKING CORP LTD -H-	HKD	347 153,71	252 957,60	0,03
344 201,00	HAITONG SECURITIES CO LTD -H-	HKD	271 965,80	241 674,32	0,03
416 447,00	CHINA GALAXY SECURITIES CO LTD -H-	HKD	211 194,29	229 960,81	0,03
131 376,00	GF SECURITIES CO LTD -H-	HKD	161 639,97	166 229,95	0,02
1 047 395,00	CHINA CINDA ASSET MANAGEMENT CO LTD -H-	HKD	192 254,04	157 040,44	0,02
75 892,00	A-LIVING SERVICES CO LTD -H-	HKD	220 592,30	116 748,48	0,02
376 452,00	CHINA EVERBRIGHT BANK CO LTD -H-	HKD	133 798,12	116 557,23	0,02
134 491,00	SHANGHAI LUJIAZUI FINANCE & TRADE ZONE DEVELOPMENT CO LTD -B-	USD	107 961,13	113 078,20	0,01
658,00	GUOTAI JUNAN SECURITIES CO LTD -H-	HKD	1 103,24	783,64	0,00
6 711,00	CHINA REINSURANCE GROUP CORP -H-	HKD	1 103,09	531,74	0,00
161,00	LEGEND HOLDINGS CORP -H-	HKD	279,21	202,14	0,00
504,00	CHONGQING RURAL COMMERCIAL BANK CO LTD -H-	HKD	232,85	173,25	0,00
577,00	GUANGZHOU R&F PROPERTIES CO LTD -H-	HKD	712,42	145,59	0,00
485,00	CHINA BOHAI BANK CO LTD	HKD	207,34	78,04	0,00
15,00	SHANGHAI ZHANGJIANG HIGH - TECH PARK DEVELOPMENT CO LTD	CNY	37,79	26,68	0,00
Consumer Retail			5 726 822,51	7 609 689,04	0,99
97 622,00	BYD CO LTD -H-	HKD	2 334 716,55	3 736 571,04	0,49
272 097,00	HAIER SMART HOME CO LTD	HKD	685 554,02	963 531,20	0,13
368 121,00	GREAT WALL MOTOR CO LTD -H-	HKD	587 143,49	724 252,52	0,09

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
72 062,00	FUYAO GLASS INDUSTRY GROUP CO LTD -H-	HKD	287 251,33	349 611,15	0,05
221 127,00	WEICHAI POWER CO LTD -H-	HKD	361 062,85	335 858,01	0,04
349 612,00	GUANGZHOU AUTOMOBILE GROUP CO LTD -H-	HKD	321 505,17	323 462,55	0,04
339 165,00	DONGFENG MOTOR GROUP CO LTD -H-	HKD	264 196,52	246 407,08	0,03
12 826,00	ANHUI GUJING DISTILLERY CO LTD -B-	HKD	139 564,68	191 367,66	0,02
216 757,00	AIR CHINA LTD -H-	HKD	161 670,83	180 199,42	0,02
92 782,00	SHANGHAI PHARMACEUTICALS HOLDING CO LTD	HKD	165 629,84	147 028,99	0,02
161 779,00	ZHEJIANG EXPRESSWAY CO LTD -H-	HKD	132 457,52	142 776,46	0,02
145 133,00	JIANGSU EXPRESSWAY CO LTD -H-	HKD	157 013,88	139 762,02	0,02
228 485,00	CHINA SOUTHERN AIRLINES CO LTD -H-	HKD	125 710,94	126 447,27	0,02
838,00	SHENZHEN EXPRESSWAY CO LTD -H-	HKD	990,64	832,53	0,00
2 142,00	CHINA EASTERN AIRLINES CORP LTD -H-	HKD	1 215,05	785,93	0,00
2 080,00	BAIC MOTOR CORP LTD -H-	HKD	1 022,16	661,76	0,00
362,00	TANGSHAN PORT GROUP CO LTD -A-	CNY	117,04	133,45	0,00
Energy			4 427 017,20	5 483 545,59	0,71
3 025 122,00	CHINA PETROLEUM & CHEMICAL CORP -H-	HKD	1 349 541,26	1 301 707,76	0,17
2 473 039,00	PETROCHINA CO LTD -H-	HKD	964 264,02	1 127 453,04	0,15
396 083,00	CHINA SHENHUA ENERGY CO LTD -H-	HKD	786 662,05	1 086 337,11	0,14
396 683,00	CHINA LONGYUAN POWER GROUP CORP LTD -H-	HKD	437 980,67	733 058,59	0,09
179 276,00	YANZHOU COAL MINING CO LTD -H-	HKD	237 259,91	537 592,44	0,07
129 794,00	INNER MONGOLIA YITAI COAL CO LTD -B-	USD	194 588,97	203 484,04	0,03
215 101,00	CHINA OILFIELD SERVICES LTD -H-	HKD	196 637,58	201 634,42	0,03
234 727,00	CHINA COAL ENERGY CO LTD -H-	HKD	132 237,70	190 274,50	0,02
207 491,00	CHINA SUNTIEN GREEN ENERGY CORP LTD -H-	HKD	126 520,09	101 170,79	0,01
1 898,00	SINOPEC ENGINEERING GROUP CO LTD -H-	HKD	1 324,95	832,90	0,00
Industries			4 077 596,65	3 991 339,69	0,52
5 264 997,00	CHINA TOWER CORP LTD -H-	HKD	760 407,80	648 209,51	0,08
142 923,00	ANHUI CONCH CEMENT CO LTD -H-	HKD	747 543,20	592 348,01	0,08
378 514,00	COSCO SHIPPING HOLDINGS CO LTD -H-	HKD	314 782,55	505 694,69	0,07
460 152,00	CHINA NATIONAL BUILDING MATERIAL CO LTD -H-	HKD	470 727,51	470 046,94	0,06
63 377,00	ZHUZHOU CRRC TIMES ELECTRIC CO LTD -H-	HKD	246 629,15	298 977,52	0,04
499 697,00	CHINA RAILWAY GROUP LTD -H-	HKD	271 461,99	295 423,05	0,04
498 248,00	CRRC CORP LTD -H-	HKD	193 932,00	177 347,19	0,02
50 773,00	FLAT GLASS GROUP CO LTD	HKD	146 576,73	170 819,64	0,02
91 881,00	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD -H-	HKD	122 699,01	164 417,36	0,02
14 623,00	HANGZHOU TIGERMED CONSULTING CO LTD	HKD	207 074,09	161 673,81	0,02
281 419,00	AVICHINA INDUSTRY & TECHNOLOGY CO LTD -H-	HKD	144 267,71	154 026,57	0,02
223 205,00	BEIJING CAPITAL INTERNATIONAL AIRPORT CO LTD -H-	HKD	181 034,85	145 563,87	0,02
284 021,00	CHINA COMMUNICATIONS SERVICES CORP LTD -H-	HKD	145 130,51	119 444,30	0,02
169 096,00	ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD -H-	HKD	123 633,72	86 366,09	0,01
3 853,00	SHANGHAI ELECTRIC GROUP CO LTD -H-	HKD	1 142,62	906,47	0,00
263,00	BBMG CORP -H-	HKD	92,86	36,55	0,00
259,00	HEBEI CONSTRUCTION GROUP CORP LTD	HKD	448,59	31,26	0,00
25,00	SINOTRANS LTD -H-	HKD	11,76	6,86	0,00
Raw materials			1 738 279,37	2 037 490,82	0,27
668 672,00	ZIJIN MINING GROUP CO LTD -H-	HKD	529 611,22	783 307,74	0,10
43 138,00	GANFENG LITHIUM CO LTD	HKD	388 796,34	454 065,22	0,06
420 222,00	CHINA MOLYBDENUM CO LTD -H-	HKD	213 426,48	224 361,74	0,03
126 272,00	JIANGXI COPPER CO LTD -H-	HKD	179 540,84	165 313,09	0,02
448 295,00	ALUMINIUM CORP OF CHINA LTD -H-	HKD	169 873,20	162 299,15	0,02
82 291,00	SHANDONG GOLD MINING CO LTD	HKD	146 813,25	137 827,21	0,02
130 625,00	ZHAOJIN MINING INDUSTRY CO LTD -H-	HKD	108 060,70	109 231,10	0,02
4 670,00	SINOPEC SHANGHAI PETROCHEMICAL CO LTD -H-	HKD	1 875,89	762,81	0,00
208,00	ZHEJIANG JIAHUA ENERGY CHEMICAL INDUSTRY CO LTD -A-	CNY	281,45	322,76	0,00

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Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			1 627 626,00	1 882 153,86	0,24
208 865,00	NONGFU SPRING CO LTD	HKD	1 079 996,82	1 146 981,36	0,15
73 910,00	TSINGTAO BREWERY CO LTD -H-	HKD	547 629,18	735 172,50	0,09
Health			1 897 654,41	1 777 417,28	0,23
41 919,00	WUXI APTEC CO LTD -H-	HKD	482 710,52	533 977,67	0,07
159 362,00	SINOPHARM GROUP CO LTD -H-	HKD	370 646,99	369 480,21	0,05
295 406,00	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD -H-	HKD	375 155,71	328 405,21	0,04
23 875,00	PHARMARON BEIJING CO LTD	HKD	204 001,05	228 604,86	0,03
58 997,00	SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD -H-	HKD	250 801,90	208 916,12	0,03
11 030,00	CANSINO BIOLOGICS INC -H-	HKD	214 338,24	108 033,21	0,01
Multi-Utilities			453 227,40	510 343,11	0,07
1 259 571,00	CGN POWER CO LTD -H-	HKD	251 671,87	291 723,99	0,04
458 686,00	HUANENG POWER INTERNATIONAL INC -H-	HKD	201 555,53	218 619,12	0,03
Computing and IT			404 167,72	396 101,39	0,05
110 757,00	TRAVELSKY TECHNOLOGY LTD -H-	HKD	213 187,69	205 755,78	0,03
47 178,00	SHANGHAI BAOSIGHT SOFTWARE CO LTD -B-	USD	190 980,03	190 345,61	0,02
Telecommunication			213 809,23	199 940,18	0,03
89 728,00	ZTE CORP -H-	HKD	213 809,23	199 940,18	0,03
BRAZIL			39 546 600,91	36 754 148,55	4,78
Finance			10 342 297,27	9 289 487,90	1,21
511 974,00	ITAU UNIBANCO HOLDING SA -PREF-	BRL	2 117 115,19	2 122 952,08	0,28
652 812,00	BANCO BRADESCO SA -PREF-	BRL	2 287 739,80	2 053 796,17	0,27
749 834,00	B3 SA - BRASIL BOLSA BALCAO	BRL	1 860 420,51	1 503 198,89	0,19
567 654,00	ITAUSA - INVESTIMENTOS ITAU SA -PREF-	BRL	1 058 580,25	865 945,42	0,11
144 354,00	BANCO BTG PACTUAL SA	BRL	534 035,46	589 073,05	0,08
196 735,00	BANCO BRADESCO SA	BRL	662 825,74	517 465,36	0,07
84 652,00	BANCO DO BRASIL SA	BRL	536 599,38	516 849,76	0,07
85 681,00	BB SEGURIDADE PARTICIPACOES	BRL	427 873,31	406 845,93	0,05
82 344,00	ITAU UNIBANCO HOLDING SA -ADR- -PREF-	USD	351 375,98	337 110,68	0,04
37 689,00	BANCO SANTANDER BRASIL SA	BRL	246 766,84	198 608,87	0,03
20 854,00	BANCO DO BRASIL SA -ADR-	USD	197 423,65	126 865,42	0,02
8 001,00	BANCO SANTANDER BRASIL SA -ADR-	USD	43 448,38	42 015,87	0,00
4 267,65	BR MALLS PARTICIPACOES SA	BRL	13 306,20	5 870,13	0,00
715,00	SUL AMERICA SA	BRL	4 786,58	2 890,27	0,00
Raw materials			8 826 811,77	8 584 597,97	1,12
417 765,00	VALE SA	BRL	5 941 665,55	5 850 254,26	0,76
66 974,00	VALE SA -ADR-	USD	957 731,43	937 232,51	0,12
78 549,00	SUZANO SA	BRL	662 470,98	713 921,44	0,09
119 255,00	GERDAU SA -PREF-	BRL	503 860,63	487 522,75	0,07
82 297,00	CIA SIDERURGICA NACIONAL SA	BRL	360 411,06	232 419,23	0,03
19 533,00	BRASKEM SA -A- -PREF-	BRL	163 499,87	133 051,38	0,02
13 030,00	SUZANO PAPEL E CELULOSE SA -ADR-	USD	117 188,46	118 154,30	0,02
21 156,00	GERDAU SA -ADR-	USD	92 712,66	86 813,57	0,01
1 847,00	BRASKEM SA -ADR-	USD	27 271,13	25 228,53	0,00
Energy			7 030 920,86	7 336 447,61	0,96
504 029,00	PETROLEO BRASILEIRO SA -PREF-	BRL	2 294 398,78	2 574 940,66	0,34
393 835,00	PETROLEO BRASILEIRO SA	BRL	1 856 666,81	2 200 007,22	0,29
149 103,00	COSAN SA	BRL	509 787,91	496 362,01	0,06
142 598,00	VIBRA ENERGIA SA	BRL	605 987,65	435 843,58	0,06
39 551,00	PETROLEO BRASILEIRO SA -ADR- -PREF-	USD	406 093,32	402 149,48	0,05
86 430,00	PETRO RIO SA	BRL	394 823,31	347 640,61	0,05
30 863,00	PETROLEO BRASILEIRO SA -ADR-	USD	348 763,81	344 808,34	0,05
24 968,00	ENGIE BRASIL ENERGIA SA	BRL	186 987,33	188 614,28	0,02

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Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
74 060,00	ULTRAPAR PARTICIPACOES SA	BRL	253 134,44	166 756,41	0,02
17 236,00	CENTRAIS ELETRICAS BRASILEIRAS SA -ADR-	USD	139 836,82	146 236,87	0,02
14 720,00	ULTRAPAR PARTICIPACOES SA -ADR-	USD	34 440,68	33 088,15	0,00
Multi-Utilities			2 458 116,35	2 706 707,24	0,35
111 518,00	CENTRAIS ELETRICAS BRASILEIRAS SA	BRL	830 428,55	942 383,58	0,12
124 365,00	EQUATORIAL ENERGIA SA	BRL	472 423,16	519 559,20	0,07
144 730,70	CIA ENERGETICA DE MINAS GERAIS -PREF-	BRL	228 556,91	274 788,64	0,04
34 577,00	CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO	BRL	242 062,41	266 705,32	0,03
21 176,00	CENTRAIS ELETRICAS BRASILEIRAS SA -B- -PREF-	BRL	130 966,50	180 884,59	0,02
24 068,00	ENERGISA SA	BRL	200 008,72	177 633,27	0,02
28 208,00	CPFL ENERGIA SA	BRL	186 917,71	159 327,36	0,02
9 512,00	CENTRAIS ELEC BRAS -ADR- -PREF-	USD	63 335,80	80 885,45	0,01
7 317,00	CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO -ADR-	USD	54 066,06	55 921,22	0,01
25 094,00	CIA ENERGETICA DE MINAS GERAIS -ADR-	USD	49 237,02	48 486,19	0,01
106,00	CIA PARANAENSE DE ENERGIA -PREF-	BRL	113,51	132,42	0,00
Consumer Retail			3 938 589,06	2 628 562,33	0,34
74 270,50	LOCALIZA RENT A CAR SA	BRL	627 658,20	711 985,70	0,09
121 063,00	LOJAS RENNER SA	BRL	699 820,82	500 892,81	0,07
131 430,00	RAIA DROGASIL SA	BRL	512 523,22	461 568,86	0,06
148 351,00	CCR SA	BRL	392 338,31	340 002,66	0,04
109 761,00	NATURA & CO HOLDING SA	BRL	719 135,91	269 427,14	0,04
60 752,00	ATACADAO SA	BRL	209 503,50	185 240,93	0,02
371 737,00	MAGAZINE LUIZA SA	BRL	777 044,73	159 108,14	0,02
96,00	ALPARGATAS SA PREF	BRL	564,37	336,09	0,00
Basic Goods			2 230 887,08	2 176 550,10	0,28
498 784,00	AMBEV SA	BRL	1 292 042,15	1 222 525,92	0,16
100 445,00	JBS SA	BRL	488 243,35	580 388,39	0,08
80 175,00	AMBEV SA -ADR-	USD	197 825,80	192 490,57	0,02
72 873,00	BRF SA	BRL	252 775,78	181 145,22	0,02
Industries			1 785 784,26	1 801 635,51	0,23
205 504,00	WEG SA	BRL	890 500,92	994 229,67	0,13
158 867,00	RUMO SA	BRL	526 424,92	464 065,60	0,06
92 925,00	KLABIN SA	BRL	368 858,42	343 340,24	0,04
Health			1 925 068,09	1 180 087,86	0,15
568 259,00	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	BRL	1 100 892,02	568 557,53	0,07
50 396,00	HYPERA SA	BRL	325 830,23	350 652,82	0,05
49 215,00	REDE D'OR SAO LUIZ SA	BRL	498 345,84	260 877,51	0,03
Telecommunication			704 538,44	776 876,60	0,10
53 177,00	TELEFONICA BRASIL SA	BRL	395 050,05	457 737,53	0,06
87 499,00	TIM SA	BRL	196 175,43	204 218,24	0,03
8 877,00	TELEFONICA BRASIL SA ADR	USD	76 160,57	76 929,20	0,01
3 269,00	TIM SA ADR	USD	37 152,39	37 991,63	0,00
Computing and IT			303 587,73	273 195,43	0,04
64 213,00	TOTVS SA	BRL	303 587,73	273 195,43	0,04
SAUDI ARABIA			22 141 675,38	28 366 988,23	3,69
Finance			10 439 679,44	14 865 476,20	1,94
213 528,00	AL RAJHI BANK	SAR	3 005 728,60	4 490 876,95	0,59
239 082,00	NATIONAL COMMERCIAL BANK	SAR	2 807 866,81	4 016 563,80	0,52
147 106,00	RIYAD BANK	SAR	841 695,00	1 203 809,58	0,16
100 772,00	SAUDI BRITISH BANK	SAR	738 799,36	1 045 578,54	0,14
106 786,00	ALINMA BANK	SAR	566 983,68	909 249,69	0,12
64 365,00	BANQUE SAUDI FRANSI	SAR	566 973,52	777 768,75	0,10

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Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
53 388,00	BANK ALBILAD	SAR	349 170,18	595 448,33	0,08
65 379,00	ARAB NATIONAL BANK	SAR	362 695,73	491 680,14	0,06
39 521,00	SAUDI INDUSTRIAL INVESTMENT GROUP	SAR	297 328,63	287 140,97	0,04
6 537,00	BUPA ARABIA FOR COOPERATIVE INSURANCE CO	SAR	203 850,75	265 637,37	0,04
53 419,00	SAUDI INVESTMENT BANK	SAR	292 043,85	265 553,93	0,03
43 800,00	BANK AL-JAZIRA	SAR	179 213,20	249 001,15	0,03
57 682,00	DAR AL ARKAN REAL ESTATE DEVELOPMENT CO	SAR	128 037,92	158 224,95	0,02
43 253,00	EMAAR ECONOMIC CITY	SAR	99 292,21	108 942,05	0,01
Raw materials			5 155 219,31	6 185 702,22	0,81
98 067,00	SAUDI BASIC INDUSTRIES CORP	SAR	2 384 713,63	2 540 030,74	0,33
93 905,00	SAUDI ARABIAN MINING CO	SAR	766 833,69	1 193 373,13	0,16
23 350,00	SAUDI ARABIAN FERTILIZER CO	SAR	631 682,23	820 273,11	0,11
39 168,00	SAHARA INTERNATIONAL PETROCHEMICAL CO	SAR	273 009,02	501 253,58	0,06
27 582,00	YANBU NATIONAL PETROCHEMICAL CO	SAR	383 119,32	355 090,87	0,05
78 157,00	SAUDI KAYAN PETROCHEMICAL CO	SAR	262 068,73	314 410,65	0,04
13 471,00	ADVANCED PETROCHEMICAL CO	SAR	166 218,38	176 516,51	0,02
35 738,00	NATIONAL INDUSTRIALIZATION CO	SAR	135 321,76	146 864,78	0,02
31 705,00	RABIGH REFINING & PETROCHEMICAL CO	SAR	152 252,55	137 888,85	0,02
Energy			2 108 129,31	2 688 418,79	0,35
263 735,00	SAUDI ARABIAN OIL CO	SAR	2 062 020,35	2 608 686,37	0,34
18 333,00	PETRO RABIGH	SAR	46 108,96	79 732,42	0,01
Telecommunication			2 290 312,09	2 262 376,94	0,29
63 430,00	SAUDI TELECOM CO	SAR	1 602 892,63	1 570 132,55	0,20
41 100,00	ETIHAD ETISALAT CO	SAR	310 972,21	366 718,01	0,05
3 923,00	SAUDI RESEARCH & MEDIA GROUP	SAR	227 649,68	188 017,61	0,02
47 989,00	MOBILE TELECOMMUNICATIONS CO SAUDI ARABIA	SAR	148 797,57	137 508,77	0,02
Health			639 519,93	760 793,87	0,10
9 531,00	DR SULAIMAN AL HABIB MEDICAL SERVICES GROUP CO	SAR	402 322,58	470 884,74	0,06
5 339,00	MOUWASAT MEDICAL SERVICES CO	SAR	237 197,35	289 909,13	0,04
Basic Goods			626 633,97	608 195,13	0,08
27 237,00	ALMARAI CO JSC	SAR	348 190,47	363 842,09	0,05
28 527,00	SAVOLA GROUP	SAR	278 443,50	244 353,04	0,03
Multi-Utilities			456 629,54	560 236,52	0,07
90 810,00	SAUDI ELECTRICITY CO	SAR	456 629,54	560 236,52	0,07
Consumer Retail			256 634,84	265 664,29	0,03
6 409,00	JARIR MARKETING CO	SAR	256 634,84	265 664,29	0,03
Computing and IT			168 916,95	170 124,27	0,02
2 617,00	ELM CO	SAR	168 916,95	170 124,27	0,02
SOUTH AFRICA			25 595 192,78	26 205 682,04	3,41
Finance			8 070 351,06	8 338 119,88	1,09
616 925,00	FIRSTRAND LTD	ZAR	2 051 059,90	2 246 594,63	0,29
164 037,00	STANDARD BANK GROUP LTD	ZAR	1 435 095,52	1 486 162,10	0,19
10 641,00	CAPITEC BANK HOLDINGS LTD	ZAR	942 847,45	1 231 490,83	0,16
98 414,00	ABSA GROUP LTD	ZAR	834 540,78	888 347,69	0,12
55 965,00	NEDBANK GROUP LTD	ZAR	616 653,25	677 249,36	0,09
217 707,00	SANLAM LTD	ZAR	817 764,56	672 044,93	0,09
61 310,00	DISCOVERY LTD	ZAR	481 865,53	458 560,93	0,06
575 379,00	OLD MUTUAL LTD	ZAR	465 014,99	370 549,41	0,05
419 238,00	GROWTHPOINT PROPERTIES LTD	ZAR	420 558,20	302 304,21	0,04
1 544,00	RESILIENT REIT LTD	ZAR	4 950,88	4 815,79	0,00

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Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			6 431 820,61	6 685 411,15	0,87
69 190,00	SASOL LTD	ZAR	1 172 349,73	1 501 513,10	0,20
103 611,00	IMPALA PLATINUM HOLDINGS LTD	ZAR	1 035 690,64	1 095 813,97	0,14
108 909,00	GOLD FIELDS LTD	ZAR	817 443,88	972 908,07	0,13
343 184,00	SIBANYE STILLWATER LTD -A-	ZAR	971 643,70	814 925,31	0,11
51 044,00	ANGLOGOLD ASHANTI LTD	ZAR	868 779,96	730 265,13	0,09
6 484,00	ANGLO AMERICAN PLATINUM LTD	ZAR	449 713,63	539 478,91	0,07
41 196,00	NORTHAM PLATINUM HOLDINGS LTD	ZAR	387 885,00	412 006,11	0,05
7 872,00	KUMBA IRON ORE LTD	ZAR	234 548,64	241 600,79	0,03
67 805,00	HARMONY GOLD MINING CO LTD	ZAR	301 799,39	205 745,83	0,03
13 714,00	AFRICAN RAINBOW MINERALS LTD	ZAR	191 966,04	171 153,93	0,02
Telecommunication			6 096 740,66	6 188 122,25	0,81
26 609,00	NASPERS LTD -N-	ZAR	3 890 668,52	3 678 540,14	0,48
207 230,00	MTN GROUP LTD	ZAR	1 286 008,47	1 597 624,62	0,21
78 519,00	VODACOM GROUP LTD	ZAR	619 219,20	601 164,63	0,08
45 963,00	MULTICHOICE GROUP LTD	ZAR	300 844,47	310 792,86	0,04
Consumer Retail			2 854 600,61	2 873 428,11	0,37
40 986,00	BID CORP LTD	ZAR	705 092,75	734 212,29	0,09
29 813,00	CLICKS GROUP LTD	ZAR	434 328,33	475 748,91	0,06
35 344,00	BIDVEST GROUP LTD	ZAR	390 447,21	432 516,68	0,06
122 113,00	WOOLWORTHS HOLDINGS LTD	ZAR	376 920,17	386 792,68	0,05
31 386,00	MR PRICE GROUP LTD	ZAR	349 118,34	325 036,95	0,04
40 451,00	FOSCHINI GROUP LTD	ZAR	340 316,95	288 141,42	0,04
203 861,00	PEPKOR HOLDINGS LTD	ZAR	254 302,15	227 582,38	0,03
1 035,00	PICK N PAY STORES LTD	ZAR	4 074,71	3 396,80	0,00
Basic Goods			1 362 469,21	1 389 977,36	0,18
61 422,00	SHOPRITE HOLDINGS LTD	ZAR	623 905,61	709 647,14	0,09
64 670,00	REMGRO LTD	ZAR	487 914,50	490 526,02	0,06
23 536,00	SPAR GROUP LTD	ZAR	250 649,10	189 804,20	0,03
Health			503 546,21	384 888,98	0,05
47 411,00	ASPEN PHARMACARE HOLDINGS LTD	ZAR	503 546,21	384 888,98	0,05
Energy			275 664,42	345 734,31	0,04
29 879,00	EXXARO RESOURCES LTD	ZAR	275 664,42	345 734,31	0,04
MEXICO			14 017 443,57	16 045 868,27	2,09
Telecommunication			3 052 865,51	3 815 048,56	0,50
3 131 117,00	AMERICA MOVIL SAB DE CV -L-	MXN	2 258 988,36	3 050 550,46	0,40
293 642,00	GRUPO TELEVISIVA SAB	MXN	598 667,34	459 547,90	0,06
15 605,00	AMERICA MOVIL SAB DE CV -ADR- -L-	USD	195 209,81	304 950,20	0,04
Basic Goods			3 079 198,31	3 222 912,64	0,42
237 623,00	FOMENTO ECONOMICO MEXICANO SAB DE CV	MXN	1 635 722,57	1 529 422,22	0,20
164 012,00	GRUPO BIMBO SAB DE CV -A-	MXN	336 315,87	508 301,28	0,07
64 163,00	COCA-COLA FEMSA SAB DE CV	MXN	312 181,62	338 690,46	0,04
53 884,00	ARCA CONTINENTAL SAB DE CV	MXN	275 807,26	338 487,63	0,04
25 417,00	GRUMA SAB DE CV -B-	MXN	250 350,75	268 175,43	0,04
185 780,00	KIMBERLY-CLARK DE MEXICO SAB DE CV -A-	MXN	268 820,24	239 835,62	0,03
Finance			2 213 526,78	2 454 236,91	0,32
317 038,00	GRUPO FINANCIERO BANORTE SAB DE CV -O-	MXN	1 534 213,39	1 685 990,53	0,22
264 415,00	GRUPO FINANCIERO INBURSA SAB DE CV -O-	MXN	295 183,26	401 397,36	0,05
386 313,00	FIBRA UNO ADMINISTRACION SA DE CV	MXN	384 130,13	366 849,02	0,05
Industries			2 140 157,71	2 329 746,11	0,30
1 849 303,00	CEMEX SAB DE CV	MXN	848 280,51	686 494,29	0,09
44 460,00	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV -B-	MXN	405 346,18	590 383,42	0,08

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
23 693,00	GRUPO AEROPORTUARIO DEL SURESTE SAB DE CV -B-	MXN	355 707,98	443 953,05	0,06
359 590,00	ALFA SAB DE CV -A-	MXN	232 071,61	243 446,15	0,03
52 942,00	GRUPO CARSO SAB DE CV -A1-	MXN	151 925,57	188 121,78	0,02
160 478,00	OPERADORA DE SITES MEXICANOS SAB DE CV	MXN	146 825,86	177 347,42	0,02
Consumer Retail			1 867 544,73	2 298 099,38	0,30
639 964,00	WAL-MART DE MEXICO SAB DE CV	MXN	1 660 878,44	2 103 506,39	0,27
27 863,00	PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV	MXN	206 666,29	194 592,99	0,03
Raw materials			1 664 150,53	1 925 824,67	0,25
380 429,00	GRUPO MEXICO SAB DE CV -B-	MXN	1 191 177,80	1 501 859,38	0,19
122 778,00	ORBIA ADVANCE CORP SAB DE CV	MXN	257 308,85	273 929,98	0,04
16 996,00	INDUSTRIAS PENOLES SAB DE CV	MXN	215 663,88	150 035,31	0,02
THAILAND			13 730 974,99	13 553 801,84	1,76
Energy			2 459 023,68	2 582 079,33	0,34
1 136 482,00	PTT PCL	THB	1 213 590,98	1 045 411,84	0,14
165 070,00	PTT EXPLORATION & PRODUCTION PCL	THB	511 662,19	712 319,41	0,09
178 148,00	ENERGY ABSOLUTE PCL	THB	257 730,11	392 811,77	0,05
356 300,00	PTT OIL & RETAIL BUSINESS PCL	THB	262 263,20	245 811,35	0,03
133 296,00	THAI OIL PCL	THB	213 777,20	185 724,96	0,03
Consumer Retail			2 431 481,00	2 230 011,50	0,29
696 315,00	CP ALL PCL	THB	1 254 915,72	1 130 323,97	0,15
371 883,00	MINOR INTERNATIONAL PCL	THB	308 413,36	342 082,75	0,04
702 849,00	HOME PRODUCT CENTER PCL -A-	THB	268 923,10	241 496,97	0,03
993 421,00	LAND & HOUSES PCL REG	THB	242 186,24	224 422,17	0,03
214 900,00	CENTRAL RETAIL CORP PCL	THB	193 450,55	203 493,43	0,03
76 700,00	JMT NETWORK SERVICES PCL	THB	163 592,03	88 192,21	0,01
Industries			1 732 322,22	1 845 588,67	0,24
509 048,00	AIRPORTS OF THAILAND PCL	THB	833 459,16	977 829,24	0,13
37 000,00	DELTA ELECTRONICS THAILAND PCL	THB	298 187,24	333 343,43	0,04
937 647,00	BTS GROUP HOLDINGS PCL	THB	252 466,23	216 895,94	0,03
907 673,00	BANGKOK EXPRESSWAY & METRO PCL	THB	210 252,04	214 873,77	0,03
108 400,00	B GRIMM POWER PCL	THB	137 957,55	102 646,29	0,01
Raw materials			1 650 928,72	1 523 052,40	0,20
92 685,00	SIAM CEMENT PCL REG	THB	1 018 574,77	937 836,20	0,12
267 782,00	PTT GLOBAL CHEMICAL PCL	THB	427 150,78	329 639,10	0,04
200 039,00	INDORAMA VENTURES PCL	THB	203 809,32	254 365,65	0,04
13 906,00	IRPC PCL	THB	1 393,85	1 211,45	0,00
Finance			1 586 080,70	1 429 053,12	0,18
239 885,00	CENTRAL PATTANA PCL	THB	384 623,23	395 893,95	0,05
415 022,00	KRUNG THAI BANK PCL	THB	155 494,74	174 039,87	0,02
90 522,00	SIAM COMMERCIAL BANK PCL	THB	291 816,86	173 883,52	0,02
85 600,00	KRUNGTHAI CARD PCL	THB	116 007,56	132 006,27	0,02
950 100,00	ASSET WORLD CORP PCL	THB	118 067,87	125 439,72	0,02
41 500,00	SCB X PCL	THB	115 848,60	119 575,90	0,02
81 500,00	SRIAWAD CORP PCL	THB	139 782,99	106 941,26	0,01
88 100,00	MUANGTHAI CAPITAL PCL	THB	134 346,50	101 896,19	0,01
211 100,00	BANGKOK COMMERCIAL ASSET MANAGEMENT PCL	THB	130 092,35	99 376,44	0,01
Telecommunication			1 130 110,50	1 162 940,48	0,15
141 234,00	ADVANCED INFO SERVICE PCL -A-	THB	745 531,75	743 198,46	0,10
133 340,00	INTOUCH HOLDINGS PCL -F-	THB	228 702,28	247 113,78	0,03
1 387 101,00	TRUE CORP PCL	THB	155 876,47	172 628,24	0,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			1 005 670,48	1 100 434,96	0,14
1 221 896,00	BANGKOK DUSIT MEDICAL SERVICES PCL -F-	THB	778 666,14	826 456,86	0,11
56 574,00	BUMRUNGRAD HOSPITAL PCL	THB	227 004,34	273 978,10	0,03
Multi-Utilities			895 143,56	908 770,26	0,12
348 387,00	GULF ENERGY DEVELOPMENT PCL	THB	313 820,13	438 289,26	0,06
172 185,00	RATCH GROUP PCL	THB	217 325,97	178 185,64	0,02
30 624,00	ELECTRICITY GENERATING PCL	THB	183 727,83	146 235,42	0,02
83 700,00	GLOBAL POWER SYNERGY PCL -F-	THB	180 269,63	146 059,94	0,02
Basic Goods			840 214,13	771 871,12	0,10
460 210,00	CHAROEN POKPHAND FOODS PCL	THB	338 428,95	323 724,33	0,04
178 400,00	OSOTSPA PCL	THB	177 940,64	165 310,85	0,02
340 011,00	THAI UNION GROUP PCL -F-	THB	166 175,29	157 302,28	0,02
142 768,00	BERLI JUCKER PCL	THB	157 669,25	125 533,66	0,02
INDONESIA			11 937 903,11	13 395 186,87	1,74
Finance			6 093 414,96	7 089 784,27	0,92
6 588 240,00	BANK CENTRAL ASIA TBK PT	IDR	2 482 362,01	3 066 837,77	0,40
8 099 798,00	BANK RAKYAT INDONESIA PERSERO TBK PT	IDR	1 869 933,43	2 158 269,48	0,28
2 216 959,00	BANK MANDIRI PERSERO TBK PT	IDR	914 257,00	1 128 081,09	0,14
885 957,00	BANK NEGARA INDONESIA PERSERO TBK PT	IDR	363 211,17	446 545,47	0,06
493 700,00	BANK JAGO TBK PT	IDR	463 645,06	290 046,48	0,04
29,00	BANK TABUNGAN NEGARA PERSERO TBK PT	IDR	4,67	2,71	0,00
42,00	PAKUWON JATI TBK PT	IDR	1,62	1,27	0,00
Telecommunication			1 460 020,53	1 688 577,39	0,22
5 882 502,00	TELEKOMUNIKASI INDONESIA PERSERO TBK PT	IDR	1 315 049,16	1 510 794,73	0,20
941 800,00	TOWER BERSAMA INFRASTRUCTURE TBK PT	IDR	144 971,37	177 782,66	0,02
Basic Goods			1 460 513,96	1 386 169,01	0,18
876 368,00	CHAROEN POKPHAND INDONESIA TBK PT	IDR	306 136,52	337 614,54	0,05
906 228,00	UNILEVER INDONESIA TBK PT	IDR	389 926,13	277 548,73	0,04
1 972 600,00	SUMBER ALFARIA TRIJAYA TBK PT	IDR	229 300,07	258 376,24	0,03
521 351,00	INDOFOOD SUKSES MAKMUR TBK PT	IDR	222 885,24	235 994,95	0,03
277 042,00	INDOFOOD CBP SUKSES MAKMUR TBK PT	IDR	158 946,30	169 876,13	0,02
53 335,00	GUDANG GARAM TBK PT	IDR	153 319,70	106 758,42	0,01
Consumer Retail			1 216 914,90	1 386 145,40	0,18
2 404 010,00	ASTRA INTERNATIONAL TBK PT	IDR	916 347,40	1 022 599,41	0,13
199 369,00	UNITED TRACTORS TBK PT	IDR	300 567,50	363 545,99	0,05
Raw materials			907 389,94	909 705,50	0,12
1 431 695,00	MERDEKA COPPER GOLD TBK PT	IDR	235 881,86	366 780,97	0,05
3 340 158,00	BARITO PACIFIC TBK PT	IDR	181 109,45	161 918,83	0,02
324 892,00	INDAH KIAT PULP & PAPER CORP TBK PT	IDR	185 316,51	158 538,96	0,02
998 900,00	ANEKA TAMBANG TBK	IDR	157 796,45	115 445,74	0,02
295 000,00	VALE INDONESIA TBK PT	IDR	147 279,85	107 017,27	0,01
9,00	PABRIK KERTAS TJIWI KIMIA TBK PT	IDR	5,82	3,73	0,00
Industries			386 486,51	353 738,97	0,05
2 726 400,00	SARANA MENARA NUSANTARA TBK PT	IDR	178 472,72	192 559,81	0,03
352 207,00	SEMEN INDONESIA PERSERO TBK PT	IDR	207 943,30	161 126,23	0,02
87,00	INDOCEMENT TUNGGAL PRAKARSA TBK PT	IDR	70,49	52,93	0,00
Energy			177 286,24	311 703,59	0,04
1 697 432,00	ADARO ENERGY TBK PT	IDR	177 286,24	311 703,59	0,04
Health			233 539,82	267 015,50	0,03
2 505 215,00	KALBE FARMA TBK PT	IDR	233 539,82	267 015,50	0,03

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Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			2 336,25	2 347,24	0,00
22 992,00	PERUSAHAAN GAS NEGARA PERSERO TBK	IDR	2 336,25	2 347,24	0,00
MALAYSIA			11 119 992,17	10 667 597,61	1,39
Finance			3 881 814,12	4 382 859,31	0,57
1 728 980,00	PUBLIC BANK BHD	MYR	1 432 166,63	1 639 743,30	0,21
564 254,00	MALAYAN BANKING BHD	MYR	978 181,36	1 051 894,70	0,14
789 100,00	CIMB GROUP HOLDINGS BHD	MYR	743 576,44	849 411,58	0,11
77 230,00	HONG LEONG BANK BHD	MYR	279 349,05	342 922,61	0,05
172 220,00	RHB BANK BHD	MYR	191 975,12	214 162,12	0,03
216 479,00	AMMB HOLDINGS BHD	MYR	160 822,35	175 238,31	0,02
27 270,00	HONG LEONG FINANCIAL GROUP BHD	MYR	95 743,17	109 486,69	0,01
Basic Goods			1 551 734,60	1 492 341,39	0,19
75 998,00	PPB GROUP BHD	MYR	274 042,43	261 583,17	0,03
298 605,00	IOI CORP BHD	MYR	262 891,97	248 847,20	0,03
51 344,00	KUALA LUMPUR KEPONG BHD	MYR	245 224,15	244 472,93	0,03
8 398,00	NESTLE MALAYSIA BHD	MYR	239 697,30	241 670,62	0,03
246 410,00	SIME DARBY PLANTATION BHD	MYR	248 400,35	231 553,14	0,03
130 023,00	QL RESOURCES BHD	MYR	147 492,55	146 733,06	0,02
73 916,00	HAP SENG CONSOLIDATED BHD	MYR	129 713,42	114 375,35	0,02
287,00	FRASER & NEAVE HOLDINGS BHD	MYR	1 946,21	1 320,45	0,00
236,00	CARLSBERG BREWERY MALAYSIA BHD -B-	MYR	1 376,35	1 151,36	0,00
453,00	GENTING PLANTATIONS BHD	MYR	949,87	634,11	0,00
Raw materials			809 105,61	1 002 626,60	0,13
285 068,00	PETRONAS CHEMICALS GROUP BHD	MYR	447 859,01	556 795,14	0,07
431 578,00	PRESS METAL ALUMINIUM HOLDINGS BHD	MYR	361 246,60	445 831,46	0,06
Telecommunication			993 965,60	834 226,56	0,11
369 333,00	DIGI.COM BHD	MYR	323 375,78	280 537,30	0,04
326 925,00	AXIATA GROUP BHD	MYR	251 898,08	200 788,59	0,03
278 848,00	MAXIS BHD	MYR	281 979,74	199 703,62	0,02
134 458,00	TELEKOM MALAYSIA BHD	MYR	136 712,00	153 197,05	0,02
Energy			766 565,51	699 215,12	0,09
93 975,00	PETRONAS GAS BHD	MYR	327 731,10	335 288,46	0,04
435 876,00	DIALOG GROUP BHD	MYR	279 472,86	201 486,99	0,03
35 440,00	PETRONAS DAGANGAN BHD	MYR	159 361,55	162 439,67	0,02
Industries			1 257 915,70	638 411,03	0,08
158 993,00	MISC BHD	MYR	244 179,04	244 985,74	0,03
633 537,00	TOP GLOVE CORP BHD	MYR	520 747,22	142 991,35	0,02
203 497,00	HARTALEGA HOLDINGS BHD	MYR	381 254,40	135 139,99	0,02
78 828,00	MALAYSIA AIRPORTS HOLDINGS BHD	MYR	108 712,14	112 909,09	0,01
2 955,00	GAMUDA BHD	MYR	2 439,86	2 295,86	0,00
200,00	KOSSAN RUBBER INDUSTRIES	MYR	281,31	57,29	0,00
167,00	SUPERMAX CORP BHD	MYR	301,73	31,71	0,00
Consumer Retail			654 706,49	617 207,88	0,08
253 205,00	GENTING BHD	MYR	275 008,59	249 478,19	0,03
352 582,00	GENTING MALAYSIA BHD	MYR	227 330,01	217 311,61	0,03
323 548,00	SIME DARBY BHD	MYR	151 441,77	149 562,52	0,02
1 105,00	WESTPORTS HOLDINGS BHD	MYR	909,03	851,32	0,00
32,00	AIRASIA GROUP BHD	MYR	17,09	4,24	0,00
Multi-Utilities			683 714,07	519 150,06	0,07
299 387,00	TENAGA NASIONAL BHD	MYR	682 589,17	518 489,88	0,07
5 200,00	YTL CORP BHD	MYR	1 124,90	660,18	0,00

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Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			251 061,73	292 489,79	0,04
208 952,00	IHH HEALTHCARE BHD	MYR	251 061,73	292 489,79	0,04
Computing and IT			269 408,74	189 069,87	0,03
330 000,00	INARI AMERTRON BHD	MYR	269 408,74	189 069,87	0,03
UNITED ARAB EMIRATES			7 825 678,70	9 609 152,56	1,25
Finance			4 761 146,38	6 300 174,58	0,82
540 004,00	FIRST ABU DHABI BANK PJSC	AED	1 998 965,72	2 640 928,19	0,34
231 533,00	EMIRATES NBD BANK PJSC	AED	622 333,36	795 885,99	0,10
340 075,00	ABU DHABI COMMERCIAL BANK PJSC	AED	582 783,50	784 643,63	0,10
484 081,00	EMAAR PROPERTIES PJSC	AED	559 241,17	655 519,19	0,09
470 796,00	ALDAR PROPERTIES PJSC	AED	335 293,70	545 577,94	0,07
353 926,00	DUBAI ISLAMIC BANK PJSC	AED	434 586,57	530 883,20	0,07
177 531,00	ABU DHABI ISLAMIC BANK PJSC	AED	227 942,36	346 736,44	0,05
Telecommunication			2 665 402,06	2 889 285,99	0,38
425 095,00	EMIRATES TELECOMMUNICATIONS GROUP CO PJSC	AED	2 665 402,06	2 889 285,99	0,38
Consumer Retail			399 130,26	419 691,99	0,05
381 904,00	ABU DHABI NATIONAL OIL CO. FOR DISTRIBUTION PJSC	AED	399 130,26	419 691,99	0,05
HONG KONG			8 974 445,46	9 490 420,96	1,24
Finance			3 045 636,74	3 272 337,45	0,43
454 164,00	CHINA OVERSEAS LAND & INVESTMENT LTD	HKD	1 179 598,66	1 372 967,58	0,18
689 483,00	CITIC LTD	HKD	632 394,35	668 169,40	0,09
145 181,00	WHARF HOLDINGS LTD	HKD	341 398,21	506 141,22	0,06
165 490,00	YUEXIU PROPERTY CO LTD	HKD	154 898,64	202 939,05	0,03
170 740,00	CHINA TAIPING INSURANCE HOLDINGS CO LTD	HKD	277 599,99	201 468,21	0,03
678 187,00	CHINA JINMAO HOLDINGS GROUP LTD	HKD	307 146,85	174 432,66	0,02
179 325,00	FAR EAST HORIZON LTD	HKD	148 475,01	143 834,35	0,02
1 009,00	CHINA EVERBRIGHT LTD	HKD	1 500,62	907,70	0,00
514,00	SHANGHAI INDUSTRIAL HOLDINGS LTD	HKD	1 074,81	710,51	0,00
3 600,00	SINO-OCEAN GROUP HOLDING LTD	HKD	1 249,33	583,65	0,00
963,00	SHENZHEN INVESTMENT LTD	HKD	300,27	183,12	0,00
Multi-Utilities			1 287 385,70	1 408 640,43	0,18
228 528,00	CHINA RESOURCES POWER HOLDINGS CO LTD	HKD	340 758,49	451 284,41	0,06
658 807,00	CHINA POWER INTERNATIONAL DEVELOPMENT LTD	HKD	250 944,08	399 929,50	0,05
349 413,00	GUANGDONG INVESTMENT LTD	HKD	472 057,20	353 519,23	0,04
59 956,00	BEIJING ENTERPRISES HOLDINGS LTD	HKD	223 625,93	203 907,29	0,03
Basic Goods			1 104 133,42	1 371 395,31	0,18
192 314,00	CHINA RESOURCES BEER HOLDINGS CO LTD	HKD	1 104 133,42	1 371 395,31	0,18
Health			1 224 316,64	1 202 090,52	0,16
1 061 096,00	CSPC PHARMACEUTICAL GROUP LTD	HKD	1 042 515,84	1 007 599,70	0,13
328 797,00	CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS CO LTD	HKD	181 674,09	194 386,22	0,03
161,00	CHINA RESOURCES PHARMACEUTICAL GROUP LTD	HKD	126,71	104,60	0,00
Computing and IT			914 047,19	998 653,51	0,13
856 595,00	LENOVO GROUP LTD	HKD	670 552,00	765 376,99	0,10
67 384,00	HUA HONG SEMICONDUCTOR LTD	HKD	243 495,19	233 276,52	0,03
Raw materials			479 331,53	389 549,59	0,05
296 148,00	FOSUN INTERNATIONAL LTD	HKD	322 873,72	261 723,49	0,03
359 121,00	MMG LTD	HKD	156 457,81	127 826,10	0,02

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Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			393 932,32	358 486,50	0,05
152 696,00	CHINA MERCHANTS PORT HOLDINGS CO LTD	HKD	261 142,31	248 301,52	0,03
81 978,00	SINOTRUK HONG KONG LTD	HKD	132 096,95	109 922,32	0,02
845,00	SUN ART RETAIL GROUP LTD	HKD	693,06	262,66	0,00
Energy			286 366,17	247 059,21	0,03
437 748,00	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	286 366,17	247 059,21	0,03
Industries			239 295,75	242 208,44	0,03
80 282,00	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	239 295,75	242 208,44	0,03
QATAR			6 512 657,61	7 920 087,53	1,03
Finance			4 719 773,05	5 781 809,91	0,75
564 869,00	QATAR NATIONAL BANK QPSC	QAR	2 405 144,50	2 964 352,71	0,38
202 339,00	QATAR ISLAMIC BANK SAQ	QAR	890 618,06	1 182 486,70	0,15
682 460,00	MASRAF AL RAYAN QSC	QAR	738 731,10	740 310,49	0,10
242 551,00	COMMERCIAL BANK PQSC	QAR	282 736,48	436 076,99	0,06
90 712,00	QATAR INTERNATIONAL ISLAMIC BANK QSC	QAR	209 270,21	253 985,31	0,03
233 221,00	BARWA REAL ESTATE CO	QAR	193 272,70	204 597,71	0,03
Raw materials			854 393,40	1 118 995,27	0,14
185 013,00	INDUSTRIES QATAR QSC	QAR	555 404,97	775 085,45	0,10
525 846,00	MESAIEED PETROCHEMICAL HOLDING CO	QAR	298 988,43	343 909,82	0,04
Industries			236 339,37	299 605,86	0,04
304 913,00	QATAR GAS TRANSPORT CO LTD	QAR	236 339,37	299 605,86	0,04
Energy			278 303,58	279 400,65	0,04
59 594,00	QATAR FUEL QSC	QAR	278 303,58	279 400,65	0,04
Multi-Utilities			227 193,22	242 175,03	0,03
52 627,00	QATAR ELECTRICITY & WATER CO QSC	QAR	227 193,22	242 175,03	0,03
Telecommunication			196 654,99	198 100,81	0,03
97 951,00	OOREDOO QPSC	QAR	196 654,99	198 100,81	0,03
KUWAIT			4 726 991,52	6 275 949,71	0,82
Finance			3 933 594,19	5 330 639,63	0,70
876 836,00	NATIONAL BANK OF KUWAIT SAKP	KWD	2 108 417,73	2 850 378,75	0,37
624 154,00	KUWAIT FINANCE HOUSE KSCP	KWD	1 151 707,41	1 694 376,04	0,22
174 713,00	BOUBYAN BANK KSCP	KWD	328 270,10	420 924,89	0,06
195 693,00	GULF BANK KSCP	KWD	192 787,69	194 565,52	0,03
72 604,00	MABANEE CO SAK	KWD	152 411,26	170 394,43	0,02
Telecommunication			459 836,59	489 511,14	0,06
264 409,00	MOBILE TELECOMMUNICATIONS CO KSC	KWD	459 836,59	489 511,14	0,06
Consumer Retail			333 560,74	455 798,94	0,06
179 880,00	AGILITY PUBLIC WAREHOUSING CO KSC	KWD	333 560,74	455 798,94	0,06
PHILIPPINES			5 491 713,92	5 152 046,66	0,67
Finance			2 859 025,26	2 601 001,89	0,34
1 371 786,00	SM PRIME HOLDINGS INC	PHP	831 444,90	872 220,52	0,12
234 345,00	BDO UNIBANK INC	PHP	483 370,76	450 474,82	0,06
878 508,00	AYALA LAND INC	PHP	551 062,46	389 707,22	0,05
214 340,00	BANK OF THE PHILIPPINE ISLANDS	PHP	311 142,17	316 192,55	0,04
29 420,00	AYALA CORP	PHP	381 134,20	307 076,42	0,04
213 599,00	METROPOLITAN BANK & TRUST CO	PHP	192 076,27	177 615,01	0,02
10 252,00	GT CAPITAL HOLDINGS INC	PHP	107 879,78	87 210,75	0,01
13 429,00	MEGAWORLD CORP	PHP	914,72	504,60	0,00

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			920 187,58	957 591,54	0,12
28 567,00	SM INVESTMENTS CORP	PHP	457 847,94	388 618,92	0,05
121 154,00	INTERNATIONAL CONTAINER TERMINAL SERVICES INC	PHP	284 165,91	387 800,29	0,05
50 572,00	JOLLIBEE FOODS CORP	PHP	174 374,54	179 118,50	0,02
2 430,00	PUREGOLD PRICE CLUB INC	PHP	1 910,66	1 272,40	0,00
3 429,00	ALTUS SAN NICOLAS CORP	PHP	1 888,53	781,43	0,00
Basic Goods			825 889,67	672 866,93	0,09
357 232,00	JG SUMMIT HOLDINGS INC	PHP	370 121,58	302 643,86	0,04
104 266,00	UNIVERSAL ROBINA CORP	PHP	245 334,49	201 334,52	0,03
746 800,00	MONDE NISSIN CORP	PHP	210 433,60	168 888,55	0,02
Telecommunication			493 440,40	521 959,62	0,07
10 228,00	PLDT INC	PHP	258 814,72	298 918,33	0,04
3 153,00	GLOBE TELECOM INC	PHP	112 901,49	124 399,77	0,02
268 100,00	CONVERGE INFORMATION & COMMUNICATIONS TECHNOLOGY SOLUTIONS INC	PHP	121 724,19	98 641,52	0,01
Multi-Utilities			219 339,40	232 756,90	0,03
26 770,00	MANILA ELECTRIC CO	PHP	142 432,75	167 649,95	0,02
1 060 230,00	METRO PACIFIC INVESTMENTS CORP	PHP	76 906,65	65 106,95	0,01
Industries			173 831,61	165 869,78	0,02
200 523,00	ABOITIZ EQUITY VENTURES INC	PHP	173 831,61	165 869,78	0,02
BERMUDA			5 616 751,33	4 434 528,59	0,58
Multi-Utilities			1 546 216,59	1 162 198,66	0,15
360 976,00	CHINA GAS HOLDINGS LTD	HKD	905 134,48	533 306,46	0,07
109 931,00	CHINA RESOURCES GAS GROUP LTD	HKD	458 907,20	489 782,71	0,06
481 518,00	BEIJING ENTERPRISES WATER GROUP LTD	HKD	182 174,91	139 109,49	0,02
Finance			1 150 664,73	1 004 204,54	0,13
8 747,00	CREDICORP LTD	USD	1 148 770,78	1 003 254,95	0,13
11 627,00	SHANGHAI INDUSTRIAL URBAN DEVELOPMENT GROUP LTD	HKD	1 893,95	949,59	0,00
Consumer Retail			942 905,65	795 763,87	0,10
430 083,00	BRILLIANCE CHINA AUTOMOTIVE HOLDINGS LTD	HKD	416 514,73	382 711,08	0,05
148 065,00	SHENZHEN INTERNATIONAL HOLDINGS LTD	HKD	207 520,17	139 336,73	0,02
205 782,00	COSCO SHIPPING PORTS LTD	HKD	158 828,60	138 967,44	0,02
1 434 290,00	ALIBABA PICTURES GROUP LTD	HKD	159 746,55	134 624,34	0,01
2 683,00	GOME RETAIL HOLDINGS LTD	HKD	295,60	124,28	0,00
Industries			471 914,02	397 714,51	0,05
15 686,00	ORIENT OVERSEAS INTERNATIONAL LTD	HKD	471 914,02	397 714,51	0,05
Computing and IT			674 202,76	368 489,95	0,05
559 804,00	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	674 202,76	368 489,95	0,05
Energy			343 886,57	362 719,69	0,05
462 769,00	KUNLUN ENERGY CO LTD	HKD	343 886,57	362 719,69	0,05
Telecommunication			291 830,33	192 518,45	0,03
548 383,00	CHINA RUYI HOLDINGS LTD	HKD	291 830,33	192 518,45	0,03
Raw materials			194 459,60	150 606,94	0,02
186 072,00	NINE DRAGONS PAPER HOLDINGS LTD	HKD	194 459,60	150 606,94	0,02
Health			671,08	311,98	0,00
992,00	LUYE PHARMA GROUP LTD	HKD	671,08	311,98	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
POLAND			5 059 902,91	4 347 945,57	0,57
Finance			2 270 685,88	1 800 982,72	0,24
106 929,00	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	793 029,20	636 998,64	0,09
73 868,00	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	568 635,16	471 164,91	0,06
22 452,00	BANK POLSKA KASA OPIEKI SA	PLN	476 517,27	389 502,91	0,05
4 371,00	SANTANDER BANK POLSKA SA	PLN	260 924,34	216 681,43	0,03
1 813,00	MBANK SA	PLN	171 579,91	86 634,83	0,01
Energy			875 606,06	790 828,27	0,10
36 588,00	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	617 187,89	533 385,24	0,07
211 840,00	POLSKIE GORNICZTWO NAFTOWE I GAZOWNICTWO SA	PLN	258 418,17	257 443,03	0,03
Raw materials			498 002,87	432 804,18	0,06
17 109,00	KGHM POLSKA MIEDZ SA	PLN	498 002,87	432 804,18	0,06
Basic Goods			276 053,89	406 539,24	0,05
5 990,00	DINO POLSKA SA	PLN	276 053,89	406 539,24	0,05
Consumer Retail			249 294,67	260 270,56	0,04
136,00	LPP SA	PLN	249 294,67	260 270,56	0,04
Telecommunication			296 925,99	248 108,99	0,03
31 262,00	CYFROWY POLSAT SA	PLN	185 225,94	141 139,02	0,02
80 188,00	ORANGE POLSKA SA	PLN	111 700,05	106 969,97	0,01
Multi-Utilities			220 030,36	245 517,76	0,03
108 304,00	PGE POLSKA GRUPA ENERGETYCZNA SA	PLN	220 030,36	245 517,76	0,03
Computing and IT			373 303,19	162 893,85	0,02
8 002,00	CD PROJEKT SA	PLN	373 303,19	162 893,85	0,02
CHILE			4 135 746,21	3 874 776,44	0,50
Raw materials			1 116 988,92	1 578 219,22	0,20
17 464,00	SOCIEDAD QUIMICA Y MINERA DE CHILE SA -B- -PREF-	CLP	830 406,62	1 364 033,14	0,17
137 563,00	EMPRESAS CMPC SA	CLP	286 582,30	214 186,08	0,03
Finance			1 083 343,75	996 705,46	0,13
28 129,00	BANCO DE CHILE -ADR-	USD	500 368,47	490 498,57	0,07
20 731,00	BANCO SANTANDER CHILE -ADR-	USD	335 987,85	323 026,47	0,04
6 671,00	BANCO DE CREDITO E INVERSIONES SA	CLP	246 599,92	182 957,01	0,02
262,00	CENCOSUD SHOPPING SA	CLP	387,51	223,41	0,00
Energy			602 313,34	389 760,96	0,05
47 683,00	EMPRESAS COPEC SA	CLP	414 651,14	329 588,47	0,04
44 061,00	ENEL CHILE SA -ADR-	USD	152 729,55	46 781,50	0,01
632 084,00	ENEL CHILE SA	CLP	34 932,65	13 390,99	0,00
Basic Goods			420 808,60	301 466,49	0,04
172 908,00	CENCOSUD SA	CLP	308 011,06	206 194,79	0,03
5 507,00	CIA CERVECERIAS UNIDAS SA -ADR-	USD	71 203,02	66 529,65	0,01
4 730,00	CIA CERVECERIAS UNIDAS SA	CLP	40 432,10	28 009,73	0,00
438,00	EMBOTELLADORA ANDINA SA -B- -PREF-	CLP	1 162,42	732,32	0,00
Multi-Utilities			256 064,15	249 327,17	0,03
2 661 316,00	ENEL AMERICAS SA	CLP	242 300,73	236 665,18	0,03
585 192,00	ENEL CHILE SA	CLP	13 095,94	12 397,56	0,00
4 078,00	COLBUN SA	CLP	667,48	264,43	0,00
Consumer Retail			418 236,06	201 645,90	0,03
91 861,00	SACI FALABELLA	CLP	418 236,06	201 645,90	0,03

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Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			237 991,39	157 651,24	0,02
1 883 288,00	CIA SUD AMERICANA DE VAPORES SA	CLP	237 991,39	157 651,24	0,02
UNITED STATES			2 658 813,67	2 896 788,41	0,38
Consumer Retail			2 231 824,84	2 413 100,84	0,32
52 016,00	YUM CHINA HOLDINGS INC	USD	2 231 824,84	2 413 100,84	0,32
Raw materials			426 988,83	483 687,57	0,06
10 152,00	SOUTHERN COPPER CORP	USD	426 988,83	483 687,57	0,06
RUSSIA			18 318 813,21	2 180 919,46	0,28
Energy			10 163 529,78	1 488 514,22	0,19
1 222 603,00	GAZPROM PJSC	USD	3 316 043,76	696 411,91	0,09
769 234,00	SURGUTNEFTGAS -PREF-	USD	360 139,84	352 868,33	0,05
128 819,00	ROSNEFT OIL CO PJSC	USD	689 867,54	152 008,17	0,02
157 892,00	TATNEFT PJSC	USD	1 133 408,28	121 258,11	0,01
760 583,00	SURGUTNEFTGAS PJSC	USD	328 379,64	70 093,39	0,01
43 952,00	LUKOIL PJSC	USD	2 872 455,96	62 050,59	0,01
9 944,00	GAZPROM PJSC -ADR-	USD	68 429,61	21 448,09	0,00
9 710,00	NOVATEK PJSC -S- -GDR- REG	USD	1 394 805,15	12 375,63	0,00
Raw materials			2 610 237,85	353 205,91	0,05
6 911,00	MMC NORILSK NICKEL PJSC	USD	1 620 453,26	256 116,55	0,04
275 168,00	ALROSA AO	USD	309 400,14	84 663,16	0,01
158 526,00	NOVOLIPETSK STEEL PJSC	USD	369 580,75	9 822,41	0,00
22 132,00	SEVERSTAL PJSC	USD	310 803,70	2 603,79	0,00
Finance			3 979 206,91	150 010,78	0,02
326 024 805,00	VTB BANK PJSC	USD	161 967,88	66 424,30	0,01
154 293,00	MOSCOW EXCHANGE MICEX	USD	253 358,28	56 863,86	0,01
1 203 410,00	SBERBANK OF RUSSIA PJSC	USD	3 563 880,75	26 722,62	0,00
Telecommunication			355 910,77	91 856,03	0,01
47 968,00	MOBILE TELESYSTEMS PJSC -ADR-	USD	355 910,77	91 856,03	0,01
Industries			509 883,84	56 803,02	0,01
3 714,00	POLYUS PJSC	USD	509 883,84	56 803,02	0,01
Multi-Utilities			235 781,25	39 605,06	0,00
3 940 717,00	INTER RAO UES PJSC	USD	235 781,25	39 605,06	0,00
Basic Goods			464 262,81	924,44	0,00
38 021,00	MAGNIT PJSC -GDR- REG	USD	464 262,81	924,44	0,00
TURKEY			2 545 551,13	2 142 307,39	0,28
Consumer Retail			434 278,80	519 731,29	0,07
168 461,00	TURKIYE SISE VE CAM FABRIKALARI AS	TRY	142 799,68	207 495,73	0,03
67 524,00	TURK HAVA YOLLARI AO	TRY	189 224,40	181 040,34	0,02
8 577,00	FORD OTOMOTIV SANAYI AS	TRY	102 254,72	131 195,22	0,02
Finance			616 810,53	419 697,20	0,06
381 299,00	AKBANK TURK AS	TRY	317 793,12	175 190,83	0,02
124 790,00	HACI OMER SABANCI HOLDING AS	TRY	149 520,07	135 189,40	0,02
427 727,00	TURKIYE IS BANKASI -C-	TRY	147 150,82	107 327,77	0,02
8 019,00	YAPI VE KREDI BANKASI AS	TRY	2 346,52	1 989,20	0,00
Industries			388 312,63	309 961,16	0,04
92 975,00	KOC HOLDING AS	TRY	228 131,12	194 947,92	0,03
83 592,00	ASELSAN ELEKTRONIK SANAYI VE TICARET AS	TRY	153 093,69	109 474,33	0,01
1 943,00	TAV HAVALIMANLARI HOLDING AS	TRY	7 087,82	5 538,91	0,00

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Eurizon Fund - Equity Emerging Markets LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			237 582,68	266 022,58	0,03
171 095,00	EREGLI DEMIR VE CELIK FABRIKALARI TAS	TRY	237 582,68	266 022,58	0,03
Basic Goods			377 132,53	257 783,76	0,03
55 655,00	BIM BIRLESIK MAGAZALAR AS	TRY	377 132,53	257 783,76	0,03
Energy			232 560,36	231 870,35	0,03
15 302,00	TUPRAS TURKIYE PETROL RAFINERILERI AS	TRY	232 560,36	231 870,35	0,03
Telecommunication			258 873,60	137 241,05	0,02
147 876,00	TURKCELL ILETISIM HIZMETLERI AS	TRY	258 873,60	137 241,05	0,02
GREECE			2 070 729,14	1 939 357,14	0,25
Finance			795 335,42	683 706,95	0,09
317 298,00	EUROBANK ERGASIAS SA	EUR	260 123,72	267 545,67	0,04
272 525,00	ALPHA BANK AE	EUR	297 908,10	226 740,80	0,03
67 099,00	NATIONAL BANK OF GREECE SA	EUR	237 303,60	189 420,48	0,02
Consumer Retail			527 391,04	540 889,44	0,07
23 716,00	OPAP SA	EUR	238 360,55	323 723,40	0,04
14 134,00	JUMBO SA	EUR	199 602,75	195 897,24	0,03
4 431,00	FF GROUP	EUR	89 427,74	21 268,80	0,00
Telecommunication			303 825,45	408 301,37	0,05
24 641,00	HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	EUR	303 825,45	408 301,37	0,05
Multi-Utilities			444 177,23	306 459,38	0,04
12 271,00	MYTILINEOS SA	EUR	202 283,50	171 794,00	0,02
25 675,00	PUBLIC POWER CORP SA	EUR	241 893,73	134 665,38	0,02
HUNGARY			1 492 253,49	1 244 132,52	0,16
Finance			812 830,74	581 425,56	0,07
27 393,00	OTP BANK NYRT	HUF	812 830,74	581 425,56	0,07
Energy			351 401,86	368 465,62	0,05
50 104,00	MOL HUNGARIAN OIL & GAS PLC	HUF	351 401,86	368 465,62	0,05
Health			328 020,89	294 241,34	0,04
17 094,00	RICHTER GEDEON NYRT	HUF	328 020,89	294 241,34	0,04
CZECH REPUBLIC			808 346,89	1 237 076,79	0,16
Multi-Utilities			434 702,79	847 632,39	0,11
19 724,00	CEZ AS	CZK	434 702,79	847 632,39	0,11
Finance			373 644,10	389 444,40	0,05
9 290,00	KOMERCNI BANKA AS	CZK	263 557,74	248 817,48	0,03
40 589,00	MONETA MONEY BANK AS	CZK	110 086,36	140 626,92	0,02
COLOMBIA			1 110 144,60	1 196 831,72	0,16
Finance			607 290,98	654 187,27	0,09
14 004,00	BANCOLOMBIA SA -ADR-	USD	408 919,21	412 973,71	0,06
31 286,00	BANCOLOMBIA SA	COP	198 371,77	241 213,56	0,03
Energy			260 042,28	287 203,90	0,04
27 648,00	ECOPETROL SA -ADR-	USD	260 042,28	287 203,90	0,04
Multi-Utilities			242 811,34	255 440,55	0,03
54 206,00	INTERCONEXION ELECTRICA SA ESP	COP	242 811,34	255 440,55	0,03

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PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
LUXEMBOURG			910 806,43	507 383,81	0,07
Finance			273 709,09	279 691,17	0,04
16 761,00	REINET INVESTMENTS SCA	ZAR	273 709,09	279 691,17	0,04
Consumer Retail			632 779,83	222 033,83	0,03
43 766,00	ALLEGRO.EU SA	PLN	632 779,83	222 033,83	0,03
Computing and IT			4 317,51	5 658,81	0,00
34,00	GLOBANT SA	USD	4 317,51	5 658,81	0,00
EGYPT			574 216,77	460 141,08	0,06
Finance			453 290,94	395 351,96	0,05
195 087,00	COMMERCIAL INTERNATIONAL BANK EGYPT SAE	EGP	410 579,24	370 035,31	0,05
10 407,00	COMMERCIAL INTERNATIONAL BANK EGYPT SAE -GDR- REG	USD	13 679,01	16 524,58	0,00
48 677,00	FAWRY FOR BANKING & PAYMENT TECHNOLOGY SERVICES SAE	EGP	29 032,69	8 792,07	0,00
Basic Goods			120 925,17	64 788,81	0,01
123 630,00	EASTERN CO SAE	EGP	120 925,17	64 788,81	0,01
Industries			0,66	0,31	0,00
1,00	ELSEWEDY ELECTRIC CO	EGP	0,66	0,31	0,00
NETHERLANDS			2 075 635,34	405 372,09	0,05
Consumer Retail			1 692 396,59	390 993,29	0,05
33 606,00	YANDEX NV	USD	1 692 396,59	390 993,29	0,05
Basic Goods			383 238,75	14 378,80	0,00
13 810,00	X5 RETAIL GROUP NV -GDR-	USD	383 238,75	14 378,80	0,00
ISLE OF MAN			351 171,05	283 810,23	0,04
Finance			351 171,05	283 810,23	0,04
55 814,00	NEPI ROCKCASTLE PLC	ZAR	351 171,05	283 810,23	0,04
SINGAPORE			164 658,07	198 792,36	0,03
Finance			164 658,07	198 792,36	0,03
24 728,00	BOC AVIATION LTD	HKD	164 658,07	198 792,36	0,03
PERU			258 320,83	166 368,62	0,02
Raw materials			258 320,83	166 368,62	0,02
26 353,00	CIA DE MINAS BUENAVENTURA SAA -ADR-	USD	258 319,23	166 368,38	0,02
2,00	VOLCAN CIA MINERA SAA -B-	EUR	1,60	0,24	0,00
CYPRUS			860 578,34	160 913,48	0,02
Finance			648 884,18	88 547,31	0,01
14 143,00	TCS GROUP HOLDING PLC GDR	USD	648 884,18	88 547,31	0,01
Telecommunication			211 694,16	72 366,17	0,01
6 522,00	OZON HOLDINGS PLC ADR	USD	211 694,16	72 366,17	0,01
JERSEY			648 599,14	78 956,53	0,01
Raw materials			648 599,14	78 956,53	0,01
37 552,00	POLYMETAL INTERNATIONAL PLC	GBP	648 599,14	78 956,53	0,01
BRITISH VIRGIN ISLANDS			276 360,62	21 709,08	0,00
Telecommunication			276 360,62	21 709,08	0,00
12 934,00	MAIL.RU GROUP LTD REG -GDR-	USD	276 360,62	21 709,08	0,00

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ARGENTINA			1 849,89	714,25	0,00
Energy			1 238,99	445,91	0,00
143,00	YPF SA -ADR-	USD	1 238,99	445,91	0,00
Finance			600,20	232,89	0,00
35,00	GRUPO FINANCIERO GALICIA SA -ADR-	USD	598,80	231,34	0,00
1,00	BANCO BBVA ARGENTINA SA	ARS	1,40	1,55	0,00
Raw materials			10,70	35,45	0,00
39,00	TERNIUM ARGENTINA SA	ARS	10,70	35,45	0,00
MAURITIUS			356,17	294,20	0,00
Finance			356,17	294,20	0,00
741,00	LIGHTHOUSE PROPERTIES PLC	ZAR	356,17	294,20	0,00
Ordinary Bonds			6 485 444,67	4 896 208,06	0,64
SOUTH KOREA			2 594 432,43	2 241 270,81	0,29
Consumer Retail			1 075 800,53	879 153,77	0,11
2 501,00	LG ENERGY SOLUTION LTD 0.00%	KRW	835 042,24	683 558,79	0,09
1 974,00	F&F CO LTD 0.00%	KRW	240 758,29	195 594,98	0,02
Industries			716 430,23	809 727,55	0,11
9 684,00	ECOPRO BM CO LTD 0.00%	KRW	716 430,23	809 727,55	0,11
Finance			470 576,61	338 253,86	0,04
11 758,00	SK SQUARE CO LTD 0.00%	KRW	470 576,61	338 253,86	0,04
Raw materials			331 625,06	214 135,63	0,03
2 963,00	SK IE TECHNOLOGY CO LTD 0.00%	KRW	331 625,06	214 135,63	0,03
INDIA			564 765,31	584 465,55	0,08
Finance			318 753,97	377 889,80	0,05
50 362,00	CHOLAMANDALAM INVESTMENT & FINANCE CO LTD 0.00%	INR	318 753,97	377 889,80	0,05
Industries			246 011,34	190 813,26	0,03
27 341,00	INDIAN RAILWAY CATERING & TOURISM CORP LTD 0.00%	INR	246 011,34	190 813,26	0,03
Multi-Utilities			0,00	13 143,54	0,00
1 034 662,50	NTPC LTD 8.49% 25/03/2025	INR	0,00	13 143,54	0,00
Basic Goods			0,00	2 618,95	0,00
215 670,00	BRITANNIA INDUSTRIES LTD 8.00% 26/08/2022	INR	0,00	2 618,95	0,00
SAUDI ARABIA			549 795,40	522 847,35	0,07
Multi-Utilities			332 481,91	333 829,64	0,04
8 765,00	ACWA POWER CO 0.00%	SAR	332 481,91	333 829,64	0,04
Finance			217 313,49	189 017,71	0,03
3 923,00	SAUDI TADAWUL GROUP HOLDING CO 0.00%	SAR	217 313,49	189 017,71	0,03
TAIWAN			567 014,04	405 065,04	0,05
Computing and IT			567 014,04	405 065,04	0,05
314 000,00	POWERCHIP SEMICONDUCTOR MANUFACTURING CORP 0.00%	TWD	567 014,04	405 065,04	0,05
THAILAND			347 442,63	332 312,64	0,04
Industries			228 696,88	229 736,69	0,03
153 000,00	SCG PACKAGING PCL 0.00%	THB	228 696,88	229 736,69	0,03

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			118 745,75	102 575,95	0,01
35 600,00	CARABAO GROUP PCL 0.00%	THB	118 745,75	102 575,95	0,01
BRAZIL			662 686,00	193 874,35	0,03
Consumer Retail			662 686,00	193 874,35	0,03
78 923,00	AMERICANAS SA 0.00%	BRL	662 686,00	193 874,35	0,03
BERMUDA			492 048,66	179 946,20	0,02
Finance			173 098,43	136 262,47	0,02
93 309,00	HOPSON DEVELOPMENT HOLDINGS LTD 0.00%	HKD	173 098,43	136 262,47	0,02
Computing and IT			318 950,23	43 683,73	0,00
1 499 429,00	CHINA YOUZAN LTD 0.00%	HKD	318 950,23	43 683,73	0,00
MALAYSIA			127 963,29	125 718,77	0,02
Consumer Retail			127 963,29	125 718,77	0,02
279 850,00	MR DIY GROUP M BHD 0.00%	MYR	127 963,29	125 718,77	0,02
PHILIPPINES			146 519,58	119 749,49	0,02
Multi-Utilities			146 519,58	119 749,49	0,02
856 180,00	AC ENERGY CORP 0.00%	PHP	146 519,58	119 749,49	0,02
INDONESIA			142 250,60	98 515,47	0,01
Energy			142 250,60	98 515,47	0,01
971 100,00	ADARO MINERALS INDONESIA TBK PT 0.00%	IDR	142 250,60	98 515,47	0,01
RUSSIA			267 815,07	75 603,09	0,01
Raw materials			267 815,07	75 603,09	0,01
326 394,00	UNITED CO. RUSAL INTERNATIONAL PJSC 0.00%	USD	267 815,07	75 603,09	0,01
CHILE			13 463,96	13 104,76	0,00
Basic Goods			13 463,96	13 104,76	0,00
2 213,00	CIA CERVECERIAS UNIDAS SA 0.00%	CLP	13 463,96	13 104,76	0,00
CAYMAN ISLANDS			9 247,70	3 734,54	0,00
Health			4 963,79	2 396,71	0,00
853,00	AKESO INC 0.00%	HKD	4 963,79	2 396,71	0,00
Telecommunication			2 165,39	706,95	0,00
1 082,00	WEIMOB INC 0.00%	HKD	2 165,39	706,95	0,00
Finance			2 118,52	630,88	0,00
1 085,00	SUNAC SERVICES HOLDINGS LTD 0.00%	HKD	2 118,52	630,88	0,00
Rights			529 013,97	492 535,44	0,06
CAYMAN ISLANDS			529 013,97	490 773,82	0,06
Raw materials			529 013,97	490 773,82	0,06
7 188,00	DAQO NEW ENERGY CORP ADR	USD	529 013,97	490 773,82	0,06
CHINA			0,00	1 761,62	0,00
Raw materials			0,00	1 761,62	0,00
17 954,00	WALSIN LIHWA CORP 03/08/2022	TWD	0,00	1 761,62	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Warrants			0,00	12 673,71	0,00
THAILAND			0,00	12 673,71	0,00
Consumer Retail			0,00	6 258,79	0,00
17 858,00	MINOR INTERNATIONAL PCL 31/07/2023	THB	0,00	5 749,44	0,00
3 728,00	SRISAWAD CORP PCL 29/08/2025	THB	0,00	509,35	0,00
Basic Goods			0,00	3 682,25	0,00
14 827,00	MINOR INTERNATIONAL PCL 05/05/2023	THB	0,00	2 206,29	0,00
13 437,00	MINOR INTERNATIONAL PCL 15/02/2024	THB	0,00	1 475,96	0,00
Industries			0,00	2 732,67	0,00
185 329,00	BTS GROUP HOLDINGS PCL 20/11/2026	THB	0,00	1 654,64	0,00
92 665,00	BTS GROUP HOLDINGS PCL 07/11/2024	THB	0,00	927,61	0,00
46 332,00	BTS GROUP HOLDINGS PCL 05/09/2022	THB	0,00	150,42	0,00
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			232 433,76	48 878,08	0,01
Shares			232 433,76	48 878,08	0,01
EGYPT			55 193,82	46 975,33	0,01
Finance			55 193,82	46 975,33	0,01
77 391,00	EGYPTIAN FINANCIAL GROUP-HERMES HOLDING CO	EGP	55 193,82	46 975,33	0,01
RUSSIA			176 172,23	1 468,35	0,00
Raw materials			176 172,23	1 468,35	0,00
14 401,00	PHOSAGRO PJSC GDR	USD	176 172,23	1 468,35	0,00
BERMUDA			1 067,71	434,40	0,00
Raw materials			1 067,71	434,40	0,00
590,00	HUABAO INTERNATIONAL HOLDINGS LTD	HKD	1 067,71	434,40	0,00
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			147 785,98	6 251,73	0,00
Shares			147 785,98	1 264,52	0,00
PHILIPPINES			1 355,98	1 255,07	0,00
Finance			1 355,98	1 255,07	0,00
721 468,00	AYALA LAND INC -PREF-	PHP	1 355,98	1 255,07	0,00
RUSSIA			1 134,76	9,38	0,00
Raw materials			1 134,76	9,38	0,00
92,00	PHOSAGRO PJSC	USD	1 134,76	9,38	0,00
HONG KONG			122 988,85	0,06	0,00
Multi-Utilities			76 340,91	0,05	0,00
397 928,00	CHINA RENEWABLE ENERGY INVESTMENT LTD	HKD	76 340,91	0,05	0,00
Raw materials			46 647,94	0,01	0,00
62 212,00	CHINA METAL RECYCLING	HKD	46 647,94	0,01	0,00
TAIWAN			22 306,39	0,01	0,00
Computing and IT			22 306,39	0,01	0,00
176 000,00	YA HSING IND CO	TWD	22 306,39	0,01	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Ordinary Bonds			0,00	4 987,21	0,00
INDIA			0,00	4 987,21	0,00
Basic Goods			0,00	4 987,21	0,00
424 560,00	BRITANNIA INDUSTRIES LTD 5.50% 03/06/2024	INR	0,00	4 987,21	0,00
Rights			0,00	0,00	0,00
CHINA			0,00	0,00	0,00
Finance			0,00	0,00	0,00
21 551,00	TAISHIN FINANCIAL HOLDING 13/07/2022	TWD	0,00	0,00	0,00
INVESTMENT FUNDS			14 248 427,18	14 947 098,34	1,95
UCI Units			14 248 427,18	14 947 098,34	1,95
LUXEMBOURG			12 611 702,07	12 318 710,36	1,61
Finance			12 611 702,07	12 318 710,36	1,61
127 906,87	EURIZON FUND - BOND SHORT TERM -Z-	EUR	12 611 702,07	12 318 710,36	1,61
IRELAND			1 636 725,11	2 628 387,98	0,34
Finance			1 636 725,11	2 628 387,98	0,34
92 419,00	INVESCO MSCI SAUDI ARABIA UCITS ETF	USD	1 636 725,11	2 628 387,98	0,34
Total Portfolio			726 696 156,60	719 238 950,46	93,63

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						34 508,57	19 044 520,65
Unrealised profit on future contracts and commitment						203 751,21	8 261 134,66
10	(111)	Sale	EURO STOXX 50	16/09/2022	EUR	127 650,00	3 819 510,00
1	312	Purchase	FTSE CHINA A50 INDEX	28/07/2022	USD	76 101,21	4 441 624,66
Unrealised loss on future contracts and commitment						(169 242,64)	10 783 385,99
100	68	Purchase	EMERGING MARKET ASIA	16/09/2022	USD	(97 374,36)	3 907 179,15
50	59	Purchase	MSCI EMERGING MARKETS	16/09/2022	USD	(42 682,10)	2 829 370,43
100	(33)	Sale	MSCI INDIA	16/09/2022	USD	(23 176,62)	2 705 466,84
50	29	Purchase	HSCEI	28/07/2022	HKD	(6 009,56)	1 341 369,57

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts				(264 590,48)
Unrealised profit on forward foreign exchange contracts				489 352,84
21/11/2022	2 193 830,85	USD	35 000 000,00	TRY 347 461,19
25/07/2022	40 000 000,00	CNY	5 635 331,15	EUR 72 077,82
25/07/2022	6 900 000,00	USD	6 554 844,13	EUR 36 540,83
25/07/2022	2 600 000,00	USD	2 450 437,27	EUR 33 273,00
Unrealised loss on forward foreign exchange contracts				(753 943,32)
21/11/2022	17 000 000,00	TRY	1 274 679,86	USD (366 638,50)
21/11/2022	17 000 000,00	TRY	1 258 499,05	USD (351 326,93)
25/07/2022	2 003 034,61	EUR	14 200 000,00	CNY (23 095,58)
25/07/2022	1 517 347,63	EUR	1 600 000,00	USD (11 089,46)
25/07/2022	666 898,38	EUR	700 000,00	USD (1 792,85)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets LTE

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
TOTAL RETURN SWAPS						—	2 091 352,51
EUR EURIB MBCNA	EUR	L	18 970 780,50	UBS EUROPE SE	13/12/2022	—	1 296 336,41
EUR EURIB MBCNA	EUR	L	18 507 000,00	UBS EUROPE SE	21/03/2023	—	795 016,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	47 675 264,13	
Banks	(Note 3)	348 118,66	
Other banks and broker accounts	(Notes 2, 3, 9)	16 157,05	
Unrealised profit on future contracts	(Notes 2, 9)	20,00	
Receivable on investments sold		5 855,73	
Receivable on subscriptions		30 408,00	
Other assets	(Note 10)	46 609,46	
Total assets		48 122 433,03	
Liabilities			
Bank overdrafts	(Note 3)	(267 311,36)	
Unrealised loss on future contracts	(Notes 2, 9)	(5 386,20)	
Payable on investments purchased		(10 119,37)	
Payable on redemptions		(54 648,20)	
Other liabilities		(11 366,22)	
Total liabilities		(348 831,35)	
Total net assets		47 773 601,68	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	107,08	446 130,745

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	53 411 171,51
Net income from investments	(Note 2)	471 421,46
Total income		471 421,46
Management fee	(Note 6)	(40 267,95)
Depositary fee	(Note 8)	(3 929,72)
Subscription tax	(Note 4)	(2 534,55)
Other charges and taxes	(Notes 5, 8)	(20 454,65)
Total expenses		(67 186,87)
Net investment income / (loss)		404 234,59
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	1 192 854,14
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(9 421 752,58)
- forward foreign exchange contracts	(Notes 2, 9)	(954,33)
- foreign currencies	(Note 2)	(602,52)
- future contracts	(Notes 2, 9)	(43 758,53)
Net result of operations for the period		(7 869 979,23)
Subscriptions for the period		17 239 310,92
Redemptions for the period		(15 006 901,52)
Net assets at the end of the period		47 773 601,68

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			50 096 631,22	47 675 264,13	99,79
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			50 082 727,64	47 661 069,76	99,76
Shares			50 015 346,03	47 623 684,91	99,68
UNITED STATES			33 319 651,13	31 939 242,67	66,86
Computing and IT			7 426 472,56	7 230 592,57	15,14
16 595,00	APPLE INC	USD	1 985 601,02	2 170 231,62	4,54
8 297,00	MICROSOFT CORP	USD	1 890 922,10	2 038 278,96	4,27
2 351,00	NVIDIA CORP	USD	384 528,52	340 894,47	0,71
1 513,00	QUALCOMM INC	USD	190 975,47	184 868,37	0,39
1 091,00	TEXAS INSTRUMENTS INC	USD	173 576,19	160 344,51	0,34
427,00	ADOBE INC	USD	181 156,78	149 512,30	0,31
3 676,00	INTEL CORP	USD	176 825,19	131 540,65	0,28
1 585,00	ADVANCED MICRO DEVICES INC	USD	141 106,33	115 935,69	0,24
858,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	95 770,03	115 874,54	0,24
715,00	SALESFORCE.COM INC	USD	138 377,55	112 873,51	0,24
1 653,00	MICROCHIP TECHNOLOGY INC	USD	106 436,27	91 832,46	0,19
192,00	SERVICENOW INC	USD	92 615,01	87 330,67	0,18
1 223,00	ORACLE CORP	USD	85 354,79	81 736,11	0,17
503,00	ANALOG DEVICES INC	USD	74 577,89	70 288,66	0,15
772,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	76 001,29	67 692,62	0,14
764,00	APPLIED MATERIALS INC	USD	86 232,60	66 486,90	0,14
1 402,00	DELL TECHNOLOGIES INC	USD	67 043,25	61 969,90	0,13
142,00	INTUIT INC	USD	59 605,26	52 353,04	0,11
975,00	MICRON TECHNOLOGY INC	USD	70 378,01	51 554,84	0,11
126,00	LAM RESEARCH CORP	USD	63 486,32	51 360,57	0,11
632,00	TWILIO INC -A-	USD	88 609,90	50 665,19	0,11
577,00	FISERV INC	USD	53 950,65	49 103,92	0,10
147,00	KLA CORP	USD	48 967,79	44 865,62	0,09
402,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	68 641,27	41 517,00	0,09
285,00	WORKDAY INC	USD	59 460,17	38 050,89	0,08
420,00	SYNNEX CORP	USD	40 684,85	36 598,60	0,08
762,00	KBR INC	USD	36 122,84	35 270,16	0,07
179,00	VEEVA SYSTEMS INC -A-	USD	35 471,62	33 908,04	0,07
570,00	FORTINET INC	USD	29 401,29	30 848,54	0,06
179,00	CROWDSTRIKE HOLDINGS INC -A-	USD	34 004,77	28 860,53	0,06
69,00	MSCI INC	USD	30 062,39	27 202,02	0,06
245,00	PAYCHEX INC	USD	25 630,90	26 685,31	0,06
184,00	SNOWFLAKE INC -A-	USD	47 209,72	24 474,67	0,05
146,00	AUTODESK INC	USD	33 240,00	24 014,69	0,05
161,00	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	22 040,82	21 952,80	0,05
237,00	DATADOG INC -A-	USD	25 492,16	21 590,59	0,05
254,00	SPLUNK INC	USD	30 269,13	21 492,03	0,05
160,00	SILICON LABORATORIES INC	USD	22 037,92	21 459,85	0,05
62,00	SYNOPSYS INC	USD	17 173,00	18 010,81	0,04
62,00	PAYCOM SOFTWARE INC	USD	20 442,81	16 612,41	0,03
59,00	ZEBRA TECHNOLOGIES CORP -A-	USD	22 227,12	16 589,08	0,03
357,00	MARVELL TECHNOLOGY INC	USD	20 518,83	14 864,61	0,03
197,00	ACTIVISION BLIZZARD INC	USD	13 681,73	14 671,60	0,03
472,00	DXC TECHNOLOGY CO	USD	15 526,17	13 684,37	0,03
42,00	HUBSPOT INC	USD	17 339,01	12 078,34	0,03
218,00	DOCUSIGN INC	USD	29 134,94	11 965,03	0,03
594,00	DROPBOX INC -A-	USD	12 367,84	11 926,02	0,03
109,00	VMWARE INC -A-	USD	12 155,59	11 883,71	0,03
42,00	EPAM SYSTEMS INC	USD	12 683,54	11 842,52	0,02
181,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	12 732,96	11 684,63	0,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
98,00	ELECTRONIC ARTS INC	USD	12 228,64	11 403,42	0,02
180,00	NETAPP INC	USD	13 499,52	11 232,68	0,02
127,00	AKAMAI TECHNOLOGIES INC	USD	12 075,72	11 094,66	0,02
123,00	IPG PHOTONICS CORP	USD	12 511,79	11 074,65	0,02
48,00	ANSYS INC	USD	12 406,28	10 986,58	0,02
118,00	QORVO INC	USD	13 228,89	10 645,90	0,02
119,00	SKYWORKS SOLUTIONS INC	USD	14 354,65	10 544,90	0,02
233,00	CERIDIAN HCM HOLDING INC	USD	13 815,56	10 492,75	0,02
352,00	AVANTOR INC	USD	10 724,19	10 471,28	0,02
93,00	MANHATTAN ASSOCIATES INC	USD	11 215,56	10 194,46	0,02
318,00	HP INC	USD	11 449,06	9 970,87	0,02
39,00	MONGODB INC	USD	14 049,54	9 680,52	0,02
140,00	WOLFSPEED INC	USD	13 001,15	8 496,82	0,02
224,00	DYNATRACE INC	USD	8 861,71	8 450,49	0,02
23,00	MONOLITHIC POWER SYSTEMS INC	USD	9 550,72	8 448,92	0,02
237,00	ROBLOX CORP	USD	6 634,88	7 449,25	0,02
51,00	CADENCE DESIGN SYSTEMS INC	USD	7 056,00	7 318,89	0,02
224,00	ZOOMINFO TECHNOLOGIES INC	USD	10 427,94	7 122,06	0,02
159,00	10X GENOMICS INC	USD	10 460,99	6 881,97	0,01
125,00	JABIL INC	USD	6 616,04	6 122,96	0,01
139,00	CLOUDFLARE INC	USD	13 947,75	5 816,87	0,01
184,00	ZILLOW GROUP INC -C-	USD	11 084,28	5 588,02	0,01
56,00	MKS INSTRUMENTS INC	USD	6 302,48	5 497,42	0,01
53,00	PTC INC	USD	5 716,86	5 391,00	0,01
37,00	ZSCALER INC	USD	7 933,27	5 291,38	0,01
253,00	AGILON HEALTH INC	USD	4 625,07	5 282,88	0,01
68,00	LUMENTUM HOLDINGS INC	USD	5 772,71	5 165,78	0,01
55,00	CITRIX SYSTEMS INC	USD	5 178,59	5 112,01	0,01
72,00	ZENDESK INC	USD	8 050,70	5 101,19	0,01
57,00	TERADYNE INC	USD	6 403,77	4 882,44	0,01
82,00	SS&C TECHNOLOGIES HOLDINGS INC	USD	5 528,32	4 554,73	0,01
92,00	LATTICE SEMICONDUCTOR CORP	USD	4 635,47	4 268,02	0,01
128,00	BENTLEY SYSTEMS INC -B-	USD	4 229,60	4 077,10	0,01
78,00	ON SEMICONDUCTOR CORP	USD	4 581,26	3 753,58	0,01
32,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	3 998,10	3 750,50	0,01
277,00	HEWLETT PACKARD ENTERPRISE	USD	4 058,61	3 513,34	0,01
71,00	WESTERN DIGITAL CORP	USD	3 811,82	3 044,56	0,01
86,00	APPROVIN CORP	USD	3 164,38	2 833,08	0,01
37,00	GUIDEWIRE SOFTWARE INC	USD	3 069,42	2 512,44	0,01
261,00	PALANTIR TECHNOLOGIES INC	USD	4 117,89	2 264,36	0,00
6,00	TYLER TECHNOLOGIES INC	USD	2 525,07	1 908,15	0,00
11,00	JACK HENRY & ASSOCIATES INC	USD	1 961,13	1 894,13	0,00
27,00	AZENTA INC	USD	1 918,41	1 862,07	0,00
104,00	UIPATH INC	USD	1 837,17	1 809,52	0,00
Finance			5 376 921,23	4 926 307,69	10,31
1 400,00	BERKSHIRE HATHAWAY INC -B-	USD	357 749,85	365 611,02	0,77
1 874,00	VISA INC -A-	USD	355 166,73	352 931,18	0,74
3 216,00	JPMORGAN CHASE & CO	USD	414 383,62	346 409,49	0,73
901,00	MASTERCARD INC -A-	USD	282 675,80	271 890,11	0,57
8 815,00	BANK OF AMERICA CORP	USD	301 807,94	262 481,21	0,55
4 641,00	WELLS FARGO & CO	USD	187 933,57	173 884,92	0,36
702,00	CME GROUP INC	USD	140 552,97	137 452,21	0,29
352,00	GOLDMAN SACHS GROUP INC	USD	106 941,56	100 005,79	0,21
148,00	BLACKROCK INC	USD	101 385,49	86 219,26	0,18
622,00	AMERICAN EXPRESS CO	USD	88 969,39	82 473,24	0,17
1 104,00	PAYPAL HOLDINGS INC	USD	199 562,63	73 751,37	0,15
839,00	BLACKSTONE GROUP INC -A-	USD	79 057,14	73 214,38	0,15
294,00	AMERICAN TOWER CORP	USD	64 440,92	71 876,67	0,15
1 155,00	METLIFE INC	USD	66 643,48	69 369,61	0,15

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
920,00	MORGAN STANLEY	USD	71 352,32	66 933,10	0,14
582,00	PROLOGIS INC	USD	76 034,52	65 495,54	0,14
1 079,00	CHARLES SCHWAB CORP	USD	71 008,32	65 207,54	0,14
212,00	PUBLIC STORAGE	USD	65 811,97	63 404,32	0,13
425,00	MARSH & MCLENNAN COS INC	USD	55 628,16	63 112,78	0,13
380,00	PNC FINANCIAL SERVICES GROUP INC	USD	65 389,80	57 346,22	0,12
209,00	CIGNA CORP	USD	41 970,67	52 681,32	0,11
1 182,00	CITIGROUP INC	USD	63 633,32	51 996,93	0,11
884,00	LOEWS CORP	USD	51 653,49	50 108,42	0,10
439,00	CINCINNATI FINANCIAL CORP	USD	50 317,75	49 961,48	0,10
744,00	WR BERKLEY CORP	USD	46 950,89	48 577,59	0,10
987,00	VENTAS INC	USD	52 330,72	48 554,61	0,10
347,00	FIRST REPUBLIC BANK CA	USD	52 018,47	47 862,07	0,10
427,00	PROGRESSIVE CORP	USD	38 865,40	47 488,92	0,10
1 387,00	WEYERHAEUSER CO	USD	49 095,26	43 940,36	0,09
280,00	ARTHUR J GALLAGHER & CO	USD	38 015,43	43 666,56	0,09
1 084,00	APARTMENT INCOME REIT CORP	USD	46 171,10	43 133,97	0,09
259,00	CROWN CASTLE INTERNATIONAL CORP	USD	42 322,16	41 714,50	0,09
899,00	TRUIST FINANCIAL CORP	USD	45 286,16	40 785,86	0,09
223,00	TRAVELERS COS INC	USD	33 112,18	36 076,33	0,08
238,00	NASDAQ INC	USD	35 323,34	34 726,22	0,07
223,00	M&T BANK CORP	USD	34 020,96	33 998,73	0,07
202,00	MID-AMERICA APARTMENT COMMUNITIES INC	USD	36 920,67	33 749,43	0,07
367,00	DISCOVER FINANCIAL SERVICES	USD	36 812,84	33 201,84	0,07
753,00	US BANCORP	USD	36 054,10	33 146,55	0,07
326,00	CAPITAL ONE FINANCIAL CORP	USD	39 979,23	32 489,30	0,07
354,00	PRUDENTIAL FINANCIAL INC	USD	33 479,75	32 398,22	0,07
623,00	AMERICAN INTERNATIONAL GROUP INC	USD	31 875,78	30 469,17	0,06
703,00	CNA FINANCIAL CORP	USD	30 085,18	30 192,46	0,06
652,00	UDR INC	USD	29 257,63	28 713,07	0,06
264,00	T ROWE PRICE GROUP INC	USD	35 453,95	28 689,12	0,06
364,00	WELLTOWER INC	USD	28 439,92	28 672,25	0,06
1 760,00	HOST HOTELS & RESORTS INC	USD	28 591,81	26 397,06	0,06
1 330,00	KIMCO REALTY CORP	USD	28 402,32	25 150,99	0,05
865,00	VICI PROPERTIES INC	USD	23 017,22	24 648,10	0,05
76,00	SBA COMMUNICATIONS CORP	USD	22 136,79	23 266,35	0,05
432,00	SEI INVESTMENTS CO	USD	23 356,31	22 322,10	0,05
245,00	SIMON PROPERTY GROUP INC	USD	28 959,71	22 244,39	0,05
894,00	HEALTHPEAK PROPERTIES INC	USD	24 371,62	22 156,53	0,05
34,00	EQUINIX INC	USD	21 619,97	21 367,53	0,04
127,00	EXTRA SPACE STORAGE INC	USD	20 413,94	20 665,97	0,04
591,00	SYNOVUS FINANCIAL CORP	USD	24 645,97	20 379,31	0,04
87,00	AMERIPRISE FINANCIAL INC	USD	21 387,10	19 779,20	0,04
215,00	INTERCONTINENTAL EXCHANGE INC	USD	22 988,54	19 339,62	0,04
152,00	DIGITAL REALTY TRUST INC	USD	19 832,79	18 876,24	0,04
71,00	ESSEX PROPERTY TRUST INC	USD	19 234,11	17 760,02	0,04
658,00	SYNCHRONY FINANCIAL	USD	24 121,44	17 383,87	0,04
14,00	MARKEL CORP	USD	16 846,87	17 318,38	0,04
94,00	ERIE INDEMNITY CO -A-	USD	15 774,76	17 280,46	0,04
198,00	RAYMOND JAMES FINANCIAL INC	USD	18 799,13	16 933,55	0,04
111,00	SUN COMMUNITIES INC	USD	17 529,47	16 919,95	0,04
44,00	SVB FINANCIAL GROUP	USD	22 709,60	16 624,00	0,03
206,00	WP CAREY INC	USD	14 465,92	16 327,10	0,03
647,00	STORE CAPITAL CORP	USD	17 614,20	16 140,19	0,03
350,00	ICAHN ENTERPRISES LP	USD	16 918,54	16 109,81	0,03
128,00	ALLSTATE CORP	USD	14 363,91	15 516,23	0,03
794,00	BRIXMOR PROPERTY GROUP INC	USD	17 686,27	15 349,12	0,03
235,00	REALTY INCOME CORP	USD	13 944,46	15 343,73	0,03
346,00	KKR & CO INC -A-	USD	18 647,87	15 320,05	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
119,00	CAMDEN PROPERTY TRUST	USD	15 634,93	15 307,40	0,03
217,00	CBRE GROUP INC -A-	USD	17 350,28	15 278,94	0,03
468,00	FIFTH THIRD BANCORP	USD	17 218,42	15 041,18	0,03
236,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	14 958,33	14 770,18	0,03
129,00	PRIMERICA INC	USD	15 008,93	14 768,77	0,03
159,00	NORTHERN TRUST CORP	USD	16 193,22	14 673,41	0,03
210,00	EQUITY RESIDENTIAL	USD	16 044,33	14 506,86	0,03
166,00	LAMAR ADVERTISING CO	USD	14 874,18	13 968,17	0,03
265,00	DUKE REALTY CORP	USD	12 914,14	13 928,69	0,03
254,00	AFLAC INC	USD	12 823,46	13 442,84	0,03
197,00	EQUITY LIFESTYLE PROPERTIES INC	USD	13 820,64	13 279,06	0,03
80,00	ASSURANT INC	USD	12 576,94	13 226,84	0,03
198,00	PRINCIPAL FINANCIAL GROUP INC	USD	12 184,63	12 649,50	0,03
213,00	STATE STREET CORP	USD	16 200,74	12 560,57	0,03
285,00	GAMING & LEISURE PROPERTIES INC	USD	12 161,41	12 501,89	0,03
269,00	APOLLO GLOBAL MANAGEMENT INC	USD	14 494,73	12 474,17	0,03
295,00	NATIONAL RETAIL PROPERTIES INC	USD	12 370,01	12 133,53	0,03
86,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	14 455,25	11 930,35	0,02
590,00	STARWOOD PROPERTY TRUST INC	USD	13 159,47	11 789,28	0,02
376,00	CARLYLE GROUP INC	USD	14 934,99	11 386,64	0,02
453,00	EQUITABLE HOLDINGS INC	USD	13 068,70	11 296,29	0,02
283,00	BANK OF NEW YORK MELLON CORP	USD	13 350,09	11 290,77	0,02
668,00	KEYCORP	USD	13 216,87	11 009,27	0,02
295,00	SPIRIT REALTY CAPITAL INC	USD	11 585,05	10 660,58	0,02
327,00	ALLY FINANCIAL INC	USD	13 403,82	10 481,39	0,02
190,00	ARES MANAGEMENT CORP	USD	12 599,56	10 333,73	0,02
59,00	JONES LANG LASALLE INC	USD	10 395,38	9 868,23	0,02
255,00	ONEMAIN HOLDINGS INC	USD	11 476,77	9 117,51	0,02
48,00	AVALONBAY COMMUNITIES INC	USD	9 888,04	8 918,65	0,02
564,00	WESTERN UNION CO	USD	9 535,25	8 885,25	0,02
49,00	LPL FINANCIAL HOLDINGS INC	USD	8 756,54	8 646,54	0,02
90,00	GLOBE LIFE INC	USD	8 051,24	8 390,93	0,02
94,00	BOSTON PROPERTIES INC	USD	9 617,74	8 000,50	0,02
174,00	COINBASE GLOBAL INC	USD	27 813,65	7 825,80	0,02
228,00	AMERICAN HOMES 4 RENT	USD	8 359,35	7 729,04	0,02
1 319,00	ANNALY CAPITAL MANAGEMENT INC	USD	9 398,96	7 456,40	0,02
9,00	ALLEGHANY CORP	USD	5 801,31	7 171,94	0,02
210,00	CITIZENS FINANCIAL GROUP INC	USD	8 368,05	7 169,07	0,01
206,00	INVITATION HOMES INC	USD	7 233,21	7 010,84	0,01
38,00	SIGNATURE BANK	USD	9 686,08	6 513,92	0,01
138,00	IRON MOUNTAIN INC	USD	5 283,27	6 427,11	0,01
180,00	FNF GROUP	USD	7 755,71	6 363,58	0,01
114,00	BROWN & BROWN INC	USD	6 502,37	6 361,62	0,01
320,00	REGIONS FINANCIAL CORP	USD	6 228,33	5 739,16	0,01
486,00	HUNTINGTON BANCSHARES INC	USD	6 416,08	5 592,41	0,01
197,00	OMEGA HEALTHCARE INVESTORS INC	USD	5 407,70	5 312,00	0,01
44,00	CBOE GLOBAL MARKETS INC	USD	4 283,63	4 763,84	0,01
73,00	COMMERCE BANCSHARES INC	USD	4 664,47	4 584,10	0,01
25,00	AMERICAN FINANCIAL GROUP INC	USD	3 268,87	3 319,38	0,01
223,00	MEDICAL PROPERTIES TRUST INC	USD	4 178,68	3 257,17	0,01
5,00	FIRST CITIZENS BANCSHARES INC	USD	3 362,86	3 126,79	0,01
69,00	LINCOLN NATIONAL CORP	USD	3 766,08	3 086,83	0,01
56,00	INTERACTIVE BROKERS GROUP INC	USD	3 342,73	2 946,64	0,01
26,00	REINSURANCE GROUP OF AMERICA INC	USD	2 733,74	2 916,96	0,01
47,00	EAST WEST BANCORP INC	USD	3 294,21	2 913,20	0,01
51,00	REGENCY CENTERS CORP	USD	2 743,45	2 893,31	0,01
568,00	SOFI TECHNOLOGIES INC	USD	6 433,94	2 863,23	0,01
61,00	WEBSTER FINANCIAL CORP	USD	2 913,99	2 459,37	0,01
41,00	VOYA FINANCIAL INC	USD	2 532,83	2 334,62	0,00

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
35,00	TRADEWEB MARKETS INC -A-	USD	2 598,47	2 284,90	0,00
101,00	FRANKLIN RESOURCES INC	USD	2 485,63	2 251,96	0,00
43,00	ZIONS BANCORP NA	USD	2 527,96	2 093,55	0,00
424,00	WEWORK INC	USD	2 888,37	2 035,95	0,00
Health			4 217 199,75	4 620 308,37	9,67
1 239,00	UNITEDHEALTH GROUP INC	USD	451 846,52	608 721,26	1,27
3 532,00	JOHNSON & JOHNSON	USD	518 298,99	599 708,63	1,25
1 821,00	ABBVIE INC	USD	224 588,65	266 779,27	0,56
495,00	THERMO FISHER SCIENTIFIC INC	USD	245 328,26	257 232,42	0,54
2 675,00	MERCK & CO INC	USD	187 332,83	233 277,32	0,49
4 596,00	PFIZER INC	USD	172 362,10	230 492,43	0,48
3 086,00	BRISTOL-MYERS SQUIBB CO	USD	200 568,68	227 291,62	0,48
1 914,00	ABBOTT LABORATORIES	USD	202 858,20	198 915,42	0,42
641,00	ELI LILLY & CO	USD	142 350,50	198 796,17	0,42
668,00	AMGEN INC	USD	145 206,60	155 458,81	0,33
595,00	DANAHER CORP	USD	140 696,59	144 286,59	0,30
1 244,00	CVS HEALTH CORP	USD	103 153,42	110 257,83	0,23
315,00	BECTON DICKINSON & CO	USD	75 268,59	74 280,89	0,16
700,00	ZIMMER BIOMET HOLDINGS INC	USD	80 031,91	70 344,84	0,15
220,00	MCKESSON CORP	USD	50 922,97	68 646,24	0,14
349,00	STRYKER CORP	USD	80 807,09	66 408,32	0,14
111,00	REGENERON PHARMACEUTICALS INC	USD	63 007,93	62 762,86	0,13
368,00	AMERISOURCEBERGEN CORP	USD	53 619,53	49 801,18	0,10
238,00	IQVIA HOLDINGS INC	USD	48 883,67	49 398,47	0,10
296,00	ZOETIS INC	USD	48 677,50	48 667,51	0,10
246,00	INTUITIVE SURGICAL INC	USD	56 833,73	47 228,15	0,10
333,00	MODERNA INC	USD	56 007,93	45 501,03	0,09
98,00	ANTHEM INC	USD	39 875,73	45 236,83	0,09
276,00	HCA HEALTHCARE INC	USD	58 165,62	44 368,04	0,09
142,00	VERTEX PHARMACEUTICALS INC	USD	30 489,83	38 274,60	0,08
640,00	GILEAD SCIENCES INC	USD	36 727,93	37 838,64	0,08
403,00	EDWARDS LIFESCIENCES CORP	USD	40 886,21	36 655,29	0,08
73,00	BIO-RAD LABORATORIES INC -A-	USD	37 614,67	34 564,07	0,07
77,00	HUMANA INC	USD	29 809,32	34 474,53	0,07
172,00	BIOGEN INC	USD	34 624,35	33 552,71	0,07
110,00	COOPER COS INC	USD	35 465,14	32 945,82	0,07
360,00	CENTENE CORP	USD	25 493,59	29 135,40	0,06
416,00	HOLOGIC INC	USD	26 931,28	27 575,50	0,06
93,00	MOLINA HEALTHCARE INC	USD	27 628,47	24 873,24	0,05
69,00	BIO-TECHNE CORP	USD	24 966,67	22 878,34	0,05
134,00	SEAGEN INC	USD	18 340,01	22 679,19	0,05
101,00	LABORATORY CORP OF AMERICA HOLDINGS	USD	24 801,49	22 641,31	0,05
616,00	BOSTON SCIENTIFIC CORP	USD	24 232,88	21 960,23	0,05
300,00	DEXCOM INC	USD	30 058,76	21 386,96	0,04
161,00	QUEST DIAGNOSTICS INC	USD	19 454,61	20 479,01	0,04
100,00	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	27 398,07	20 466,79	0,04
251,00	BIOMARIN PHARMACEUTICAL INC	USD	18 797,79	19 896,09	0,04
58,00	IDEXX LABORATORIES INC	USD	28 076,50	19 457,98	0,04
339,00	CORTEVA INC	USD	14 003,67	17 555,56	0,04
106,00	MASIMO CORP	USD	14 134,27	13 248,86	0,03
58,00	ALIGN TECHNOLOGY INC	USD	22 808,71	13 130,10	0,03
251,00	CARDINAL HEALTH INC	USD	12 613,30	12 549,40	0,03
71,00	ILLUMINA INC	USD	24 317,63	12 520,50	0,03
231,00	ENCOMPASS HEALTH CORP	USD	14 425,60	12 384,67	0,03
355,00	DENTSPLY SIRONA INC	USD	14 782,36	12 132,72	0,03
60,00	RESMED INC	USD	11 663,39	12 030,99	0,02
330,00	ORGANON & CO	USD	10 407,20	10 653,31	0,02
63,00	ALNYLAM PHARMACEUTICALS INC	USD	8 814,33	8 789,09	0,02
112,00	DAVITA INC	USD	10 567,27	8 566,19	0,02

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
18,00	CHEMED CORP	USD	8 606,24	8 081,71	0,02
89,00	SYNEOS HEALTH INC	USD	6 128,46	6 102,18	0,01
325,00	SOTERA HEALTH CO	USD	6 393,52	6 089,96	0,01
98,00	BAXTER INTERNATIONAL INC	USD	6 913,61	6 020,89	0,01
554,00	VIATRIS INC	USD	5 545,39	5 548,21	0,01
19,00	WEST PHARMACEUTICAL SERVICES INC	USD	6 067,91	5 495,27	0,01
141,00	EXACT SCIENCES CORP	USD	9 891,74	5 312,54	0,01
64,00	INCYTE CORP	USD	4 520,11	4 650,71	0,01
17,00	ABIOMED INC	USD	4 815,87	4 024,75	0,01
43,00	HENRY SCHEIN INC	USD	3 560,17	3 156,36	0,01
58,00	TENET HEALTHCARE CORP	USD	4 153,04	2 915,95	0,01
21,00	NEUROCRINE BIOSCIENCES INC	USD	1 872,27	1 958,09	0,00
25,00	SAREPTA THERAPEUTICS INC	USD	1 702,58	1 792,53	0,00
Telecommunication			5 208 190,82	4 303 892,46	9,01
9 420,00	AMAZON.COM INC	USD	1 276 569,31	957 002,54	2,00
346,00	ALPHABET INC -A-	USD	716 103,36	721 243,52	1,51
292,00	ALPHABET INC -C-	USD	583 837,21	610 967,02	1,28
2 471,00	META PLATFORMS INC -A-	USD	581 621,97	381 126,59	0,80
4 050,00	VERIZON COMMUNICATIONS INC	USD	191 184,96	196 601,96	0,41
1 750,00	WALT DISNEY CO	USD	243 425,09	158 018,10	0,33
3 719,00	CISCO SYSTEMS INC	USD	166 985,99	151 684,13	0,32
3 219,00	COMCAST CORP -A-	USD	142 787,84	120 822,20	0,25
858,00	T-MOBILE US INC	USD	96 538,44	110 416,88	0,23
192,00	CHARTER COMMUNICATIONS INC -A-	USD	104 901,51	86 046,94	0,18
3 660,00	AT&T INC	USD	65 518,74	73 378,55	0,15
43,00	BOOKING HOLDINGS INC	USD	87 604,71	71 937,04	0,15
356,00	NETFLIX INC	USD	141 404,10	59 547,30	0,12
334,00	CDW CORP	USD	54 379,79	50 337,22	0,11
237,00	MOTOROLA SOLUTIONS INC	USD	48 960,08	47 515,62	0,10
1 259,00	FOX CORP -A-	USD	42 863,11	38 729,20	0,08
284,00	LIBERTY BROADBAND CORP	USD	35 453,89	31 414,00	0,07
66,00	PALO ALTO NETWORKS INC	USD	29 131,34	31 182,79	0,07
325,00	ARISTA NETWORKS INC	USD	33 353,84	29 141,04	0,06
347,00	ROKU INC	USD	49 960,35	27 263,46	0,06
70,00	FACTSET RESEARCH SYSTEMS INC	USD	25 345,46	25 749,58	0,05
41,00	MERCADOLIBRE INC	USD	53 298,54	24 976,49	0,05
263,00	EXPEDIA GROUP INC	USD	35 551,71	23 856,04	0,05
1 197,00	UBER TECHNOLOGIES INC	USD	42 757,61	23 425,91	0,05
1 231,00	PINTEREST INC	USD	36 870,44	21 383,10	0,05
221,00	AIRBNB INC	USD	29 961,60	18 830,82	0,04
490,00	TWITTER INC	USD	22 432,83	17 524,61	0,04
1 320,00	SNAP INC -A-	USD	47 213,57	16 578,13	0,04
543,00	CORNING INC	USD	18 932,19	16 366,09	0,03
244,00	GODADDY INC -A-	USD	18 534,11	16 234,77	0,03
261,00	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE -C-	USD	15 125,38	15 845,49	0,03
2 402,00	SIRIUS XM HOLDINGS INC	USD	14 293,58	14 084,14	0,03
254,00	RINGCENTRAL INC -A-	USD	27 676,57	12 696,96	0,03
170,00	OMNICOM GROUP INC	USD	11 359,37	10 343,59	0,02
107,00	OKTA INC	USD	16 913,60	9 252,28	0,02
866,00	LUMEN TECHNOLOGIES INC	USD	9 184,65	9 037,32	0,02
37,00	UBIQUITI INC	USD	9 670,54	8 784,51	0,02
320,00	FRONTIER COMMUNICATIONS PARENT INC	USD	8 219,21	7 205,32	0,02
477,00	NEWS CORP -A-	USD	9 095,28	7 108,58	0,02
114,00	DOORDASH INC	USD	11 865,38	6 997,35	0,01
251,00	INTERPUBLIC GROUP OF COS INC	USD	7 622,52	6 609,62	0,01
42,00	NEXSTAR MEDIA GROUP INC	USD	6 656,56	6 543,56	0,01
219,00	JUNIPER NETWORKS INC	USD	6 838,37	5 970,16	0,01
37,00	VERISIGN INC	USD	6 738,49	5 922,05	0,01
664,00	ROBINHOOD MARKETS INC -A-	USD	5 681,99	5 220,80	0,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
151,00	FOX CORP -B-	USD	4 575,00	4 289,73	0,01
162,00	VIACOMCBS INC -B-	USD	7 109,77	3 824,34	0,01
82,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -A-	USD	3 234,12	2 826,80	0,01
76,00	NEW YORK TIMES CO	USD	2 846,75	2 028,22	0,00
Consumer Retail			4 335 244,80	4 012 459,33	8,40
962,00	TESLA INC	USD	666 051,85	619 666,28	1,30
3 221,00	PROCTER & GAMBLE CO	USD	411 582,67	443 012,71	0,93
1 382,00	HOME DEPOT INC	USD	379 307,24	362 562,71	0,76
543,00	COSTCO WHOLESALE CORP	USD	231 097,74	248 934,97	0,52
676,00	MCDONALD'S CORP	USD	145 183,07	159 635,47	0,33
1 339,00	WALMART INC	USD	161 395,01	155 718,24	0,33
426,00	S&P GLOBAL INC	USD	145 834,92	137 345,23	0,29
1 286,00	NIKE INC -B-	USD	157 786,98	125 715,45	0,26
1 075,00	COLGATE-PALMOLIVE CO	USD	77 589,11	82 405,19	0,17
451,00	LOWE'S COS INC	USD	82 118,72	75 351,45	0,16
323,00	AUTOMATIC DATA PROCESSING INC	USD	61 922,88	64 893,52	0,14
475,00	TARGET CORP	USD	93 220,08	64 167,83	0,13
817,00	STARBUCKS CORP	USD	69 191,16	59 697,39	0,12
34,00	CHIPOTLE MEXICAN GRILL INC	USD	46 050,58	42 514,56	0,09
97,00	WW GRAINGER INC	USD	44 507,43	42 163,39	0,09
392,00	COPART INC	USD	44 899,49	40 742,96	0,09
170,00	DOLLAR GENERAL CORP	USD	35 133,53	39 910,86	0,08
108,00	ULTA SALON COSMETICS & FRAGRANCE INC	USD	37 761,76	39 821,94	0,08
498,00	LIVE NATION ENTERTAINMENT INC	USD	44 690,85	39 336,98	0,08
799,00	FASTENAL CO	USD	39 447,98	38 152,07	0,08
140,00	MOODY'S CORP	USD	42 135,88	36 420,49	0,08
153,00	WATSCO INC	USD	41 130,50	34 950,94	0,07
9,00	NVR INC	USD	38 416,83	34 470,58	0,07
92,00	DOMINO'S PIZZA INC	USD	34 001,63	34 294,63	0,07
1 127,00	GENERAL MOTORS CO	USD	48 434,28	34 237,43	0,07
530,00	BEST BUY CO INC	USD	43 930,27	33 048,64	0,07
309,00	GLOBAL PAYMENTS INC	USD	39 549,62	32 701,48	0,07
248,00	MARRIOTT INTERNATIONAL INC -A-	USD	39 185,19	32 264,08	0,07
271,00	YUM! BRANDS INC	USD	29 288,80	29 423,90	0,06
177,00	ADVANCE AUTO PARTS INC	USD	32 332,25	29 305,02	0,06
133,00	VAIL RESORTS INC	USD	34 002,41	27 739,88	0,06
113,00	ESTEE LAUDER COS INC -A-	USD	29 727,79	27 526,63	0,06
2 534,00	FORD MOTOR CO	USD	32 917,04	26 977,30	0,06
240,00	DARDEN RESTAURANTS INC	USD	28 477,67	25 968,53	0,05
128,00	FLEETCOR TECHNOLOGIES INC	USD	29 709,16	25 724,89	0,05
436,00	BLOCK INC -A-	USD	64 779,89	25 631,61	0,05
12,00	AUTOZONE INC	USD	16 809,28	24 668,27	0,05
162,00	DOLLAR TREE INC	USD	21 349,61	24 150,08	0,05
437,00	TJX COS INC	USD	25 509,12	23 345,40	0,05
89,00	LULULEMON ATHLETICA INC	USD	27 643,50	23 207,51	0,05
316,00	ROBERT HALF INTERNATIONAL INC	USD	28 919,86	22 636,42	0,05
283,00	PACCAR INC	USD	23 106,22	22 289,18	0,05
36,00	O'REILLY AUTOMOTIVE INC	USD	20 703,42	21 754,62	0,05
93,00	GARTNER INC	USD	23 101,14	21 512,45	0,05
665,00	MGM RESORTS INTERNATIONAL	USD	23 230,98	18 414,80	0,04
1 434,00	WARNER BROS DISCOVERY INC	USD	31 709,81	18 407,65	0,04
258,00	TEXAS ROADHOUSE INC	USD	19 754,64	18 064,57	0,04
251,00	DR HORTON INC	USD	18 817,13	15 891,43	0,03
525,00	TAPESTRY INC	USD	16 062,77	15 326,42	0,03
412,00	WALGREENS BOOTS ALLIANCE INC	USD	17 340,78	14 935,96	0,03
78,00	TRACTOR SUPPLY CO	USD	14 695,05	14 462,96	0,03
109,00	GENUINE PARTS CO	USD	12 590,62	13 866,76	0,03
11,00	CABLE ONE INC	USD	13 532,05	13 565,95	0,03
191,00	LENNAR CORP -A-	USD	15 916,22	12 892,89	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
36,00	CINTAS CORP	USD	12 241,81	12 862,48	0,03
38,00	POOL CORP	USD	15 027,43	12 766,50	0,03
380,00	CHEWY INC	USD	17 586,35	12 620,02	0,03
914,00	COUPANG LLC	USD	13 035,81	11 146,88	0,02
47,00	UNITED RENTALS INC	USD	13 729,59	10 920,44	0,02
93,00	WILLIAMS-SONOMA INC	USD	12 060,21	9 869,77	0,02
82,00	QUANTA SERVICES INC	USD	9 925,15	9 831,06	0,02
88,00	AUTONATION INC	USD	10 155,81	9 407,32	0,02
263,00	KOHL'S CORP	USD	10 745,24	8 978,40	0,02
103,00	BOOZ ALLEN HAMILTON HOLDING CORP	USD	8 425,51	8 902,46	0,02
277,00	LAS VEGAS SANDS CORP	USD	9 404,24	8 899,93	0,02
459,00	UNIVERSAL MUSIC GROUP NV	EUR	9 909,10	8 782,51	0,02
32,00	LITHIA MOTORS INC	USD	9 015,86	8 411,61	0,02
75,00	MARRIOTT VACATIONS WORLDWIDE CORP	USD	10 342,85	8 336,12	0,02
122,00	WYNDHAM HOTELS & RESORTS INC	USD	9 495,64	7 669,27	0,02
107,00	ROSS STORES INC	USD	10 123,35	7 187,92	0,02
41,00	EQUIFAX INC	USD	8 669,64	7 168,19	0,02
60,00	MOHAWK INDUSTRIES INC	USD	8 982,33	7 121,72	0,01
170,00	TRADE DESK INC -A-	USD	10 212,49	6 811,71	0,01
25,00	MARKETAXESS HOLDINGS INC	USD	8 449,42	6 122,01	0,01
49,00	LEAR CORP	USD	6 230,63	5 900,44	0,01
134,00	VF CORP	USD	7 954,21	5 661,47	0,01
53,00	HILTON WORLDWIDE HOLDINGS INC	USD	6 442,26	5 649,55	0,01
495,00	DRAFTKINGS INC	USD	10 440,28	5 525,52	0,01
159,00	SOUTHWEST AIRLINES CO	USD	6 781,19	5 493,41	0,01
389,00	OLAPLEX HOLDINGS INC	USD	5 632,62	5 242,73	0,01
81,00	BRUNSWICK CORP/DE	USD	5 833,26	5 065,55	0,01
289,00	MACY'S INC	USD	6 555,13	5 064,31	0,01
72,00	MATCH GROUP INC	USD	7 867,49	4 799,54	0,01
29,00	WHIRLPOOL CORP	USD	5 307,21	4 295,98	0,01
25,00	VERISK ANALYTICS INC	USD	4 394,70	4 139,13	0,01
186,00	CARVANA CO	USD	19 562,11	4 017,29	0,01
500,00	COTY INC -A-	USD	3 777,76	3 830,89	0,01
99,00	WESTROCK CO	USD	4 265,99	3 772,69	0,01
59,00	COSTAR GROUP INC	USD	3 615,21	3 409,24	0,01
263,00	AMC ENTERTAINMENT HOLDINGS INC	USD	7 640,48	3 408,72	0,01
46,00	ETSY INC	USD	4 770,29	3 221,25	0,01
14,00	RH	USD	3 979,83	2 842,45	0,01
16,00	CASEY'S GENERAL STORES INC	USD	3 146,97	2 831,01	0,01
46,00	BJ'S WHOLESALE CLUB HOLDINGS INC	USD	2 934,27	2 742,09	0,01
54,00	LKQ CORP	USD	2 319,38	2 535,62	0,01
283,00	ALTICE USA INC	USD	2 828,39	2 503,95	0,01
21,00	FIVE BELOW INC	USD	2 564,23	2 278,47	0,00
45,00	BOYD GAMING CORP	USD	2 493,96	2 141,42	0,00
27,00	HASBRO INC	USD	2 240,41	2 114,65	0,00
61,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -C-	USD	2 519,08	2 103,45	0,00
79,00	BATH & BODY WORKS INC	USD	4 076,21	2 034,22	0,00
73,00	DELTA AIR LINES INC	USD	2 613,60	2 022,87	0,00
53,00	CAESARS ENTERTAINMENT INC	USD	4 197,79	1 941,65	0,00
114,00	LUCID GROUP INC	USD	1 986,16	1 871,19	0,00
56,00	IAA INC	USD	2 003,57	1 755,34	0,00
18,00	POLARIS INDUSTRIES INC	USD	1 679,71	1 709,35	0,00
67,00	RIVIAN AUTOMOTIVE INC	USD	1 887,57	1 649,61	0,00
14,00	GAMESTOP CORP -A-	USD	1 746,72	1 637,76	0,00
15,00	CHOICE HOTELS INTERNATIONAL INC	USD	1 833,84	1 601,65	0,00
Industries			2 908 297,95	2 788 654,89	5,84
2 893,00	RAYTHEON TECHNOLOGIES CORP	USD	237 223,82	265 958,45	0,56
487,00	BROADCOM INC	USD	221 666,72	226 303,98	0,47
962,00	UNION PACIFIC CORP	USD	198 492,56	196 255,57	0,41

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
826,00	UNITED PARCEL SERVICE INC -B-	USD	135 083,95	144 223,12	0,30
1 132,00	3M CO	USD	168 426,41	140 123,52	0,29
734,00	WASTE MANAGEMENT INC	USD	98 412,50	107 405,74	0,23
581,00	CATERPILLAR INC	USD	110 285,06	99 344,37	0,21
680,00	AGILENT TECHNOLOGIES INC	USD	84 641,84	77 252,48	0,16
437,00	HONEYWELL INTERNATIONAL INC	USD	81 064,96	72 652,90	0,15
938,00	EMERSON ELECTRIC CO	USD	76 855,90	71 364,99	0,15
167,00	LOCKHEED MARTIN CORP	USD	56 039,04	68 681,74	0,14
239,00	DEERE & CO	USD	75 554,16	68 461,75	0,14
370,00	ILLINOIS TOOL WORKS INC	USD	72 210,86	64 500,94	0,14
220,00	PARKER-HANNIFIN CORP	USD	57 158,05	51 777,71	0,11
602,00	OTIS WORLDWIDE CORP	USD	41 713,90	40 693,81	0,09
35,00	METTLER-TOLEDO INTERNATIONAL INC	USD	42 959,81	38 458,99	0,08
291,00	BOEING CO	USD	54 731,71	38 055,88	0,08
621,00	GENERAL ELECTRIC CO	USD	49 660,94	37 820,15	0,08
158,00	L3HARRIS TECHNOLOGIES INC	USD	30 514,86	36 528,39	0,08
573,00	AMPHENOL CORP -A-	USD	37 208,43	35 286,00	0,07
261,00	KEYSIGHT TECHNOLOGIES INC	USD	36 521,30	34 414,71	0,07
73,00	NORTHROP GRUMMAN CORP	USD	25 423,71	33 416,82	0,07
158,00	HUNTINGTON INGALLS INDUSTRIES INC	USD	30 030,03	32 919,38	0,07
409,00	OSHKOSH CORP	USD	37 336,92	32 134,74	0,07
1 080,00	CSX CORP	USD	32 221,64	30 020,38	0,06
129,00	FEDEX CORP	USD	26 404,70	27 974,17	0,06
52,00	TRANSDIGM GROUP INC	USD	29 430,82	26 693,62	0,06
105,00	OLD DOMINION FREIGHT LINE INC	USD	27 776,59	25 739,54	0,05
851,00	HOWMET AEROSPACE INC	USD	26 455,93	25 600,41	0,05
116,00	GENERAL DYNAMICS CORP	USD	21 661,33	24 549,24	0,05
126,00	ROCKWELL AUTOMATION INC	USD	31 379,96	24 021,29	0,05
1 028,00	ENTERPRISE PRODUCTS PARTNERS LP	USD	26 489,47	23 963,23	0,05
254,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	24 023,74	23 678,65	0,05
463,00	MASCO CORP	USD	23 973,90	22 409,30	0,05
58,00	ROPER TECHNOLOGIES INC	USD	23 071,18	21 894,59	0,05
320,00	BALL CORP	USD	24 037,99	21 049,69	0,04
64,00	WATERS CORP	USD	19 429,88	20 261,82	0,04
386,00	A O SMITH CORP	USD	22 364,55	20 188,90	0,04
201,00	CH ROBINSON WORLDWIDE INC	USD	18 403,81	19 489,57	0,04
277,00	AVALARA INC	USD	23 154,72	18 706,01	0,04
130,00	VULCAN MATERIALS CO	USD	20 553,88	17 669,90	0,04
162,00	AMETEK INC	USD	19 223,95	17 028,25	0,04
146,00	MSA SAFETY INC	USD	17 248,44	16 907,76	0,04
118,00	LANDSTAR SYSTEM INC	USD	17 895,81	16 413,57	0,04
153,00	ARROW ELECTRONICS INC	USD	16 605,31	16 404,20	0,03
50,00	MARTIN MARIETTA MATERIALS INC	USD	16 800,01	14 311,54	0,03
130,00	REGAL REYNOLD CORP	USD	17 194,71	14 116,03	0,03
137,00	AGCO CORP	USD	17 087,20	12 934,05	0,03
120,00	APTARGROUP INC	USD	12 598,02	11 846,77	0,03
88,00	PACKAGING CORP OF AMERICA	USD	12 663,46	11 573,96	0,02
109,00	HEICO CORP -A-	USD	12 026,93	10 987,06	0,02
85,00	REPUBLIC SERVICES INC	USD	10 289,99	10 640,35	0,02
81,00	TETRA TECH INC	USD	10 465,05	10 579,70	0,02
53,00	LENNOX INTERNATIONAL INC	USD	12 431,27	10 473,26	0,02
87,00	DOVER CORP	USD	10 832,68	10 095,98	0,02
66,00	JB HUNT TRANSPORT SERVICES INC	USD	11 049,17	9 941,19	0,02
44,00	NORFOLK SOUTHERN CORP	USD	10 484,81	9 565,99	0,02
182,00	BUILDERS FIRSTSOURCE INC	USD	10 630,33	9 348,51	0,02
103,00	CROWN HOLDINGS INC	USD	10 127,52	9 080,79	0,02
215,00	COGNEX CORP	USD	14 638,51	8 744,37	0,02
901,00	PLAINS ALL AMERICAN PIPELINE LP	USD	9 494,83	8 463,17	0,02
116,00	TORO CO/THE	USD	9 346,16	8 409,43	0,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
221,00	CARRIER GLOBAL CORP	USD	8 992,41	7 538,25	0,02
54,00	PERKINELMER INC	USD	7 684,37	7 346,00	0,02
118,00	FORTUNE BRANDS HOME & SECURITY INC	USD	8 548,91	6 758,66	0,01
68,00	EMCOR GROUP INC	USD	6 975,73	6 696,91	0,01
141,00	DONALDSON CO INC	USD	7 006,51	6 492,65	0,01
26,00	LITTELFUSE INC	USD	6 682,39	6 317,89	0,01
238,00	MDU RESOURCES GROUP INC	USD	6 052,98	6 144,36	0,01
24,00	COHERENT INC	USD	6 230,89	6 111,51	0,01
92,00	AECOM	USD	6 277,66	5 739,39	0,01
142,00	INGERSOLL RAND INC	USD	6 256,46	5 715,59	0,01
96,00	TEXTRON INC	USD	5 940,33	5 607,84	0,01
43,00	HEICO CORP	USD	4 925,45	5 393,05	0,01
97,00	SEALED AIR CORP	USD	6 300,62	5 355,44	0,01
44,00	JACOBS ENGINEERING GROUP INC	USD	5 322,90	5 350,54	0,01
55,00	LEIDOS HOLDINGS INC	USD	5 447,56	5 298,25	0,01
91,00	FORTIVE CORP	USD	5 550,06	4 733,45	0,01
23,00	GENERAC HOLDINGS INC	USD	6 897,37	4 632,78	0,01
44,00	EAGLE MATERIALS INC	USD	5 643,00	4 627,06	0,01
43,00	STANLEY BLACK & DECKER INC	USD	6 653,42	4 312,96	0,01
63,00	TREX CO INC	USD	3 743,86	3 279,41	0,01
43,00	XYLEM INC	USD	3 430,02	3 215,59	0,01
42,00	MASTEC INC	USD	3 180,55	2 878,88	0,01
58,00	II-VI INC	USD	3 372,48	2 826,63	0,01
7,00	TELEDYNE TECHNOLOGIES INC	USD	3 038,52	2 511,62	0,01
25,00	SIMPSON MANUFACTURING CO INC	USD	2 601,80	2 405,90	0,01
36,00	TRIMBLE INC	USD	2 452,63	2 005,15	0,00
11,00	IDEX CORP	USD	1 992,40	1 911,07	0,00
17,00	EURONET WORLDWIDE INC	USD	1 910,98	1 635,69	0,00
Energy			1 191 507,41	1 342 486,50	2,81
3 800,00	EXXON MOBIL CORP	USD	225 511,37	311 284,17	0,65
1 460,00	CHEVRON CORP	USD	153 840,94	202 189,32	0,42
928,00	MARATHON PETROLEUM CORP	USD	80 640,26	72 974,21	0,15
659,00	EOG RESOURCES INC	USD	57 452,61	69 615,92	0,15
861,00	PHILLIPS 66	USD	69 095,69	67 524,41	0,14
712,00	CONOCOPHILLIPS	USD	46 845,31	61 164,79	0,13
517,00	DIAMONDBACK ENERGY INC	USD	74 093,27	59 911,58	0,13
545,00	VALERO ENERGY CORP	USD	53 557,00	55 404,47	0,12
244,00	PIONEER NATURAL RESOURCES CO	USD	48 651,72	52 065,16	0,11
1 452,00	HALLIBURTON CO	USD	46 971,54	43 555,14	0,09
744,00	OCCIDENTAL PETROLEUM CORP	USD	22 520,37	41 902,27	0,09
2 912,00	ENERGY TRANSFER LP	USD	32 797,72	27 798,33	0,06
1 101,00	COTERRA ENERGY INC	USD	28 092,50	27 160,35	0,06
1 251,00	MARATHON OIL CORP	USD	27 276,48	26 899,88	0,06
16,00	TEXAS PACIFIC LAND CORP	USD	24 391,85	22 773,28	0,05
214,00	HESS CORP	USD	20 655,70	21 685,55	0,04
741,00	BAKER HUGHES A GE CO	USD	17 985,00	20 462,65	0,04
462,00	ESSENTIAL UTILITIES INC	USD	20 331,95	20 261,80	0,04
317,00	TARGA RESOURCES CORP	USD	22 296,20	18 093,06	0,04
207,00	CHESAPEAKE ENERGY CORP	USD	17 556,15	16 057,87	0,03
443,00	EQT CORP	USD	14 949,55	14 576,69	0,03
104,00	CHENIERE ENERGY INC	USD	11 155,55	13 233,65	0,03
176,00	NEXTERA ENERGY PARTNERS LP	USD	11 555,60	12 484,73	0,03
214,00	DEVON ENERGY CORP	USD	8 415,02	11 280,83	0,02
364,00	WILLIAMS COS INC	USD	10 438,46	10 866,56	0,02
145,00	CONTINENTAL RESOURCES INC	USD	8 570,97	9 063,80	0,02
267,00	APA CORP	USD	10 485,04	8 913,20	0,02
398,00	KINDER MORGAN INC	USD	6 917,06	6 380,49	0,01
33,00	ENPHASE ENERGY INC	USD	5 326,08	6 162,82	0,01
106,00	MAGELLAN MIDSTREAM PARTNERS LP	USD	5 174,32	4 842,47	0,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
66,00	ONEOK INC	USD	3 850,03	3 503,75	0,01
151,00	PLUG POWER INC	USD	4 106,10	2 393,30	0,00
Basic Goods			1 143 031,90	1 223 991,39	2,56
2 303,00	PEPSICO INC	USD	350 479,28	367 131,88	0,77
4 014,00	COCA-COLA CO	USD	201 239,85	241 542,65	0,51
2 923,00	ALTRIA GROUP INC	USD	129 087,24	116 785,81	0,24
1 098,00	PHILIP MORRIS INTERNATIONAL INC	USD	89 747,65	103 703,22	0,22
1 186,00	MONDELEZ INTERNATIONAL INC -A-	USD	61 624,27	70 437,37	0,15
1 274,00	KRAFT HEINZ CO	USD	43 528,31	46 477,94	0,10
534,00	SYSCO CORP	USD	41 305,59	43 268,59	0,09
1 018,00	KEURIG DR PEPPER INC	USD	34 240,79	34 460,78	0,07
146,00	CONSTELLATION BRANDS INC -A-	USD	31 635,02	32 547,48	0,07
230,00	KIMBERLY-CLARK CORP	USD	26 600,43	29 733,13	0,06
113,00	HERSHEY CO	USD	22 243,97	23 256,09	0,05
306,00	BROWN-FORMAN CORP -B-	USD	18 995,98	20 535,62	0,04
156,00	JM SMUCKER CO	USD	19 409,13	19 101,40	0,04
229,00	ARCHER-DANIELS-MIDLAND CO	USD	15 471,06	16 997,85	0,04
74,00	AVERY DENNISON CORP	USD	12 914,22	11 457,63	0,02
134,00	INGREDION INC	USD	11 642,99	11 299,86	0,02
186,00	MOLSON COORS BREWING CO -B-	USD	8 925,41	9 698,08	0,02
101,00	MONSTER BEVERAGE CORP	USD	7 983,89	8 955,67	0,02
158,00	KROGER CO	USD	6 942,12	7 153,04	0,01
108,00	ALBERTSONS COS INC	USD	3 118,22	2 760,30	0,01
27,00	CHURCH & DWIGHT CO INC	USD	2 235,87	2 393,06	0,01
30,00	GENERAL MILLS INC	USD	1 719,60	2 165,10	0,00
65,00	CONAGRA BRANDS INC	USD	1 941,01	2 128,84	0,00
Multi-Utilities			954 230,54	995 374,75	2,08
2 576,00	NEXTERA ENERGY INC	USD	191 607,46	190 862,29	0,40
1 412,00	DOMINION ENERGY INC	USD	106 447,17	107 792,56	0,23
809,00	DUKE ENERGY CORP	USD	70 018,95	82 962,26	0,17
1 344,00	CONSTELLATION ENERGY CORP	USD	71 312,89	73 611,79	0,15
457,00	SEMPRA ENERGY	USD	58 726,29	65 687,88	0,14
898,00	SOUTHERN CO	USD	51 342,46	61 252,46	0,13
563,00	CONSOLIDATED EDISON INC	USD	43 432,22	51 213,65	0,11
725,00	XCEL ENERGY INC	USD	47 560,73	49 070,74	0,10
466,00	WEC ENERGY GROUP INC	USD	44 082,27	44 859,39	0,09
379,00	AMEREN CORP	USD	33 148,56	32 757,61	0,07
1 244,00	WESTERN MIDSTREAM PARTNERS LP	USD	30 571,89	28 926,91	0,06
689,00	NRG ENERGY INC	USD	25 093,79	25 155,80	0,05
387,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	24 091,66	23 424,71	0,05
241,00	AMERICAN ELECTRIC POWER CO INC	USD	22 061,27	22 116,35	0,05
173,00	DTE ENERGY CO	USD	20 679,19	20 974,46	0,04
122,00	AMERICAN WATER WORKS CO INC	USD	17 706,01	17 360,89	0,04
262,00	CMS ENERGY CORP	USD	16 650,69	16 916,16	0,03
353,00	AVANGRID INC	USD	15 064,46	15 572,59	0,03
257,00	EDISON INTERNATIONAL	USD	15 604,53	15 546,11	0,03
1 089,00	PG&E CORP	USD	12 547,26	10 395,74	0,02
233,00	EXELON CORP	USD	7 963,11	10 100,49	0,02
295,00	NISOURCE INC	USD	7 853,45	8 321,35	0,02
48,00	ENTERGY CORP	USD	5 191,58	5 171,67	0,01
159,00	PPL CORP	USD	3 942,24	4 126,14	0,01
135,00	VISTRA ENERGY CORP	USD	2 806,14	2 950,64	0,01
42,00	PINNACLE WEST CAPITAL CORP	USD	3 046,95	2 937,53	0,01
136,00	AES CORP	USD	3 052,33	2 733,14	0,01
24,00	ATMOS ENERGY CORP	USD	2 624,99	2 573,44	0,00

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			558 554,17	495 174,72	1,04
1 157,00	DOW INC	USD	62 014,80	57 116,82	0,12
253,00	SHERWIN-WILLIAMS CO	USD	62 676,17	54 186,46	0,11
381,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	45 167,03	43 411,66	0,09
706,00	NEWMONT GOLDCORP CORP	USD	39 940,86	40 295,59	0,08
1 324,00	FREEMPORT-MCMORAN INC	USD	48 660,72	37 056,05	0,08
177,00	ECOLAB INC	USD	32 594,89	26 032,35	0,05
117,00	ALBEMARLE CORP	USD	27 378,35	23 387,69	0,05
570,00	INTERNATIONAL PAPER CO	USD	24 566,03	22 806,55	0,05
215,00	NUCOR CORP	USD	20 279,30	21 472,24	0,05
179,00	PPG INDUSTRIES INC	USD	22 815,81	19 577,08	0,04
293,00	STEEL DYNAMICS INC	USD	22 575,77	18 539,34	0,04
166,00	FMC CORP	USD	18 715,98	16 991,40	0,04
200,00	CF INDUSTRIES HOLDINGS INC	USD	16 102,10	16 400,59	0,03
174,00	EASTMAN CHEMICAL CO	USD	18 119,92	14 940,92	0,03
283,00	OLIN CORP	USD	14 395,41	12 527,85	0,03
47,00	AIR PRODUCTS & CHEMICALS INC	USD	11 150,64	10 811,19	0,02
220,00	ALCOA CORP	USD	14 669,48	9 591,66	0,02
211,00	MOSAIC CO	USD	8 501,40	9 532,29	0,02
100,00	RPM INTERNATIONAL INC	USD	8 253,11	7 529,77	0,02
66,00	CELANESE CORP -A-	USD	9 771,01	7 424,80	0,02
39,00	RELIANCE STEEL & ALUMINUM CO	USD	6 297,21	6 336,54	0,01
55,00	ASHLAND GLOBAL HOLDINGS INC	USD	5 493,28	5 421,35	0,01
50,00	ROYAL GOLD INC	USD	6 321,23	5 106,89	0,01
65,00	DUPONT DE NEMOURS INC	USD	4 313,60	3 455,64	0,01
111,00	MP MATERIALS CORP	USD	4 273,56	3 406,07	0,01
106,00	US STEEL CORP	USD	3 506,51	1 815,93	0,00
JAPAN			3 209 987,79	2 819 542,39	5,90
Consumer Retail			943 770,52	842 778,44	1,76
9 693,00	TOYOTA MOTOR CORP	JPY	133 175,74	143 317,31	0,30
1 338,00	SONY CORP	JPY	121 051,56	104 521,24	0,22
1 423,00	mitsubishi corp	JPY	35 898,67	40 446,86	0,08
1 426,00	RECRUIT HOLDINGS CO LTD	JPY	61 903,87	40 110,44	0,08
1 589,00	HONDA MOTOR CO LTD	JPY	39 199,56	36 841,46	0,08
89,00	NINTENDO CO LTD	JPY	45 715,37	36 770,65	0,08
1 335,00	ITOCHU CORP	JPY	34 869,11	34 467,78	0,07
1 587,00	MITSUI & CO LTD	JPY	29 930,60	33 459,73	0,07
177,00	ORIENTAL LAND CO LTD	JPY	25 122,55	23 578,47	0,05
441,00	DENSO CORP	JPY	23 174,68	22 380,74	0,05
528,00	BRIDGESTONE CORP	JPY	18 362,30	18 401,80	0,04
2 313,00	PANASONIC CORP	JPY	24 677,22	17 856,87	0,04
441,00	KAO CORP	JPY	24 467,20	16 990,49	0,04
1 229,00	SUMITOMO CORP	JPY	15 426,01	16 068,86	0,03
890,00	SUBARU CORP	JPY	14 121,61	15 111,18	0,03
1 588,00	MARUBENI CORP	JPY	10 709,11	13 685,26	0,03
352,00	SHISEIDO CO LTD	JPY	22 283,67	13 497,13	0,03
176,00	BANDAI NAMCO HOLDINGS INC	JPY	11 654,01	11 870,09	0,02
527,00	DAIWA HOUSE INDUSTRY CO LTD	JPY	12 919,58	11 732,58	0,02
702,00	AEON CO LTD	JPY	18 060,65	11 634,96	0,02
351,00	UNICHARM CORP	JPY	11 989,18	11 219,77	0,02
176,00	TOYOTA INDUSTRIES CORP	JPY	12 746,25	10 409,10	0,02
175,00	SECOM CO LTD	JPY	12 999,44	10 329,01	0,02
613,00	SEKISUI HOUSE LTD	JPY	10 120,10	10 256,98	0,02
328,00	SUZUKI MOTOR CORP	JPY	12 634,67	9 847,19	0,02
522,00	USS CO LTD	JPY	8 092,04	8 633,26	0,02
786,00	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	9 526,75	8 295,55	0,02
525,00	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	9 923,84	8 002,73	0,02
88,00	NITORI HOLDINGS CO LTD	JPY	13 644,58	7 989,60	0,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
349,00	YAMAHA MOTOR CO LTD	JPY	6 770,70	6 108,68	0,01
174,00	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	7 087,63	6 051,98	0,01
175,00	TOHO CO LTD	JPY	7 209,83	6 043,63	0,01
174,00	TOYOTA TSUSHO CORP	JPY	6 344,35	5 427,18	0,01
260,00	DAI NIPPON PRINTING CO LTD	JPY	5 660,48	5 356,35	0,01
175,00	KOITO MANUFACTURING CO LTD	JPY	10 031,20	5 304,35	0,01
174,00	AISIN SEIKI CO LTD	JPY	5 764,60	5 145,41	0,01
174,00	HOSHIZAKI CORP	JPY	7 344,13	4 955,52	0,01
616,00	MAZDA MOTOR CORP	JPY	4 499,05	4 814,21	0,01
260,00	ANA HOLDINGS INC	JPY	5 303,23	4 575,60	0,01
432,00	ISUZU MOTORS LTD	JPY	4 940,53	4 565,47	0,01
346,00	SEKISUI CHEMICAL CO LTD	JPY	5 381,73	4 523,86	0,01
346,00	NGK INSULATORS LTD	JPY	5 191,89	4 453,21	0,01
87,00	ITO EN LTD	JPY	5 157,10	3 724,29	0,01
22,00	SHIMANO INC	JPY	4 217,31	3 550,25	0,01
87,00	YAMAHA CORP	JPY	4 055,24	3 430,27	0,01
199,00	JAPAN AIRLINES CO LTD	JPY	3 899,91	3 327,65	0,01
200,00	TOPPAN PRINTING CO LTD	JPY	3 165,58	3 192,29	0,01
172,00	PERSOL HOLDINGS CO LTD	JPY	3 699,26	2 986,36	0,01
261,00	NIHON M&A CENTER INC	JPY	5 967,23	2 651,72	0,01
100,00	WELCIA HOLDINGS CO LTD	JPY	3 173,33	1 915,09	0,00
200,00	SHARP CORP	JPY	2 209,70	1 477,16	0,00
100,00	IIDA GROUP HOLDINGS CO LTD	JPY	2 296,59	1 470,82	0,00
Industries			669 748,36	546 484,21	1,14
883,00	HITACHI LTD	JPY	35 523,81	40 025,14	0,08
618,00	MURATA MANUFACTURING CO LTD	JPY	45 901,49	32 181,52	0,07
89,00	KEYENCE CORP	JPY	36 801,31	29 063,10	0,06
354,00	HOYA CORP	JPY	34 415,26	28 874,90	0,06
177,00	DAIKIN INDUSTRIES LTD	JPY	29 602,26	27 105,27	0,06
177,00	FANUC CORP	JPY	36 570,94	26 469,69	0,06
442,00	NIDEC CORP	JPY	47 630,57	26 078,79	0,05
1 068,00	KOMATSU LTD	JPY	26 527,51	22 618,84	0,05
2 137,00	MITSUBISHI ELECTRIC CORP	JPY	26 155,81	21 831,98	0,05
352,00	KYOCERA CORP	JPY	19 488,31	17 982,96	0,04
1 244,00	KUBOTA CORP	JPY	23 473,91	17 753,96	0,04
527,00	TDK CORP	JPY	19 516,16	15 546,97	0,03
351,00	TOSHIBA CORP	JPY	9 699,49	13 629,31	0,03
245,00	EAST JAPAN RAILWAY CO	JPY	15 195,25	11 968,00	0,02
349,00	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	8 745,29	11 659,58	0,02
88,00	HIROSE ELECTRIC CO LTD	JPY	13 532,52	11 158,80	0,02
225,00	OMRON CORP	JPY	15 933,58	10 916,56	0,02
351,00	YASKAWA ELECTRIC CORP	JPY	15 701,73	10 799,65	0,02
88,00	CENTRAL JAPAN RAILWAY CO	JPY	12 258,09	9 699,67	0,02
800,00	TOKYU CORP	JPY	9 292,37	9 000,94	0,02
526,00	MINEBEA MITSUMI INC	JPY	11 241,69	8 554,98	0,02
262,00	TAISEI CORP	JPY	8 083,55	7 793,80	0,02
262,00	KINTETSU GROUP HOLDINGS CO LTD	JPY	7 389,21	7 793,80	0,02
174,00	FUJI ELECTRIC CO LTD	JPY	6 966,12	6 885,04	0,01
261,00	HANKYU HANSHIN HOLDINGS INC	JPY	6 966,12	6 799,29	0,01
175,00	HAMAMATSU PHOTONICS KK	JPY	8 959,32	6 493,37	0,01
174,00	WEST JAPAN RAILWAY CO	JPY	7 958,79	6 114,46	0,01
175,00	KURITA WATER INDUSTRIES LTD	JPY	5 989,73	6 049,80	0,01
175,00	KEIO CORP	JPY	7 956,61	5 982,03	0,01
175,00	ASAHI GLASS CO LTD	JPY	5 579,75	5 877,30	0,01
87,00	NIPPON YUSEN KK	JPY	6 790,62	5 678,32	0,01
260,00	TOBU RAILWAY CO LTD	JPY	5 860,19	5 665,72	0,01
175,00	TOTO LTD	JPY	9 100,88	5 519,98	0,01
263,00	MISUMI GROUP INC	JPY	6 719,32	5 295,94	0,01
703,00	OBAYASHI CORP	JPY	5 128,07	4 875,43	0,01

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
87,00	DAIFUKU CO LTD	JPY	7 098,35	4 753,38	0,01
432,00	KAJIMA CORP	JPY	5 131,59	4 735,80	0,01
175,00	IBIDEN CO LTD	JPY	8 961,36	4 712,93	0,01
261,00	LIXIL GROUP CORP	JPY	6 662,36	4 667,62	0,01
173,00	KEISEI ELECTRIC RAILWAY CO LTD	JPY	4 697,93	4 555,53	0,01
87,00	NIPPON EXPRESS HOLDINGS INC	JPY	5 521,59	4 514,48	0,01
348,00	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	8 681,75	4 471,60	0,01
260,00	SG HOLDINGS CO LTD	JPY	5 113,28	4 190,25	0,01
175,00	MAKITA CORP	JPY	6 323,43	4 167,09	0,01
173,00	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	4 543,57	3 660,26	0,01
200,00	BROTHER INDUSTRIES LTD	JPY	3 455,13	3 358,45	0,01
600,00	SHIMIZU CORP	JPY	3 925,78	3 168,35	0,01
200,00	YOKOGAWA ELECTRIC CORP	JPY	3 120,58	3 155,68	0,01
172,00	YAMATO HOLDINGS CO LTD	JPY	3 856,03	2 627,90	0,01
Finance			461 728,44	446 931,19	0,94
11 492,00	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	54 308,34	59 017,73	0,12
617,00	TOKIO MARINE HOLDINGS INC	JPY	26 533,52	34 331,94	0,07
1 147,00	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	34 423,15	32 561,55	0,07
2 303,00	MIZUHO FINANCIAL GROUP INC	JPY	28 333,17	25 019,64	0,05
1 244,00	ORIX CORP	JPY	18 822,89	19 934,89	0,04
4,00	NIPPON BUILDING FUND INC	JPY	22 184,48	19 038,29	0,04
1 067,00	DAI-ICHI LIFE HOLDINGS INC	JPY	16 850,32	18 856,42	0,04
24,00	JAPAN RETAIL FUND INVESTMENT CORP	JPY	19 892,85	17 861,07	0,04
4,00	JAPAN REAL ESTATE INVESTMENT CORP	JPY	21 260,65	17 573,80	0,04
8,00	DAIWA HOUSE REIT INVESTMENT CORP	JPY	19 541,02	17 320,33	0,04
791,00	MITSUI FUDOSAN CO LTD	JPY	15 357,61	16 248,32	0,03
1 053,00	MITSUBISHI ESTATE CO LTD	JPY	15 365,06	14 598,06	0,03
6,00	NIPPON PROLOGIS REIT INC	JPY	18 364,98	14 109,74	0,03
11,00	NOMURA REAL ESTATE MASTER FUND INC	JPY	14 013,34	13 119,80	0,03
439,00	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	10 665,29	12 851,98	0,03
263,00	SOMPO HOLDINGS INC	JPY	8 547,27	11 078,88	0,02
1 498,00	JAPAN POST HOLDINGS CO LTD	JPY	10 820,54	10 221,19	0,02
2 892,00	NOMURA HOLDINGS INC	JPY	13 670,42	10 097,49	0,02
2 619,00	RESONA HOLDINGS INC	JPY	9 255,09	9 369,27	0,02
351,00	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	10 503,34	8 854,72	0,02
262,00	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	7 481,95	7 710,79	0,02
88,00	DAITO TRUST CONSTRUCTION CO LTD	JPY	8 352,86	7 255,39	0,02
526,00	JAPAN EXCHANGE GROUP INC	JPY	9 737,58	7 251,36	0,02
1 504,00	DAIWA SECURITIES GROUP INC	JPY	6 614,42	6 417,14	0,01
432,00	T&D HOLDINGS INC	JPY	4 903,68	4 939,59	0,01
261,00	SBI HOLDINGS INC	JPY	5 716,67	4 878,95	0,01
1 317,00	CONCORDIA FINANCIAL GROUP LTD	JPY	4 475,99	4 358,18	0,01
100,00	OPEN HOUSE CO LTD	JPY	5 178,21	3 802,02	0,01
600,00	SHIZUOKA BANK LTD	JPY	4 289,54	3 442,94	0,01
598,00	CHIBA BANK LTD	JPY	3 400,93	3 119,90	0,01
400,00	JAPAN POST BANK CO LTD	JPY	3 050,75	2 971,21	0,01
100,00	NOMURA REAL ESTATE HOLDINGS INC	JPY	2 291,17	2 341,06	0,00
500,00	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	2 319,87	2 203,77	0,00
100,00	JAPAN POST INSURANCE CO LTD	JPY	1 627,02	1 528,55	0,00
200,00	HULIC CO LTD	JPY	2 094,87	1 478,57	0,00
1,00	GLP J-REIT	JPY	1 479,60	1 166,66	0,00
Health			254 365,24	235 742,76	0,49
1 600,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	45 569,70	43 010,75	0,09
1 676,00	DAIICHI SANKYO CO LTD	JPY	38 987,13	40 557,83	0,08
1 962,00	ASTELLAS PHARMA INC	JPY	27 050,26	29 216,66	0,06
1 156,00	OLYMPUS CORP	JPY	20 503,38	22 191,39	0,05
528,00	TERUMO CORP	JPY	16 775,19	15 197,28	0,03
616,00	CHUGAI PHARMACEUTICAL CO LTD	JPY	23 005,19	15 049,82	0,03

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
264,00	SHIONOGI & CO LTD	JPY	11 880,20	12 741,85	0,03
315,00	OTSUKA HOLDINGS CO LTD	JPY	11 060,94	10 685,59	0,02
435,00	ONO PHARMACEUTICAL CO LTD	JPY	9 846,57	10 664,47	0,02
263,00	SHIMADZU CORP	JPY	9 208,09	7 943,91	0,02
175,00	EISAI CO LTD	JPY	10 306,92	7 053,99	0,01
87,00	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	6 014,36	5 120,90	0,01
88,00	SYMEX CORP	JPY	7 790,13	5 059,57	0,01
87,00	NIPPON SHINYAKU CO LTD	JPY	6 486,87	5 053,52	0,01
173,00	KYOWA KIRIN CO LTD	JPY	5 476,44	3 715,07	0,01
172,00	ASAHI INTECC CO LTD	JPY	4 403,87	2 480,16	0,01
Computing and IT			270 012,58	234 447,99	0,49
1 499,00	CANON INC	JPY	29 105,28	32 559,52	0,07
89,00	TOKYO ELECTRON LTD	JPY	31 679,17	27 759,71	0,06
177,00	FUJITSU LTD	JPY	21 154,22	21 142,11	0,04
337,00	FUJIFILM HOLDINGS CORP	JPY	16 586,35	17 268,84	0,04
264,00	ADVANTEST CORP	JPY	20 406,27	13 494,65	0,03
88,00	OBIC CO LTD	JPY	12 522,51	11 889,92	0,02
889,00	SUMCO CORP	JPY	16 807,92	11 010,04	0,02
1 239,00	RENESAS ELECTRONICS CORP	JPY	13 351,06	10 756,12	0,02
351,00	NOMURA RESEARCH INSTITUTE LTD	JPY	9 309,86	8 921,45	0,02
435,00	NEXON CO LTD	JPY	11 767,66	8 508,30	0,02
105,00	ROHM CO LTD	JPY	8 900,41	6 993,61	0,01
524,00	NTT DATA CORP	JPY	6 651,93	6 921,26	0,01
175,00	NEC CORP	JPY	8 352,86	6 493,37	0,01
706,00	RICOH CO LTD	JPY	6 031,74	5 274,01	0,01
175,00	OTSUKA CORP	JPY	6 761,62	4 959,35	0,01
87,00	ORACLE CORP JAPAN	JPY	6 446,37	4 814,63	0,01
86,00	KONAMI HOLDINGS CORP	JPY	4 617,39	4 547,36	0,01
174,00	AZBIL CORP	JPY	6 952,62	4 367,47	0,01
172,00	TIS INC	JPY	4 277,10	4 305,16	0,01
259,00	SCSK CORP	JPY	5 090,78	4 186,90	0,01
173,00	ITOCHU TECHNO-SOLUTIONS CORP	JPY	5 114,04	4 050,04	0,01
173,00	CAPCOM CO LTD	JPY	4 516,73	4 013,49	0,01
86,00	SQUARE ENIX HOLDINGS CO LTD	JPY	4 417,22	3 639,10	0,01
258,00	SEIKO EPSON CORP	JPY	4 668,11	3 487,72	0,01
100,00	KOEI TECMO HOLDINGS CO LTD	JPY	4 523,36	3 083,86	0,01
Telecommunication			278 265,50	211 019,55	0,44
1 601,00	KDDI CORP	JPY	42 928,46	48 346,89	0,10
1 249,00	SOFTBANK GROUP CORP	JPY	87 888,26	46 036,29	0,10
1 234,00	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	28 558,58	33 849,73	0,07
3 033,00	SOFTBANK GROUP CORP	JPY	33 853,23	32 170,86	0,07
441,00	M3 INC	JPY	28 308,50	12 103,24	0,02
175,00	TREND MICRO INC	JPY	7 260,49	8 156,75	0,02
2 544,00	YAHOO JAPAN CORP	JPY	12 250,60	7 100,22	0,01
174,00	DENTSU INC	JPY	5 177,16	4 992,27	0,01
1 061,00	RAKUTEN INC	JPY	9 159,22	4 571,81	0,01
260,00	MONOTARO CO LTD	JPY	5 113,80	3 690,50	0,01
347,00	CYBERAGENT INC	JPY	5 906,89	3 300,70	0,01
173,00	KAKAKU.COM INC	JPY	5 006,65	2 726,01	0,01
257,00	HAKUHODO DY HOLDINGS INC	JPY	3 610,50	2 252,81	0,00
100,00	ZOZO INC	JPY	3 243,16	1 721,47	0,00
Raw materials			162 681,99	127 923,36	0,27
354,00	SHIN-ETSU CHEMICAL CO LTD	JPY	49 936,95	38 134,31	0,08
889,00	NIPPON STEEL CORP	JPY	12 112,02	11 886,33	0,02
175,00	NITTO DENKO CORP	JPY	12 592,93	10 818,17	0,02
1 149,00	ASAHI KASEI CORP	JPY	10 473,39	8 381,10	0,02
262,00	SUMITOMO METAL MINING CO LTD	JPY	10 368,43	7 839,92	0,02

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Eurizon Fund - Equity World LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 323,00	MITSUBISHI CHEMICAL HOLDINGS CORP	JPY	10 540,89	6 865,13	0,01
1 128,00	TORAY INDUSTRIES INC	JPY	6 321,70	6 045,46	0,01
795,00	NIPPON PAINT HOLDINGS CO LTD	JPY	9 399,71	5 659,00	0,01
1 323,00	SUMITOMO CHEMICAL CO LTD	JPY	6 085,61	4 946,24	0,01
173,00	JSR CORP	JPY	4 413,81	4 287,56	0,01
86,00	NISSAN CHEMICAL CORP	JPY	4 610,73	3 784,42	0,01
900,00	OJI HOLDINGS CORP	JPY	4 133,87	3 725,98	0,01
173,00	MITSUI CHEMICALS INC	JPY	5 395,91	3 520,18	0,01
345,00	JFE HOLDINGS INC	JPY	5 026,98	3 473,57	0,01
258,00	TOSOH CORP	JPY	4 078,81	3 060,84	0,01
200,00	HITACHI METALS LTD	JPY	3 334,72	2 890,95	0,01
171,00	TAIYO NIPPON SANJO CORP	JPY	3 855,53	2 604,20	0,00
Basic Goods			115 189,03	115 192,06	0,24
705,00	SEVEN & I HOLDINGS CO LTD	JPY	23 305,36	26 144,09	0,06
1 244,00	JAPAN TOBACCO INC	JPY	19 450,39	20 548,00	0,04
889,00	KIRIN HOLDINGS CO LTD	JPY	14 099,25	13 379,17	0,03
351,00	ASAHI GROUP HOLDINGS LTD	JPY	12 948,98	10 985,00	0,02
438,00	AJINOMOTO CO INC	JPY	7 673,50	10 176,75	0,02
175,00	MEIJI HOLDINGS CO LTD	JPY	10 142,64	8 206,04	0,02
174,00	SUNTORY BEVERAGE & FOOD LTD	JPY	6 480,12	6 284,75	0,01
87,00	NISSIN FOODS HOLDINGS CO LTD	JPY	6 250,61	5 739,58	0,01
86,00	YAKULT HONSHA CO LTD	JPY	3 667,01	4 741,12	0,01
87,00	KIKKOMAN CORP	JPY	4 993,64	4 410,35	0,01
100,00	KOBE BUSSAN CO LTD	JPY	3 165,58	2 341,06	0,01
200,00	NISSHIN SEIFUN GROUP INC	JPY	3 011,95	2 236,15	0,00
Multi-Utilities			30 257,85	31 698,90	0,07
435,00	TOKYO GAS CO LTD	JPY	7 764,07	8 597,12	0,02
434,00	OSAKA GAS CO LTD	JPY	7 273,37	7 932,60	0,02
796,00	CHUBU ELECTRIC POWER CO INC	JPY	8 273,57	7 655,70	0,02
794,00	KANSAI ELECTRIC POWER CO INC	JPY	6 946,84	7 513,48	0,01
Energy			23 968,28	27 323,93	0,06
3 375,00	JXTG HOLDINGS INC	JPY	12 241,02	12 206,87	0,03
880,00	INPEX CORP	JPY	5 874,91	9 107,96	0,02
261,00	IDEMITSU KOSAN CO LTD	JPY	5 852,35	6 009,10	0,01
UNITED KINGDOM			1 948 749,37	2 026 555,87	4,24
Finance			416 586,56	395 910,88	0,83
19 574,00	HSBC HOLDINGS PLC	GBP	103 205,37	121 785,77	0,26
78 711,00	LLOYDS BANKING GROUP PLC	GBP	39 983,45	38 686,09	0,08
19 522,00	BARCLAYS PLC	GBP	39 471,21	34 724,24	0,07
2 666,00	PRUDENTIAL PLC	GBP	42 459,03	31 465,18	0,07
312,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	31 592,83	27 661,10	0,06
3 734,00	STANDARD CHARTERED PLC	GBP	21 843,95	26 832,47	0,06
7 686,00	NATWEST GROUP PLC	GBP	18 263,44	19 490,84	0,04
6 980,00	LEGAL & GENERAL GROUP PLC	GBP	22 853,53	19 419,47	0,04
3 241,00	AVIVA PLC	GBP	19 927,06	15 108,61	0,03
1 190,00	SEGRO PLC	GBP	15 448,71	13 502,96	0,03
983,00	ST JAMES'S PLACE PLC	GBP	15 969,94	12 589,51	0,03
837,00	3I GROUP PLC	GBP	12 059,61	10 777,99	0,02
6 006,00	MELROSE INDUSTRIES PLC	GBP	11 884,87	10 444,40	0,02
270,00	ADMIRAL GROUP PLC	GBP	9 693,71	7 038,22	0,01
3 438,00	STANDARD LIFE ABERDEEN PLC	GBP	11 929,85	6 384,03	0,01
Basic Goods			304 612,00	324 800,00	0,68
2 219,00	DIAGEO PLC	GBP	85 541,81	91 005,99	0,19
2 177,00	BRITISH AMERICAN TOBACCO PLC	GBP	70 832,50	89 005,30	0,19
793,00	RECKITT BENCKISER GROUP PLC	GBP	55 595,16	56 837,47	0,12

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
11 948,00	TESCO PLC	GBP	34 212,82	35 461,94	0,07
1 322,00	IMPERIAL BRANDS PLC	GBP	23 306,88	28 195,55	0,06
229,00	COCA-COLA EUROPEAN PARTNERS PLC	USD	10 568,04	11 304,88	0,02
416,00	ASSOCIATED BRITISH FOODS PLC	GBP	10 943,56	7 625,65	0,02
591,00	OCADO GROUP PLC	GBP	13 611,23	5 363,22	0,01
Health			232 928,09	302 329,44	0,63
1 524,00	ASTRAZENECA PLC	GBP	140 546,36	191 198,79	0,40
4 810,00	GLAXOSMITHKLINE PLC	GBP	77 222,42	98 653,80	0,21
936,00	SMITH & NEPHEW PLC	GBP	15 159,31	12 476,85	0,02
Consumer Retail			324 161,30	301 519,87	0,63
2 421,00	UNILEVER PLC	GBP	110 279,01	104 647,99	0,22
1 818,00	RELX PLC	GBP	41 499,81	47 010,56	0,10
1 956,00	COMPASS GROUP PLC	GBP	35 516,82	38 172,85	0,08
502,00	ASHTAD GROUP PLC	GBP	27 038,86	20 054,52	0,04
482,00	BUNZL PLC	GBP	14 058,87	15 224,14	0,03
2 761,00	RENTOKIL INITIAL PLC	GBP	16 403,72	15 221,96	0,03
236,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	14 173,92	11 925,53	0,03
523,00	PERSIMMON PLC	GBP	16 339,24	11 318,55	0,02
165,00	NEXT PLC	GBP	14 727,57	11 232,02	0,02
491,00	BURBERRY GROUP PLC	GBP	10 919,38	9 359,80	0,02
189,00	INTERTEK GROUP PLC	GBP	12 057,12	9 234,37	0,02
282,00	WHITBREAD PLC	GBP	11 146,98	8 117,58	0,02
Energy			221 259,68	281 916,89	0,59
7 741,00	SHELL PLC	GBP	146 140,25	191 896,88	0,40
19 957,00	BP PLC	GBP	75 119,43	90 020,01	0,19
Raw materials			148 296,45	120 727,90	0,25
1 018,00	RIO TINTO PLC	GBP	72 716,56	58 140,70	0,12
1 102,00	ANGLO AMERICAN PLC	GBP	40 533,70	37 597,76	0,08
733,00	MONDI PLC	GBP	15 575,22	12 389,20	0,03
484,00	ANTOFAGASTA PLC	GBP	9 976,83	6 493,87	0,01
273,00	JOHNSON MATTHEY PLC	GBP	9 494,14	6 106,37	0,01
Telecommunication			105 781,02	105 266,77	0,22
29 509,00	VODAFONE GROUP PLC	GBP	43 730,61	43 418,06	0,09
10 669,00	BT GROUP PLC	GBP	19 289,07	23 089,42	0,05
685,00	LIBERTY GLOBAL PLC -C-	USD	16 315,71	14 473,82	0,03
1 959,00	INFORMA PLC	GBP	12 964,78	12 033,78	0,02
1 410,00	AUTO TRADER GROUP PLC	GBP	9 960,01	9 090,52	0,02
157,00	LIBERTY GLOBAL PLC -A-	USD	3 520,84	3 161,17	0,01
Multi-Utilities			72 507,78	79 445,78	0,17
3 474,00	NATIONAL GRID PLC	GBP	37 645,97	42 454,33	0,09
1 215,00	SSE PLC	GBP	21 291,54	22 808,36	0,05
1 197,00	UNITED UTILITIES GROUP PLC	GBP	13 570,27	14 183,09	0,03
Industries			72 871,57	71 929,63	0,15
3 025,00	BAE SYSTEMS PLC	GBP	19 794,55	29 173,23	0,06
521,00	HALMA PLC	GBP	15 448,85	12 158,89	0,03
103,00	SPIRAX-SARCO ENGINEERING PLC	GBP	14 613,89	11 819,05	0,02
592,00	SMITHS GROUP PLC	GBP	10 497,59	9 624,34	0,02
9 500,00	ROLLS-ROYCE HOLDINGS PLC	GBP	12 516,69	9 154,12	0,02
Computing and IT			49 744,92	42 708,71	0,09
2 068,00	SAGE GROUP PLC	GBP	15 670,43	15 249,79	0,03
80,00	ATLISSIAN CORP PLC -A-	USD	19 299,73	14 340,24	0,03
332,00	SENSATA TECHNOLOGIES HOLDING NV	USD	14 774,76	13 118,68	0,03

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CANADA			1 624 105,14	1 715 030,78	3,59
Finance			535 871,28	575 763,94	1,21
1 466,00	ROYAL BANK OF CANADA	CAD	122 426,67	135 492,52	0,28
1 704,00	TORONTO-DOMINION BANK	CAD	98 882,01	106 656,52	0,22
1 156,00	BANK OF NOVA SCOTIA	CAD	63 135,62	65 301,43	0,14
626,00	BANK OF MONTREAL	CAD	51 335,99	57 457,76	0,12
1 332,00	BROOKFIELD ASSET MANAGEMENT INC -A-	CAD	55 252,81	56 556,10	0,12
782,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	35 156,90	36 247,67	0,08
248,00	INTACT FINANCIAL CORP	CAD	26 790,29	33 388,41	0,07
670,00	SUN LIFE FINANCIAL INC	CAD	29 792,60	29 302,42	0,06
1 477,00	MANULIFE FINANCIAL CORP	CAD	25 831,60	24 445,48	0,05
503,00	POWER CORP OF CANADA	CAD	11 943,23	12 353,28	0,03
151,00	NATIONAL BANK OF CANADA	CAD	8 923,41	9 458,09	0,02
18,00	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	6 400,15	9 104,26	0,02
Energy			234 326,69	326 371,99	0,68
2 207,00	ENBRIDGE INC	CAD	72 802,69	88 962,23	0,19
1 171,00	CANADIAN NATURAL RESOURCES LTD	CAD	36 581,03	60 061,83	0,12
1 207,00	TC ENERGY CORP	CAD	49 688,89	59 679,72	0,12
1 416,00	SUNCOR ENERGY INC	CAD	28 225,85	47 417,77	0,10
1 303,00	CENOVUS ENERGY INC	CAD	10 822,15	23 662,31	0,05
529,00	PEMBINA PIPELINE CORP	CAD	13 774,15	17 848,06	0,04
348,00	TOURMALINE OIL CORP	CAD	11 066,35	17 271,26	0,04
223,00	IMPERIAL OIL LTD	CAD	6 226,49	10 034,01	0,02
238,00	BALLARD POWER SYSTEMS INC	CAD	5 139,09	1 434,80	0,00
Industries			206 170,71	215 124,94	0,45
767,00	CANADIAN NATIONAL RAILWAY CO	CAD	75 759,53	82 348,91	0,17
923,00	CANADIAN PACIFIC RAILWAY LTD	CAD	58 905,51	61 536,61	0,13
451,00	CCL INDUSTRIES INC -B-	CAD	20 222,17	20 346,50	0,04
161,00	WSP GLOBAL INC	CAD	15 056,49	17 375,29	0,04
574,00	CAE INC	CAD	13 252,28	13 501,09	0,03
87,00	WASTE CONNECTIONS INC	USD	10 735,45	10 315,67	0,02
90,00	TFI INTERNATIONAL INC	CAD	8 654,58	6 895,93	0,02
149,00	AIR CANADA	CAD	2 318,60	1 772,21	0,00
42,00	GFL ENVIRONMENTAL INC	CAD	1 266,10	1 032,73	0,00
Raw materials			191 911,66	206 224,25	0,43
682,00	NUTRIEN LTD	CAD	38 493,74	51 841,14	0,11
2 290,00	BARRICK GOLD CORP	CAD	39 787,56	38 648,41	0,08
292,00	FRANCO-NEVADA CORP	CAD	32 636,38	36 661,90	0,08
749,00	WHEATON PRECIOUS METALS CORP	CAD	26 466,32	25 759,44	0,05
457,00	TECK RESOURCES LTD -B-	CAD	10 352,99	13 338,14	0,03
251,00	AGNICO EAGLE MINES LTD	CAD	11 544,19	10 966,31	0,02
419,00	CAMECO CORP	CAD	9 026,41	8 407,48	0,02
434,00	FIRST QUANTUM MINERALS LTD	CAD	9 311,19	7 858,86	0,02
88,00	NUTRIEN LTD	USD	8 585,00	6 707,85	0,01
72,00	WEST FRASER TIMBER CO LTD	CAD	4 824,88	5 273,29	0,01
32,00	PAN AMERICAN SILVER CORP	USD	700,28	602,08	0,00
29,00	IVANHOE MINES LTD	CAD	182,72	159,35	0,00
Consumer Retail			111 834,78	116 745,40	0,24
1 133,00	ALIMENTATION COUCHE-TARD INC	CAD	33 516,25	42 183,64	0,09
462,00	DOLLARAMA INC	CAD	17 149,87	25 392,26	0,05
203,00	THOMSON REUTERS CORP	USD	20 120,81	20 234,95	0,04
239,00	MAGNA INTERNATIONAL INC	CAD	16 759,29	12 526,17	0,03
393,00	GILDAN ACTIVEWEAR INC	CAD	12 981,78	10 797,04	0,02
61,00	RESTAURANT BRANDS INTERNATIONAL INC	CAD	3 204,53	2 920,68	0,01
78,00	NUVEI CORP	CAD	8 102,25	2 690,66	0,00

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Eurizon Fund - Equity World LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			180 599,45	104 990,04	0,22
1 140,00	SHOPIFY INC -A-	CAD	116 309,13	33 999,37	0,07
305,00	THOMSON REUTERS CORP	CAD	27 120,77	30 348,97	0,06
383,00	ROGERS COMMUNICATIONS INC -B-	CAD	15 589,93	17 517,29	0,04
361,00	BCE INC	CAD	16 088,83	16 936,71	0,04
220,00	SHAW COMMUNICATIONS INC -B	CAD	5 490,79	6 187,70	0,01
Multi-Utilities			75 937,70	84 754,72	0,18
815,00	FORTIS INC	CAD	30 964,72	36 774,10	0,08
1 535,00	ALGONQUIN POWER & UTILITIES CORP	CAD	20 419,32	19 691,48	0,04
338,00	EMERA INC	CAD	12 500,94	15 113,25	0,03
223,00	HYDRO ONE LTD	CAD	4 338,18	5 723,09	0,01
127,00	BROOKFIELD RENEWABLE CORP	CAD	4 567,62	4 317,84	0,01
57,00	BROOKFIELD RENEWABLE CORP	USD	1 946,79	1 941,53	0,01
42,00	NORTHLAND POWER INC	CAD	1 200,13	1 193,43	0,00
Computing and IT			68 829,04	65 589,09	0,14
22,00	CONSTELLATION SOFTWARE INC	CAD	27 499,98	31 172,94	0,06
368,00	CGI INC	CAD	25 691,61	27 981,12	0,06
626,00	BLACKBERRY LTD	CAD	5 114,07	3 221,50	0,01
151,00	LIGHTSPEED COMMERCE INC	CAD	10 523,38	3 213,53	0,01
Basic Goods			13 230,26	18 059,02	0,04
208,00	LOBLAW COS LTD	CAD	13 107,31	17 905,32	0,04
3,00	METRO INC	CAD	122,95	153,70	0,00
Health			5 393,57	1 407,39	0,00
351,00	CANOPY GROWTH CORP	CAD	3 934,55	952,60	0,00
57,00	BAUSCH HEALTH COS INC	CAD	1 459,02	454,79	0,00
SWITZERLAND			1 472 301,50	1 462 485,87	3,06
Health			538 947,82	549 990,73	1,15
734,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	225 705,17	233 614,45	0,49
2 153,00	NOVARTIS AG REG	CHF	161 314,61	173 920,23	0,36
677,00	ALCON INC	CHF	43 974,32	45 103,51	0,10
88,00	LONZA GROUP AG REG	CHF	53 024,74	44 753,45	0,09
80,00	SONOVA HOLDING AG REG	CHF	25 897,00	24 299,07	0,05
108,00	STRAUMANN HOLDING AG	CHF	14 867,54	12 371,54	0,03
28,00	ROCHE HOLDING AG	CHF	8 818,99	10 306,32	0,02
34,00	VIFOR PHARMA AG	CHF	5 345,45	5 622,16	0,01
Basic Goods			318 089,69	352 233,93	0,74
3 019,00	NESTLE SA REG	CHF	303 523,87	336 147,79	0,71
1,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	7 913,63	9 701,64	0,02
3,00	BARRY CALLEBAUT AG REG	CHF	6 652,19	6 384,50	0,01
Finance			236 208,49	231 527,29	0,48
174,00	ZURICH INSURANCE GROUP AG	CHF	67 370,35	72 182,62	0,15
3 330,00	UBS GROUP AG REG	CHF	49 980,92	51 204,59	0,11
212,00	CHUBB LTD	USD	36 544,03	39 863,18	0,08
250,00	SWISS RE AG	CHF	20 537,83	18 479,08	0,04
31,00	SWISS LIFE HOLDING AG REG	CHF	15 125,16	14 402,59	0,03
15,00	PARTNERS GROUP HOLDING AG	CHF	17 625,47	12 891,89	0,02
223,00	JULIUS BAER GROUP LTD	CHF	11 269,06	9 812,47	0,02
1 540,00	CREDIT SUISSE GROUP AG REG	CHF	12 987,10	8 339,62	0,02
52,00	SWISS PRIME SITE AG REG	CHF	4 768,57	4 351,25	0,01
Industries			226 070,97	186 835,86	0,39
1 911,00	ABB LTD REG	CHF	55 135,52	48 612,18	0,10
175,00	SIKA AG REG	CHF	49 172,41	38 466,86	0,08
547,00	HOLCIM LTD	CHF	23 505,68	22 325,72	0,05

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Eurizon Fund - Equity World LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
214,00	GARMIN LTD	USD	23 609,38	20 111,44	0,04
26,00	GEBERIT AG REG	CHF	15 872,99	11 918,53	0,03
109,00	TE CONNECTIVITY LTD	USD	13 415,66	11 797,17	0,03
45,00	KUEHNE & NAGEL INTERNATIONAL AG REG	CHF	12 176,63	10 161,25	0,02
40,00	SCHINDLER HOLDING AG	CHF	9 406,95	6 958,01	0,01
23,00	VAT GROUP AG	CHF	9 068,44	5 230,29	0,01
84,00	SULZER AG REG	CHF	6 675,19	4 976,91	0,01
24,00	SCHINDLER HOLDING AG REG	CHF	5 688,64	4 114,86	0,01
15,00	FLUGHAFEN ZURICH AG	CHF	2 343,48	2 162,64	0,00
Consumer Retail			85 042,37	79 463,79	0,17
490,00	CIE FINANCIERE RICHEMONT SA REG	CHF	49 242,96	49 765,63	0,10
5,00	SGS SA REG	CHF	12 459,39	10 915,60	0,02
549,00	ON HOLDING AG	USD	11 457,37	9 289,60	0,02
17,00	SWATCH GROUP AG	CHF	4 486,28	3 847,19	0,01
97,00	ADECCO GROUP AG REG	CHF	4 470,15	3 143,97	0,01
59,00	SWATCH GROUP AG	CHF	2 926,22	2 501,80	0,01
Raw materials			40 350,44	37 410,12	0,08
10,00	GIVAUDAN SA REG	CHF	36 794,51	33 541,11	0,07
213,00	CLARIANT AG REG	CHF	3 555,93	3 869,01	0,01
Telecommunication			15 790,46	16 335,33	0,03
31,00	SWISSCOM AG REG	CHF	15 790,46	16 335,33	0,03
Computing and IT			11 801,26	8 688,82	0,02
54,00	TEMENOS AG REG	CHF	4 642,18	4 403,69	0,01
86,00	LOGITECH INTERNATIONAL SA REG	CHF	7 159,08	4 285,13	0,01
FRANCE			1 439 193,36	1 359 048,87	2,84
Consumer Retail			402 351,56	374 074,40	0,78
258,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	153 640,57	150 078,60	0,32
235,00	L'OREAL SA	EUR	79 666,64	77 385,50	0,16
79,00	KERING SA	EUR	47 337,61	38 717,90	0,08
28,00	HERMES INTERNATIONAL	EUR	29 935,15	29 876,00	0,06
804,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	25 352,26	20 883,90	0,04
358,00	EDENRED	EUR	16 489,91	16 099,26	0,03
582,00	BUREAU VERITAS SA	EUR	14 066,57	14 229,90	0,03
163,00	SODEXO SA	EUR	13 179,18	10 930,78	0,02
325,00	ACCOR SA	EUR	10 831,85	8 394,75	0,02
373,00	VALEO SA	EUR	10 618,58	6 872,53	0,02
32,00	FAURECIA	EUR	1 233,24	605,28	0,00
Industries			243 565,52	209 689,61	0,44
481,00	SCHNEIDER ELECTRIC SE	EUR	64 995,50	54 304,90	0,11
552,00	VINCI SA	EUR	49 947,27	46 897,92	0,10
353,00	SAFRAN SA	EUR	41 032,81	33 256,13	0,07
622,00	CIE DE SAINT-GOBAIN	EUR	31 359,79	25 467,79	0,05
331,00	LEGRAND SA	EUR	26 729,57	23 322,26	0,05
1 081,00	GETLINK SE	EUR	15 452,13	18 193,23	0,04
382,00	ALSTOM SA	EUR	14 048,45	8 247,38	0,02
Health			167 281,66	169 341,33	0,35
1 137,00	SANOFI	EUR	93 600,27	109 538,58	0,23
292,00	ESSILORLUXOTTICA SA	EUR	43 329,15	41 726,80	0,09
49,00	SARTORIUS STEDIM BIOTECH	EUR	19 050,30	14 665,70	0,03
115,00	ORPEA	EUR	10 774,83	2 672,60	0,00
49,00	EUROAPI SA	EUR	527,11	737,65	0,00

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Eurizon Fund - Equity World LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			163 440,67	141 295,81	0,30
1 109,00	BNP PARIBAS SA	EUR	58 290,72	50 309,79	0,11
1 830,00	AXA SA	EUR	41 719,37	39 637,80	0,08
1 166,00	SOCIETE GENERALE SA	EUR	27 179,75	24 357,74	0,05
126,00	GECINA SA	EUR	14 935,23	11 214,00	0,02
1 038,00	CREDIT AGRICOLE SA	EUR	12 365,85	9 062,78	0,02
138,00	UNIBAIL-RODAMCO-WESTFIELD SE	EUR	8 949,75	6 713,70	0,02
Energy			100 676,61	123 708,72	0,26
2 456,00	TOTALENERGIES SE	EUR	100 676,61	123 708,72	0,26
Computing and IT			102 835,05	90 387,74	0,19
205,00	CAPGEMINI SE	EUR	32 919,43	33 507,25	0,07
730,00	DASSAULT SYSTEMES SE	EUR	28 799,61	25 633,95	0,05
73,00	TELEPERFORMANCE	EUR	22 486,20	21 410,90	0,05
278,00	WORLDLINE SA	EUR	18 629,81	9 835,64	0,02
Basic Goods			79 069,18	76 626,80	0,16
229,00	PERNOD RICARD SA	EUR	39 514,51	40 143,70	0,08
685,00	DANONE SA	EUR	39 554,67	36 483,10	0,08
Raw materials			76 512,98	73 891,48	0,15
474,00	AIR LIQUIDE SA	EUR	60 708,18	60 728,88	0,12
155,00	ARKEMA SA	EUR	15 804,80	13 162,60	0,03
Telecommunication			55 723,29	57 137,91	0,12
2 735,00	ORANGE SA	EUR	27 373,86	30 686,70	0,07
346,00	PUBLICIS GROUPE SA	EUR	18 298,49	16 144,36	0,03
1 063,00	VIVENDI SA	EUR	10 050,94	10 306,85	0,02
Multi-Utilities			47 736,84	42 895,07	0,09
2 117,00	ENGIE SA	EUR	26 284,28	23 215,02	0,05
845,00	VEOLIA ENVIRONNEMENT SA	EUR	21 452,56	19 680,05	0,04
GERMANY			1 242 452,77	1 012 946,59	2,12
Consumer Retail			241 259,03	190 187,68	0,40
788,00	DAIMLER AG	EUR	48 922,03	43 513,36	0,09
234,00	ADIDAS AG	EUR	58 440,73	39 489,84	0,08
400,00	BAYERISCHE MOTOREN WERKE AG	EUR	32 051,90	29 384,00	0,06
179,00	VOLKSWAGEN AG -PREF-	EUR	34 413,97	22 808,18	0,05
99,00	BEIERSDORF AG	EUR	9 543,22	9 650,52	0,02
28,00	RHEINMETALL AG	EUR	5 841,22	6 168,40	0,01
92,00	CONTINENTAL AG	EUR	7 584,06	6 118,00	0,01
95,00	PUMA SE	EUR	7 589,88	5 969,80	0,01
33,00	VOLKSWAGEN AG	EUR	7 449,64	5 738,70	0,01
66,00	BAYERISCHE MOTOREN WERKE AG -PREF-	EUR	4 602,19	4 461,60	0,01
65,00	PORSCHE AUTOMOBIL HOLDING SE -PREF-	EUR	5 777,76	4 102,80	0,01
149,00	ZALANDO SE	EUR	8 728,13	3 719,04	0,01
664,00	DEUTSCHE LUFTHANSA AG REG	EUR	4 231,01	3 694,50	0,01
224,00	TRATON SE	EUR	3 901,99	3 127,04	0,01
90,00	DAIMLER TRUCK HOLDING AG	EUR	2 181,30	2 241,90	0,01
Finance			213 512,42	184 424,26	0,38
342,00	ALLIANZ SE REG	EUR	71 232,10	62 285,04	0,13
175,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	42 044,71	39 235,00	0,08
153,00	DEUTSCHE BOERSE AG	EUR	22 525,47	24 418,80	0,05
2 243,00	DEUTSCHE BANK AG	EUR	24 612,56	18 657,27	0,04
503,00	VONOVIA SE	EUR	25 078,55	14 788,20	0,03
89,00	HANNOVER RUECK SE	EUR	13 104,89	12 326,50	0,03
1 028,00	COMMERZBANK AG	EUR	7 417,60	6 873,21	0,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
47,00	LEG IMMOBILIEN AG	EUR	4 815,86	3 718,64	0,01
85,00	DWS GROUP GMBH & CO KGAA	EUR	2 680,68	2 121,60	0,00
Industries			200 152,36	148 176,30	0,31
697,00	SIEMENS AG REG	EUR	95 238,74	67 671,73	0,14
1 162,00	DEUTSCHE POST AG REG	EUR	53 763,66	41 529,88	0,09
65,00	MTU AERO ENGINES AG	EUR	12 420,76	11 290,50	0,02
26,00	SARTORIUS AG -PREF-	EUR	11 718,20	8 668,40	0,02
140,00	HEIDELBERGCEMENT AG	EUR	8 690,45	6 417,60	0,01
280,00	SIEMENS ENERGY AG	EUR	7 124,56	3 915,80	0,01
100,00	GEA GROUP AG	EUR	3 937,77	3 289,00	0,01
73,00	KION GROUP AG	EUR	4 074,18	2 890,07	0,01
46,00	KNORR-BREMSE AG	EUR	3 184,04	2 503,32	0,00
Computing and IT			175 708,30	137 277,95	0,29
1 215,00	SAP SE	EUR	130 714,38	105 619,95	0,22
1 256,00	INFINEON TECHNOLOGIES AG	EUR	41 019,17	29 001,04	0,06
46,00	NEMETSCHKE SE	EUR	3 974,75	2 656,96	0,01
Health			130 830,54	120 618,46	0,25
1 138,00	BAYER AG REG	EUR	66 191,66	64 547,36	0,14
162,00	MERCK KGAA	EUR	28 622,98	26 082,00	0,05
307,00	SIEMENS HEALTHINEERS AG	EUR	16 419,56	14 886,43	0,03
205,00	FRESENIUS SE & CO KGAA	EUR	7 227,61	5 924,50	0,01
109,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	6 548,88	5 191,67	0,01
35,00	CARL ZEISS MEDITEC AG	EUR	5 819,85	3 986,50	0,01
Telecommunication			90 679,31	85 811,80	0,18
3 176,00	DEUTSCHE TELEKOM AG REG	EUR	53 706,44	60 172,50	0,13
4 061,00	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	10 821,75	11 127,14	0,02
193,00	DELIVERY HERO AG	EUR	17 839,42	6 903,61	0,01
320,00	PROSIEBENSAT.1 MEDIA SE	EUR	3 273,80	2 819,20	0,01
105,00	FREENET AG	EUR	2 516,19	2 485,35	0,01
128,00	DRILLISCH AG	EUR	2 521,71	2 304,00	0,00
Raw materials			108 109,01	79 558,77	0,17
1 044,00	BASF SE	EUR	64 309,47	43 352,10	0,09
246,00	BRENTAG AG	EUR	18 322,66	15 276,60	0,03
79,00	SYMRISE AG	EUR	8 652,09	8 204,15	0,02
334,00	EVONIK INDUSTRIES AG	EUR	8 883,01	6 800,24	0,01
101,00	LANXESS AG	EUR	3 639,02	3 452,18	0,01
75,00	COVESTRO AG	EUR	4 302,76	2 473,50	0,01
Multi-Utilities			43 112,89	38 450,59	0,08
705,00	RWE AG	EUR	23 912,46	24 731,40	0,05
1 492,00	E.ON SE	EUR	15 793,22	11 947,94	0,03
125,00	UNIPER SE	EUR	3 407,21	1 771,25	0,00
Basic Goods			39 088,91	28 440,78	0,06
236,00	HENKEL AG & CO KGAA -PREF-	EUR	17 376,65	13 872,08	0,03
111,00	HENKEL AG & CO KGAA	EUR	8 233,25	6 482,40	0,01
152,00	HELLOFRESH SE	EUR	9 915,37	4 689,20	0,01
422,00	METRO AG	EUR	3 563,64	3 397,10	0,01
AUSTRALIA			999 312,52	964 634,21	2,02
Finance			371 022,31	351 008,03	0,73
1 743,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	105 239,04	103 617,71	0,22
3 626,00	NATIONAL AUSTRALIA BANK LTD	AUD	63 806,47	65 325,71	0,14
3 852,00	WESTPAC BANKING CORP	AUD	60 613,41	49 406,62	0,10
380,00	MACQUARIE GROUP LTD	AUD	40 390,32	41 118,78	0,08
2 748,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	49 150,86	39 819,47	0,08

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 194,00	QBE INSURANCE GROUP LTD	AUD	14 644,68	17 533,85	0,04
874,00	GOODMAN GROUP	AUD	10 937,76	10 255,82	0,02
1 396,00	SUNCORP GROUP LTD	AUD	9 636,35	10 082,12	0,02
3 006,00	INSURANCE AUSTRALIA GROUP LTD	AUD	9 714,46	8 620,64	0,02
50,00	REA GROUP LTD	AUD	4 855,15	3 677,84	0,01
61,00	WASHINGTON H SOUL PATTINSON & CO LTD	AUD	1 408,59	944,50	0,00
283,00	MEDIBANK PRIVATE LTD	AUD	625,22	604,97	0,00
Raw materials			250 086,42	236 948,92	0,50
3 089,00	BHP GROUP LTD	AUD	85 727,12	83 811,99	0,18
2 112,00	BHP GROUP LTD	GBP	53 422,74	56 354,85	0,12
556,00	RIO TINTO LTD	AUD	41 956,63	37 558,61	0,08
1 856,00	FORTESCUE METALS GROUP LTD	AUD	27 257,28	21 400,51	0,05
1 183,00	NEWCREST MINING LTD	AUD	19 044,61	16 255,02	0,03
4 417,00	SOUTH32 LTD	AUD	9 568,07	11 446,90	0,02
1 436,00	NORTHERN STAR RESOURCES LTD	AUD	8 738,57	6 460,63	0,01
350,00	BLUESCOPE STEEL LTD	AUD	4 371,40	3 660,41	0,01
Health			119 566,74	118 338,63	0,25
442,00	CSL LTD	AUD	78 129,62	78 223,22	0,17
723,00	SONIC HEALTHCARE LTD	AUD	16 892,02	15 698,14	0,03
112,00	COCHLEAR LTD	AUD	15 787,02	14 637,95	0,03
203,00	RAMSAY HEALTH CARE LTD	AUD	8 758,08	9 779,32	0,02
Consumer Retail			118 476,44	112 536,97	0,24
1 456,00	WESFARMERS LTD	AUD	48 586,52	40 136,85	0,09
3 919,00	TRANSURBAN GROUP	AUD	33 339,17	37 067,94	0,08
735,00	ARISTOCRAT LEISURE LTD	AUD	17 195,83	16 621,01	0,04
2 166,00	LOTTERY CORP LTD	AUD	5 580,43	6 439,63	0,01
576,00	REECE LTD	AUD	7 368,41	5 220,79	0,01
740,00	BRAMBLES LTD	AUD	4 899,55	5 212,97	0,01
2 166,00	TABCORP HOLDINGS LTD	AUD	1 137,87	1 517,30	0,00
109,00	QANTAS AIRWAYS LTD	AUD	368,66	320,48	0,00
Basic Goods			59 620,10	61 693,93	0,13
1 607,00	WOOLWORTHS GROUP LTD	AUD	37 034,22	37 629,65	0,08
881,00	COLES GROUP LTD	AUD	9 449,42	10 320,58	0,02
1 184,00	TREASURY WINE ESTATES LTD	AUD	9 007,98	8 839,18	0,02
985,00	ENDEAVOUR GROUP LTD	AUD	4 128,48	4 904,52	0,01
Energy			36 611,43	44 400,98	0,09
1 311,00	WOODSIDE ENERGY GROUP LTD	AUD	23 329,98	27 456,17	0,06
1 894,00	SANTOS LTD	AUD	7 638,59	9 243,75	0,02
381,00	WOODSIDE ENERGY GROUP LTD	GBP	5 642,86	7 701,06	0,01
Telecommunication			22 884,38	20 627,20	0,04
5 620,00	TELSTRA CORP LTD	AUD	13 982,50	14 231,85	0,03
463,00	SEEK LTD	AUD	8 901,88	6 395,35	0,01
Multi-Utilities			7 377,49	8 838,16	0,02
2 345,00	ORIGIN ENERGY LTD	AUD	7 377,49	8 838,16	0,02
Computing and IT			7 241,96	5 651,40	0,01
227,00	WISETECH GLOBAL LTD	AUD	7 241,96	5 651,40	0,01
Industries			6 425,25	4 589,99	0,01
766,00	LENLEASE GROUP	AUD	6 425,25	4 589,99	0,01

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			970 390,30	818 048,24	1,71
Computing and IT			316 843,87	263 408,30	0,55
442,00	ASML HOLDING NV	EUR	243 132,13	201 485,70	0,42
238,00	NXP SEMICONDUCTORS NV	USD	40 083,92	33 699,50	0,07
696,00	STMICROELECTRONICS NV	EUR	24 303,80	20 869,56	0,04
62,00	ELASTIC NV	USD	5 545,87	4 013,14	0,01
14,00	ASM INTERNATIONAL NV	EUR	3 778,15	3 340,40	0,01
Consumer Retail			165 844,25	136 823,65	0,29
31,00	ADYEN NV	EUR	56 402,85	43 028,00	0,09
3 043,00	STELLANTIS NV	EUR	44 948,23	35 883,06	0,08
112,00	FERRARI NV	EUR	20 763,73	19 622,40	0,04
91,00	FERRARI NV	USD	17 557,33	15 970,81	0,03
170,00	RANDSTAD NV	EUR	9 862,68	7 854,00	0,02
552,00	DAVIDE CAMPARI-MILANO NV	EUR	6 106,76	5 539,32	0,01
135,00	AERCAP HOLDINGS NV	USD	6 506,03	5 286,62	0,01
134,00	JDE PEET'S BV	EUR	3 696,64	3 639,44	0,01
Finance			139 829,43	123 713,59	0,26
779,00	PROSUS NV	EUR	56 771,44	48 671,92	0,10
3 647,00	ING GROEP NV	EUR	38 445,69	34 394,86	0,07
426,00	NN GROUP NV	EUR	19 438,32	18 462,84	0,04
93,00	EURONEXT NV	EUR	8 043,54	7 244,70	0,02
1 315,00	AEGON NV	EUR	6 153,02	5 428,32	0,01
73,00	EXOR NV	EUR	5 060,18	4 342,04	0,01
274,00	ABN AMRO GROUP NV -CVA-	EUR	3 236,16	2 935,91	0,01
203,00	CTP NV	EUR	2 681,08	2 233,00	0,00
Raw materials			130 945,90	109 062,46	0,23
712,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	70 211,64	59 564,33	0,13
250,00	KONINKLIJKE DSM NV	EUR	39 841,29	34 275,00	0,07
149,00	AKZO NOBEL NV	EUR	13 019,59	9 330,38	0,02
45,00	IMCD GROUP NV	EUR	7 873,38	5 892,75	0,01
Industries			67 721,42	58 632,58	0,12
564,00	AIRBUS SE	EUR	59 845,87	52 141,80	0,11
589,00	CNH INDUSTRIAL NV	EUR	7 875,55	6 490,78	0,01
Basic Goods			64 793,36	54 266,86	0,11
278,00	HEINEKEN NV	EUR	24 949,09	24 186,00	0,05
957,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	25 965,56	23 791,02	0,05
50,00	HEINEKEN HOLDING NV	EUR	4 037,55	3 472,50	0,01
187,00	JUST EAT TAKEAWAY	EUR	9 841,16	2 817,34	0,00
Health			64 860,45	50 640,85	0,11
1 370,00	KONINKLIJKE PHILIPS NV	EUR	45 286,50	28 160,35	0,06
36,00	ARGENX SE	EUR	10 135,19	12 870,00	0,03
215,00	QIAGEN NV	EUR	9 438,76	9 610,50	0,02
Telecommunication			19 551,62	21 499,95	0,04
184,00	WOLTERS KLUWER NV	EUR	15 626,90	17 031,04	0,03
1 314,00	KONINKLIJKE KPN NV	EUR	3 924,72	4 468,91	0,01
IRELAND			772 391,00	709 504,70	1,49
Computing and IT			227 636,15	214 620,71	0,45
795,00	ACCENTURE PLC -A-	USD	223 699,81	211 135,66	0,44
51,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	3 936,34	3 485,05	0,01

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			143 502,84	141 097,70	0,30
482,00	LINDE PLC US TRADED	USD	132 318,22	132 564,42	0,28
266,00	SMURFIT KAPPA GROUP PLC	EUR	11 184,62	8 533,28	0,02
Health			150 818,70	134 677,29	0,28
1 457,00	MEDTRONIC PLC	USD	140 103,67	125 080,84	0,26
27,00	STERIS PLC	USD	5 792,41	5 324,07	0,01
56,00	HORIZON THERAPEUTICS PLC	USD	4 922,62	4 272,38	0,01
Industries			144 496,13	123 980,58	0,26
791,00	CRH PLC	EUR	31 353,79	26 103,00	0,06
160,00	EATON CORP PLC US TRADED	USD	21 563,44	19 282,03	0,04
396,00	JOHNSON CONTROLS INTERNATIONAL	USD	22 851,31	18 136,19	0,04
124,00	TRANE TECHNOLOGIES PLC US TRADED	USD	16 995,03	15 403,78	0,03
296,00	JOHNSON CONTROLS INTERNATIONAL PLC	USD	15 029,12	13 556,35	0,03
116,00	ALLEGION PLC	USD	11 458,90	10 862,69	0,02
160,00	KINGSPAN GROUP PLC	EUR	11 835,86	9 184,00	0,02
277,00	JAMES HARDIE INDUSTRIES PLC	AUD	7 253,04	5 788,44	0,01
47,00	EATON CORP PLC	USD	6 155,64	5 664,10	0,01
Finance			53 167,77	56 436,01	0,12
139,00	AON PLC	USD	31 681,85	35 855,87	0,08
109,00	WILLIS TOWERS WATSON PLC	USD	21 485,92	20 580,14	0,04
Consumer Retail			26 152,51	16 208,64	0,03
168,00	FLUTTER ENTERTAINMENT PLC	EUR	26 152,51	16 208,64	0,03
Basic Goods			18 221,19	15 436,46	0,03
169,00	KERRY GROUP PLC -A-	EUR	18 221,19	15 436,46	0,03
Energy			8 395,71	7 047,31	0,02
119,00	DCC PLC	GBP	8 395,71	7 047,31	0,02
SWEDEN			499 169,37	396 318,08	0,83
Industries			196 677,62	151 980,46	0,32
5 548,00	ATLAS COPCO AB	SEK	64 690,91	49 492,70	0,10
1 541,00	ASSA ABLOY AB -B-	SEK	37 349,77	31 256,87	0,07
1 669,00	HEXAGON AB	SEK	20 884,27	16 552,68	0,04
1 600,00	ATLAS COPCO AB	SEK	17 382,78	12 775,34	0,03
755,00	SANDVIK AB	SEK	15 996,96	11 688,14	0,02
642,00	EPIROC AB -A-	SEK	12 722,26	9 465,37	0,02
726,00	NIBE INDUSTRIER AB	SEK	6 837,20	5 204,52	0,01
391,00	EPIROC AB -B-	SEK	6 589,02	5 043,92	0,01
247,00	INVESTMENT AB LATOUR -B-	SEK	6 538,58	4 664,19	0,01
265,00	SKF AB -B-	SEK	4 956,96	3 722,76	0,01
301,00	HUSQVARNA AB -B-	SEK	2 728,91	2 113,97	0,00
Finance			128 970,57	101 689,32	0,21
1 382,00	INVESTOR AB -B-	SEK	25 903,37	21 695,29	0,04
1 693,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	18 080,84	15 866,23	0,03
1 715,00	SVENSKA HANDELSBANKEN AB -A-	SEK	15 322,75	13 994,52	0,03
999,00	SWEDBANK AB -A-	SEK	15 112,62	12 057,22	0,02
504,00	INVESTOR AB -A-	SEK	10 621,74	8 639,82	0,02
438,00	EQT AB	SEK	13 804,57	8 561,18	0,02
351,00	KINNEVIK AB	SEK	10 303,04	5 399,42	0,01
230,00	SAGAX AB	SEK	5 534,52	4 051,19	0,01
160,00	INDUSTRIVARDEN AB	SEK	4 005,75	3 397,70	0,01
82,00	L E LUNDBERGFÖRETAGEN AB -B-	SEK	3 954,18	3 183,36	0,01
133,00	INDUSTRIVARDEN AB -A-	SEK	3 979,23	2 857,85	0,01
109,00	INTRUM AB	SEK	2 347,96	1 985,54	0,00

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PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			73 071,56	58 679,39	0,12
1 621,00	VOLVO AB -B-	SEK	29 436,03	23 964,39	0,05
189,00	EVOLUTION GAMING GROUP AB	SEK	20 636,18	16 408,71	0,03
681,00	HENNES & MAURITZ AB -B-	SEK	10 371,73	7 765,32	0,02
714,00	VOLVO CAR AB	SEK	5 618,24	4 529,34	0,01
229,00	VOLVO AB	SEK	4 452,70	3 518,43	0,01
100,00	ESSITY AB -B-	SEK	2 556,68	2 493,20	0,00
Telecommunication			52 840,79	42 883,19	0,09
4 149,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	39 108,05	29 537,94	0,06
2 534,00	TELIA CO AB	SEK	9 163,40	9 267,32	0,02
375,00	TELE2 AB -B-	SEK	4 569,34	4 077,93	0,01
Raw materials			22 338,26	16 647,13	0,03
376,00	BOLIDEN AB	SEK	15 332,46	11 418,83	0,02
135,00	HOLMEN AB	SEK	7 005,80	5 228,30	0,01
Basic Goods			8 966,60	12 362,22	0,03
1 271,00	SWEDISH MATCH AB	SEK	8 966,60	12 362,22	0,03
Health			16 158,24	11 947,83	0,03
536,00	SVENSKA CELLULOSA AB SCA -B-	SEK	9 094,79	7 644,89	0,02
195,00	GETINGE AB -B-	SEK	7 063,45	4 302,94	0,01
Energy			145,73	128,54	0,00
197,00	LUNDIN PETROLEUM AB	SEK	145,73	128,54	0,00
DENMARK			336 964,42	364 075,74	0,76
Health			170 616,00	221 297,93	0,46
1 822,00	NOVO NORDISK A/S -B-	DKK	138 284,80	192 866,17	0,40
104,00	COLOPLAST A/S -B-	DKK	14 265,74	11 305,30	0,02
34,00	GENMAB A/S	DKK	11 022,36	10 501,77	0,02
185,00	DEMANT A/S	DKK	7 043,10	6 624,69	0,02
Industries			49 648,68	42 081,51	0,09
165,00	DSV A/S	DKK	28 377,96	21 992,16	0,05
5,00	AP MOLLER - MAERSK A/S -B-	DKK	12 723,31	11 130,68	0,02
3,00	AP MOLLER - MAERSK A/S -A-	DKK	5 682,34	6 595,71	0,01
11,00	ROCKWOOL INTERNATIONAL A/S -B-	DKK	2 865,07	2 362,96	0,01
Finance			25 725,41	23 375,49	0,05
945,00	DANSKE BANK A/S	DKK	14 464,55	12 745,45	0,03
357,00	TRYG A/S	DKK	8 162,65	7 649,67	0,01
60,00	TOPDANMARK A/S	DKK	3 098,21	2 980,37	0,01
Basic Goods			21 888,53	20 787,12	0,04
119,00	CARLSBERG A/S -B-	DKK	15 252,46	14 465,65	0,03
91,00	CHR HANSEN HOLDING A/S	DKK	6 636,07	6 321,47	0,01
Multi-Utilities			21 805,85	19 553,48	0,04
196,00	ORSTED A/S	DKK	21 805,85	19 553,48	0,04
Energy			23 495,85	16 730,25	0,04
830,00	VESTAS WIND SYSTEMS AS	DKK	23 495,85	16 730,25	0,04
Raw materials			10 781,60	10 139,24	0,02
177,00	NOVOZYMES A/S -B-	DKK	10 781,60	10 139,24	0,02
Consumer Retail			13 002,50	10 110,72	0,02
108,00	PANDORA A/S	DKK	8 966,86	6 484,37	0,01
241,00	ISS A/S	DKK	4 035,64	3 626,35	0,01

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SPAIN			350 085,54	347 821,99	0,73
Finance			114 012,13	106 835,51	0,23
18 457,00	BANCO SANTANDER SA	EUR	56 005,66	49 612,42	0,10
8 285,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	41 051,08	35 878,19	0,08
6 435,00	CAIXABANK SA	EUR	16 955,39	21 344,90	0,05
Multi-Utilities			85 940,71	89 853,41	0,19
5 059,00	IBERDROLA SA	EUR	51 612,60	50 063,86	0,11
899,00	ENAGAS SA	EUR	16 708,66	18 941,93	0,04
522,00	NATURGY ENERGY GROUP SA	EUR	11 721,34	14 339,34	0,03
289,00	EDP RENOVAVEIS SA	EUR	5 898,11	6 508,28	0,01
Telecommunication			54 537,92	58 922,21	0,12
7 831,00	TELEFONICA SA	EUR	29 837,74	38 074,32	0,08
563,00	CELLNEX TELECOM SA	EUR	24 700,18	20 847,89	0,04
Energy			22 695,47	30 095,10	0,06
2 142,00	REPSOL SA	EUR	22 695,47	30 095,10	0,06
Computing and IT			32 424,81	29 078,52	0,06
547,00	AMADEUS IT GROUP SA	EUR	32 424,81	29 078,52	0,06
Consumer Retail			27 761,64	22 367,24	0,05
1 036,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	27 761,64	22 367,24	0,05
Industries			12 712,86	10 670,00	0,02
88,00	AENA SME SA	EUR	12 712,86	10 670,00	0,02
HONG KONG			301 760,39	289 742,48	0,61
Finance			236 909,77	229 833,71	0,48
12 716,00	AIA GROUP LTD	HKD	131 359,96	131 831,97	0,27
1 334,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	68 385,46	62 768,11	0,13
2 380,00	SUN HUNG KAI PROPERTIES LTD	HKD	28 813,02	26 893,83	0,06
214,00	HANG SENG BANK LTD	HKD	3 454,79	3 612,93	0,01
426,00	LINK REIT	HKD	3 338,35	3 323,42	0,01
409,00	NEW WORLD DEVELOPMENT CO LTD	HKD	1 558,19	1 403,45	0,00
Consumer Retail			24 122,57	26 361,96	0,06
4 621,00	GALAXY ENTERTAINMENT GROUP LTD	HKD	24 122,57	26 361,96	0,06
Industries			30 758,11	24 874,00	0,05
1 834,00	TECHTRONIC INDUSTRIES CO LTD	HKD	24 481,69	18 298,43	0,04
993,00	MTR CORP LTD	HKD	4 739,73	4 962,83	0,01
283,00	SWIRE PACIFIC LTD -A-	HKD	1 536,69	1 612,74	0,00
Multi-Utilities			9 969,94	8 672,81	0,02
7 480,00	HONG KONG & CHINA GAS CO LTD	HKD	8 983,94	7 704,67	0,02
122,00	CLP HOLDINGS LTD	HKD	986,00	968,14	0,00
ITALY			256 341,11	216 570,96	0,45
Finance			104 253,63	87 799,49	0,18
17 330,00	INTESA SANPAOLO SPA	EUR	38 891,59	30 847,40	0,06
1 502,00	UNICREDIT SPA	EUR	15 347,57	13 615,63	0,03
890,00	ASSICURAZIONI GENERALI SPA	EUR	15 630,74	13 550,25	0,03
309,00	BANCA GENERALI SPA	EUR	9 751,87	8 330,64	0,02
923,00	POSTE ITALIANE SPA	EUR	9 140,94	8 225,78	0,02
717,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	6 454,49	5 920,99	0,01
413,00	FINECOBANK BANCA FINECO SPA	EUR	6 196,80	4 716,46	0,01
1 135,00	UNIPOLSAI ASSICURAZIONI SPA	EUR	2 839,63	2 592,34	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			83 092,68	66 169,70	0,14
9 595,00	ENEL SPA	EUR	66 951,40	50 085,90	0,11
2 204,00	SNAM SPA	EUR	10 710,49	11 017,80	0,02
385,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	3 181,94	2 882,88	0,01
393,00	ITALGAS SPA	EUR	2 248,85	2 183,12	0,00
Energy			31 019,15	29 576,62	0,06
2 242,00	ENI SPA	EUR	26 404,12	25 397,38	0,05
141,00	ERG SPA	EUR	4 615,03	4 179,24	0,01
Industries			13 942,72	12 804,36	0,03
900,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	9 342,95	8 715,60	0,02
156,00	PRYSMIAN SPA	EUR	4 599,77	4 088,76	0,01
Consumer Retail			11 963,01	10 983,64	0,02
264,00	ATLANTIA SPA	EUR	5 835,51	5 908,32	0,01
124,00	MONCLER SPA	EUR	6 127,50	5 075,32	0,01
Telecommunication			5 799,75	4 820,40	0,01
10 501,00	TELECOM ITALIA SPA	EUR	3 472,45	2 622,10	0,01
19,00	REPLY SPA	EUR	2 327,30	2 198,30	0,00
Health			6 270,17	4 416,75	0,01
151,00	AMPLIFON SPA	EUR	6 270,17	4 416,75	0,01
SINGAPORE			147 648,96	163 749,77	0,34
Finance			102 576,17	112 726,77	0,24
1 789,00	DBS GROUP HOLDINGS LTD	SGD	32 192,47	36 494,33	0,08
3 417,00	OVERSEA-CHINESE BANKING CORP LTD	SGD	24 875,26	26 749,76	0,06
1 312,00	UNITED OVERSEAS BANK LTD	SGD	21 300,95	23 670,87	0,05
8 068,00	CAPITALAND MALL TRUST	SGD	10 720,13	12 033,08	0,03
3 259,00	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	6 077,67	6 383,82	0,01
600,00	SINGAPORE EXCHANGE LTD	SGD	3 854,76	3 901,16	0,01
1 900,00	MAPLETREE COMMERCIAL TRUST	SGD	2 505,16	2 389,77	0,00
518,00	MAPLETREE LOGISTICS TRUST	SGD	609,40	598,12	0,00
100,00	UOL GROUP LTD	SGD	440,37	505,86	0,00
Telecommunication			17 318,47	19 852,89	0,04
11 417,00	SINGAPORE TELECOMMUNICATIONS LTD	SGD	17 318,47	19 852,89	0,04
Consumer Retail			13 714,25	15 064,95	0,03
2 388,00	SINGAPORE AIRLINES LTD	SGD	7 599,80	8 370,58	0,02
9 000,00	GENTING SINGAPORE LTD	SGD	4 336,10	4 453,75	0,01
400,00	CITY DEVELOPMENTS LTD	SGD	1 778,35	2 240,62	0,00
Industries			7 051,56	8 755,17	0,02
1 015,00	KEPPEL CORP LTD	SGD	3 249,60	4 527,54	0,01
1 100,00	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	2 630,81	3 084,64	0,01
100,00	VENTURE CORP LTD	SGD	1 171,15	1 142,99	0,00
Basic Goods			6 988,51	7 349,99	0,01
2 647,00	WILMAR INTERNATIONAL LTD	SGD	6 988,51	7 349,99	0,01
FINLAND			171 933,98	156 416,39	0,33
Finance			55 870,94	52 799,54	0,11
4 313,00	NORDEA BANK ABP	SEK	39 361,46	36 233,06	0,08
399,00	SAMPO OYJ -A-	EUR	16 509,48	16 566,48	0,03
Telecommunication			31 094,56	30 945,92	0,07
5 485,00	NOKIA OYJ	EUR	24 660,22	24 350,66	0,05
123,00	ELISA OYJ	EUR	6 434,34	6 595,26	0,02

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			24 956,40	21 747,88	0,05
862,00	STORA ENSO OYJ -R-	EUR	15 187,91	12 899,83	0,03
305,00	UPM-KYMMENE OYJ	EUR	9 768,49	8 848,05	0,02
Industries			26 709,54	20 345,51	0,04
391,00	KONE OYJ -B-	EUR	23 453,41	17 735,76	0,04
365,00	METSO OUTOTEC OYJ	EUR	3 256,13	2 609,75	0,00
Energy			20 240,47	19 557,12	0,04
463,00	NESTE OYJ	EUR	20 240,47	19 557,12	0,04
Basic Goods			6 660,78	6 010,17	0,01
267,00	KESKO OYJ -B-	EUR	6 660,78	6 010,17	0,01
Multi-Utilities			6 401,29	5 010,25	0,01
350,00	FORTUM OYJ	EUR	6 401,29	5 010,25	0,01
JERSEY			154 177,89	154 299,36	0,32
Consumer Retail			74 431,35	65 322,29	0,14
920,00	EXPERIAN PLC	GBP	28 409,97	25 713,42	0,06
237,00	FERGUSON PLC	GBP	26 442,49	25 295,64	0,05
168,00	APTIV PLC	USD	19 578,89	14 313,23	0,03
Raw materials			39 048,66	50 366,01	0,11
9 741,00	GLENCORE PLC	GBP	39 048,66	50 366,01	0,11
Telecommunication			18 870,74	16 178,91	0,03
1 689,00	WPP PLC	GBP	18 870,74	16 178,91	0,03
Industries			11 874,84	13 756,29	0,03
1 157,00	AMCOR PLC	USD	11 874,84	13 756,29	0,03
Health			7 520,99	6 514,90	0,01
98,00	NOVOCURE LTD	USD	7 520,99	6 514,90	0,01
Computing and IT			2 431,31	2 160,96	0,00
163,00	CLARIVATE PLC	USD	2 431,31	2 160,96	0,00
CAYMAN ISLANDS			178 493,62	136 085,61	0,28
Finance			115 500,72	93 765,80	0,20
4 196,00	CK HUTCHISON HOLDINGS LTD	HKD	26 680,42	27 134,18	0,06
7 559,00	NU HOLDINGS LTD	USD	50 001,66	27 041,62	0,06
3 321,00	CK ASSET HOLDINGS LTD	HKD	17 034,21	22 467,66	0,05
2 496,00	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	12 254,09	11 379,21	0,02
115,00	FUTU HOLDINGS LTD ADR	USD	9 530,34	5 743,13	0,01
Consumer Retail			41 342,52	21 353,08	0,04
249,00	SEA LTD	USD	37 304,30	15 924,38	0,03
2 379,00	SANDS CHINA LTD	HKD	4 038,22	5 428,70	0,01
Basic Goods			9 796,99	11 817,79	0,02
2 235,00	BUDWEISER BREWING CO APAC LTD	HKD	4 540,88	6 402,38	0,01
7 331,00	WH GROUP LTD	HKD	5 256,11	5 415,41	0,01
Industries			11 853,39	9 148,94	0,02
3 988,00	XINYI GLASS HOLDINGS LTD	HKD	11 853,39	9 148,94	0,02
BELGIUM			132 381,84	114 625,99	0,24
Basic Goods			51 974,08	49 151,52	0,10
957,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	51 974,08	49 151,52	0,10

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			48 307,01	39 279,36	0,08
151,00	GRUPE BRUXELLES LAMBERT SA	EUR	14 076,32	12 031,68	0,02
168,00	KBC GROUP NV	EUR	11 064,45	8 994,72	0,02
120,00	AGEAS	EUR	5 429,08	5 037,60	0,01
40,00	COFINIMMO SA	EUR	4 774,63	4 144,00	0,01
119,00	WAREHOUSES DE PAUW CVA	EUR	4 107,76	3 570,00	0,01
16,00	SOFINA SA	EUR	5 969,98	3 120,00	0,01
68,00	KBC ANCORA	EUR	2 884,79	2 381,36	0,00
Raw materials			16 320,07	13 196,04	0,03
222,00	UMICORE SA	EUR	9 656,28	7 397,04	0,02
75,00	SOLVAY SA	EUR	6 663,79	5 799,00	0,01
Health			9 924,60	7 902,72	0,02
98,00	UCB SA	EUR	9 924,60	7 902,72	0,02
Multi-Utilities			3 404,18	2 974,40	0,01
22,00	ELIA GROUP SA	EUR	3 404,18	2 974,40	0,01
Computing and IT			2 451,90	2 121,95	0,00
31,00	MELEXIS NV	EUR	2 451,90	2 121,95	0,00
NORWAY			103 400,42	109 310,43	0,23
Energy			34 535,57	48 606,06	0,10
1 162,00	EQUINOR ASA	NOK	26 162,25	38 537,27	0,08
187,00	AKER BP ASA	SEK	4 597,43	6 193,63	0,01
117,00	AKER BP ASA	NOK	3 775,89	3 875,16	0,01
Finance			44 809,19	38 883,51	0,08
1 699,00	DNB BANK ASA	NOK	33 363,98	29 041,02	0,06
362,00	GJENSIDIGE FORSIKRING ASA	NOK	7 971,03	6 992,01	0,01
420,00	STOREBRAND ASA	NOK	3 474,18	2 850,48	0,01
Raw materials			11 265,40	9 631,94	0,02
142,00	YARA INTERNATIONAL ASA	NOK	6 435,98	5 658,67	0,01
744,00	NORSK HYDRO ASA	NOK	4 829,42	3 973,27	0,01
Basic Goods			7 350,60	6 899,53	0,01
318,00	MARINE HARVEST ASA	NOK	7 350,60	6 899,53	0,01
Industries			2 842,91	2 904,99	0,01
85,00	KONGSBERG GRUPPEN ASA	NOK	2 842,91	2 904,99	0,01
Telecommunication			2 596,75	2 384,40	0,01
188,00	TELENOR ASA	NOK	2 596,75	2 384,40	0,01
ISRAEL			104 490,23	103 268,09	0,22
Finance			38 620,61	40 164,55	0,09
2 100,00	BANK LEUMI LE-ISRAEL BM	ILS	17 022,25	17 809,14	0,04
1 784,00	BANK HAPOALIM BM	ILS	14 321,67	14 208,37	0,03
106,00	AZRIELI GROUP	ILS	6 279,71	7 075,69	0,02
216,00	ISRAEL DISCOUNT BANK LTD -A-	ILS	996,98	1 071,35	0,00
Computing and IT			25 262,93	26 964,89	0,06
180,00	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	18 405,60	20 967,43	0,05
49,00	CYBERARK SOFTWARE LTD	USD	6 857,33	5 997,46	0,01
Telecommunication			15 881,55	14 284,18	0,03
78,00	NICE LTD	ILS	15 881,55	14 284,18	0,03

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			10 677,02	11 213,43	0,02
147,00	ZIM INTEGRATED SHIPPING SERVICES LTD	USD	7 815,64	6 640,98	0,01
21,00	ELBIT SYSTEMS LTD	ILS	2 861,38	4 572,45	0,01
Health			12 002,08	9 624,34	0,02
1 338,00	TEVA PHARMACEUTICAL INDUSTRIES LTD -ADR-	USD	12 002,08	9 624,34	0,02
Raw materials			378,41	640,50	0,00
74,00	ICL GROUP LTD	ILS	378,41	640,50	0,00
Consumer Retail			1 667,63	376,20	0,00
6,00	WIX.COM LTD	USD	1 667,63	376,20	0,00
BERMUDA			67 097,39	60 729,39	0,13
Finance			26 464,12	25 481,86	0,05
759,00	INVESCO LTD	USD	14 337,90	11 710,43	0,03
154,00	ARCH CAPITAL GROUP LTD	USD	5 602,42	6 700,90	0,01
21,00	EVEREST RE GROUP LTD	USD	5 358,97	5 630,00	0,01
300,00	HONGKONG LAND HOLDINGS LTD	USD	1 164,83	1 440,53	0,00
Basic Goods			23 495,18	22 380,81	0,05
258,00	BUNGE LTD	USD	23 495,18	22 380,81	0,05
Consumer Retail			10 573,62	6 041,57	0,01
568,00	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	10 573,62	6 041,57	0,01
Industries			4 406,96	5 027,50	0,01
100,00	JARDINE MATHESON HOLDINGS LTD	USD	4 406,96	5 027,50	0,01
Raw materials			2 157,51	1 797,65	0,01
85,00	AXALTA COATING SYSTEMS LTD	USD	2 157,51	1 797,65	0,01
LUXEMBOURG			50 510,68	43 028,34	0,09
Raw materials			16 668,22	14 949,45	0,03
695,00	ARCELORMITTAL	EUR	16 668,22	14 949,45	0,03
Health			15 032,39	13 364,24	0,03
178,00	EUROFINS SCIENTIFIC SE	EUR	15 032,39	13 364,24	0,03
Telecommunication			10 400,16	7 180,07	0,02
80,00	SPOTIFY TECHNOLOGY SA	USD	10 400,16	7 180,07	0,02
Industries			4 160,10	5 447,88	0,01
444,00	TENARIS SA	EUR	4 160,10	5 447,88	0,01
Finance			4 249,81	2 086,70	0,00
688,00	AROUNDTOWN SA	EUR	4 249,81	2 086,70	0,00
CURACAO			38 528,00	39 815,05	0,08
Energy			38 528,00	39 815,05	0,08
1 164,00	SCHLUMBERGER LTD	USD	38 528,00	39 815,05	0,08
NEW ZEALAND			52 122,27	38 768,93	0,08
Health			20 026,23	13 486,65	0,03
1 135,00	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	20 026,23	13 486,65	0,03
Computing and IT			15 904,72	10 377,27	0,02
205,00	XERO LTD	AUD	15 904,72	10 377,27	0,02
Industries			8 679,64	8 202,85	0,02
1 921,00	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	8 679,64	8 202,85	0,02

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			7 511,68	6 702,16	0,01
2 408,00	MERIDIAN ENERGY LTD	NZD	7 511,68	6 702,16	0,01
PORTUGAL			23 224,62	24 558,11	0,05
Multi-Utilities			12 973,09	12 514,57	0,03
2 811,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	12 973,09	12 514,57	0,03
Energy			5 031,97	6 174,12	0,01
552,00	GALP ENERGIA SGPS SA	EUR	5 031,97	6 174,12	0,01
Basic Goods			5 219,56	5 869,42	0,01
283,00	JERONIMO MARTINS SGPS SA	EUR	5 219,56	5 869,42	0,01
AUSTRIA			19 451,06	18 076,75	0,04
Multi-Utilities			5 015,06	6 067,75	0,01
65,00	VERBUND AG	EUR	5 015,06	6 067,75	0,01
Energy			6 116,85	5 953,08	0,01
133,00	OMV AG	EUR	6 116,85	5 953,08	0,01
Raw materials			4 470,36	3 224,52	0,01
159,00	VOESTALPINE AG	EUR	4 470,36	3 224,52	0,01
Finance			3 848,79	2 831,40	0,01
117,00	ERSTE GROUP BANK AG	EUR	3 848,79	2 831,40	0,01
ISLE OF MAN			13 670,23	10 702,31	0,02
Consumer Retail			13 670,23	10 702,31	0,02
740,00	GVC HOLDINGS PLC	GBP	13 670,23	10 702,31	0,02
BELIZE			9 977,68	6 209,92	0,01
Finance			9 977,68	6 209,92	0,01
634,00	PAGSEGURO DIGITAL LTD	USD	9 977,68	6 209,92	0,01
LIBERIA			5 381,45	2 471,03	0,01
Consumer Retail			5 381,45	2 471,03	0,01
74,00	ROYAL CARIBBEAN CRUISES LTD	USD	5 381,45	2 471,03	0,01
Ordinary Bonds			59 750,91	29 241,62	0,06
AUSTRALIA			15 141,19	11 925,29	0,03
Consumer Retail			9 662,37	6 273,82	0,02
232,00	IDP EDUCATION LTD 0.00%	AUD	5 227,52	3 634,91	0,01
59,00	DOMINO'S PIZZA ENTERPRISES LTD 0.00%	AUD	4 434,85	2 638,91	0,01
Raw materials			5 478,82	5 651,47	0,01
178,00	MINERAL RESOURCES LTD 0.00%	AUD	5 478,82	5 651,47	0,01
UNITED STATES			26 054,24	8 631,39	0,02
Consumer Retail			26 054,24	8 631,39	0,02
145,00	BLOCK INC 0.00%	AUD	26 054,24	8 631,39	0,02
CAYMAN ISLANDS			11 557,93	7 053,21	0,01
Industries			5 681,46	4 132,26	0,01
1 527,00	SITC INTERNATIONAL HOLDINGS CO LTD 0.00%	HKD	5 681,46	4 132,26	0,01
Computing and IT			5 876,47	2 920,95	0,00
1 207,00	GRAB HOLDINGS LTD 0.00%	USD	5 876,47	2 920,95	0,00

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Eurizon Fund - Equity World LTE

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ISRAEL			6 951,53	1 576,74	0,00
Industries			6 951,53	1 576,74	0,00
52,00	KORNIT DIGITAL LTD 0.00%	USD	6 951,53	1 576,74	0,00
SINGAPORE			46,02	54,99	0,00
Finance			46,02	54,99	0,00
63,00	CDL HOSPITALITY TRUSTS 0.00%	SGD	46,02	54,99	0,00
Zero-Coupon Bonds			7 630,70	8 143,23	0,02
CAYMAN ISLANDS			7 630,70	8 143,23	0,02
Consumer Retail			7 630,70	8 143,23	0,02
4 526,00	CHOW TAI FOOK JEWELLERY GROUP LTD 0.00%	HKD	7 630,70	8 143,23	0,02
INVESTMENT FUNDS			13 903,58	14 194,37	0,03
UCI Units			13 903,58	14 194,37	0,03
SWITZERLAND			13 903,58	14 194,37	0,03
Finance			13 903,58	14 194,37	0,03
251,00	BB BIOTECH AG REG	CHF	13 903,58	14 194,37	0,03
Total Portfolio			50 096 631,22	47 675 264,13	99,79

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World LTE

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(5 366,20)	207 527,90
Unrealised profit on future contracts and commitment						20,00	75 830,00
100	2	Purchase	MSCI WORLD NET TOTAL RETURN INDEX	16/09/2022	EUR	20,00	75 830,00
Unrealised loss on future contracts and commitment						(5 386,20)	131 697,90
10 000	1	Purchase	TOPIX INDEX	08/09/2022	JPY	(5 386,20)	131 697,90

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate Smart ESG

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	275 970 891,72	
Banks	(Note 3)	978 338,52	
Other banks and broker accounts	(Notes 2, 3, 9)	99 265,09	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	64,83	
Other interest receivable		1 892 481,74	
Receivable on subscriptions		31 401,00	
Total assets		278 972 442,90	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(5,13)	
Unrealised loss on future contracts	(Notes 2, 9)	(84 000,00)	
Payable on redemptions		(80 971,67)	
Other liabilities		(127 625,78)	
Total liabilities		(292 602,58)	
Total net assets		278 679 840,32	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	90,17	47 479,267
Class RH9 Units	HUF	92,15	35 198,253
Class Z Units	EUR	91,48	2 999 592,487

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate Smart ESG

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	302 392 608,04
Net income from investments	(Note 2)	2 056 939,70
Total income		2 056 939,70
Management fee	(Note 6)	(520 845,81)
Depositary fee	(Note 8)	(27 177,08)
Subscription tax	(Note 4)	(15 063,50)
Other charges and taxes	(Notes 5, 8)	(210 034,79)
Total expenses		(773 121,18)
Net investment income / (loss)		1 283 818,52
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 535 319,78)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(35 595 667,29)
- forward foreign exchange contracts	(Notes 2, 9)	120,87
- future contracts	(Notes 2, 9)	(84 000,00)
Net result of operations for the period		(35 931 047,68)
Subscriptions for the period		32 333 973,81
Redemptions for the period		(20 115 693,85)
Net assets at the end of the period		278 679 840,32

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			314 328 769,05	275 970 891,72	99,03
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			314 210 141,61	275 865 996,72	98,99
Ordinary Bonds			269 267 155,77	236 492 002,47	84,86
FRANCE			66 269 663,72	57 770 779,05	20,73
Finance			31 356 827,93	27 124 370,25	9,73
1 200 000,00	HSBC FRANCE SA 0.25% 17/05/2024	EUR	1 216 463,90	1 166 196,00	0,42
1 185 000,00	BNP PARIBAS SA 1.125% 11/06/2026	EUR	1 192 991,71	1 101 990,75	0,39
1 100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.75% 15/03/2029	EUR	1 191 213,94	983 730,00	0,35
1 100 000,00	CREDIT AGRICOLE SA 1.75% 05/03/2029	EUR	1 200 490,48	983 169,00	0,35
900 000,00	CREDIT AGRICOLE SA 1.375% 13/03/2025	EUR	935 014,74	871 299,00	0,31
900 000,00	CREDIT AGRICOLE SA 1.875% 20/12/2026	EUR	965 172,26	851 265,00	0,31
900 000,00	BPCE SA 1.625% 31/01/2028	EUR	979 946,20	817 182,00	0,29
700 000,00	CREDIT MUTUEL ARKEA SA 1.25% 31/05/2024	EUR	726 892,26	687 981,00	0,25
700 000,00	HSBC FRANCE SA 0.10% 03/09/2027	EUR	693 102,83	613 564,00	0,22
700 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 03/06/2030	EUR	730 331,15	584 234,00	0,21
600 000,00	BPCE SA 1.00% 01/04/2025	EUR	611 682,93	573 102,00	0,21
600 000,00	HSBC FRANCE SA 1.375% 04/09/2028	EUR	643 822,74	552 150,00	0,20
550 000,00	BNP PARIBAS SA 1.50% 17/11/2025	EUR	586 713,54	524 524,00	0,19
700 000,00	BNP PARIBAS SA 0.625% 03/12/2032	EUR	573 642,37	513 842,00	0,18
600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	589 148,34	495 906,00	0,18
500 000,00	BPCE SA 0.875% 31/01/2024	EUR	506 824,72	491 485,00	0,18
500 000,00	KLEPIERRE SA 1.875% 19/02/2026	EUR	551 989,55	476 675,00	0,17
500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 08/06/2026	EUR	516 904,78	465 980,00	0,17
500 000,00	SOCIETE GENERALE SA 1.375% 13/01/2028	EUR	508 803,49	445 660,00	0,16
500 000,00	BOUYGUES SA 0.50% 11/02/2030	EUR	487 098,72	411 005,00	0,15
500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/01/2030	EUR	502 651,28	405 850,00	0,15
500 000,00	UNIBAIL-RODAMCO SE 1.875% 15/01/2031	EUR	513 912,40	388 550,00	0,14
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 19/01/2026	EUR	426 900,48	387 744,00	0,14
400 000,00	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	401 056,66	385 520,00	0,14
400 000,00	BPCE SA 0.625% 26/09/2024	EUR	403 025,04	384 880,00	0,14
400 000,00	CREDIT MUTUEL ARKEA SA 1.625% 15/04/2026	EUR	426 753,38	380 356,00	0,14
400 000,00	CREDIT MUTUEL ARKEA SA 3.50% 09/02/2029	EUR	470 014,02	377 532,00	0,14
400 000,00	COVIVIO 1.50% 21/06/2027	EUR	424 146,63	365 944,00	0,13
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 15/11/2027	EUR	401 763,58	353 320,00	0,13
405 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 28/04/2027	EUR	414 705,98	351 033,75	0,13
400 000,00	SOCIETE GENERALE SA 1.25% 12/06/2030	EUR	391 575,96	325 616,00	0,12
400 000,00	BNP PARIBAS SA 1.625% 02/07/2031	EUR	411 884,19	312 808,00	0,11
400 000,00	BPCE SA 0.25% 14/01/2031	EUR	384 972,31	309 448,00	0,11
300 000,00	AIR LIQUIDE SA 2.375% 06/09/2023	EUR	314 208,71	304 326,00	0,11
400 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	407 566,76	299 804,00	0,11
305 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	299 094,22	299 452,05	0,11
300 000,00	BNP PARIBAS SA 1.125% 22/11/2023	EUR	311 076,34	297 138,00	0,11
300 000,00	BPCE SA 2.875% 22/04/2026	EUR	340 265,23	292 908,00	0,10
300 000,00	CREDIT AGRICOLE SA 0.50% 24/06/2024	EUR	304 918,73	290 562,00	0,10
300 000,00	BNP PARIBAS SA 2.75% 27/01/2026	EUR	334 658,66	289 971,00	0,10
300 000,00	BPCE SA 1.375% 23/03/2026	EUR	317 931,85	282 978,00	0,10
300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 04/11/2026	EUR	320 713,77	276 774,00	0,10
300 000,00	UNIBAIL-RODAMCO SE 1.125% 15/09/2025	EUR	308 896,83	274 563,00	0,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 09/03/2026	EUR	302 135,86	273 930,00	0,10
300 000,00	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	308 951,17	273 456,00	0,10
400 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 2.00% 28/04/2036	EUR	441 972,21	271 904,00	0,10
300 000,00	BNP PARIBAS SA 1.50% 23/05/2028	EUR	311 648,67	269 955,00	0,10
300 000,00	SOCIETE GENERALE SA 1.75% 22/03/2029	EUR	325 311,03	262 815,00	0,09
300 000,00	GECINA SA 1.00% 30/01/2029	EUR	323 206,33	260 805,00	0,09
300 000,00	BNP PARIBAS SA 1.375% 28/05/2029	EUR	310 745,28	259 473,00	0,09
400 000,00	UNIBAIL-RODAMCO SE 2.25% 14/05/2038	EUR	440 458,06	256 724,00	0,09
300 000,00	CREDIT MUTUEL ARKEA SA 0.875% 11/03/2033	EUR	284 423,45	224 976,00	0,08
300 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.75% 27/02/2034	EUR	336 567,67	207 774,00	0,07
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 28/11/2023	EUR	224 899,66	203 680,00	0,07
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 18/03/2024	EUR	221 460,62	202 800,00	0,07
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 14/01/2025	EUR	211 595,87	195 462,00	0,07
200 000,00	SOCIETE GENERALE SA 2.625% 27/02/2025	EUR	219 512,59	194 964,00	0,07
200 000,00	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	227 516,64	194 542,00	0,07
200 000,00	BPCE SA 0.625% 28/04/2025	EUR	193 571,48	191 002,00	0,07
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/07/2025	EUR	207 627,58	190 358,00	0,07
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 31/03/2027	EUR	207 195,54	188 696,00	0,07
200 000,00	CNP ASSURANCES 2.75% 05/02/2029	EUR	197 293,73	184 344,00	0,07
200 000,00	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	192 322,43	177 080,00	0,06
200 000,00	BPCE SA 0.50% 24/02/2027	EUR	183 007,73	176 476,00	0,06
200 000,00	CREDIT AGRICOLE SA 1.00% 03/07/2029	EUR	215 503,95	174 504,00	0,06
200 000,00	CNP ASSURANCES 1.25% 27/01/2029	EUR	187 512,75	168 946,00	0,06
170 000,00	BNP PARIBAS SA 2.25% 11/01/2027	EUR	183 990,70	158 254,70	0,06
200 000,00	KLEPIERRE SA 1.625% 13/12/2032	EUR	220 181,02	154 734,00	0,06
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.00% 23/05/2025	EUR	97 773,89	96 559,00	0,03
100 000,00	APRR SA 1.125% 09/01/2026	EUR	104 427,84	96 215,00	0,03
100 000,00	GECINA SA 1.375% 30/06/2027	EUR	107 919,79	92 485,00	0,03
100 000,00	APRR SA 1.875% 06/01/2031	EUR	114 148,42	91 470,00	0,03
100 000,00	GECINA SA 1.375% 26/01/2028	EUR	107 835,79	90 993,00	0,03
100 000,00	SOCIETE GENERALE SA 2.125% 27/09/2028	EUR	105 166,52	90 976,00	0,03
Industries			8 854 961,37	7 932 118,00	2,85
900 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.25% 24/03/2025	EUR	970 339,80	881 640,00	0,32
800 000,00	LEGRAND SA 0.75% 06/07/2024	EUR	819 350,02	786 424,00	0,28
800 000,00	SCHNEIDER ELECTRIC SE 0.875% 11/03/2025	EUR	818 946,45	778 512,00	0,28
700 000,00	CIE DE SAINT-GOBAIN 1.875% 15/03/2031	EUR	768 900,91	620 844,00	0,22
600 000,00	BOUYGUES SA 1.125% 24/07/2028	EUR	640 026,02	549 714,00	0,20
400 000,00	SCHNEIDER ELECTRIC SE 0.25% 09/09/2024	EUR	405 186,40	387 976,00	0,14
400 000,00	CIE DE SAINT-GOBAIN 1.00% 17/03/2025	EUR	400 816,00	387 164,00	0,14
400 000,00	VINCI SA 1.00% 26/09/2025	EUR	415 892,76	384 064,00	0,14
400 000,00	CIE DE SAINT-GOBAIN 1.125% 23/03/2026	EUR	415 126,22	380 568,00	0,14
400 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 1.00% 13/05/2026	EUR	409 927,00	377 700,00	0,14
400 000,00	VINCI SA 1.625% 18/01/2029	EUR	441 393,15	368 124,00	0,13
400 000,00	LEGRAND SA 0.75% 20/05/2030	EUR	415 516,56	344 584,00	0,12
300 000,00	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	303 720,36	258 147,00	0,09
300 000,00	LEGRAND SA 0.375% 06/10/2031	EUR	277 479,75	238 536,00	0,09
200 000,00	SCHNEIDER ELECTRIC SE 1.50% 08/09/2023	EUR	211 175,84	200 594,00	0,07
200 000,00	SCHNEIDER ELECTRIC SE 1.50% 15/01/2028	EUR	215 961,60	190 596,00	0,07
200 000,00	CIE DE SAINT-GOBAIN 1.875% 21/09/2028	EUR	205 177,52	187 918,00	0,07
200 000,00	VINCI SA 1.75% 26/09/2030	EUR	224 320,43	185 064,00	0,07
200 000,00	CREDIT AGRICOLE ASSURANCES SA 1.50% 06/10/2031	EUR	180 540,06	151 336,00	0,05
100 000,00	SCHNEIDER ELECTRIC SE 0.875% 13/12/2026	EUR	98 368,84	94 441,00	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000,00	CIE DE SAINT-GOBAIN 1.375% 14/06/2027	EUR	108 001,80	93 812,00	0,03
100 000,00	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1.00% 19/05/2031	EUR	108 793,88	84 360,00	0,03
Consumer Retail			8 958 956,74	7 799 977,85	2,80
900 000,00	JCDECAUX SA 2.00% 24/10/2024	EUR	957 343,30	892 521,00	0,32
900 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	986 909,71	799 947,00	0,29
800 000,00	PEUGEOT SA 2.75% 15/05/2026	EUR	887 555,58	772 480,00	0,28
450 000,00	LUXOTTICA GROUP SPA 2.625% 10/02/2024	EUR	498 619,38	459 886,50	0,17
500 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.75% 03/09/2030	EUR	534 869,50	458 245,00	0,16
500 000,00	PEUGEOT SA 1.125% 18/09/2029	EUR	512 659,27	417 410,00	0,15
400 000,00	PUBLICIS GROUPE SA 0.50% 03/11/2023	EUR	405 933,36	393 732,00	0,14
430 000,00	RCI BANQUE SA 1.75% 10/04/2026	EUR	434 381,17	391 459,10	0,14
400 000,00	KERING SA 1.25% 10/05/2026	EUR	420 881,70	386 664,00	0,14
350 000,00	PSA TRESORERIE GIE 6.00% 19/09/2033	EUR	522 700,02	381 542,00	0,14
400 000,00	JCDECAUX SA 2.625% 24/04/2028	EUR	450 807,09	367 320,00	0,13
400 000,00	KERING SA 0.75% 13/05/2028	EUR	412 437,24	362 020,00	0,13
400 000,00	RCI BANQUE SA 1.125% 15/01/2027	EUR	404 392,73	344 796,00	0,12
300 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	307 265,24	288 345,00	0,10
200 000,00	KERING SA 2.75% 08/04/2024	EUR	221 410,14	203 778,00	0,07
200 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 2.95% 17/01/2024	EUR	224 494,45	202 806,00	0,07
200 000,00	EDENRED 1.875% 06/03/2026	EUR	212 388,24	196 058,00	0,07
200 000,00	APRR SA 1.50% 25/01/2030	EUR	201 356,14	182 530,00	0,07
125 000,00	RCI BANQUE SA 1.625% 26/05/2026	EUR	125 600,00	112 506,25	0,04
100 000,00	PEUGEOT SA 2.00% 23/03/2024	EUR	104 454,23	99 254,00	0,04
100 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 2.50% 03/09/2038	EUR	132 498,25	86 678,00	0,03
Multi-Utilities			5 089 356,58	4 212 060,75	1,51
700 000,00	SUEZ SA 1.625% 21/09/2032	EUR	755 304,53	607 327,00	0,22
700 000,00	ENGIE SA 1.875% 19/09/2033	EUR	806 822,70	597 121,00	0,21
325 000,00	VEOLIA ENVIRONNEMENT SA 6.125% 25/11/2033	EUR	492 893,29	403 958,75	0,14
400 000,00	SUEZ SA 1.00% 03/04/2025	EUR	406 061,01	387 168,00	0,14
300 000,00	ENGIE SA 2.375% 19/05/2026	EUR	336 018,21	300 618,00	0,11
300 000,00	ENGIE SA 1.00% 13/03/2026	EUR	315 530,67	285 828,00	0,10
200 000,00	VEOLIA ENVIRONNEMENT SA 4.625% 30/03/2027	EUR	260 425,38	217 148,00	0,08
200 000,00	ENGIE SA 1.375% 27/03/2025	EUR	211 209,84	196 086,00	0,07
200 000,00	SUEZ SA 1.25% 02/04/2027	EUR	193 310,50	188 554,00	0,07
200 000,00	VEOLIA ENVIRONNEMENT SA 1.59% 10/01/2028	EUR	218 583,86	187 756,00	0,07
200 000,00	SUEZ SA 1.25% 19/05/2028	EUR	217 713,77	184 194,00	0,07
200 000,00	ENGIE SA 2.00% 28/09/2037	EUR	236 679,66	153 048,00	0,05
100 000,00	SUEZ SA 1.75% 10/09/2025	EUR	107 671,77	98 363,00	0,04
100 000,00	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	112 729,28	93 265,00	0,03
100 000,00	SUEZ SA 1.625% 17/09/2030	EUR	99 890,99	90 507,00	0,03
100 000,00	ENGIE SA 0.50% 24/10/2030	EUR	101 089,11	81 075,00	0,03
100 000,00	ENGIE SA 1.50% 13/03/2035	EUR	112 259,23	77 842,00	0,03
100 000,00	ENGIE SA 1.25% 24/10/2041	EUR	105 162,78	62 202,00	0,02
Health			3 354 676,68	2 984 382,00	1,07
600 000,00	SANOFI 1.50% 01/04/2030	EUR	647 490,76	552 804,00	0,20
500 000,00	SANOFI 1.00% 21/03/2026	EUR	528 526,15	483 415,00	0,17
500 000,00	ESSILORLUXOTTICA SA 0.125% 27/05/2025	EUR	505 583,42	475 790,00	0,17
400 000,00	SANOFI 1.125% 05/04/2028	EUR	399 792,80	377 472,00	0,14
400 000,00	SANOFI 0.875% 21/03/2029	EUR	424 996,51	363 440,00	0,13
300 000,00	SANOFI 1.375% 21/03/2030	EUR	335 277,53	276 639,00	0,10
300 000,00	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	301 122,32	271 590,00	0,10
100 000,00	SANOFI 0.625% 05/04/2024	EUR	99 873,00	98 696,00	0,03
100 000,00	SANOFI 1.25% 21/03/2034	EUR	112 014,19	84 536,00	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			2 956 665,12	2 663 578,20	0,95
1 150 000,00	WPP FINANCE SA 2.25% 22/09/2026	EUR	1 252 615,77	1 129 967,00	0,41
1 000 000,00	PUBLICIS GROUPE SA 1.625% 16/12/2024	EUR	1 059 453,48	986 800,00	0,35
400 000,00	EUTELSAT SA 1.50% 13/10/2028	EUR	408 402,84	343 044,00	0,12
210 000,00	WPP FINANCE SA 2.375% 19/05/2027	EUR	236 193,03	203 767,20	0,07
Energy			2 610 971,16	2 201 797,00	0,79
500 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 2.875% 19/11/2025	EUR	578 866,22	514 095,00	0,18
400 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.618% 18/05/2040	EUR	459 437,96	299 172,00	0,11
300 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.375% 04/10/2029	EUR	323 230,18	273 297,00	0,10
200 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 0.25% 12/07/2023	EUR	201 984,10	198 450,00	0,07
200 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.375% 19/03/2025	EUR	211 996,05	197 304,00	0,07
200 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 0.75% 12/07/2028	EUR	197 069,71	181 098,00	0,07
200 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 0.952% 18/05/2031	EUR	209 446,45	171 046,00	0,06
100 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 2.50% 25/03/2026	EUR	112 394,43	101 545,00	0,04
100 000,00	SCHLUMBERGER FINANCE FRANCE SAS 1.00% 18/02/2026	EUR	103 999,80	95 625,00	0,03
100 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.023% 04/03/2027	EUR	106 484,65	94 209,00	0,03
100 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.535% 31/05/2039	EUR	106 061,61	75 956,00	0,03
Computing and IT			1 528 221,33	1 410 812,00	0,51
800 000,00	DASSAULT SYSTEMES SE 0.125% 16/09/2026	EUR	799 200,41	731 488,00	0,26
400 000,00	TELEPERFORMANCE 1.875% 02/07/2025	EUR	411 813,71	393 160,00	0,14
200 000,00	CAPGEMINI SE 1.75% 18/04/2028	EUR	216 752,01	188 660,00	0,07
100 000,00	CAPGEMINI SE 1.00% 18/10/2024	EUR	100 455,20	97 504,00	0,04
Raw materials			950 753,99	856 243,00	0,31
800 000,00	AIR LIQUIDE FINANCE SA 1.00% 08/03/2027	EUR	848 515,87	758 200,00	0,27
100 000,00	AIR LIQUIDE FINANCE SA 0.75% 13/06/2024	EUR	102 238,12	98 043,00	0,04
Basic Goods			608 272,82	585 440,00	0,21
400 000,00	DANONE SA 0.709% 03/11/2024	EUR	404 386,82	390 188,00	0,14
200 000,00	DANONE SA 1.125% 14/01/2025	EUR	203 886,00	195 252,00	0,07
UNITED STATES			47 546 640,10	41 842 481,22	15,01
Finance			16 771 639,14	14 617 823,42	5,24
900 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.55% 16/06/2027	EUR	934 648,47	811 980,00	0,29
935 000,00	PROLOGIS EURO FINANCE LLC 0.25% 10/09/2027	EUR	938 065,11	803 193,05	0,29
685 000,00	WELLS FARGO & CO 0.50% 26/04/2024	EUR	695 957,36	663 956,80	0,24
700 000,00	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	727 437,99	659 918,00	0,24
800 000,00	GOLDMAN SACHS GROUP INC 1.00% 18/03/2033	EUR	767 740,79	601 392,00	0,22
600 000,00	JPMORGAN CHASE & CO 1.50% 27/01/2025	EUR	635 781,45	588 576,00	0,21
600 000,00	GOLDMAN SACHS GROUP INC 3.00% 12/02/2031	EUR	698 398,85	569 922,00	0,20
560 000,00	WELLS FARGO & CO 2.00% 27/04/2026	EUR	594 855,42	536 004,00	0,19
535 000,00	MORGAN STANLEY 1.75% 30/01/2025	EUR	571 362,56	524 888,50	0,19
570 000,00	GOLDMAN SACHS GROUP INC 2.00% 01/11/2028	EUR	622 587,77	520 700,70	0,19
545 000,00	MORGAN STANLEY 1.375% 27/10/2026	EUR	538 746,81	509 956,50	0,18
485 000,00	CITIGROUP INC 2.375% 22/05/2024	EUR	528 771,82	486 809,05	0,17
550 000,00	CHUBB INA HOLDINGS INC 1.40% 15/06/2031	EUR	586 521,67	470 635,00	0,17
500 000,00	CITIGROUP INC 1.25% 10/04/2029	EUR	530 622,54	438 145,00	0,16
465 000,00	MARSH & MCLENNAN COS INC 1.979% 21/03/2030	EUR	509 069,01	423 317,40	0,15
395 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	448 463,94	400 984,25	0,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
410 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	417 145,17	400 647,90	0,14
390 000,00	MASTERCARD INC 2.10% 01/12/2027	EUR	444 300,46	388 100,70	0,14
400 000,00	AMERICAN INTERNATIONAL GROUP INC 1.875% 21/06/2027	EUR	429 585,97	379 428,00	0,14
385 000,00	GOLDMAN SACHS GROUP INC 2.00% 22/03/2028	EUR	423 134,92	355 197,15	0,13
400 000,00	CHUBB INA HOLDINGS INC 2.50% 15/03/2038	EUR	411 515,16	337 460,00	0,12
360 000,00	CITIGROUP INC 1.50% 26/10/2028	EUR	355 428,00	323 902,80	0,12
435 000,00	AMERICAN TOWER CORP 1.00% 15/01/2032	EUR	437 189,29	323 713,95	0,12
400 000,00	AMERICAN TOWER CORP 1.25% 21/05/2033	EUR	386 952,50	295 884,00	0,11
300 000,00	CITIGROUP INC 1.75% 28/01/2025	EUR	316 582,81	294 975,00	0,11
300 000,00	PROLOGIS EURO FINANCE LLC 1.875% 05/01/2029	EUR	339 770,99	273 525,00	0,10
300 000,00	AMERICAN TOWER CORP 0.45% 15/01/2027	EUR	267 824,09	261 795,00	0,09
340 000,00	PROLOGIS EURO FINANCE LLC 0.625% 10/09/2031	EUR	337 457,55	260 593,00	0,09
215 000,00	BANK OF AMERICA CORP 1.375% 26/03/2025	EUR	227 095,94	209 304,65	0,08
223 000,00	GOLDMAN SACHS GROUP INC 0.25% 26/01/2028	EUR	219 319,65	187 161,67	0,07
165 000,00	BANK OF AMERICA CORP 2.375% 19/06/2024	EUR	180 849,84	165 463,65	0,06
160 000,00	ATHENE GLOBAL FUNDING 0.832% 08/01/2027	EUR	151 769,79	143 484,80	0,05
150 000,00	WELLS FARGO & CO 0.625% 14/08/2030	EUR	124 959,50	119 170,50	0,04
120 000,00	GOLDMAN SACHS GROUP INC 2.125% 30/09/2024	EUR	130 889,89	119 013,60	0,04
120 000,00	MORGAN STANLEY 1.875% 27/04/2027	EUR	129 538,92	112 924,80	0,04
100 000,00	BLACKROCK INC 1.25% 06/05/2025	EUR	105 364,54	97 543,00	0,04
100 000,00	CITIGROUP INC 2.125% 10/09/2026	EUR	108 273,83	96 486,00	0,03
100 000,00	CHUBB INA HOLDINGS INC 0.30% 15/12/2024	EUR	100 705,56	95 690,00	0,03
100 000,00	GOLDMAN SACHS GROUP INC 0.125% 19/08/2024	EUR	100 149,52	95 377,00	0,03
100 000,00	CITIGROUP INC 1.625% 21/03/2028	EUR	108 756,88	91 878,00	0,03
100 000,00	MASTERCARD INC 1.00% 22/02/2029	EUR	93 459,35	91 064,00	0,03
100 000,00	BLACKSTONE HOLDINGS FINANCE CO LLC 1.50% 10/04/2029	EUR	94 587,46	87 661,00	0,03
Consumer Retail			8 003 413,12	7 244 974,85	2,60
800 000,00	ECOLAB INC 2.625% 08/07/2025	EUR	891 358,96	810 608,00	0,29
835 000,00	VF CORP 0.25% 25/02/2028	EUR	810 188,94	712 238,30	0,26
640 000,00	AMERICAN HONDA FINANCE CORP 0.75% 17/01/2024	EUR	642 513,72	632 051,20	0,23
635 000,00	MANPOWERGROUP INC 1.75% 22/06/2026	EUR	679 751,00	609 282,50	0,22
615 000,00	BOOKING HOLDINGS INC 1.80% 03/03/2027	EUR	657 684,08	590 104,80	0,21
570 000,00	PVH CORP 3.625% 15/07/2024	EUR	621 970,44	576 087,60	0,21
565 000,00	PROCTER & GAMBLE CO 1.125% 02/11/2023	EUR	588 421,71	564 152,50	0,20
545 000,00	VF CORP 0.625% 20/09/2023	EUR	545 250,16	538 421,85	0,19
375 000,00	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	461 084,62	420 660,00	0,15
400 000,00	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	430 852,33	400 372,00	0,14
300 000,00	PVH CORP 3.125% 15/12/2027	EUR	339 674,98	282 909,00	0,10
250 000,00	PROCTER & GAMBLE CO 1.25% 25/10/2029	EUR	267 974,64	232 117,50	0,08
195 000,00	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	201 284,35	190 862,10	0,07
200 000,00	COLGATE-PALMOLIVE CO 0.50% 06/03/2026	EUR	194 368,58	189 646,00	0,07
250 000,00	COLGATE-PALMOLIVE CO 0.875% 12/11/2039	EUR	265 104,01	171 132,50	0,06
200 000,00	VF CORP 0.625% 25/02/2032	EUR	178 023,81	154 196,00	0,06
100 000,00	COLGATE-PALMOLIVE CO 0.30% 10/11/2029	EUR	100 294,03	86 001,00	0,03
100 000,00	PROCTER & GAMBLE CO 1.875% 30/10/2038	EUR	127 612,76	84 132,00	0,03
Health			8 066 485,41	7 073 011,25	2,54
755 000,00	ABBVIE INC 2.125% 17/11/2028	EUR	814 930,90	720 315,30	0,26
700 000,00	BRISTOL-MYERS SQUIBB CO 1.75% 15/05/2035	EUR	724 109,42	602 406,00	0,22
580 000,00	THERMO FISHER SCIENTIFIC INC 2.00% 15/04/2025	EUR	623 942,15	579 385,20	0,21
500 000,00	AMGEN INC 2.00% 25/02/2026	EUR	526 299,99	491 605,00	0,18
510 000,00	THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	EUR	529 880,70	474 850,80	0,17
420 000,00	BECTON DICKINSON AND CO 1.90% 15/12/2026	EUR	449 363,62	402 687,60	0,14
470 000,00	ELI LILLY & CO 0.625% 01/11/2031	EUR	485 562,06	391 373,70	0,14
365 000,00	ABBVIE INC 1.375% 17/05/2024	EUR	372 561,39	361 415,70	0,13
400 000,00	ABBVIE INC 0.75% 18/11/2027	EUR	408 832,89	357 888,00	0,13
330 000,00	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	339 322,59	322 957,80	0,12
380 000,00	THERMO FISHER SCIENTIFIC INC 0.875% 01/10/2031	EUR	372 791,49	318 922,60	0,11
335 000,00	JOHNSON & JOHNSON 1.15% 20/11/2028	EUR	365 158,27	314 605,20	0,11

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Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
245 000,00	ELI LILLY & CO 1.625% 02/06/2026	EUR	263 170,94	240 455,25	0,09
250 000,00	ABBVIE INC REG 1.25% 18/11/2031	EUR	264 923,49	209 625,00	0,08
210 000,00	THERMO FISHER SCIENTIFIC INC 1.45% 16/03/2027	EUR	212 382,63	200 705,40	0,07
200 000,00	MERCK & CO INC 0.50% 02/11/2024	EUR	197 860,00	194 648,00	0,07
200 000,00	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	218 105,81	193 416,00	0,07
200 000,00	THERMO FISHER SCIENTIFIC INC 2.375% 15/04/2032	EUR	233 578,86	189 804,00	0,07
150 000,00	JOHNSON & JOHNSON 1.65% 20/05/2035	EUR	172 748,28	130 447,50	0,05
120 000,00	THERMO FISHER SCIENTIFIC INC 1.40% 23/01/2026	EUR	126 885,52	116 275,20	0,04
100 000,00	DANAHER CORP 2.50% 30/03/2030	EUR	116 390,64	96 653,00	0,03
100 000,00	MERCK & CO INC 2.50% 15/10/2034	EUR	128 671,87	92 913,00	0,03
100 000,00	ELI LILLY AND CO 1.70% 01/11/2049	EUR	119 011,90	69 656,00	0,02
Telecommunication			5 318 861,21	4 576 315,00	1,64
680 000,00	AT&T INC 3.15% 04/09/2036	EUR	758 080,63	628 367,60	0,23
500 000,00	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	535 326,69	501 910,00	0,18
545 000,00	AT&T INC 0.80% 04/03/2030	EUR	547 642,23	462 759,50	0,17
420 000,00	AT&T INC 1.80% 05/09/2026	EUR	450 027,08	409 714,20	0,15
400 000,00	AT&T INC 3.55% 17/12/2032	EUR	466 937,70	404 464,00	0,14
500 000,00	AT&T INC 1.80% 14/09/2039	EUR	463 880,06	368 925,00	0,13
350 000,00	AT&T INC 2.60% 17/12/2029	EUR	397 834,90	340 998,00	0,12
350 000,00	BOOKING HOLDINGS INC 0.10% 08/03/2025	EUR	350 708,81	330 295,00	0,12
250 000,00	AT&T INC 3.375% 15/03/2034	EUR	320 509,55	241 310,00	0,09
250 000,00	BOOKING HOLDINGS INC 0.50% 08/03/2028	EUR	253 895,39	220 007,50	0,08
215 000,00	AT&T INC 2.35% 05/09/2029	EUR	246 830,69	207 032,10	0,07
190 000,00	AT&T INC 2.40% 15/03/2024	EUR	199 894,29	192 088,10	0,07
200 000,00	AT&T INC 2.45% 15/03/2035	EUR	225 315,54	174 094,00	0,06
100 000,00	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	101 977,65	94 350,00	0,03
Basic Goods			3 496 604,52	3 192 763,65	1,15
870 000,00	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	914 054,81	847 771,50	0,30
770 000,00	GENERAL MILLS INC 0.45% 15/01/2026	EUR	757 728,67	716 315,60	0,26
630 000,00	KELLOGG CO 1.25% 10/03/2025	EUR	640 120,00	615 188,70	0,22
620 000,00	MONDELEZ INTERNATIONAL INC 1.625% 08/03/2027	EUR	660 856,29	591 560,60	0,21
200 000,00	MONDELEZ INTERNATIONAL INC 0.75% 17/03/2033	EUR	176 287,63	151 148,00	0,06
145 000,00	KELLOGG CO 1.00% 17/05/2024	EUR	149 996,35	142 803,25	0,05
200 000,00	MONDELEZ INTERNATIONAL INC 1.375% 17/03/2041	EUR	197 560,77	127 976,00	0,05
Industries			2 735 529,10	2 386 137,35	0,86
440 000,00	UNITED PARCEL SERVICE INC 0.375% 15/11/2023	EUR	446 313,26	433 743,20	0,16
400 000,00	ILLINOIS TOOL WORKS INC 3.00% 19/05/2034	EUR	440 794,09	393 804,00	0,14
400 000,00	UNITED PARCEL SERVICE INC 1.00% 15/11/2028	EUR	420 571,07	360 068,00	0,13
360 000,00	UNITED PARCEL SERVICE INC 1.50% 15/11/2032	EUR	396 592,19	311 238,00	0,11
230 000,00	ILLINOIS TOOL WORKS INC 1.00% 05/06/2031	EUR	246 078,11	194 701,90	0,07
200 000,00	ILLINOIS TOOL WORKS INC 2.125% 22/05/2030	EUR	237 488,74	188 918,00	0,07
205 000,00	ILLINOIS TOOL WORKS INC 0.625% 05/12/2027	EUR	212 501,76	183 218,75	0,07
200 000,00	WORLEY US FINANCE SUB LTD 0.875% 09/06/2026	EUR	185 579,92	179 294,00	0,06
150 000,00	EMERSON ELECTRIC CO 2.00% 15/10/2029	EUR	149 609,96	141 151,50	0,05
Computing and IT			2 649 506,72	2 272 955,70	0,81
800 000,00	APPLE INC 0.50% 15/11/2031	EUR	796 164,88	674 008,00	0,24
500 000,00	MICROSOFT CORP 2.625% 02/05/2033	EUR	594 153,79	506 485,00	0,18
300 000,00	MICROSOFT CORP 3.125% 06/12/2028	EUR	370 886,60	315 195,00	0,11
310 000,00	APPLE INC 2.00% 17/09/2027	EUR	352 909,58	308 161,70	0,11
200 000,00	APPLE INC 1.375% 24/05/2029	EUR	204 973,47	189 204,00	0,07
200 000,00	DXC TECHNOLOGY CO 1.75% 15/01/2026	EUR	200 208,38	188 488,00	0,07
100 000,00	THERMO FISHER SCIENTIFIC INC 2.875% 24/07/2037	EUR	130 210,02	91 414,00	0,03
Multi-Utilities			411 093,86	392 214,00	0,14
200 000,00	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	203 894,74	197 468,00	0,07
200 000,00	NATIONAL GRID NORTH AMERICA INC 1.00% 12/07/2024	EUR	207 199,12	194 746,00	0,07

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Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			93 507,02	86 286,00	0,03
100 000,00	AMERICAN TOWER CORP 0.40% 15/02/2027	EUR	93 507,02	86 286,00	0,03
NETHERLANDS			45 676 474,59	40 092 164,30	14,39
Finance			14 984 864,00	12 814 731,15	4,60
1 225 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	1 356 319,99	1 242 701,25	0,45
1 100 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	1 153 446,05	1 059 454,00	0,38
1 050 000,00	DIGITAL DUTCH FINCO BV 1.50% 15/03/2030	EUR	1 124 224,44	854 238,00	0,31
800 000,00	RABOBANK NEDERLAND 0.625% 27/02/2024	EUR	813 954,88	785 232,00	0,28
700 000,00	VONOVIA FINANCE BV 0.625% 09/07/2026	EUR	720 112,03	619 794,00	0,22
700 000,00	COOPERATIEVE RABOBANK UA 1.125% 07/05/2031	EUR	722 751,29	584 941,00	0,21
500 000,00	ING GROEP NV 2.125% 10/01/2026	EUR	549 589,04	486 460,00	0,17
450 000,00	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	460 397,04	415 327,50	0,15
500 000,00	LSEG NETHERLANDS BV 0.75% 06/04/2033	EUR	500 150,01	392 090,00	0,14
500 000,00	VONOVIA FINANCE BV 1.00% 09/07/2030	EUR	512 754,28	382 825,00	0,14
500 000,00	ABN AMRO BANK NV 1.00% 02/06/2033	EUR	504 235,43	378 765,00	0,14
400 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	475 212,86	296 466,00	0,13
400 000,00	VONOVIA FINANCE BV 1.50% 22/03/2026	EUR	422 711,40	367 824,00	0,13
400 000,00	ING GROEP NV 1.375% 11/01/2028	EUR	395 389,84	361 960,00	0,13
400 000,00	VONOVIA FINANCE BV 2.25% 07/04/2030	EUR	441 396,16	340 192,00	0,12
300 000,00	VONOVIA FINANCE BV 2.25% 15/12/2023	EUR	324 141,31	298 899,00	0,11
300 000,00	ABN AMRO BANK NV 0.875% 15/01/2024	EUR	309 579,05	296 466,00	0,11
300 000,00	VONOVIA FINANCE BV 1.125% 08/09/2025	EUR	313 006,49	280 656,00	0,10
295 000,00	NN GROUP NV 1.625% 01/06/2027	EUR	319 088,55	280 494,85	0,10
300 000,00	ING GROEP NV 2.00% 20/09/2028	EUR	335 947,60	274 704,00	0,10
300 000,00	ALLIANZ FINANCE II BV 1.375% 21/04/2031	EUR	314 092,41	266 034,00	0,10
300 000,00	COOPERATIEVE RABOBANK UA 0.625% 25/02/2033	EUR	243 828,69	226 050,00	0,08
300 000,00	UPJOHN FINANCE BV 1.908% 23/06/2032	EUR	313 994,41	223 509,00	0,08
200 000,00	RABOBANK NEDERLAND 0.75% 29/08/2023	EUR	204 038,88	198 290,00	0,07
200 000,00	VONOVIA FINANCE BV 0.75% 15/01/2024	EUR	205 480,28	194 640,00	0,07
200 000,00	ALLIANZ FINANCE II BV 0.875% 06/12/2027	EUR	212 861,29	185 618,00	0,07
200 000,00	VONOVIA FINANCE BV 1.50% 14/01/2028	EUR	212 918,30	174 914,00	0,06
200 000,00	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	EUR	183 364,34	168 130,00	0,06
200 000,00	ALLIANZ FINANCE II BV 0.50% 14/01/2031	EUR	202 866,29	165 026,00	0,06
200 000,00	ALLIANZ FINANCE II BV 0.50% 22/11/2033	EUR	184 836,49	152 964,00	0,05
170 000,00	EURONEXT NV 0.75% 17/05/2031	EUR	153 178,52	138 917,20	0,05
135 000,00	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	144 329,88	131 113,35	0,05
200 000,00	VONOVIA FINANCE BV 1.125% 14/09/2034	EUR	196 355,64	129 588,00	0,05
150 000,00	NN GROUP NV 0.875% 23/11/2031	EUR	149 861,99	120 669,00	0,04
100 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	106 110,61	95 266,00	0,03
100 000,00	ALLIANZ FINANCE II BV 1.50% 15/01/2030	EUR	113 851,39	91 676,00	0,03
100 000,00	SAGAX EURO MTN NL BV 0.75% 26/01/2028	EUR	88 486,85	77 019,00	0,03
Consumer Retail			9 860 851,44	8 840 733,90	3,17
770 000,00	DAIMLER INTERNATIONAL FINANCE BV 1.00% 11/11/2025	EUR	806 714,96	738 114,30	0,26
710 000,00	BMW FINANCE NV 1.00% 29/08/2025	EUR	717 079,12	687 855,10	0,25
700 000,00	BMW FINANCE NV 1.50% 06/02/2029	EUR	740 857,63	652 855,00	0,23
535 000,00	DAIMLER INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	557 343,49	513 321,80	0,18
480 000,00	FIAT CHRYSLER AUTOMOBILES NV 4.50% 07/07/2028	EUR	603 852,79	486 403,20	0,17
500 000,00	RELX FINANCE BV 0.875% 10/03/2032	EUR	485 954,02	402 295,00	0,14
400 000,00	UNILEVER NV 1.75% 25/03/2030	EUR	450 494,06	376 708,00	0,14
345 000,00	UNILEVER NV 0.50% 06/01/2025	EUR	351 781,34	333 280,35	0,12
300 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.75% 29/03/2024	EUR	330 592,53	304 380,00	0,11
300 000,00	UNILEVER NV 1.00% 03/06/2023	EUR	309 404,96	300 030,00	0,11
300 000,00	BMW FINANCE NV 0.625% 06/10/2023	EUR	307 244,53	296 781,00	0,11
300 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	286 863,52	295 461,00	0,11
300 000,00	UNILEVER NV REG 1.25% 25/03/2025	EUR	313 691,53	294 645,00	0,11
300 000,00	BMW FINANCE NV 0.875% 03/04/2025	EUR	305 268,53	291 852,00	0,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	BMW FINANCE NV 1.125% 22/05/2026	EUR	287 110,71	287 100,00	0,10
310 000,00	BMW FINANCE NV 0.375% 24/09/2027	EUR	310 903,50	279 988,90	0,10
255 000,00	BMW FINANCE NV 1.00% 14/11/2024	EUR	265 640,78	250 027,50	0,09
215 000,00	DAIMLER INTERNATIONAL FIANCE BV 0.25% 06/11/2023	EUR	215 089,24	211 471,85	0,08
300 000,00	STELLANTIS NV 1.25% 20/06/2033	EUR	305 661,57	209 961,00	0,08
200 000,00	ROBERT BOSCH INVESTMENT NEDERLAND BV 2.625% 24/05/2028	EUR	231 734,69	197 174,00	0,07
225 000,00	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	231 752,93	188 979,75	0,07
170 000,00	UNILEVER NV 1.125% 29/04/2028	EUR	184 405,54	158 315,90	0,06
165 000,00	UNILEVER NV 1.375% 31/07/2029	EUR	183 577,56	152 412,15	0,05
150 000,00	UNILEVER NV 1.125% 12/02/2027	EUR	162 056,71	142 621,50	0,05
130 000,00	DAIMLER INTERNATIONAL FINANCE BV 1.50% 09/02/2027	EUR	139 763,98	124 620,60	0,04
120 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.875% 05/01/2026	EUR	138 081,16	121 238,40	0,04
150 000,00	PROSUS NV 1.539% 03/08/2028	EUR	151 182,12	118 663,50	0,04
120 000,00	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV 0.375% 19/05/2026	EUR	121 954,35	111 482,40	0,04
120 000,00	BMW FINANCE NV 0.375% 14/01/2027	EUR	122 130,22	110 443,20	0,04
110 000,00	BMW FINANCE NV 0.75% 13/07/2026	EUR	114 467,55	104 150,20	0,04
110 000,00	UNILEVER NV 1.625% 12/02/2033	EUR	128 195,82	98 101,30	0,04
Multi-Utilities			5 675 218,21	5 021 140,90	1,80
710 000,00	EDP FINANCE BV 1.625% 26/01/2026	EUR	762 716,93	687 819,60	0,25
480 000,00	INNOGY FINANCE BV 5.75% 14/02/2033	EUR	753 196,33	574 953,60	0,21
510 000,00	INNOGY FINANCE BV 1.00% 13/04/2025	EUR	529 333,59	491 981,70	0,18
400 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	390 213,48	383 144,00	0,14
400 000,00	ENEL FINANCE INTERNATIONAL NV 1.375% 01/06/2026	EUR	425 418,92	380 668,00	0,14
400 000,00	NATURGY FINANCE BV 1.50% 29/01/2028	EUR	436 474,65	369 780,00	0,13
300 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	302 010,10	298 116,00	0,11
300 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	310 955,10	291 123,00	0,10
300 000,00	GAS NATURAL FENOSA FINANCE BV 1.25% 19/04/2026	EUR	318 270,88	283 572,00	0,10
300 000,00	EDP FINANCE BV 1.875% 21/09/2029	EUR	285 367,54	273 861,00	0,10
300 000,00	ENEL FINANCE INTERNATIONAL NV 0.375% 17/06/2027	EUR	302 604,27	266 349,00	0,09
250 000,00	INNOGY FINANCE BV 3.00% 17/01/2024	EUR	277 058,07	253 692,50	0,09
320 000,00	ENEL FINANCE INTERNATIONAL NV 1.125% 17/10/2034	EUR	339 214,93	234 160,00	0,08
120 000,00	ENEL FINANCE INTERNATIONAL NV 1.966% 27/01/2025	EUR	128 982,08	119 314,80	0,04
115 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	113 401,34	112 605,70	0,04
Telecommunication			3 706 794,55	3 294 362,10	1,18
1 300 000,00	KONINKLIJKE KPN NV 1.125% 11/09/2028	EUR	1 340 242,05	1 193 140,00	0,43
890 000,00	RELX FINANCE BV 1.375% 12/05/2026	EUR	932 090,84	854 569,10	0,30
400 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	408 728,88	383 900,00	0,14
200 000,00	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	316 376,64	242 092,00	0,09
200 000,00	WOLTERS KLUWER NV 1.50% 22/03/2027	EUR	216 729,67	192 146,00	0,07
200 000,00	RELX FINANCE BV 0.50% 10/03/2028	EUR	202 031,21	174 488,00	0,06
200 000,00	PROSUS NV 1.207% 19/01/2026	EUR	192 108,41	174 154,00	0,06
100 000,00	KONINKLIJKE KPN NV 0.875% 14/12/2032	EUR	98 486,85	79 873,00	0,03
Raw materials			2 358 890,59	2 036 729,85	0,73
705 000,00	AKZO NOBEL NV 1.625% 14/04/2030	EUR	763 275,64	619 391,85	0,22
625 000,00	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	623 171,82	599 925,00	0,22
300 000,00	LINDE FINANCE BV 0.25% 19/05/2027	EUR	304 359,44	270 198,00	0,10
300 000,00	LINDE FINANCE BV 0.55% 19/05/2032	EUR	308 873,40	237 264,00	0,08
200 000,00	LYB INTERNATIONAL FINANCE II BV 0.875% 17/09/2026	EUR	205 734,44	181 356,00	0,06
150 000,00	EVONIK FINANCE BV 0.75% 07/09/2028	EUR	153 475,85	128 595,00	0,05
Health			2 206 807,23	1 995 640,90	0,72
500 000,00	KONINKLIJKE PHILIPS NV 1.375% 02/05/2028	EUR	491 874,20	455 820,00	0,16
400 000,00	BAYER CAPITAL CORP BV 2.125% 15/12/2029	EUR	452 166,23	362 344,00	0,13
300 000,00	BAYER CAPITAL CORP BV 1.50% 26/06/2026	EUR	316 622,75	285 861,00	0,10
300 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 1.125% 30/09/2027	EUR	294 497,45	284 853,00	0,10

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Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 0.75% 31/03/2025	EUR	196 317,82	195 364,00	0,07
220 000,00	THERMO FISHER SCIENTIFIC FINANCE I BV 1.125% 18/10/2033	EUR	203 115,51	178 919,40	0,07
150 000,00	KONINKLIJKE PHILIPS NV 2.00% 30/03/2030	EUR	153 655,87	137 533,50	0,05
100 000,00	KONINKLIJKE PHILIPS NV 1.875% 05/05/2027	EUR	98 557,40	94 946,00	0,04
Energy			2 278 579,39	1 953 232,60	0,70
1 000 000,00	SCHLUMBERGER FINANCE BV 2.00% 06/05/2032	EUR	1 082 845,50	916 650,00	0,33
680 000,00	SCHLUMBERGER FINANCE BV 0.50% 15/10/2031	EUR	610 416,05	547 685,60	0,20
300 000,00	VESTAS WIND SYSTEMS FINANCE BV 2.00% 15/06/2034	EUR	294 890,49	250 584,00	0,09
200 000,00	THERMO FISHER SCIENTIFIC FINANCE I BV 2.00% 18/10/2051	EUR	182 486,25	138 902,00	0,05
100 000,00	SHELL INTERNATIONAL FINANCE BV 1.875% 15/09/2025	EUR	107 941,10	99 411,00	0,03
Industries			1 837 642,11	1 685 087,85	0,61
340 000,00	ABB FINANCE BV 0.75% 16/05/2024	EUR	348 698,40	334 709,60	0,12
380 000,00	CRH FUNDING BV 1.625% 05/05/2030	EUR	410 442,85	330 638,00	0,12
400 000,00	TECHNIP ENERGIES NV 1.125% 28/05/2028	EUR	352 112,22	325 960,00	0,12
225 000,00	CRH FUNDING BV 1.875% 09/01/2024	EUR	240 387,78	224 660,25	0,08
200 000,00	ABB FINANCE BV 0.625% 31/03/2024	EUR	198 739,94	197 138,00	0,07
200 000,00	SIKA CAPITAL BV 0.875% 29/04/2027	EUR	192 256,42	184 252,00	0,07
100 000,00	SIKA CAPITAL BV 1.50% 29/04/2031	EUR	95 004,50	87 730,00	0,03
Computing and IT			1 708 201,69	1 580 966,75	0,57
960 000,00	ASML HOLDING NV 1.375% 07/07/2026	EUR	1 021 573,32	937 948,80	0,34
305 000,00	ASML HOLDING NV 1.625% 28/05/2027	EUR	323 749,08	296 517,95	0,11
300 000,00	ASML HOLDING NV 0.625% 07/05/2029	EUR	275 822,58	263 109,00	0,09
100 000,00	ASML HOLDING NV 0.25% 25/02/2030	EUR	87 056,71	83 391,00	0,03
Basic Goods			1 058 625,38	869 538,30	0,31
670 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.375% 22/09/2029	EUR	657 758,28	553 145,30	0,20
300 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.875% 01/10/2031	EUR	302 815,29	245 088,00	0,09
100 000,00	JDE PEET'S NV 1.125% 16/06/2033	EUR	98 051,81	71 305,00	0,02
GERMANY			28 713 206,94	24 826 693,60	8,91
Finance			6 690 761,55	5 974 320,00	2,14
1 100 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.125% 05/09/2024	EUR	1 104 989,58	1 041 931,00	0,37
800 000,00	DEUTSCHE BANK AG 1.125% 17/03/2025	EUR	830 249,29	764 216,00	0,27
800 000,00	COMMERZBANK AG 0.875% 22/01/2027	EUR	805 619,88	707 088,00	0,25
700 000,00	BERLIN HYP AG 0.50% 26/09/2023	EUR	711 688,50	688 408,00	0,25
600 000,00	DEUTSCHE BANK AG 1.75% 17/01/2028	EUR	624 453,44	523 686,00	0,19
500 000,00	BERLIN HYP AG 1.25% 22/01/2025	EUR	524 110,32	485 830,00	0,17
400 000,00	DEUTSCHE BANK AG 1.625% 20/01/2027	EUR	411 108,46	358 716,00	0,13
400 000,00	VONOVIA SE 0.625% 14/12/2029	EUR	348 888,89	308 524,00	0,11
300 000,00	COMMERZBANK AG 1.125% 19/09/2025	EUR	311 506,17	279 738,00	0,10
300 000,00	LEG IMMOBILIEN SE 0.75% 30/06/2031	EUR	289 522,95	213 570,00	0,08
200 000,00	COMMERZBANK AG 0.25% 16/09/2024	EUR	195 430,46	188 428,00	0,07
200 000,00	COMMERZBANK AG 1.875% 28/02/2028	EUR	218 607,86	179 760,00	0,06
200 000,00	VONOVIA SE 1.00% 16/06/2033	EUR	205 944,60	134 308,00	0,05
100 000,00	DEUTSCHE BOERSE AG 1.625% 08/10/2025	EUR	108 641,15	100 117,00	0,04
Health			6 652 062,45	5 497 635,20	1,97
1 300 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA -A- 1.50% 29/05/2030	EUR	1 331 592,68	1 083 303,00	0,39
1 100 000,00	FRESENIUS SE & CO KGAA 1.125% 28/01/2033	EUR	1 144 632,43	805 882,00	0,29
700 000,00	BAYER AG 0.05% 12/01/2025	EUR	700 682,56	661 479,00	0,24
700 000,00	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	717 932,72	597 702,00	0,21
600 000,00	BAYER AG 1.00% 12/01/2036	EUR	573 587,62	407 280,00	0,15
400 000,00	BAYER AG 0.75% 06/01/2027	EUR	388 041,11	364 076,00	0,13
400 000,00	BAYER AG 0.375% 12/01/2029	EUR	393 239,32	328 388,00	0,12
400 000,00	BAYER AG 0.625% 12/07/2031	EUR	369 880,99	305 736,00	0,11

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Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	MERCK FINANCIAL SERVICES GMBH 0.005% 15/12/2023	EUR	301 659,09	294 990,00	0,10
300 000,00	FRESENIUS SE & CO KGAA 0.375% 28/09/2026	EUR	304 397,80	268 533,00	0,10
200 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	200 996,10	182 270,00	0,06
120 000,00	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	124 332,44	103 411,20	0,04
100 000,00	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	101 087,59	94 585,00	0,03
Consumer Retail			5 219 426,44	4 535 000,35	1,63
725 000,00	CONTINENTAL AG 0.375% 27/06/2025	EUR	733 102,61	679 433,75	0,24
700 000,00	BERTELSMANN SE & CO KGAA 2.00% 01/04/2028	EUR	778 527,87	670 341,00	0,24
600 000,00	DAIMLER AG 1.40% 12/01/2024	EUR	616 646,26	598 164,00	0,21
550 000,00	CONTINENTAL AG 2.50% 27/08/2026	EUR	605 571,91	543 972,00	0,20
400 000,00	BERTELSMANN SE & CO KGAA 1.50% 15/05/2030	EUR	424 193,75	354 488,00	0,13
400 000,00	DAIMLER AG 2.125% 03/07/2037	EUR	458 169,82	331 128,00	0,12
350 000,00	DAIMLER AG 1.50% 03/07/2029	EUR	339 490,46	320 124,00	0,11
350 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	366 493,65	292 834,50	0,11
230 000,00	DAIMLER AG 0.75% 08/02/2030	EUR	232 027,51	196 104,90	0,07
200 000,00	DAIMLER AG 1.125% 08/08/2034	EUR	197 087,71	153 810,00	0,06
160 000,00	DAIMLER AG 2.00% 27/02/2031	EUR	176 748,88	147 664,00	0,05
100 000,00	DAIMLER AG 2.625% 07/04/2025	EUR	109 273,40	101 265,00	0,04
100 000,00	DAIMLER AG 2.375% 22/05/2030	EUR	118 498,85	96 056,00	0,03
60 000,00	DAIMLER AG 1.125% 06/11/2031	EUR	63 593,76	49 615,20	0,02
Industries			3 140 015,48	2 787 891,60	1,00
720 000,00	HEIDELBERGCEMENT AG 1.50% 07/02/2025	EUR	736 977,44	696 002,40	0,25
700 000,00	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	777 741,09	661 948,00	0,24
300 000,00	NATIONALE-NEDERLANDEN BANK NV 1.00% 13/12/2027	EUR	314 897,50	280 935,00	0,10
300 000,00	VIER GAS TRANSPORT GMBH 1.50% 25/09/2028	EUR	329 193,93	271 980,00	0,10
240 000,00	HEIDELBERGCEMENT AG 2.25% 03/06/2024	EUR	257 695,20	238 828,80	0,08
210 000,00	DEUTSCHE POST AG 2.875% 11/12/2024	EUR	235 754,69	214 926,60	0,08
200 000,00	DEUTSCHE POST AG 1.00% 20/05/2032	EUR	202 070,21	168 580,00	0,06
180 000,00	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	183 452,75	160 354,80	0,06
100 000,00	DEUTSCHE POST AG 0.375% 20/05/2026	EUR	102 232,67	94 336,00	0,03
Multi-Utilities			2 377 444,32	1 941 430,50	0,70
525 000,00	E.ON SE 0.625% 07/11/2031	EUR	510 714,97	415 427,25	0,15
445 000,00	E.ON SE 0.35% 28/02/2030	EUR	437 340,24	361 709,35	0,13
300 000,00	EUROGRID GMBH 0.741% 21/04/2033	EUR	308 870,89	223 533,00	0,08
240 000,00	E.ON SE 0.10% 19/12/2028	EUR	236 754,88	197 544,00	0,07
215 000,00	E.ON SE 1.625% 22/05/2029	EUR	231 683,01	195 327,50	0,07
200 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	218 962,91	185 284,00	0,07
200 000,00	E.ON SE 0.875% 18/10/2034	EUR	178 865,89	149 624,00	0,05
170 000,00	E.ON SE 0.60% 01/10/2032	EUR	151 660,27	130 716,40	0,05
100 000,00	E.ON SE 0.75% 18/12/2030	EUR	102 591,26	82 265,00	0,03
Computing and IT			1 538 289,77	1 389 807,00	0,50
800 000,00	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	EUR	826 681,70	724 736,00	0,26
500 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	513 766,17	472 815,00	0,17
200 000,00	INFINEON TECHNOLOGIES AG 0.625% 17/02/2025	EUR	197 841,90	192 256,00	0,07
Telecommunication			1 135 142,85	1 070 404,00	0,38
1 000 000,00	O2 TELEFONICA DEUTSCHLAND FINANZIERUNGS GMBH 1.75% 05/07/2025	EUR	1 027 850,12	982 030,00	0,35
100 000,00	WPP FINANCE DEUTSCHLAND GMBH 1.625% 23/03/2030	EUR	107 292,73	88 374,00	0,03
Energy			1 055 794,28	907 710,00	0,33
400 000,00	VIER GAS TRANSPORT GMBH 2.875% 12/06/2025	EUR	448 599,40	393 912,00	0,14
400 000,00	VIER GAS TRANSPORT GMBH 0.125% 10/09/2029	EUR	396 540,34	311 512,00	0,11
200 000,00	VIER GAS TRANSPORT GMBH 3.125% 10/07/2023	EUR	210 654,54	202 286,00	0,08

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Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			904 269,80	722 494,95	0,26
390 000,00	COVESTRO AG 1.375% 12/06/2030	EUR	421 093,91	312 631,80	0,11
275 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	285 183,89	251 190,50	0,09
185 000,00	ALBEMARLE NEW HOLDING GMBH 1.625% 25/11/2028	EUR	197 992,00	158 672,65	0,06
SPAIN			18 733 539,45	16 841 973,95	6,04
Finance			9 523 651,84	8 742 857,95	3,14
1 300 000,00	BANCO DE SABADELL SA 0.875% 22/07/2025	EUR	1 331 935,06	1 207 414,00	0,43
1 200 000,00	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	1 225 968,89	1 155 540,00	0,41
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	1 030 943,33	987 670,00	0,35
1 100 000,00	BANCO SANTANDER SA 0.50% 04/02/2027	EUR	1 098 337,86	967 252,00	0,35
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	606 283,37	581 280,00	0,21
600 000,00	BANCO SANTANDER SA 3.125% 19/01/2027	EUR	656 774,79	576 990,00	0,21
500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.50% 10/02/2027	EUR	577 138,04	485 710,00	0,17
500 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	505 124,90	473 700,00	0,17
500 000,00	SANTANDER CONSUMER FINANCE SA 0.50% 14/11/2026	EUR	500 430,05	451 850,00	0,16
300 000,00	SANTANDER CONSUMER FINANCE SA 1.00% 27/02/2024	EUR	300 056,51	295 101,00	0,11
300 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	302 389,69	289 776,00	0,10
215 000,00	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	EUR	227 695,63	208 104,95	0,08
200 000,00	INMOBILIARIA COLONIAL SOCIMI SA 2.00% 17/04/2026	EUR	215 088,51	189 096,00	0,07
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	207 594,76	186 194,00	0,07
200 000,00	CAIXABANK SA 1.125% 12/11/2026	EUR	188 676,15	180 520,00	0,07
200 000,00	BANCO SANTANDER SA 0.20% 11/02/2028	EUR	176 889,69	170 030,00	0,06
200 000,00	BANCO SANTANDER SA 1.00% 04/11/2031	EUR	166 310,63	153 806,00	0,06
100 000,00	INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025	EUR	105 494,92	94 414,00	0,03
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.50% 14/01/2027	EUR	100 519,06	88 410,00	0,03
Telecommunication			3 286 830,10	2 855 506,00	1,02
1 200 000,00	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	1 281 390,80	1 140 768,00	0,41
500 000,00	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	556 398,64	499 755,00	0,18
400 000,00	TELEFONICA EMISIONES SAU 1.807% 21/05/2032	EUR	423 702,38	352 160,00	0,13
400 000,00	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	416 236,04	309 788,00	0,11
300 000,00	TELEFONICA EMISIONES SA 2.592% 25/05/2031	EUR	297 623,76	286 794,00	0,10
200 000,00	TELEFONICA EMISIONES SA 0.664% 03/02/2030	EUR	204 380,44	169 172,00	0,06
100 000,00	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	107 098,04	97 069,00	0,03
Multi-Utilities			3 168 465,10	2 808 706,00	1,01
800 000,00	IBERDROLA FINANZAS SA 1.621% 29/11/2029	EUR	892 693,27	758 784,00	0,27
500 000,00	FCC AQUALIA SA 2.629% 08/06/2027	EUR	510 401,04	471 365,00	0,17
400 000,00	NATURGY CAPITAL MARKETS SA 1.125% 11/04/2024	EUR	403 996,00	394 600,00	0,14
400 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	414 845,12	388 584,00	0,14
300 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	307 060,71	240 795,00	0,09
200 000,00	RED ELECTRICA FINANCIACIONES SAU 1.25% 13/03/2027	EUR	213 487,35	192 272,00	0,07
200 000,00	ENAGAS FINANCIACIONES SAU 1.375% 05/05/2028	EUR	219 717,98	187 316,00	0,07
100 000,00	ENAGAS FINANCIACIONES SAU 1.25% 06/02/2025	EUR	104 991,50	97 600,00	0,03
100 000,00	ENAGAS FINANCIACIONES SAU 0.375% 05/11/2032	EUR	101 272,13	77 390,00	0,03
Industries			1 587 603,06	1 422 299,00	0,51
400 000,00	AMADEUS IT GROUP SA 0.875% 18/09/2023	EUR	412 306,49	396 332,00	0,14
300 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	308 830,73	282 777,00	0,10
300 000,00	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	333 627,37	269 316,00	0,10
200 000,00	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	211 998,38	195 944,00	0,07
200 000,00	ABERTIS INFRAESTRUCTURAS SA 1.00% 27/02/2027	EUR	207 388,74	179 018,00	0,06
100 000,00	AMADEUS IT GROUP SA 2.875% 20/05/2027	EUR	113 451,35	98 912,00	0,04
Consumer Retail			741 812,83	631 528,00	0,23
400 000,00	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	421 205,55	341 308,00	0,12
200 000,00	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	211 053,80	188 332,00	0,07
100 000,00	ABERTIS INFRAESTRUCTURAS SA 3.75% 20/06/2023	EUR	109 553,48	101 888,00	0,04

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			319 077,91	290 325,00	0,10
300 000,00	AMADEUS IT GROUP SA 1.50% 18/09/2026	EUR	319 077,91	290 325,00	0,10
Basic Goods			106 098,61	90 752,00	0,03
100 000,00	AMADEUS IT GROUP SA 1.875% 24/09/2028	EUR	106 098,61	90 752,00	0,03
ITALY			13 965 835,44	12 365 983,45	4,44
Multi-Utilities			5 586 474,52	4 855 791,80	1,74
815 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027	EUR	859 307,61	767 314,35	0,28
765 000,00	SNAM SPA 0.875% 25/10/2026	EUR	776 124,45	707 984,55	0,25
640 000,00	ENEL SPA 5.25% 20/05/2024	EUR	742 558,73	681 235,20	0,25
500 000,00	ENEL SPA 5.625% 21/06/2027	EUR	671 050,53	559 530,00	0,20
450 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 1.00% 10/04/2026	EUR	471 996,03	429 219,00	0,15
400 000,00	TERNA SPA 0.375% 25/09/2030	EUR	399 577,96	317 296,00	0,11
310 000,00	ITALGAS SPA 1.625% 18/01/2029	EUR	337 754,39	275 769,80	0,10
315 000,00	ITALGAS SPA 0.875% 24/04/2030	EUR	324 138,42	256 599,00	0,09
300 000,00	IREN SPA 0.875% 14/10/2029	EUR	309 952,00	245 250,00	0,09
250 000,00	ITALGAS SPA 0.25% 24/06/2025	EUR	253 136,00	234 750,00	0,08
200 000,00	ITALGAS SPA 1.625% 19/01/2027	EUR	192 745,28	190 538,00	0,07
130 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	133 861,39	102 047,40	0,04
110 000,00	IREN SPA 1.00% 01/07/2030	EUR	114 271,73	88 258,50	0,03
Finance			4 619 163,75	4 105 799,70	1,48
1 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	1 043 138,23	975 980,00	0,35
530 000,00	FCA BANK SPA 0.50% 13/09/2024	EUR	538 239,47	512 377,50	0,19
400 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	468 941,86	400 420,00	0,14
400 000,00	INTESA SANPAOLO SPA 1.375% 18/01/2024	EUR	414 311,07	395 068,00	0,14
435 000,00	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	466 958,30	389 729,55	0,14
430 000,00	INTESA SANPAOLO SPA 1.75% 04/07/2029	EUR	462 193,02	372 908,90	0,14
350 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.625% 07/01/2025	EUR	370 598,81	340 791,50	0,12
350 000,00	ASSICURAZIONI GENERALI SPA 1.713% 30/06/2032	EUR	330 039,01	246 302,00	0,09
225 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	227 664,14	222 077,25	0,08
200 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	198 238,42	157 198,00	0,06
100 000,00	UNICREDIT SPA 0.50% 09/04/2025	EUR	98 841,42	92 947,00	0,03
Energy			3 760 197,17	3 404 391,95	1,22
790 000,00	ENI SPA 0.625% 23/01/2030	EUR	791 711,36	652 958,70	0,23
675 000,00	ENI SPA 1.50% 17/01/2027	EUR	713 307,86	645 205,50	0,23
600 000,00	ERG SPA 1.875% 11/04/2025	EUR	640 994,10	592 038,00	0,21
400 000,00	ENI SPA 1.25% 18/05/2026	EUR	414 566,11	382 668,00	0,14
320 000,00	ENI SPA 0.625% 19/09/2024	EUR	322 120,61	311 008,00	0,11
300 000,00	ENI SPA 1.75% 18/01/2024	EUR	311 727,59	300 555,00	0,11
235 000,00	ENI SPA 1.00% 14/03/2025	EUR	228 225,28	228 337,75	0,08
150 000,00	ENI SPA 3.75% 12/09/2025	EUR	178 033,31	156 199,50	0,06
150 000,00	ENI SPA 1.125% 19/09/2028	EUR	159 510,95	135 421,50	0,05
LUXEMBOURG			10 717 527,79	9 075 592,00	3,26
Health			4 788 374,43	4 134 429,10	1,48
960 000,00	DH EUROPE FINANCE II SARL 0.20% 18/03/2026	EUR	953 889,52	885 081,60	0,32
580 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.25% 02/07/2025	EUR	582 101,49	550 083,60	0,20
480 000,00	NOVARTIS FINANCE SA 1.625% 09/11/2026	EUR	518 700,69	471 796,80	0,17
550 000,00	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	544 443,38	446 286,50	0,16
410 000,00	NOVARTIS FINANCE SA 1.375% 14/08/2030	EUR	422 799,08	374 022,50	0,13
365 000,00	NOVARTIS FINANCE SA 0.625% 20/09/2028	EUR	379 186,37	330 211,85	0,12
345 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.00% 02/07/2031	EUR	346 532,06	295 012,95	0,10
285 000,00	NOVARTIS FINANCE SA 1.125% 30/09/2027	EUR	302 143,12	271 200,30	0,10
255 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.375% 15/10/2040	EUR	266 787,84	180 157,50	0,06
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.75% 02/07/2049	EUR	220 162,02	136 574,00	0,05

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Eurizon Fund - Bond Corporate Smart ESG

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
150 000,00	EUROFINS SCIENTIFIC SE 0.875% 19/05/2031	EUR	147 503,75	113 032,50	0,04
100 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.75% 15/10/2032	EUR	104 125,11	80 969,00	0,03
Industries			3 071 306,54	2 568 871,80	0,92
550 000,00	JOHN DEERE CASH MANAGEMENT SA 2.20% 02/04/2032	EUR	643 361,85	525 651,50	0,19
545 000,00	HOLCIM FINANCE LUXEMBOURG SA 1.75% 29/08/2029	EUR	563 957,98	481 202,30	0,17
400 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.75% 24/04/2028	EUR	434 770,19	356 620,00	0,13
325 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 29/11/2026	EUR	329 613,73	291 066,75	0,10
290 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.25% 26/05/2028	EUR	297 754,60	273 806,40	0,10
270 000,00	JOHN DEERE CASH MANAGEMENT SA 1.65% 13/06/2039	EUR	314 983,01	216 569,70	0,08
215 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.125% 01/12/2027	EUR	227 635,92	188 729,15	0,07
200 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.625% 19/01/2033	EUR	152 223,23	141 596,00	0,05
100 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.625% 07/04/2026	EUR	107 006,03	93 630,00	0,03
Computing and IT			1 201 549,17	884 664,10	0,32
570 000,00	DH EUROPE FINANCE II SARL 1.35% 18/09/2039	EUR	564 287,54	397 329,90	0,14
290 000,00	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	286 876,59	255 266,70	0,09
350 000,00	DH EUROPE FINANCE II SARL 1.80% 18/09/2049	EUR	350 385,04	232 067,50	0,09
Finance			969 757,52	863 964,00	0,31
600 000,00	AROUNDTOWN SA 1.00% 07/01/2025	EUR	618 154,36	555 912,00	0,20
400 000,00	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	351 603,16	308 052,00	0,11
Consumer Retail			581 137,22	529 670,00	0,19
365 000,00	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	EUR	381 959,27	343 538,00	0,12
200 000,00	WHIRLPOOL FINANCE LUXEMBOURG SARL 1.25% 02/11/2026	EUR	199 177,95	186 132,00	0,07
Raw materials			105 402,91	93 993,00	0,04
100 000,00	ARCELORMITTAL SA 1.75% 19/11/2025	EUR	105 402,91	93 993,00	0,04
SWEDEN			8 956 320,40	7 960 239,60	2,86
Finance			5 154 817,88	4 483 367,55	1,61
1 230 000,00	SWEDBANK AB 0.25% 09/10/2024	EUR	1 241 326,53	1 171 759,50	0,42
600 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.625% 12/11/2029	EUR	609 514,56	491 238,00	0,18
550 000,00	SVENSKA HANDELSBANKEN AB 0.50% 18/02/2030	EUR	554 053,72	443 707,00	0,16
550 000,00	FASTIGHETS AB BALDER 1.875% 23/01/2026	EUR	585 275,06	439 461,00	0,16
450 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 11/02/2027	EUR	454 535,56	399 343,50	0,14
385 000,00	SVENSKA HANDELSBANKEN AB 0.05% 03/09/2026	EUR	381 151,67	344 282,40	0,12
345 000,00	SVENSKA HANDELSBANKEN AB 0.125% 18/06/2024	EUR	340 871,77	334 719,00	0,12
300 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.05% 01/07/2024	EUR	300 860,44	289 707,00	0,10
400 000,00	FASTIGHETS AB BALDER 1.125% 29/01/2027	EUR	374 304,08	288 556,00	0,10
115 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	113 668,17	98 418,15	0,04
100 000,00	SVENSKA HANDELSBANKEN AB 1.00% 15/04/2025	EUR	104 619,85	97 241,00	0,04
100 000,00	EQT AB 2.875% 06/04/2032	EUR	94 636,47	84 935,00	0,03
Telecommunication			2 184 736,18	1 958 349,45	0,70
700 000,00	TELE2 AB 1.125% 15/05/2024	EUR	712 709,58	691 628,00	0,25
435 000,00	TELIA CO AB 0.125% 27/11/2030	EUR	419 692,28	345 437,85	0,12
300 000,00	TELE2 AB 2.125% 15/05/2028	EUR	327 283,84	289 095,00	0,10
220 000,00	TELIA CO AB 1.625% 23/02/2035	EUR	214 125,98	181 913,60	0,07
170 000,00	TELIA CO AB 3.50% 05/09/2033	EUR	220 819,78	176 247,50	0,06
150 000,00	TELEFONAKTIEBOLAGET LM ERICSSON 1.875% 01/03/2024	EUR	155 800,79	147 015,00	0,05
150 000,00	SANDVIK AB 0.375% 25/11/2028	EUR	134 303,93	127 012,50	0,05
Consumer Retail			1 051 069,73	989 773,00	0,36
410 000,00	ESSITY AB 1.125% 27/03/2024	EUR	421 679,67	406 699,50	0,15
300 000,00	ESSITY AB 2.50% 09/06/2023	EUR	328 081,62	303 222,00	0,11

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Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	ESSITY AB 0.25% 08/02/2031	EUR	164 702,48	155 396,00	0,06
130 000,00	ESSITY AB 1.625% 30/03/2027	EUR	136 605,96	124 455,50	0,04
Industries			565 696,61	528 749,60	0,19
565 000,00	ATLAS COPCO AB 0.625% 30/08/2026	EUR	565 696,61	528 749,60	0,19
AUSTRALIA			6 767 672,61	5 968 811,80	2,14
Finance			2 024 461,48	1 802 944,40	0,65
700 000,00	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	728 605,71	671 916,00	0,24
460 000,00	SCENTRE GROUP TRUST 1 VIA SCENTRE GROUP TRUST 2 1.45% 28/03/2029	EUR	490 459,66	389 380,80	0,14
300 000,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.75% 29/09/2026	EUR	294 231,49	279 276,00	0,10
280 000,00	SCENTRE GROUP TRUST 1 2.25% 16/07/2024	EUR	300 053,51	278 409,60	0,10
200 000,00	NATIONAL AUSTRALIA BANK LTD 1.375% 30/08/2028	EUR	211 111,11	183 962,00	0,07
Consumer Retail			1 807 669,20	1 634 089,40	0,59
500 000,00	TRANSURBAN FINANCE CO PTY LTD 2.00% 28/08/2025	EUR	538 649,35	494 180,00	0,18
400 000,00	TOYOTA FINANCE AUSTRALIA LTD 2.28% 21/10/2027	EUR	450 846,10	390 196,00	0,14
300 000,00	TOYOTA FINANCE AUSTRALIA LTD 2.004% 21/10/2024	EUR	325 212,39	300 648,00	0,11
200 000,00	TRANSURBAN FINANCE CO PTY LTD 1.875% 16/09/2024	EUR	214 391,45	199 274,00	0,07
140 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	141 223,67	136 634,40	0,05
150 000,00	WESFARMERS LTD 0.954% 21/10/2033	EUR	137 346,24	113 157,00	0,04
Telecommunication			1 703 655,03	1 547 669,00	0,55
860 000,00	TELSTRA CORP LTD 1.125% 14/04/2026	EUR	903 535,62	823 286,60	0,29
560 000,00	TELSTRA CORP LTD 2.50% 15/09/2023	EUR	613 213,92	567 537,60	0,20
180 000,00	TELSTRA CORP LTD 1.00% 23/04/2030	EUR	186 905,49	156 844,80	0,06
Raw materials			957 782,49	768 646,00	0,27
400 000,00	BHP BILLITON FINANCE LTD 3.25% 24/09/2027	EUR	487 944,50	398 912,00	0,14
300 000,00	BHP BILLITON FINANCE LTD 3.125% 29/04/2033	EUR	364 379,44	282 246,00	0,10
100 000,00	BHP BILLITON FINANCE LTD 1.50% 29/04/2030	EUR	105 458,55	87 488,00	0,03
Government			274 104,41	215 463,00	0,08
300 000,00	CIMIC FINANCE LTD 1.50% 28/05/2029	EUR	274 104,41	215 463,00	0,08
JAPAN			4 990 485,12	4 359 388,85	1,56
Finance			2 277 815,66	2 072 633,95	0,74
595 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	604 485,13	577 025,05	0,21
450 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.872% 07/09/2024	EUR	465 355,92	435 591,00	0,15
510 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.632% 23/10/2029	EUR	493 593,07	408 474,30	0,15
300 000,00	MIZUHO FINANCIAL GROUP INC 0.843% 12/04/2033	EUR	241 818,18	218 916,00	0,08
200 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	194 004,55	192 346,00	0,07
160 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 1.413% 14/06/2027	EUR	172 602,86	145 793,60	0,05
100 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 1.546% 15/06/2026	EUR	105 955,95	94 488,00	0,03
Health			2 241 081,50	1 858 495,60	0,67
760 000,00	TAKEDA PHARMACEUTICAL CO LTD 3.00% 21/11/2030	EUR	892 059,58	744 739,20	0,27
420 000,00	TAKEDA PHARMACEUTICAL CO LTD 2.25% 21/11/2026	EUR	459 685,12	413 561,40	0,15
530 000,00	TAKEDA PHARMACEUTICAL CO LTD 2.00% 09/07/2040	EUR	545 048,11	403 754,00	0,14
200 000,00	TAKEDA PHARMACEUTICAL CO LTD 1.375% 09/07/2032	EUR	190 545,06	166 268,00	0,06
150 000,00	TAKEDA PHARMACEUTICAL CO LTD 1.00% 09/07/2029	EUR	153 743,63	130 173,00	0,05
Consumer Retail			471 587,96	428 259,30	0,15
470 000,00	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	471 587,96	428 259,30	0,15

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Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BELGIUM			3 727 186,48	3 409 330,00	1,22
Finance			2 547 111,85	2 395 602,00	0,86
700 000,00	KBC GROUP NV 0.75% 18/10/2023	EUR	709 174,21	690 165,00	0,25
700 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	715 522,77	664 741,00	0,24
600 000,00	BELFIUS BANK SA 0.375% 02/09/2025	EUR	606 947,35	555 846,00	0,20
500 000,00	BELFIUS BANK SA 1.00% 26/10/2024	EUR	515 467,52	484 850,00	0,17
Multi-Utilities			529 769,99	442 156,00	0,16
300 000,00	ELIA TRANSMISSION BELGIUM SA 0.875% 28/04/2030	EUR	315 098,52	250 740,00	0,09
200 000,00	ELIA TRANSMISSION BELGIUM SA 1.375% 14/01/2026	EUR	214 671,47	191 416,00	0,07
Raw materials			354 197,42	286 143,00	0,10
300 000,00	SOLVAY SA 2.75% 02/12/2027	EUR	354 197,42	286 143,00	0,10
Health			296 107,22	285 429,00	0,10
300 000,00	LONZA FINANCE INTERNATIONAL NV 1.625% 21/04/2027	EUR	296 107,22	285 429,00	0,10
DENMARK			2 602 116,60	2 411 013,65	0,87
Finance			1 622 094,86	1 503 562,20	0,54
500 000,00	NYKREDIT REALKREDIT A/S 0.75% 20/01/2027	EUR	487 276,55	446 530,00	0,16
400 000,00	DANSKE BANK A/S 0.625% 26/05/2025	EUR	411 022,83	380 880,00	0,14
400 000,00	NYKREDIT REALKREDIT A/S 0.25% 13/01/2026	EUR	398 955,93	361 932,00	0,13
220 000,00	DANSKE BANK A/S 0.75% 02/06/2023	EUR	224 546,53	218 583,20	0,08
100 000,00	NYKREDIT REALKREDIT A/S 0.125% 10/07/2024	EUR	100 293,02	95 637,00	0,03
Industries			694 846,22	640 583,45	0,23
655 000,00	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	694 846,22	640 583,45	0,23
Health			285 175,52	266 868,00	0,10
300 000,00	H LUNDBECK A/S 0.875% 14/10/2027	EUR	285 175,52	266 868,00	0,10
FINLAND			2 645 798,66	2 310 844,60	0,83
Finance			2 645 798,66	2 310 844,60	0,83
700 000,00	NORDEA BANK ABP 0.875% 26/06/2023	EUR	716 404,19	696 696,00	0,25
610 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	604 919,59	480 253,00	0,17
520 000,00	NORDEA BANK AB 0.50% 14/05/2027	EUR	532 724,08	469 575,60	0,17
200 000,00	SAMPO OYJ 2.25% 27/09/2030	EUR	240 163,42	189 576,00	0,07
300 000,00	BALDER FINLAND OYJ 1.00% 20/01/2029	EUR	255 655,57	188 991,00	0,07
150 000,00	NORDEA BANK ABP 1.125% 12/02/2025	EUR	148 075,41	146 469,00	0,05
150 000,00	KOJAMO OYJ 1.625% 07/03/2025	EUR	147 856,40	139 284,00	0,05
IRELAND			2 254 175,87	2 043 516,20	0,73
Industries			1 260 193,65	1 180 481,80	0,42
650 000,00	JOHNSON CONTROLS INTERNATIONAL PLC 1.00% 15/09/2023	EUR	658 602,78	645 924,50	0,23
250 000,00	ATLAS COPCO FINANCE DAC 0.75% 08/02/2032	EUR	217 978,31	199 912,50	0,07
200 000,00	JOHNSON CONTROLS INTERNATIONAL PLC VIA TYCO FIRE & SECURITY FINANCE SCA 0.375% 15/09/2027	EUR	187 610,76	169 826,00	0,06
180 000,00	CRH FINANCE DAC 1.375% 18/10/2028	EUR	196 001,80	164 818,80	0,06
Health			590 541,92	527 945,00	0,19
300 000,00	ABBOTT IRELAND FINANCING DAC 0.10% 19/11/2024	EUR	293 027,66	288 633,00	0,10
320 000,00	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	297 514,26	239 312,00	0,09
Finance			403 440,30	335 089,40	0,12
260 000,00	AIB GROUP PLC 2.25% 03/07/2025	EUR	282 014,55	252 772,00	0,09
110 000,00	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO 1.625% 17/06/2039	EUR	121 425,75	82 317,40	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CANADA			2 142 342,33	1 983 012,00	0,71
Finance			1 591 060,20	1 495 506,00	0,54
590 000,00	BANK OF NOVA SCOTIA 0.125% 04/09/2026	EUR	586 325,19	525 949,60	0,19
380 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	385 915,30	369 747,60	0,13
310 000,00	BANK OF NOVA SCOTIA 0.50% 30/04/2024	EUR	316 378,84	301 902,80	0,11
300 000,00	TORONTO-DOMINION BANK 0.625% 20/07/2023	EUR	302 440,87	297 906,00	0,11
Energy			338 214,53	287 580,00	0,10
300 000,00	TOTAL CAPITAL CANADA LTD 2.125% 18/09/2029	EUR	338 214,53	287 580,00	0,10
Consumer Retail			213 067,60	199 926,00	0,07
200 000,00	MAGNA INTERNATIONAL INC 1.90% 24/11/2023	EUR	213 067,60	199 926,00	0,07
JERSEY			1 797 899,39	1 579 246,20	0,57
Raw materials			1 607 634,36	1 405 868,20	0,51
600 000,00	GLENCORE FINANCE EUROPE LTD 3.75% 01/04/2026	EUR	690 805,97	588 000,00	0,21
500 000,00	GLENCORE FINANCE EUROPE LTD 1.75% 17/03/2025	EUR	529 243,70	472 775,00	0,17
200 000,00	GLENCORE FINANCE EUROPE LTD 1.50% 15/10/2026	EUR	210 571,83	177 650,00	0,07
170 000,00	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	177 012,86	167 443,20	0,06
Industries			190 265,03	173 378,00	0,06
200 000,00	HEATHROW FUNDING LTD 1.50% 11/02/2030	EUR	190 265,03	173 378,00	0,06
AUSTRIA			1 120 414,17	1 039 548,50	0,37
Energy			655 193,68	607 816,50	0,22
300 000,00	OMV AG 1.00% 14/12/2026	EUR	305 815,68	284 352,00	0,10
230 000,00	OMV AG 0.75% 04/12/2023	EUR	236 780,80	227 872,50	0,08
100 000,00	OMV AG 1.875% 04/12/2028	EUR	112 592,20	95 592,00	0,04
Finance			465 220,49	431 732,00	0,15
200 000,00	RAIFFEISEN BANK INTERNATIONAL AG 1.00% 04/12/2023	EUR	206 348,99	195 664,00	0,07
200 000,00	VIENNA INSURANCE GROUP AG 1.00% 26/03/2036	EUR	155 315,53	143 696,00	0,05
100 000,00	ERSTE GROUP BANK AG 0.875% 22/05/2026	EUR	103 555,97	92 372,00	0,03
NEW ZEALAND			639 856,11	611 383,50	0,22
Finance			639 856,11	611 383,50	0,22
630 000,00	WESTPAC SECURITIES NZ LTD 0.30% 25/06/2024	EUR	639 856,11	611 383,50	0,22
Floating Rate Notes			37 553 317,08	32 571 312,90	11,69
UNITED STATES			9 660 933,82	8 404 517,95	3,02
Finance			9 660 933,82	8 404 517,95	3,02
960 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	995 220,00	911 193,60	0,33
900 000,00	BANK OF AMERICA CORP FRN 22/03/2031	EUR	897 158,13	731 106,00	0,26
800 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	796 571,61	671 168,00	0,24
810 000,00	BANK OF AMERICA CORP FRN 26/10/2031	EUR	770 473,25	639 284,40	0,23
700 000,00	JPMORGAN CHASE & CO FRN 25/07/2031	EUR	696 029,52	584 577,00	0,21
600 000,00	CITIGROUP INC FRN 24/07/2026	EUR	626 674,04	575 718,00	0,21
625 000,00	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	630 141,53	551 318,75	0,20
575 000,00	JPMORGAN CHASE & CO FRN 18/05/2028	EUR	618 001,23	535 848,25	0,19
550 000,00	JPMORGAN CHASE & CO FRN 12/06/2029	EUR	568 811,06	507 743,50	0,18
460 000,00	BANK OF AMERICA CORP FRN 09/05/2030	EUR	473 755,78	402 776,00	0,15
400 000,00	BANK OF AMERICA CORP FRN 07/02/2025	EUR	414 216,25	393 936,00	0,14
400 000,00	JPMORGAN CHASE & CO FRN 04/11/2032	EUR	407 581,01	324 992,00	0,12
365 000,00	BANK OF AMERICA CORP FRN 24/08/2028	EUR	367 476,46	320 327,65	0,12
300 000,00	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	302 112,89	280 452,00	0,10
200 000,00	BANK OF AMERICA CORP FRN 31/03/2029	EUR	240 701,07	203 978,00	0,07
200 000,00	CITIGROUP INC FRN 06/07/2026	EUR	208 943,67	190 666,00	0,07

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Eurizon Fund - Bond Corporate Smart ESG

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	MORGAN STANLEY FRN 29/10/2027	EUR	191 785,18	177 924,00	0,06
200 000,00	BANK OF AMERICA CORP FRN 24/05/2032	EUR	172 645,27	161 618,00	0,06
130 000,00	BANK OF AMERICA CORP FRN 25/04/2028	EUR	140 676,67	121 395,30	0,04
150 000,00	MORGAN STANLEY FRN 29/04/2033	EUR	141 959,20	118 495,50	0,04
FRANCE			8 320 608,90	7 156 110,00	2,57
Finance			5 381 669,18	4 611 999,00	1,66
800 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	864 949,91	769 936,00	0,28
700 000,00	BNP PARIBAS SA FRN 17/04/2029	EUR	723 630,38	610 148,00	0,22
400 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	392 745,28	350 080,00	0,13
300 000,00	CNP ASSURANCES FRN 10/06/2047	EUR	362 541,26	303 000,00	0,11
300 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	338 023,80	294 030,00	0,11
300 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	339 221,42	291 936,00	0,10
300 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	369 260,93	290 862,00	0,10
300 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	312 515,26	265 068,00	0,10
300 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	315 953,60	262 887,00	0,09
300 000,00	BNP PARIBAS SA FRN 15/01/2032	EUR	304 924,50	256 851,00	0,09
200 000,00	BNP PARIBAS CARDIF SA FRN 29/11/2049	EUR	228 022,80	191 924,00	0,07
200 000,00	BNP PARIBAS SA FRN 13/04/2027	EUR	198 643,88	178 738,00	0,06
200 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	207 164,73	165 048,00	0,06
100 000,00	CNP ASSURANCES FRN 05/06/2045	EUR	108 221,83	100 282,00	0,04
100 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2049	EUR	113 886,39	97 375,00	0,04
100 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	101 211,13	94 857,00	0,03
100 000,00	BPCE SA FRN 15/09/2027	EUR	100 752,08	88 977,00	0,03
Energy			1 483 845,20	1 246 286,00	0,45
510 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	514 126,82	479 400,00	0,17
300 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	324 767,48	279 372,00	0,10
300 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	339 219,93	275 997,00	0,10
200 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	202 970,70	138 106,00	0,05
100 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	102 760,27	73 411,00	0,03
Multi-Utilities			1 146 392,65	1 008 250,00	0,36
500 000,00	ENGIE SA FRN 31/12/2099	EUR	545 029,51	471 640,00	0,17
300 000,00	SUEZ SA FRN 31/12/2099	EUR	300 633,07	285 705,00	0,10
300 000,00	SUEZ SA FRN 31/12/2099	EUR	300 730,07	250 905,00	0,09
Basic Goods			308 701,87	289 575,00	0,10
300 000,00	DANONE SA FRN 31/12/2099	EUR	308 701,87	289 575,00	0,10
NETHERLANDS			5 900 899,04	5 102 401,80	1,83
Finance			4 394 767,41	3 810 963,80	1,37
600 000,00	ING GROEP NV FRN 13/11/2030	EUR	593 794,39	534 618,00	0,19
600 000,00	ING GROEP NV FRN 01/02/2030	EUR	588 376,84	482 526,00	0,17
430 000,00	NN GROUP NV FRN 15/07/2049	EUR	495 406,94	413 771,80	0,15
400 000,00	COOPERATIEVE RABOBANK UA FRN 05/05/2028	EUR	409 516,76	360 132,00	0,13
350 000,00	NN GROUP NV FRN 08/04/2044	EUR	398 969,40	348 411,00	0,13
300 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 01/10/2046	EUR	347 305,73	293 967,00	0,11
300 000,00	ING GROEP NV FRN 26/09/2029	EUR	308 732,88	284 412,00	0,10
300 000,00	ING GROEP NV FRN 26/05/2031	EUR	315 921,79	276 543,00	0,10
200 000,00	ING GROEP NV FRN 22/03/2030	EUR	210 677,07	188 548,00	0,07
200 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 19/02/2049	EUR	220 416,04	180 644,00	0,06
200 000,00	COOPERATIEVE RABOBANK UA FRN 01/12/2027	EUR	199 397,94	178 086,00	0,06
200 000,00	ING GROEP NV FRN 29/09/2028	EUR	197 955,80	170 246,00	0,06
100 000,00	AEGON NV FRN 25/04/2044	EUR	108 295,83	99 059,00	0,04

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Eurizon Fund - Bond Corporate Smart ESG

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			1 331 134,13	1 127 662,00	0,40
500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	546 191,62	476 995,00	0,17
600 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	591 213,13	466 710,00	0,17
100 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	100 307,03	96 500,00	0,03
100 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	93 422,35	87 457,00	0,03
Consumer Retail			174 997,50	163 776,00	0,06
200 000,00	ADECCO INTERNATIONAL FINANCIAL SERVICES BV FRN 21/03/2082	EUR	174 997,50	163 776,00	0,06
GERMANY			5 397 621,36	4 614 011,30	1,66
Finance			4 816 383,23	4 072 007,30	1,46
900 000,00	ALLIANZ SE FRN 07/07/2045	EUR	942 019,21	870 030,00	0,31
700 000,00	DEUTSCHE BANK AG FRN 19/11/2030	EUR	732 923,31	577 262,00	0,21
500 000,00	ALLIANZ SE FRN 31/12/2099	EUR	518 551,85	487 775,00	0,18
600 000,00	DEUTSCHE BANK AG FRN 17/02/2032	EUR	588 038,21	459 558,00	0,16
500 000,00	DEUTSCHE BOERSE AG FRN 16/06/2047	EUR	511 597,17	420 000,00	0,15
500 000,00	ALLIANZ SE FRN 25/09/2049	EUR	483 991,41	406 710,00	0,15
400 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2049	EUR	462 908,30	372 108,00	0,13
200 000,00	HANNOVER RUECK SE FRN 29/06/2049	EUR	224 219,43	193 732,00	0,07
200 000,00	HANNOVER RUECK SE FRN 09/10/2039	EUR	206 052,61	159 138,00	0,06
100 000,00	ALLIANZ SE FRN 06/07/2047	EUR	114 431,45	96 633,00	0,03
30 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	31 650,28	29 061,30	0,01
Health			581 238,13	542 004,00	0,20
200 000,00	MERCK KGAA FRN 12/12/2074	EUR	206 580,66	197 940,00	0,07
200 000,00	MERCK KGAA FRN 09/09/2080	EUR	186 812,68	173 832,00	0,07
200 000,00	MERCK KGAA FRN 25/06/2079	EUR	187 844,79	170 232,00	0,06
DENMARK			1 660 518,40	1 538 600,20	0,55
Finance			1 660 518,40	1 538 600,20	0,55
1 120 000,00	DANSKE BANK A/S FRN 27/08/2025	EUR	1 126 742,02	1 066 576,00	0,38
420 000,00	DANSKE BANK A/S FRN 02/09/2030	EUR	431 871,19	379 642,20	0,14
100 000,00	DANSKE BANK A/S FRN 12/02/2030	EUR	101 905,19	92 382,00	0,03
SWEDEN			1 427 880,36	1 324 408,20	0,47
Finance			827 448,10	780 600,00	0,28
700 000,00	SVENSKA HANDELSBANKEN AB FRN 05/03/2029	EUR	724 751,21	682 675,00	0,24
100 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	102 696,89	97 925,00	0,04
Telecommunication			600 432,26	543 808,20	0,19
315 000,00	TELIA CO AB FRN 11/05/2081	EUR	314 083,62	278 107,20	0,10
300 000,00	TELIA CO AB FRN 30/06/2083	EUR	286 348,64	265 701,00	0,09
FINLAND			1 408 034,23	1 196 774,70	0,43
Finance			1 408 034,23	1 196 774,70	0,43
960 000,00	NORDEA BANK AB FRN 18/08/2031	EUR	929 692,78	843 830,40	0,30
335 000,00	SAMPO OYJ FRN 03/09/2052	EUR	363 204,93	262 030,30	0,10
100 000,00	SAMPO OYJ FRN 23/05/2049	EUR	115 136,52	90 914,00	0,03
ITALY			1 151 884,59	950 120,25	0,34
Multi-Utilities			558 603,87	444 683,25	0,16
305 000,00	ENEL SPA FRN 31/12/2099	EUR	319 054,91	251 591,45	0,09
220 000,00	ENEL SPA FRN 24/11/2081	EUR	239 548,96	193 091,80	0,07

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Eurizon Fund - Bond Corporate Smart ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			491 059,56	408 702,00	0,15
200 000,00	ENI SPA FRN 31/12/2099	EUR	176 371,64	161 974,00	0,06
200 000,00	ENI SPA FRN 31/12/2099	EUR	210 228,47	157 486,00	0,06
100 000,00	ENI SPA FRN 31/12/2099	EUR	104 459,45	89 242,00	0,03
Finance			102 221,16	96 735,00	0,03
100 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	102 221,16	96 735,00	0,03
BELGIUM			1 018 719,88	928 253,00	0,33
Finance			912 584,27	831 005,00	0,30
500 000,00	KBC GROUP NV FRN 03/12/2029	EUR	495 841,59	454 105,00	0,16
400 000,00	KBC GROUP NV FRN 18/09/2029	EUR	416 742,68	376 900,00	0,14
Multi-Utilities			106 135,61	97 248,00	0,03
100 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	106 135,61	97 248,00	0,03
LUXEMBOURG			657 372,75	515 382,00	0,18
Finance			657 372,75	515 382,00	0,18
600 000,00	SWISS RE FINANCE LUXEMBOURG SA FRN 30/04/2050	EUR	657 372,75	515 382,00	0,18
SPAIN			501 823,54	462 022,00	0,17
Finance			501 823,54	462 022,00	0,17
300 000,00	BANCO DE SABADELL SA FRN 07/11/2025	EUR	301 726,63	281 964,00	0,10
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	200 096,91	180 058,00	0,07
AUSTRIA			447 020,21	378 711,50	0,14
Energy			344 706,98	296 278,50	0,11
290 000,00	OMV AG FRN 29/12/2049	EUR	344 706,98	296 278,50	0,11
Finance			102 313,23	82 433,00	0,03
100 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	102 313,23	82 433,00	0,03
Zero-Coupon Bonds			7 389 668,76	6 802 681,35	2,44
FRANCE			2 692 026,06	2 445 811,00	0,88
Consumer Retail			1 502 472,11	1 389 570,00	0,50
1 000 000,00	ALD SA 0.00% 23/02/2024	EUR	1 003 042,16	965 160,00	0,35
500 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.00% 02/11/2028	EUR	499 429,95	424 410,00	0,15
Finance			590 039,01	516 283,00	0,19
500 000,00	APRR SA 0.00% 19/06/2028	EUR	490 551,06	426 620,00	0,16
100 000,00	VEOLIA ENVIRONNEMENT SA 0.00% 14/01/2027	EUR	99 487,95	89 663,00	0,03
Basic Goods			401 339,12	371 020,00	0,13
400 000,00	DANONE SA 0.00% 01/12/2025	EUR	401 339,12	371 020,00	0,13
Industries			198 175,82	168 938,00	0,06
200 000,00	VINCI SA 0.00% 27/11/2028	EUR	198 175,82	168 938,00	0,06
NETHERLANDS			1 304 528,30	1 234 836,60	0,44
Consumer Retail			466 082,02	433 753,20	0,16
360 000,00	BMW FINANCE NV 0.00% 11/01/2026	EUR	360 490,84	332 096,40	0,12
105 000,00	RELX FINANCE BV 0.00% 18/03/2024	EUR	105 591,18	101 656,80	0,04
Health			294 308,72	291 768,00	0,10
300 000,00	NOVO NORDISK FINANCE NETHERLANDS BV 0.00% 04/06/2024	EUR	294 308,72	291 768,00	0,10

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Eurizon Fund - Bond Corporate Smart ESG

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			208 536,04	197 157,40	0,07
220 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.00% 22/09/2026	EUR	208 536,04	197 157,40	0,07
Finance			202 070,16	191 126,00	0,07
200 000,00	ALLIANZ FINANCE II BV 0.00% 14/01/2025	EUR	202 070,16	191 126,00	0,07
Industries			133 531,36	121 032,00	0,04
150 000,00	ABB FINANCE BV 0.00% 19/01/2030	EUR	133 531,36	121 032,00	0,04
LUXEMBOURG			886 147,70	830 935,35	0,30
Health			454 176,50	415 845,35	0,15
345 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 15/10/2025	EUR	345 100,59	321 088,05	0,12
110 000,00	NOVARTIS FINANCE SA 0.00% 23/09/2028	EUR	109 075,91	94 757,30	0,03
Industries			431 971,20	415 090,00	0,15
500 000,00	TYCO ELECTRONICS GROUP SA 0.00% 16/02/2029	EUR	431 971,20	415 090,00	0,15
GERMANY			559 398,79	550 613,65	0,20
Consumer Retail			559 398,79	550 613,65	0,20
385 000,00	CONTINENTAL AG 0.00% 12/09/2023	EUR	373 518,20	377 257,65	0,14
200 000,00	ADIDAS AG 0.00% 05/10/2028	EUR	185 880,59	173 356,00	0,06
ITALY			588 609,74	491 368,90	0,17
Multi-Utilities			588 609,74	491 368,90	0,17
605 000,00	SNAM SPA 0.00% 07/12/2028	EUR	588 609,74	491 368,90	0,17
IRELAND			490 662,82	445 919,60	0,16
Health			490 662,82	445 919,60	0,16
490 000,00	FRESENIUS FINANCE IRELAND PLC 0.00% 01/10/2025	EUR	490 662,82	445 919,60	0,16
AUSTRIA			366 516,70	343 410,25	0,12
Energy			366 516,70	343 410,25	0,12
365 000,00	OMV AG 0.00% 03/07/2025	EUR	366 516,70	343 410,25	0,12
SPAIN			299 715,49	271 188,00	0,10
Finance			299 715,49	271 188,00	0,10
300 000,00	SANTANDER CONSUMER FINANCE SA 0.00% 23/02/2026	EUR	299 715,49	271 188,00	0,10
UNITED STATES			202 063,16	188 598,00	0,07
Computing and IT			202 063,16	188 598,00	0,07
200 000,00	APPLE INC 0.00% 15/11/2025	EUR	202 063,16	188 598,00	0,07
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			118 627,44	104 895,00	0,04
Ordinary Bonds			118 627,44	104 895,00	0,04
SWEDEN			118 627,44	104 895,00	0,04
Telecommunication			118 627,44	104 895,00	0,04
100 000,00	TELIA CO AB 3.875% 01/10/2025	EUR	118 627,44	104 895,00	0,04
Total Portfolio			314 328 769,05	275 970 891,72	99,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate Smart ESG

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(84 000,00)	3 266 700,00
Unrealised loss on future contracts and commitment						(84 000,00)	3 266 700,00
100 000	(30)	Sale	SHORT EURO BTP	08/09/2022	EUR	(84 000,00)	3 266 700,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate Smart ESG

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					59,70
Unrealised profit on forward foreign exchange contracts					64,83
15/07/2022	3 497 642,38	HUF	8 728,36	EUR	64,83
Unrealised loss on forward foreign exchange contracts					(5,13)
15/07/2022	364,32	EUR	145 740,95	HUF	(2,08)
15/07/2022	174,36	EUR	70 157,18	HUF	(2,02)
15/07/2022	178,74	EUR	71 508,44	HUF	(1,03)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Italy Smart Volatility

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	36 097 756,01	
Banks	(Note 3)	976 094,89	
Other banks and broker accounts	(Notes 2, 3, 9)	75 880,00	
Receivable on investments sold		4 512,45	
Receivable on subscriptions		133 469,39	
Other assets	(Note 10)	19 368,00	
Total assets		37 307 080,74	
Liabilities			
Option contracts	(Notes 2, 9)	(14 000,00)	
Unrealised loss on future contracts	(Notes 2, 9)	(24 800,00)	
Payable on redemptions		(59 180,12)	
Other liabilities		(57 884,58)	
Total liabilities		(155 864,70)	
Total net assets		37 151 216,04	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	96,45	364 674,075
Class R2 Units	USD	101,36	3 310,328
Class Z Units	EUR	118,77	13 944,474

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Italy Smart Volatility

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	40 766 654,11
Net income from investments	(Note 2)	1 267 801,88
Other income		25,00
Total income		1 267 826,88
Management fee	(Note 6)	(296 103,01)
Depository fee	(Note 8)	(3 828,52)
Subscription tax	(Note 4)	(9 638,21)
Other charges and taxes	(Notes 5, 8)	(39 992,49)
Total expenses		(349 562,23)
Net investment income / (loss)		918 264,65
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(2 092 723,38)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(8 022 906,54)
- option contracts	(Notes 2, 9)	(31 370,00)
- foreign currencies	(Note 2)	290,40
- future contracts	(Notes 2, 9)	(60 950,00)
Net result of operations for the period		(9 289 394,87)
Subscriptions for the period		14 199 502,01
Redemptions for the period		(8 525 545,21)
Net assets at the end of the period		37 151 216,04

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Italy Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			40 898 275,51	36 097 756,01	97,16
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			39 929 251,51	36 097 754,84	97,16
Shares			39 929 251,51	36 095 486,84	97,16
ITALY			32 499 974,88	29 443 964,68	79,26
Finance			10 030 755,49	8 475 755,77	22,81
1 511 572,00	INTESA SANPAOLO SPA	EUR	3 332 399,66	2 690 598,16	7,24
120 085,00	ASSICURAZIONI GENERALI SPA	EUR	2 013 513,29	1 828 294,13	4,92
110 574,00	UNICREDIT SPA	EUR	1 297 620,93	1 002 353,31	2,70
57 151,00	FINECOBANK BANCA FINECO SPA	EUR	802 860,10	652 664,42	1,76
74 400,00	BFF BANK SPA	EUR	514 268,54	477 276,00	1,28
74 320,00	CREDITO EMILIANO SPA	EUR	403 922,71	390 180,00	1,05
18 720,00	BANCA IFIS SPA	EUR	322 471,58	252 907,20	0,68
34 500,00	TAMBURI INVESTMENT PARTNERS SPA	EUR	293 784,11	252 885,00	0,68
27 300,00	POSTE ITALIANE SPA	EUR	252 009,62	243 297,60	0,66
55 100,00	UNIPOL GRUPPO SPA	EUR	279 790,01	238 913,60	0,64
12 949,00	ILLIMITY BANK SPA	EUR	151 376,92	134 669,60	0,36
57 000,00	UNIPOLSAI ASSICURAZIONI SPA	EUR	151 797,92	130 188,00	0,35
9 775,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	96 952,41	80 721,95	0,22
23 000,00	ANIMA HOLDING SPA	EUR	82 513,71	80 454,00	0,22
2 575,00	NEXI SPA	EUR	35 473,98	20 352,80	0,05
Multi-Utilities			7 799 007,06	6 869 424,94	18,49
642 913,00	ENEL SPA	EUR	4 302 422,64	3 356 005,86	9,03
185 459,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	1 261 276,59	1 388 716,99	3,74
235 528,00	SNAM SPA	EUR	1 106 112,36	1 177 404,47	3,17
239 299,00	IREN SPA	EUR	599 851,55	498 699,12	1,34
13 850,00	ACEA SPA	EUR	235 978,95	195 423,50	0,53
61 000,00	ASCOPIAVE SPA	EUR	215 743,19	175 985,00	0,47
62 000,00	EDISON SPA	EUR	77 621,78	77 190,00	0,21
Energy			3 620 173,64	3 684 862,57	9,92
260 581,00	ENI SPA	EUR	2 919 197,33	2 951 861,57	7,95
18 600,00	ERG SPA	EUR	551 769,18	551 304,00	1,48
131 000,00	SARAS SPA	EUR	149 207,13	181 697,00	0,49
Industries			3 725 426,70	3 646 916,04	9,82
38 922,00	PRYSMIAN SPA	EUR	1 086 832,13	1 020 145,62	2,75
83 678,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	808 278,56	810 337,75	2,18
67 148,00	LEONARDO SPA	EUR	551 577,56	649 858,34	1,75
72 035,00	ENAV SPA	EUR	277 458,24	287 131,51	0,77
87 400,00	MAIRE TECNIMONT SPA	EUR	302 987,72	239 476,00	0,65
13 650,00	SALCEF SPA	EUR	266 406,24	226 590,00	0,61
12 650,00	AVIO SPA	EUR	145 914,47	139 150,00	0,37
9 573,00	ZIGNAGO VETRO SPA	EUR	135 304,18	111 238,26	0,30
4 647,00	LU-VE SPA	EUR	74 830,08	92 847,06	0,25
9 900,00	DATALOGIC SPA	EUR	75 837,52	70 141,50	0,19
Consumer Retail			3 269 636,73	3 069 091,24	8,26
47 747,00	ATLANTIA SPA	EUR	999 247,67	1 068 577,86	2,88
87 307,00	RAI WAY SPA	EUR	459 093,93	445 265,70	1,20
7 900,00	BRUNELLO CUCINELLI SPA	EUR	421 177,33	339 542,00	0,91
24 600,00	MARR SPA	EUR	352 178,80	323 736,00	0,87
139 273,00	PIAGGIO & C SPA	EUR	389 851,62	311 135,88	0,84
5 760,00	MONCLER SPA	EUR	287 583,32	235 756,80	0,63
4 260,00	SANLORENZO SPA	EUR	94 920,75	136 746,00	0,37
4 850,00	UNIEURO SPA	EUR	101 965,08	71 877,00	0,19

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Italy Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
11 100,00	TECHNOGYM SPA	EUR	84 379,59	69 042,00	0,19
3 800,00	DE' LONGHI SPA	EUR	79 238,64	67 412,00	0,18
Health			1 314 429,41	1 254 002,72	3,38
21 472,00	RECORDATI SPA	EUR	852 478,31	891 302,72	2,40
12 400,00	AMPLIFON SPA	EUR	461 951,10	362 700,00	0,98
Telecommunication			1 220 006,77	1 102 904,90	2,97
5 855,00	REPLY SPA	EUR	695 754,49	677 423,50	1,82
112 000,00	ARNOLDO MONDADORI EDITORE SPA	EUR	230 291,51	191 520,00	0,52
502 000,00	TELECOM ITALIA SPA	EUR	184 223,74	125 349,40	0,34
63 000,00	CAIRO COMMUNICATION SPA	EUR	109 737,03	108 612,00	0,29
Computing and IT			1 253 540,94	1 084 298,50	2,92
2 300,00	SESA SPA	EUR	290 831,54	279 220,00	0,75
13 350,00	EL.EN. SPA	EUR	186 671,66	164 872,50	0,44
7 300,00	TINEXTA SPA	EUR	254 424,75	162 498,00	0,44
7 645,00	WIIT SPA	EUR	172 491,53	133 023,00	0,36
17 500,00	TECHNOPROBE SPA	EUR	117 837,37	117 775,00	0,32
6 150,00	GPI SPA	EUR	78 038,19	81 180,00	0,22
24 000,00	BE SHAPING THE FUTURE SPA	EUR	78 837,74	80 640,00	0,22
23 000,00	EUROTECH SPA	EUR	74 408,16	65 090,00	0,17
Basic Goods			193 458,20	180 900,00	0,49
7 500,00	GRUPPO MUTUIONLINE SPA	EUR	193 458,20	180 900,00	0,49
Raw materials			73 539,94	75 808,00	0,20
4 600,00	SOL SPA	EUR	73 539,94	75 808,00	0,20
NETHERLANDS			7 114 440,69	6 390 171,16	17,20
Consumer Retail			3 723 538,71	3 303 100,44	8,89
164 595,00	STELLANTIS NV	EUR	2 310 794,95	1 940 904,24	5,22
6 641,00	FERRARI NV	EUR	1 219 587,58	1 163 503,20	3,13
19 800,00	DAVIDE CAMPARI-MILANO NV	EUR	193 156,18	198 693,00	0,54
Industries			1 490 794,91	1 451 653,43	3,91
125 662,00	CNH INDUSTRIAL NV	EUR	1 395 253,18	1 384 795,24	3,73
10 801,00	CEMENTIR HOLDING NV	EUR	95 541,73	66 858,19	0,18
Computing and IT			1 573 396,16	1 345 486,92	3,62
44 872,00	STMICROELECTRONICS NV	EUR	1 573 396,16	1 345 486,92	3,62
Finance			235 743,40	220 611,32	0,59
3 709,00	EXOR NV	EUR	235 743,40	220 611,32	0,59
Energy			90 967,51	69 319,05	0,19
8 870,00	ARISTON HOLDING NV	EUR	90 967,51	69 319,05	0,19
LUXEMBOURG			314 835,94	261 351,00	0,70
Industries			314 835,94	261 351,00	0,70
21 300,00	TENARIS SA	EUR	314 835,94	261 351,00	0,70
Rights			0,00	2 268,00	0,00
ITALY			0,00	2 268,00	0,00
Energy			0,00	2 268,00	0,00
1 800,00	SAIPEM SPA 11/07/2022	EUR	0,00	2 268,00	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Italy Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			969 024,00	1,17	0,00
Shares			969 019,95	1,17	0,00
ITALY			969 019,95	1,17	0,00
Industries			260 949,50	0,37	0,00
373 284,00	ALITALIA LINEE	EUR	260 601,37	0,37	0,00
794,00	RDB SPA	EUR	348,13	0,00	0,00
Basic Goods			88 818,72	0,37	0,00
372 672,00	CIRIO FINANZIRIA	EUR	88 818,72	0,37	0,00
Finance			321 378,02	0,23	0,00
221 691,00	FIN PART	EUR	320 912,77	0,22	0,00
11 829,00	SOCIETA PARTECIPAZIONI FINANZIARIE SPA	EUR	465,25	0,01	0,00
Consumer Retail			244 738,23	0,13	0,00
104 628,00	GIACOMELLI SPORT	EUR	141 287,32	0,10	0,00
8 115,00	MARIELLA BURANI SPA	EUR	74 719,57	0,01	0,00
10 001,00	I VIAGGI DEL VENTAGLIO SPA	EUR	14 962,93	0,01	0,00
5 296,00	UNI LAND SPA	EUR	13 768,41	0,01	0,00
Computing and IT			39 078,97	0,05	0,00
51 295,00	IT HOLDING SPA	EUR	39 078,97	0,05	0,00
Raw materials			14 056,51	0,02	0,00
15 099,00	NGP SPA	EUR	14 056,51	0,02	0,00
Ordinary Bonds			4,05	0,00	0,00
ITALY			4,05	0,00	0,00
Consumer Retail			4,05	0,00	0,00
27,00	ALITALIA - LINEE AEREE ITALIANE SPA 7.50% 22/07/2010	EUR	4,05	0,00	0,00
Total Portfolio			40 898 275,51	36 097 756,01	97,16

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Italy Smart Volatility

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(24 800,00)	530 200,00
Unrealised loss on future contracts and commitment						(24 800,00)	530 200,00
5	5	Purchase	FTSE/MIB INDEX	16/09/2022	EUR	(24 800,00)	530 200,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Italy Smart Volatility

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				(4 000,00)	(14 000,00)	184 640,00
WRITTEN OPTION CONTRACTS				(4 000,00)	(14 000,00)	184 640,00
(100)	PUT	ENEL SPA 6,00 17/03/22	EUR	(4 000,00)	(14 000,00)	184 640,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity China Smart Volatility

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	118 909 496,94	
Banks	(Note 3)	14 599 446,76	
Other banks and broker accounts	(Notes 2, 3, 9)	300 521,66	
Unrealised profit on future contracts	(Notes 2, 9)	50 052,61	
Unrealised profit on swap contracts	(Notes 2, 9)	1 044 834,61	
Other interest receivable		29 285,16	
Receivable on investments sold		18 260,96	
Receivable on subscriptions		397 365,44	
Other assets	(Note 10)	874 340,18	
Total assets		136 223 604,32	
Liabilities			
Unrealised loss on future contracts	(Notes 2, 9)	(24 867,15)	
Payable on investments purchased		(2 408 860,07)	
Payable on redemptions		(89 283,87)	
Other liabilities		(185 444,28)	
Total liabilities		(2 708 455,37)	
Total net assets		133 515 148,95	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	127,31	974 900,211
Class R2 Units	USD	133,80	20 928,253
Class Z Units	EUR	150,06	44 762,794

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity China Smart Volatility

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	122 971 162,73
Net income from investments	(Note 2)	1 366 601,64
Interest received on swap contracts	(Note 2)	525 521,02
Other income		17 565,74
Total income		1 909 688,40
Management fee	(Note 6)	(869 625,58)
Depositary fee	(Note 8)	(11 186,84)
Subscription tax	(Note 4)	(29 968,29)
Other charges and taxes	(Notes 5, 8)	(129 616,07)
Total expenses		(1 040 396,78)
Net investment income / (loss)		869 291,62
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(7 717 098,04)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 676 455,74
- foreign currencies	(Note 2)	12 635,75
- future contracts	(Notes 2, 9)	34 237,74
- swap contracts	(Notes 2, 9)	1 117 260,70
Net result of operations for the period		(4 007 216,49)
Subscriptions for the period		25 676 939,43
Redemptions for the period		(11 125 736,72)
Net assets at the end of the period		133 515 148,95

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity China Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			130 206 114,13	118 909 496,94	89,06
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			119 623 114,70	109 417 076,72	81,95
Shares			119 452 431,42	109 202 004,72	81,79
CAYMAN ISLANDS			79 535 123,48	68 972 708,61	51,66
Telecommunication			29 076 342,11	25 123 880,07	18,82
229 749,00	TENCENT HOLDINGS LTD	HKD	11 798 480,11	9 925 290,73	7,43
243 563,00	MEITUAN	HKD	6 604 940,85	5 765 758,32	4,32
118 334,00	JD.COM INC	HKD	3 607 033,33	3 646 552,82	2,73
938 700,00	XIAOMI CORP -B-	HKD	2 202 666,02	1 560 763,44	1,17
25 619,00	PINDUODUO INC -ADR-	USD	2 250 014,79	1 514 423,81	1,14
97 800,00	KUAISHOU TECHNOLOGY	HKD	918 195,29	1 041 948,33	0,78
31 500,00	TRIP.COM GROUP LTD	USD	692 762,24	827 084,12	0,62
25 333,00	VIPSHOP HOLDINGS LTD -ADR-	USD	420 598,66	239 651,25	0,18
5 100,00	AUTOHOME INC -ADR-	USD	145 343,88	191 862,85	0,14
39 284,00	GDS HOLDINGS LTD	HKD	174 192,11	158 264,34	0,12
4 980,00	KANZHUN LTD ADR	USD	121 126,36	125 184,77	0,09
272,00	BAIDU INC -ADR-	USD	38 161,57	38 695,84	0,03
1 270,00	JOYY INC -ADR-	USD	43 878,33	36 273,57	0,03
9 000,00	IQIYI INC -ADR-	USD	40 651,12	36 156,68	0,03
500,00	GDS HOLDINGS LTD -ADR-	USD	18 297,45	15 969,20	0,01
Consumer Retail			29 367 223,56	24 832 193,41	18,60
799 429,00	ALIBABA GROUP HOLDING LTD	HKD	15 320 978,46	10 904 503,07	8,17
128 644,00	BAIDU INC	HKD	2 257 514,26	2 328 691,10	1,74
79 692,00	NIO INC -ADR-	USD	2 511 477,43	1 655 660,65	1,24
140 400,00	LI NING CO LTD	HKD	803 153,84	1 244 220,67	0,93
31 317,00	LI AUTO INC ADR	USD	662 344,52	1 147 596,15	0,86
83 514,00	ANTA SPORTS PRODUCTS LTD	HKD	1 004 190,97	981 368,72	0,74
483 300,00	YADEA GROUP HOLDINGS LTD	HKD	762 933,60	904 906,91	0,68
24 770,00	XPENG INC -ADR-	USD	810 025,96	752 020,55	0,56
62 051,00	SHENZHO INTERNATIONAL GROUP HOLDINGS LTD	HKD	905 980,67	718 946,87	0,54
313 255,00	GEELY AUTOMOBILE HOLDINGS LTD	HKD	690 893,54	681 222,14	0,51
87 100,00	ZHONGSHENG GROUP HOLDINGS LTD	HKD	506 062,97	587 667,50	0,44
62 300,00	JD HEALTH INTERNATIONAL INC	HKD	420 876,12	467 425,07	0,35
10 750,00	HUAZHU GROUP LTD -ADR-	USD	396 034,73	391 769,14	0,29
55 100,00	LUFAX HOLDING LTD -ADR-	USD	298 230,25	316 227,50	0,24
156 360,00	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC	HKD	475 782,86	301 528,27	0,23
295 300,00	TOPSPORTS INTERNATIONAL HOLDINGS LTD	HKD	322 986,09	256 654,49	0,19
80 287,00	MINTH GROUP LTD	HKD	223 709,53	209 437,72	0,16
333 000,00	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	131 295,30	197 682,89	0,15
94 600,00	CHINA CONCH VENTURE HOLDINGS LTD	HKD	284 131,60	197 189,21	0,15
53 400,00	CHINA MEIDONG AUTO HOLDINGS LTD	HKD	173 837,97	160 780,77	0,12
64 800,00	TONGCHENG-ELONG HOLDINGS LTD	HKD	120 573,44	133 334,75	0,10
115 500,00	GREENTOWN SERVICE GROUP CO LTD	HKD	141 863,63	125 023,27	0,09
43 000,00	JIUMAOJIU INTERNATIONAL HOLDINGS LTD	HKD	82 945,06	109 287,48	0,08
24 100,00	VINDA INTERNATIONAL HOLDINGS LTD	HKD	59 400,76	59 048,52	0,04
Health			5 448 254,46	4 513 077,15	3,38
205 101,00	WUXI BIOLOGICS CAYMAN INC	HKD	2 082 959,25	1 795 097,81	1,34
1 238 000,00	SINO BIOPHARMACEUTICAL LTD	HKD	954 741,28	750 020,14	0,56
2 590,00	BEIGENE LTD -ADR-	USD	473 111,77	400 967,57	0,30
81 100,00	HENGAN INTERNATIONAL GROUP CO LTD	HKD	428 778,04	364 295,86	0,27
191 700,00	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	304 170,57	286 021,99	0,21
114 800,00	HANSOH PHARMACEUTICAL GROUP CO LTD	HKD	395 880,04	221 662,87	0,17
38 500,00	GENSCRIPT BIOTECH CORP	HKD	141 100,60	133 517,72	0,10
30 049,00	INNOVENT BIOLOGICS INC	HKD	161 339,28	127 835,46	0,10

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 700,00	ZAI LAB LTD -ADR-	USD	150 906,52	122 737,59	0,09
1 860,00	LEGEND BIOTECH CORP ADR	USD	62 613,93	97 852,61	0,07
28 000,00	MICROPORT SCIENTIFIC CORP	HKD	145 976,71	77 648,90	0,06
91 500,00	3SBIO INC	HKD	78 978,52	69 598,77	0,05
4 900,00	HYGEIA HEALTHCARE HOLDINGS CO LTD	HKD	25 431,78	31 149,16	0,02
1 700,00	HUTCHISON CHINA MEDITECH LTD -ADR-	USD	30 135,24	20 553,83	0,02
8 300,00	JINXIN FERTILITY GROUP LTD	HKD	6 095,24	7 314,97	0,01
2 400,00	PING AN HEALTHCARE AND TECHNOLOGY CO LTD	HKD	6 035,69	6 801,90	0,01
Computing and IT			4 037 853,77	3 518 581,39	2,64
136 270,00	NETEASE INC	HKD	2 260 043,75	2 393 647,15	1,79
129 800,00	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	290 602,61	291 130,97	0,22
67 702,00	KINGSOFT CORP LTD	HKD	229 003,02	252 533,40	0,19
225 000,00	CHINASOFT INTERNATIONAL LTD	HKD	179 671,36	220 238,86	0,17
8 404,00	BILIBILI INC	HKD	766 078,88	205 910,26	0,15
17 893,00	TENCENT MUSIC ENTERTAINMENT GROUP -ADR-	USD	214 722,60	85 917,90	0,07
45 200,00	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	97 731,55	69 202,85	0,05
Finance			3 620 435,16	3 376 483,67	2,53
249 700,00	CHINA RESOURCES LAND LTD	HKD	848 236,72	1 114 026,50	0,84
163 100,00	LONGFOR GROUP HOLDINGS LTD	HKD	686 983,80	736 610,78	0,55
94 194,00	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	492 308,57	401 297,37	0,30
594 100,00	COUNTRY GARDEN HOLDINGS CO LTD	HKD	480 387,66	351 958,71	0,26
13 700,00	KE HOLDINGS INC -ADR-	USD	591 840,52	235 224,09	0,18
38 000,00	CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD	HKD	187 085,68	180 189,34	0,14
69 000,00	GREENTOWN CHINA HOLDINGS LTD	HKD	116 143,33	136 762,03	0,10
108 200,00	CHINA OVERSEAS PROPERTY HOLDINGS LTD	HKD	78 647,54	111 449,95	0,08
3 300,00	360 DIGITECH INC -ADR-	USD	67 860,55	54 608,07	0,04
113 178,00	CIFI HOLDINGS GROUP CO LTD	HKD	70 940,79	54 356,83	0,04
Basic Goods			3 421 254,35	3 293 500,96	2,47
187 262,00	CHINA MENGNIU DAIRY CO LTD	HKD	862 280,67	893 670,29	0,67
975 100,00	WANT WANT CHINA HOLDINGS LTD	HKD	698 545,83	810 642,60	0,61
818 000,00	DALI FOODS GROUP CO LTD	HKD	380 955,73	415 800,74	0,31
321 300,00	CHINA FEIHE LTD	HKD	568 022,68	353 275,21	0,27
208 525,00	TINGYI CAYMAN ISLANDS HOLDING CORP	HKD	315 667,63	341 627,87	0,26
109 000,00	SMOORE INTERNATIONAL HOLDINGS LTD	HKD	449 932,86	321 542,04	0,24
103 000,00	UNI-PRESIDENT CHINA HOLDINGS LTD	HKD	91 106,59	84 498,34	0,06
21 000,00	YIHAI INTERNATIONAL HOLDING LTD	HKD	54 742,36	72 443,87	0,05
Industries			2 432 370,67	2 138 436,40	1,60
49 129,00	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	1 017 548,08	765 956,95	0,57
23 900,00	ZTO EXPRESS CAYMAN INC -ADR-	USD	550 540,15	627 533,67	0,47
716 000,00	CHINA RESOURCES CEMENT HOLDINGS LTD	HKD	554 473,30	459 959,43	0,35
150 000,00	SANY HEAVY EQUIPMENT INTERNATIONAL HOLDINGS CO LTD	HKD	144 216,06	152 494,16	0,11
91 800,00	CHINA LESSO GROUP HOLDINGS LTD	HKD	165 593,08	132 492,19	0,10
Multi-Utilities			837 278,71	1 005 608,15	0,75
64 000,00	ENN ENERGY HOLDINGS LTD	HKD	837 278,71	1 005 608,15	0,75
Raw materials			854 151,01	739 575,74	0,55
322 500,00	CHINA HONGQIAO GROUP LTD	HKD	377 881,74	348 697,82	0,26
118 583,00	KINGBOARD LAMINATES HOLDINGS LTD	HKD	186 265,71	139 924,47	0,11
105 000,00	DONGYUE GROUP LTD	HKD	131 867,92	125 688,83	0,09
34 600,00	KINGBOARD HOLDINGS LTD	HKD	158 135,64	125 264,62	0,09
Energy			439 959,68	431 371,67	0,32
291 980,00	XINYI SOLAR HOLDINGS LTD	HKD	439 959,68	431 371,67	0,32

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CHINA			29 887 068,57	30 456 586,15	22,81
Finance			17 750 909,12	17 901 514,11	13,41
6 618 301,00	CHINA CONSTRUCTION BANK CORP -H-	HKD	4 450 241,37	4 251 606,13	3,18
4 016 466,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H-	HKD	2 116 729,44	2 281 528,54	1,71
5 940 893,00	BANK OF CHINA LTD -H-	HKD	1 816 489,75	2 266 689,13	1,70
330 203,00	PING AN INSURANCE GROUP CO OF CHINA LTD -H-	HKD	2 927 090,54	2 147 392,01	1,61
240 913,00	CHINA MERCHANTS BANK CO LTD -H-	HKD	1 414 528,43	1 541 755,24	1,16
2 899 000,00	AGRICULTURAL BANK OF CHINA LTD -H-	HKD	899 013,54	1 046 009,96	0,78
423 900,00	CHINA LIFE INSURANCE CO LTD -H-	HKD	604 910,86	705 846,08	0,53
494 100,00	PICC PROPERTY & CASUALTY CO LTD -H-	HKD	362 742,61	491 474,41	0,37
612 000,00	POSTAL SAVINGS BANK OF CHINA CO LTD -H-	HKD	353 188,52	464 767,08	0,35
647 000,00	BANK OF COMMUNICATIONS CO LTD -H-	HKD	407 483,33	427 463,92	0,32
170 044,00	CITIC SECURITIES CO LTD -H-	HKD	353 845,10	363 568,96	0,27
830 000,00	CHINA CITIC BANK CORP LTD -H-	HKD	374 153,45	355 124,88	0,27
121 200,00	CHINA PACIFIC INSURANCE GROUP CO LTD -H-	HKD	282 013,83	283 365,59	0,21
113 700,00	CHINA VANKE CO LTD -H-	HKD	244 767,22	273 314,88	0,20
71 800,00	ZHONGAN ONLINE P&C INSURANCE CO LTD -H-	HKD	223 935,36	223 620,31	0,17
296 500,00	CHINA GALAXY SECURITIES CO LTD -H-	HKD	138 943,65	163 726,43	0,12
79 000,00	CHINA INTERNATIONAL CAPITAL CORP LTD -H-	HKD	159 996,84	161 012,38	0,12
99 200,00	GF SECURITIES CO LTD -H-	HKD	149 359,42	125 517,68	0,09
67 400,00	A-LIVING SERVICES CO LTD -H-	HKD	238 339,26	103 684,81	0,08
143 000,00	HAITONG SECURITIES CO LTD -H-	HKD	107 625,98	100 404,79	0,08
184 300,00	CHINA MINSHENG BANKING CORP LTD -H-	HKD	63 320,91	62 904,14	0,05
276 000,00	CHINA CINDA ASSET MANAGEMENT CO LTD -H-	HKD	43 680,16	41 381,87	0,03
3 100,00	BANK OF HANGZHOU CO LTD -A-	CNY	5 409,94	6 635,37	0,01
5 982,00	HUAXIA BANK CO LTD -A-	CNY	4 852,75	4 453,24	0,00
3 000,00	ORIENT SECURITIES CO LTD -A-	CNY	3 881,42	4 376,62	0,00
1 800,00	CHINA GALAXY SECURITIES CO LTD	CNY	2 769,36	2 487,08	0,00
800,00	GUOLIAN SECURITIES CO LTD	CNY	1 596,08	1 402,58	0,00
Consumer Retail			4 171 425,69	4 912 199,29	3,68
49 602,00	BYD CO LTD -H-	HKD	1 270 738,18	1 898 561,76	1,42
163 800,00	HAIER SMART HOME CO LTD	HKD	491 168,87	580 037,31	0,44
585 000,00	JIANGSU EXPRESSWAY CO LTD -H-	HKD	547 012,79	563 350,72	0,42
611 000,00	ZHEJIANG EXPRESSWAY CO LTD -H-	HKD	473 514,82	539 232,02	0,40
250 300,00	SHANGHAI PHARMACEUTICALS HOLDING CO LTD	HKD	405 569,93	396 643,28	0,30
172 976,00	GREAT WALL MOTOR CO LTD -H-	HKD	469 801,23	340 318,28	0,26
312 000,00	AIR CHINA LTD -H-	HKD	199 982,75	259 379,03	0,19
39 300,00	FUYAO GLASS INDUSTRY GROUP CO LTD -H-	HKD	181 821,55	190 665,24	0,14
80 600,00	GUANGZHOU AUTOMOBILE GROUP CO LTD -H-	HKD	62 087,78	74 571,47	0,06
80 100,00	DONGFENG MOTOR GROUP CO LTD -H-	HKD	56 651,45	58 193,53	0,04
10 600,00	CHINA SOUTHERN AIRLINES CO LTD -H-	HKD	5 471,26	5 866,21	0,01
251,00	HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD -A-	CNY	3 974,03	3 448,38	0,00
432,00	DASHENLIN PHARMACEUTICAL GROUP CO LTD	CNY	3 631,05	1 932,06	0,00
Energy			2 857 542,29	2 906 547,96	2,18
2 998 594,00	CHINA PETROLEUM & CHEMICAL CORP -H-	HKD	1 367 672,31	1 290 292,78	0,97
1 917 813,00	PETROCHINA CO LTD -H-	HKD	823 961,26	874 326,73	0,65
181 400,00	CHINA LONGYUAN POWER GROUP CORP LTD -H-	HKD	270 749,52	335 221,90	0,25
269 500,00	CHINA OILFIELD SERVICES LTD -H-	HKD	230 544,53	252 627,72	0,19
316 000,00	CHINA SUNTIEN GREEN ENERGY CORP LTD -H-	HKD	164 614,67	154 078,83	0,12
Industries			1 742 969,16	1 573 370,19	1,18
146 105,00	ANHUI CONCH CEMENT CO LTD -H-	HKD	661 937,17	605 535,89	0,45
195 500,00	COSCO SHIPPING HOLDINGS CO LTD -H-	HKD	297 190,48	261 187,99	0,20
443 101,00	CHINA COMMUNICATIONS SERVICES CORP LTD -H-	HKD	190 884,35	186 344,99	0,14
1 053 000,00	CHINA TOWER CORP LTD -H-	HKD	126 605,26	129 641,98	0,10
9 350,00	HANGZHOU TIGERMED CONSULTING CO LTD	HKD	144 185,10	103 374,83	0,08
27 000,00	FLAT GLASS GROUP CO LTD	HKD	103 901,19	90 838,25	0,07

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
81 500,00	CHINA NATIONAL BUILDING MATERIAL CO LTD -H-	HKD	90 288,16	83 252,55	0,06
103 000,00	ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD -H-	HKD	61 043,44	52 607,44	0,04
31 000,00	CHINA RAILWAY GROUP LTD -H-	HKD	20 062,95	18 327,34	0,01
3 312,00	NARI TECHNOLOGY CO LTD -A-	CNY	8 873,91	12 777,49	0,01
4 400,00	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD -H-	HKD	6 744,15	7 873,62	0,01
600,00	JIANGSU HENGLI HYDRAULIC CO LTD	CNY	8 874,04	5 291,38	0,01
179,00	CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS CO LTD -A-	CNY	4 368,48	4 373,62	0,00
2 400,00	LENS TECHNOLOGY CO LTD	CNY	10 035,22	3 796,21	0,00
200,00	GUANGDONG KINLONG HARDWARE PRODUCTS CO LTD	CNY	4 069,12	3 707,05	0,00
790,00	ZHEJIANG WEIXING NEW BUILDING MATERIALS CO LTD -A-	CNY	1 429,89	2 713,65	0,00
349,00	JONJEE HI-TECH INDUSTRIAL AND COMMERCIAL HOLDING CO LTD -A-	CNY	2 476,25	1 725,91	0,00
Health			1 645 846,34	1 339 974,42	1,00
163 300,00	SINOPHARM GROUP CO LTD -H-	HKD	393 263,32	378 610,45	0,28
293 100,00	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD -H-	HKD	470 069,32	325 841,62	0,25
22 250,00	WUXI APPTec CO LTD -H-	HKD	392 217,22	283 427,64	0,21
21 375,00	PHARMARON BEIJING CO LTD	HKD	213 109,75	204 667,18	0,15
33 350,00	SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD -H-	HKD	141 442,32	118 096,73	0,09
840,00	YUNNAN BAIYAO GROUP CO LTD -A-	CNY	10 075,45	7 248,30	0,01
900,00	HUADONG MEDICINE CO LTD	CNY	3 081,21	5 807,48	0,01
160,00	TOPCHOICE MEDICAL CORP	CNY	6 390,53	3 988,02	0,00
200,00	GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD -A-	CNY	3 804,95	2 359,06	0,00
700,00	ZHEJIANG HUAHAI PHARMACEUTICAL CO LTD -A-	CNY	2 319,77	2 270,47	0,00
829,00	LEPU MEDICAL TECHNOLOGY BEIJING CO LTD -A-	CNY	2 940,10	2 199,67	0,00
229,00	BETTA PHARMACEUTICALS CO LTD	CNY	3 590,82	1 989,44	0,00
473,00	JIANGSU YUYUE MEDICAL EQUIPMENT & SUPPLY CO LTD -A-	CNY	1 717,19	1 734,24	0,00
588,00	APELOA PHARMACEUTICAL CO LTD -A-	CNY	1 824,39	1 734,12	0,00
Basic Goods			859 347,63	997 929,44	0,75
118 800,00	NONGFU SPRING CO LTD	HKD	595 432,22	652 389,75	0,49
33 800,00	TSINGTAO BREWERY CO LTD -H-	HKD	256 224,21	336 203,90	0,25
235,00	CHONGQING BREWERY CO LTD -A-	CNY	3 449,73	4 922,59	0,01
400,00	ANGEL YEAST CO LTD -A-	CNY	2 761,80	2 786,29	0,00
200,00	CHACHA FOOD CO LTD	CNY	1 479,67	1 626,91	0,00
Raw materials			447 679,43	418 616,66	0,31
27 370,00	GANFENG LITHIUM CO LTD	HKD	301 601,98	288 093,22	0,22
153 000,00	CHINA MOLYBDENUM CO LTD -H-	HKD	90 991,01	81 688,60	0,06
34 800,00	JIANGXI COPPER CO LTD -H-	HKD	53 478,61	45 559,55	0,03
6 212,00	SHANDONG NANSHAN ALUMINUM CO LTD -A-	CNY	1 607,83	3 275,29	0,00
Multi-Utilities			381 951,76	381 060,97	0,29
1 645 000,00	CGN POWER CO LTD -H-	HKD	381 899,91	380 991,60	0,29
21,00	CHINA YANGTZE POWER CO LTD -A-	CNY	51,85	69,37	0,00
Computing and IT			19 623,76	18 641,72	0,01
1 600,00	GOERTEK INC	CNY	7 392,06	7 681,59	0,01
328,00	GUANGZHOU SHIYUAN ELECTRONIC TECHNOLOGY CO LTD -A-	CNY	3 714,34	3 530,01	0,00
1 500,00	ZHEJIANG DAHUA TECHNOLOGY CO LTD	CNY	4 949,91	3 519,30	0,00
36,00	G-BITS NETWORK TECHNOLOGY XIAMEN CO LTD -A-	CNY	1 628,98	1 995,84	0,00
908,00	WUS PRINTED CIRCUIT KUNSHAN CO LTD -A-	CNY	1 938,47	1 914,98	0,00
Telecommunication			9 773,39	6 731,39	0,00
7 000,00	FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD -A-	CNY	9 773,39	6 731,39	0,00

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
HONG KONG			5 790 994,20	5 930 378,18	4,44
Finance			2 268 915,01	2 467 197,98	1,85
256 700,00	CHINA OVERSEAS LAND & INVESTMENT LTD	HKD	705 113,40	776 020,95	0,58
570 600,00	FAR EAST HORIZON LTD	HKD	476 430,75	457 671,17	0,34
470 000,00	CITIC LTD	HKD	460 390,37	455 471,16	0,34
349 000,00	YUEXIU PROPERTY CO LTD	HKD	294 894,93	427 975,89	0,32
70 900,00	WHARF HOLDINGS LTD	HKD	227 149,64	247 177,06	0,19
400 000,00	CHINA JINMAO HOLDINGS GROUP LTD	HKD	104 935,92	102 881,75	0,08
Health			978 322,25	977 781,06	0,73
958 096,00	CSPC PHARMACEUTICAL GROUP LTD	HKD	923 459,60	909 792,56	0,68
115 000,00	CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS CO LTD	HKD	54 862,65	67 988,50	0,05
Computing and IT			678 686,17	728 826,38	0,55
704 103,00	LENOVO GROUP LTD	HKD	539 619,90	629 123,73	0,47
28 800,00	HUA HONG SEMICONDUCTOR LTD	HKD	139 066,27	99 702,65	0,08
Basic Goods			571 362,85	657 480,20	0,49
92 200,00	CHINA RESOURCES BEER HOLDINGS CO LTD	HKD	571 362,85	657 480,20	0,49
Multi-Utilities			551 334,55	474 239,76	0,35
461 000,00	GUANGDONG INVESTMENT LTD	HKD	543 799,46	466 417,58	0,35
2 300,00	BEIJING ENTERPRISES HOLDINGS LTD	HKD	7 535,09	7 822,18	0,00
Raw materials			361 406,73	287 755,87	0,22
214 000,00	FOSUN INTERNATIONAL LTD	HKD	259 256,05	189 124,45	0,14
277 100,00	MMG LTD	HKD	102 150,68	98 631,42	0,08
Energy			179 533,35	184 102,99	0,14
326 200,00	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	179 533,35	184 102,99	0,14
Industries			108 855,00	95 336,28	0,07
31 600,00	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	108 855,00	95 336,28	0,07
Consumer Retail			92 578,29	57 657,66	0,04
43 000,00	SINOTRUK HONG KONG LTD	HKD	92 578,29	57 657,66	0,04
UNITED STATES			2 382 800,55	2 191 627,76	1,64
Consumer Retail			2 382 800,55	2 191 627,76	1,64
47 242,00	YUM CHINA HOLDINGS INC	USD	2 382 800,55	2 191 627,76	1,64
BERMUDA			1 748 246,98	1 530 116,61	1,15
Multi-Utilities			1 112 179,76	930 464,11	0,70
127 478,00	CHINA RESOURCES GAS GROUP LTD	HKD	588 693,90	567 961,00	0,43
182 400,00	CHINA GAS HOLDINGS LTD	HKD	413 817,43	269 478,02	0,20
322 000,00	BEIJING ENTERPRISES WATER GROUP LTD	HKD	109 668,43	93 025,09	0,07
Energy			251 407,41	252 776,44	0,19
322 500,00	KUNLUN ENERGY CO LTD	HKD	251 407,41	252 776,44	0,19
Computing and IT			239 774,47	171 802,77	0,13
261 000,00	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	239 774,47	171 802,77	0,13
Telecommunication			77 359,86	104 617,57	0,08
298 000,00	CHINA RUYI HOLDINGS LTD	HKD	77 359,86	104 617,57	0,08
Consumer Retail			67 525,48	70 455,72	0,05
63 000,00	SHENZHEN INTERNATIONAL HOLDINGS LTD	HKD	57 727,59	59 286,22	0,04
119 000,00	ALIBABA PICTURES GROUP LTD	HKD	9 797,89	11 169,50	0,01

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SINGAPORE			108 197,64	120 587,41	0,09
Finance			108 197,64	120 587,41	0,09
15 000,00	BOC AVIATION LTD	HKD	108 197,64	120 587,41	0,09
Rights			170 683,28	215 072,00	0,16
CAYMAN ISLANDS			170 683,28	215 072,00	0,16
Raw materials			170 683,28	215 072,00	0,16
3 150,00	DAQO NEW ENERGY CORP ADR	USD	170 683,28	215 072,00	0,16
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			823 138,53	0,22	0,00
Shares			823 138,53	0,22	0,00
HONG KONG			823 138,53	0,22	0,00
Multi-Utilities			383 655,96	0,19	0,00
1 565 128,00	CHINA RENEWABLE ENERGY INVESTMENT LTD	HKD	383 655,96	0,19	0,00
Raw materials			156 546,22	0,03	0,00
214 845,00	CHINA METAL RECYCLING	HKD	156 546,22	0,03	0,00
Consumer Retail			282 936,35	0,00	0,00
810 000,00	CHINA HUIZHAN DAIRY HOLDINGS CO LTD	HKD	282 936,35	0,00	0,00
CHINA			0,00	0,00	0,00
Health			0,00	0,00	0,00
6,00	MICROPORT	HKD	0,00	0,00	0,00
INVESTMENT FUNDS			9 759 860,90	9 492 420,00	7,11
UCI Units			9 759 860,90	9 492 420,00	7,11
IRELAND			9 759 860,90	9 492 420,00	7,11
Finance			9 759 860,90	9 492 420,00	7,11
67 900,00	ISHARES EUR GOVT BOND 1-3YR UCITS ETF	EUR	9 759 860,90	9 492 420,00	7,11
Total Portfolio			130 206 114,13	118 909 496,94	89,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity China Smart Volatility

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						25 185,46	6 871 748,30
Unrealised profit on future contracts and commitment						50 052,61	5 299 108,12
1	194	Purchase	FTSE CHINA A50 INDEX	28/07/2022	USD	43 608,02	2 761 779,43
50	(14)	Sale	S&P 500 EMINI	16/09/2022	USD	6 444,59	2 537 328,69
Unrealised loss on future contracts and commitment						(24 867,15)	1 572 640,18
50	34	Purchase	HSCEI	28/07/2022	HKD	(24 867,15)	1 572 640,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity China Smart Volatility

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
TOTAL RETURN SWAPS						—	1 044 834,61
EUR EURIB MBCNA	EUR	L	9 808 710,00	J.P. MORGAN SE	20/12/2022	—	421 358,53
EUR EURIB MBCNA	EUR	L	9 124 042,05	UBS EUROPE SE	13/12/2022	—	623 476,08

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	469 260 930,29	
Banks	(Note 3)	17 696 677,14	
Other banks and broker accounts	(Notes 2, 3, 9)	3 260 346,62	
Unrealised profit on future contracts	(Notes 2, 9)	42 439,15	
Unrealised profit on swap contracts	(Notes 2, 9)	1 067 245,23	
Other interest receivable		33 130,49	
Receivable on investments sold		30 335,68	
Receivable on subscriptions		603 000,59	
Other assets	(Note 10)	2 308 766,97	
Total assets		494 302 872,16	
Liabilities			
Bank overdrafts	(Note 3)	(46 714,37)	
Option contracts	(Notes 2, 9)	(598 180,76)	
Unrealised loss on future contracts	(Notes 2, 9)	(203 750,56)	
Payable on investments purchased		(14 385,00)	
Payable on redemptions		(336 111,60)	
Other liabilities		(739 271,46)	
Total liabilities		(1 938 413,75)	
Total net assets		492 364 458,41	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	198,07	2 374 306,185
Class R2 Units	USD	207,65	8 467,274
Class Z Units	EUR	240,10	84 949,230

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	449 593 692,44
Net income from investments	(Note 2)	6 285 598,29
Interest received on swap contracts	(Note 2)	432 910,11
Other income		5 303,91
Total income		6 723 812,31
Management fee	(Note 6)	(3 443 447,04)
Depositary fee	(Note 8)	(44 118,62)
Subscription tax	(Note 4)	(118 922,96)
Other charges and taxes	(Notes 5, 8)	(412 004,95)
Total expenses		(4 018 493,57)
Net investment income / (loss)		2 705 318,74
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(325 605,41)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(71 461 886,47)
- option contracts	(Notes 2, 9)	(360 779,93)
- foreign currencies	(Note 2)	95 413,33
- future contracts	(Notes 2, 9)	(114 692,40)
- swap contracts	(Notes 2, 9)	1 280 252,07
Net result of operations for the period		(68 181 980,07)
Subscriptions for the period		214 785 113,72
Redemptions for the period		(103 832 367,68)
Net assets at the end of the period		492 364 458,41

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			505 848 666,81	469 260 930,29	95,31
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			494 202 982,99	459 325 750,50	93,29
Shares			494 202 982,99	459 301 679,57	93,29
CAYMAN ISLANDS			103 428 272,90	88 115 330,39	17,90
Consumer Retail			43 895 198,73	32 239 822,92	6,55
1 105 442,00	ALIBABA GROUP HOLDING LTD	HKD	24 318 296,01	15 078 631,98	3,06
597 407,00	SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD	HKD	9 869 874,27	6 921 788,46	1,41
297 015,00	ANTA SPORTS PRODUCTS LTD	HKD	4 280 419,36	3 490 208,01	0,71
163 771,00	LI NING CO LTD	HKD	915 999,20	1 451 333,79	0,29
52 400,00	NIO INC -ADR-	USD	1 038 606,75	1 088 649,02	0,22
26 200,00	LI AUTO INC ADR	USD	650 576,93	960 086,19	0,20
1 098 000,00	TOPSPORTS INTERNATIONAL HOLDINGS LTD	HKD	768 132,87	954 306,24	0,19
126 423,00	ZHONGSHENG GROUP HOLDINGS LTD	HKD	711 348,03	852 981,50	0,17
385 000,00	YADEA GROUP HOLDINGS LTD	HKD	373 537,62	720 854,87	0,15
121 557,00	CHINA MEIDONG AUTO HOLDINGS LTD	HKD	485 503,98	365 993,03	0,07
24 400,00	LUFAX HOLDING LTD -ADR-	USD	102 100,10	140 035,41	0,03
124 983,00	GREENTOWN SERVICE GROUP CO LTD	HKD	150 867,55	135 288,16	0,03
35 067,00	HAIDILAO INTERNATIONAL HOLDING LTD	HKD	228 929,18	78 225,00	0,02
1 700,00	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	731,37	1 009,19	0,00
170,00	JIUMAOJIU INTERNATIONAL HOLDINGS LTD	HKD	275,51	432,07	0,00
Telecommunication			32 389 873,61	30 061 285,57	6,11
450 229,00	TENCENT HOLDINGS LTD	HKD	22 311 550,49	19 450 155,26	3,95
165 602,00	JD.COM INC	HKD	4 746 739,67	5 103 152,43	1,04
160 000,00	MEITUAN	HKD	3 528 398,46	3 787 608,67	0,77
10 900,00	BAIDU INC -ADR-	USD	1 537 063,27	1 550 678,82	0,31
14 540,00	VIPSHOP HOLDINGS LTD -ADR-	USD	225 431,80	137 549,01	0,03
19 331,00	XIAOMI CORP -B-	HKD	40 689,92	32 141,38	0,01
Computing and IT			8 759 832,33	7 779 022,17	1,58
298 575,00	NETEASE INC	HKD	5 037 503,83	5 244 611,41	1,06
67 700,00	PARADE TECHNOLOGIES LTD	TWD	3 683 763,16	2 504 593,53	0,51
387,00	SILERGY CORP	TWD	38 565,34	29 817,23	0,01
Basic Goods			6 460 004,87	5 932 017,53	1,20
2 812 333,00	CHINA FEIHE LTD	HKD	3 616 713,21	3 092 211,38	0,63
3 345 145,00	WANT WANT CHINA HOLDINGS LTD	HKD	2 783 847,85	2 780 963,04	0,56
10 700,00	CHINA MENGNIU DAIRY CO LTD	HKD	52 396,87	51 063,60	0,01
6 137,00	UNI-PRESIDENT CHINA HOLDINGS LTD	HKD	4 600,81	5 034,62	0,00
5 400,00	DALI FOODS GROUP CO LTD	HKD	2 446,13	2 744,89	0,00
Finance			5 009 728,43	3 673 033,96	0,75
831 408,00	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	4 834 330,28	3 542 071,09	0,72
52 700,00	CIFI EVER SUNSHINE SERVICES GROUP LTD	HKD	111 314,27	64 240,14	0,01
8 500,00	CHINA RESOURCES LAND LTD	HKD	34 219,97	37 922,41	0,01
3 570,00	CHAILEASE HOLDING CO LTD	TWD	25 897,62	23 945,56	0,01
900,00	CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD	HKD	3 469,55	4 267,64	0,00
570,00	CHINA OVERSEAS PROPERTY HOLDINGS LTD	HKD	496,74	587,12	0,00
Health			2 562 267,05	3 451 990,58	0,70
1 147 000,00	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	1 570 625,98	1 711 357,45	0,35
246 000,00	HYGEIA HEALTHCARE HOLDINGS CO LTD	HKD	819 836,72	1 563 814,78	0,32
13 133,00	WUXI BIOLOGICS CAYMAN INC	HKD	98 522,43	114 943,46	0,02
93 280,00	SINO BIOPHARMACEUTICAL LTD	HKD	68 596,05	56 512,02	0,01
3 450,00	3SBIO INC	HKD	2 061,89	2 624,22	0,00
335,00	HENGAN INTERNATIONAL GROUP CO LTD	HKD	1 519,87	1 504,80	0,00
1 400,00	JINXIN FERTILITY GROUP LTD	HKD	1 104,11	1 233,85	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			2 329 307,64	2 765 626,68	0,56
176 013,00	ENN ENERGY HOLDINGS LTD	HKD	2 329 307,64	2 765 626,68	0,56
Industries			2 017 009,36	2 206 186,69	0,45
95 484,00	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	1 539 031,11	1 488 665,22	0,30
22 422,00	AIRTAC INTERNATIONAL GROUP	TWD	475 010,89	714 823,38	0,15
4 200,00	CHINA RESOURCES CEMENT HOLDINGS LTD	HKD	2 967,36	2 698,09	0,00
Raw materials			5 050,88	6 344,29	0,00
5 300,00	DONGYUE GROUP LTD	HKD	5 050,88	6 344,29	0,00
INDIA			65 534 277,55	65 724 791,36	13,35
Computing and IT			16 841 212,46	17 648 172,31	3,59
257 071,00	TATA CONSULTANCY SERVICES LTD	INR	9 751 465,16	10 172 703,99	2,07
365 498,00	HCL TECHNOLOGIES LTD	INR	4 091 564,91	4 308 541,79	0,88
172 956,00	INFOSYS LTD	INR	2 893 675,91	3 062 486,56	0,62
2 169,00	LARSEN & TOUBRO INFOTECH LTD	INR	104 506,48	104 439,97	0,02
Consumer Retail			12 210 888,55	12 453 741,78	2,53
46 728,00	MARUTI SUZUKI INDIA LTD	INR	4 025 981,26	4 794 241,98	0,98
190 797,00	TITAN CO LTD	INR	5 010 975,88	4 486 151,16	0,91
30 227,00	EICHER MOTORS LTD	INR	709 603,77	1 023 049,72	0,21
28 750,00	HERO MOTOCORP LTD	INR	938 800,12	947 064,90	0,19
100 390,00	JUBILANT FOODWORKS LTD	INR	890 141,16	622 864,12	0,13
19 115,00	BALKRISHNA INDUSTRIES LTD	INR	546 566,91	497 578,86	0,10
517,00	AVENUE SUPERMARTS LTD	INR	25 945,05	21 328,92	0,01
2 400,00	DABUR INDIA LTD	INR	15 739,45	14 416,84	0,00
22,00	PAGE INDUSTRIES LTD	INR	10 844,76	10 703,05	0,00
220,00	BAJAJ AUTO LTD	INR	9 058,53	9 876,87	0,00
460,00	COLGATE-PALMOLIVE INDIA LTD	INR	8 327,54	8 284,11	0,00
540,00	TRENT LTD	INR	7 460,36	7 025,54	0,00
4 200,00	MOTHERSON SUMI SYSTEMS LTD	INR	6 569,16	6 010,41	0,00
6,00	MRF LTD	INR	4 874,60	5 145,30	0,00
Health			8 654 862,78	8 533 609,79	1,73
358 888,00	CIPLA LTD	INR	4 195 884,91	3 986 978,34	0,81
37 732,00	DIVI'S LABORATORIES LTD	INR	1 590 308,36	1 659 148,26	0,34
27 687,00	DR REDDY'S LABORATORIES LTD	INR	1 320 665,04	1 473 455,68	0,30
20 073,00	APOLLO HOSPITALS ENTERPRISE LTD	INR	1 110 007,12	895 558,28	0,18
25 421,00	PIRAMAL ENTERPRISES LTD	INR	428 590,55	509 794,53	0,10
132,00	TORRENT PHARMACEUTICALS LTD	INR	4 514,82	4 572,97	0,00
660,00	AUROBINDO PHARMA LTD	INR	4 891,98	4 101,73	0,00
Raw materials			7 413 746,57	7 384 479,02	1,50
171 684,00	ASIAN PAINTS LTD	INR	5 570 047,43	5 604 562,47	1,14
62 000,00	SRF LTD	INR	1 729 640,53	1 691 295,67	0,34
4 900,00	JSW STEEL LTD	INR	37 858,81	33 502,79	0,01
2 880,00	TATA STEEL LTD	INR	43 416,90	30 245,27	0,01
2 500,00	HINDALCO INDUSTRIES LTD	INR	17 116,73	10 254,44	0,00
285,00	PI INDUSTRIES LTD	INR	9 020,47	8 835,29	0,00
755,00	UPL LTD	INR	6 645,70	5 783,09	0,00
Energy			7 832 433,40	7 198 464,72	1,46
1 772 958,00	OIL & NATURAL GAS CORP LTD	INR	3 468 009,83	3 254 432,60	0,66
538 000,00	PETRONET LNG LTD	INR	1 320 135,19	1 415 998,83	0,29
42 900,00	RELIANCE INDUSTRIES LTD	INR	1 468 639,67	1 348 727,82	0,28
202 269,00	BHARAT PETROLEUM CORP LTD	INR	1 035 644,45	755 552,40	0,15
156 000,00	HINDUSTAN PETROLEUM CORP LTD	INR	525 887,76	410 398,07	0,08
9 900,00	INDIAN OIL CORP LTD	INR	9 539,57	8 903,33	0,00
4 950,00	INDIAN OIL	INR	4 576,93	4 451,67	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			4 650 950,25	4 118 073,75	0,84
45 816,00	BAJAJ FINANCE LTD	INR	3 345 849,38	2 996 898,49	0,61
59 208,00	SBI CARDS & PAYMENT SERVICES LTD	INR	680 516,67	550 939,43	0,11
43 900,00	ICICI BANK LTD	INR	388 473,08	376 034,48	0,08
46 445,00	DLF LTD	INR	218 861,53	175 908,87	0,04
680,00	SHRIRAM TRANSPORT FINANCE CO LTD	INR	8 896,68	10 553,53	0,00
570,00	ICICI LOMBARD GENERAL INSURANCE CO LTD	INR	8 352,91	7 738,95	0,00
Basic Goods			3 524 711,50	3 818 034,25	0,78
90 366,00	HINDUSTAN UNILEVER LTD	INR	2 344 707,31	2 441 448,96	0,50
222 431,00	ITC LTD	INR	503 237,73	736 840,58	0,15
102 133,00	MARICO LTD	INR	628 998,16	591 185,82	0,12
74,00	NESTLE INDIA LTD	INR	15 339,74	15 658,33	0,01
337,00	BRITANNIA INDUSTRIES LTD	INR	12 886,10	14 149,12	0,00
1 250,00	UNITED SPIRITS LTD	INR	12 769,31	11 502,75	0,00
790,00	GODREJ CONSUMER PRODUCTS LTD	INR	6 773,15	7 248,69	0,00
Industries			2 976 925,12	2 925 757,12	0,59
21 591,00	ULTRATECH CEMENT LTD	INR	1 489 579,38	1 466 383,09	0,30
29 583,00	PIDILITE INDUSTRIES LTD	INR	769 709,51	748 839,27	0,15
156 371,00	AMBUJA CEMENTS LTD	INR	694 093,99	687 517,46	0,14
265,00	SIEMENS LTD	INR	7 350,79	7 704,77	0,00
30,00	SHREE CEMENT LTD	INR	8 093,51	6 907,44	0,00
215,00	ACC LTD	INR	5 279,59	5 525,79	0,00
400,00	CONTAINER CORP OF INDIA LTD	INR	2 818,35	2 879,30	0,00
Multi-Utilities			1 428 546,92	1 644 458,62	0,33
610 581,00	POWER GRID CORP OF INDIA LTD	INR	1 364 889,81	1 567 094,32	0,32
1 580,00	ADANI TRANSMISSION LTD	INR	42 260,03	47 338,69	0,01
945,00	ADANI TOTAL GAS LTD	INR	18 509,50	27 389,07	0,00
310,00	INDRAPRASTHA GAS LTD	INR	1 444,62	1 336,32	0,00
794,00	GAIL INDIA LTD	INR	1 442,96	1 300,22	0,00
TAIWAN			59 374 553,54	63 352 564,04	12,87
Computing and IT			29 395 048,52	32 229 557,74	6,55
2 014 197,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	27 203 191,47	30 843 215,12	6,27
37 300,00	EMEMORY TECHNOLOGY INC	TWD	2 002 351,96	1 241 938,03	0,25
30 000,00	UNITED MICROELECTRONICS CORP	TWD	46 560,75	37 783,64	0,01
10 200,00	QUANTA COMPUTER INC	TWD	29 935,07	26 185,07	0,01
1 750,00	REALTEK SEMICONDUCTOR CORP	TWD	25 814,31	20 435,98	0,01
2 100,00	NOVATEK MICROELECTRONICS CORP	TWD	30 671,44	20 402,20	0,00
6 900,00	ASE TECHNOLOGY HOLDING CO LTD	TWD	22 084,80	16 958,72	0,00
16 500,00	WINBOND ELECTRONICS CORP	TWD	17 552,23	11 518,46	0,00
2 700,00	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	10 209,99	6 670,77	0,00
2 800,00	NANYA TECHNOLOGY CORP	TWD	6 676,50	4 449,75	0,00
Telecommunication			11 872 711,56	13 343 818,13	2,71
2 154 740,00	CHUNGHWA TELECOM CO LTD	TWD	7 388 721,17	8 456 788,12	1,72
1 037 000,00	FAR EASTONE TELECOMMUNICATIONS CO LTD	TWD	2 442 122,14	2 788 918,22	0,57
603 300,00	TAIWAN MOBILE CO LTD	TWD	2 039 303,50	2 096 079,87	0,42
99,00	MOMO.COM INC	TWD	2 564,75	2 031,92	0,00
Industries			6 087 503,87	5 379 274,35	1,09
594 840,00	MICRO-STAR INTERNATIONAL CO LTD	TWD	2 577 484,79	2 171 934,74	0,44
442 536,00	EVERGREEN MARINE CORP TAIWAN LTD	TWD	1 457 589,06	1 204 397,14	0,24
113 000,00	NIEN MADE ENTERPRISE CO LTD	TWD	1 113 595,15	1 065 115,76	0,22
121 305,00	DELTA ELECTRONICS INC	TWD	843 862,57	864 376,95	0,18
4 900,00	UNIMICRON TECHNOLOGY CORP	TWD	34 836,60	24 984,81	0,01
1 450,00	YAGEO CORP	TWD	19 710,19	14 367,11	0,00
260,00	VOLTRONIC POWER TECHNOLOGY CORP	TWD	11 821,78	12 086,26	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
180,00	LARGAN PRECISION CO LTD	TWD	11 415,50	9 988,78	0,00
1 200,00	WAN HAI LINES LTD	TWD	6 603,51	4 593,87	0,00
445,00	NAN YA PRINTED CIRCUIT BOARD CORP	TWD	6 844,62	3 729,22	0,00
4 100,00	TAIWAN HIGH SPEED RAIL CORP	TWD	3 740,10	3 699,71	0,00
Finance			3 791 374,44	4 127 417,95	0,84
995 000,00	SHANGHAI COMMERCIAL & SAVINGS BANK LTD	TWD	1 474 596,22	1 699 684,63	0,34
1 930 987,00	YUANTA FINANCIAL HOLDING CO LTD	TWD	1 107 483,66	1 223 760,19	0,25
1 527 000,00	HUA NAN FINANCIAL HOLDINGS CO LTD	TWD	1 105 779,62	1 110 192,33	0,23
51 000,00	E.SUN FINANCIAL HOLDING CO LTD	TWD	49 215,83	47 579,40	0,01
24 500,00	CATHAY FINANCIAL HOLDING CO LTD	TWD	48 116,01	40 117,57	0,01
10 900,00	CHANG HWA COMMERCIAL BANK LTD	TWD	6 183,10	6 083,83	0,00
Consumer Retail			3 289 522,72	3 363 046,47	0,68
1 167 000,00	CHENG SHIN RUBBER INDUSTRY CO LTD	TWD	1 300 419,59	1 328 999,64	0,27
121 000,00	E INK HOLDINGS INC	TWD	517 984,40	733 748,91	0,15
87 000,00	GIANT MANUFACTURING CO LTD	TWD	768 334,37	671 709,11	0,14
45 081,00	ECLAT TEXTILE CO LTD	TWD	677 054,90	602 580,83	0,12
730,00	HOTAI MOTOR CO LTD	TWD	13 906,32	14 231,35	0,00
620,00	PRESIDENT CHAIN STORE CORP	TWD	5 218,26	5 435,12	0,00
4 600,00	POU CHEN CORP	TWD	4 441,98	4 365,47	0,00
350,00	FENG TAY ENTERPRISE CO LTD	TWD	2 162,90	1 976,04	0,00
Energy			2 676 347,75	2 705 753,08	0,55
896 674,00	FORMOSA PETROCHEMICAL CORP	TWD	2 676 347,75	2 705 753,08	0,55
Raw materials			2 262 044,68	2 203 696,32	0,45
815 175,00	NAN YA PLASTICS CORP	TWD	2 225 643,62	2 176 605,34	0,44
29 600,00	CHINA STEEL CORP	TWD	36 401,06	27 090,98	0,01
CHINA			40 436 154,52	43 530 842,08	8,84
Finance			29 360 622,55	31 797 854,72	6,46
14 360 475,00	CHINA CONSTRUCTION BANK CORP -H-	HKD	9 010 755,20	9 225 189,89	1,87
14 039 815,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H-	HKD	6 957 793,15	7 975 229,62	1,62
14 435 774,00	AGRICULTURAL BANK OF CHINA LTD -H-	HKD	4 654 825,32	5 208 680,03	1,06
7 337 000,00	BANK OF CHINA LTD -H-	HKD	2 660 509,98	2 799 359,99	0,57
3 022 500,00	POSTAL SAVINGS BANK OF CHINA CO LTD -H-	HKD	2 133 492,82	2 295 357,05	0,47
1 510 170,00	PICC PROPERTY & CASUALTY CO LTD -H-	HKD	1 007 008,82	1 502 145,12	0,31
541 703,00	CITIC SECURITIES CO LTD -H-	HKD	1 167 139,82	1 158 208,44	0,24
245 733,00	CHINA PACIFIC INSURANCE GROUP CO LTD -H-	HKD	698 377,89	574 523,74	0,12
274 689,00	CHINA INTERNATIONAL CAPITAL CORP LTD -H-	HKD	597 080,72	559 852,26	0,11
28 300,00	PING AN INSURANCE GROUP CO OF CHINA LTD -H-	HKD	164 728,16	184 041,92	0,04
748 800,00	CHINA CINDA ASSET MANAGEMENT CO LTD -H-	HKD	120 779,20	112 270,81	0,02
11 700,00	CHINA MERCHANTS BANK CO LTD -H-	HKD	76 033,86	74 875,73	0,02
29 000,00	CHINA LIFE INSURANCE CO LTD -H-	HKD	38 911,18	48 288,60	0,01
37 500,00	BANK OF COMMUNICATIONS CO LTD -H-	HKD	22 194,24	24 775,73	0,00
51 800,00	CHINA CITIC BANK CORP LTD -H-	HKD	21 254,35	22 163,22	0,00
2 320,00	NEW CHINA LIFE INSURANCE CO LTD -H-	HKD	5 412,45	6 235,80	0,00
16 500,00	PEOPLE'S INSURANCE CO GROUP OF CHINA LTD -H-	HKD	4 417,39	4 827,15	0,00
13 700,00	CHINA MINSHENG BANKING CORP LTD -H-	HKD	4 411,48	4 676,00	0,00
3 650,00	GF SECURITIES CO LTD -H-	HKD	4 283,71	4 618,34	0,00
7 250,00	CHINA GALAXY SECURITIES CO LTD -H-	HKD	3 352,86	4 003,43	0,00
4 130,00	HAITONG SECURITIES CO LTD -H-	HKD	2 856,77	2 899,80	0,00
920,00	ZHONGAN ONLINE P&C INSURANCE CO LTD -H-	HKD	2 228,62	2 865,33	0,00
6 700,00	CHINA EVERBRIGHT BANK CO LTD -H-	HKD	2 182,74	2 074,46	0,00
450,00	A-LIVING SERVICES CO LTD -H-	HKD	591,82	692,26	0,00
Consumer Retail			5 102 992,96	6 367 695,10	1,29
163 295,00	BYD CO LTD -H-	HKD	4 993 412,10	6 250 264,97	1,27
103 700,00	JIANGSU EXPRESSWAY CO LTD -H-	HKD	96 904,24	99 862,34	0,02

The accompanying notes form an integral part of these financial statements.

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 180,00	HAIER SMART HOME CO LTD	HKD	8 366,47	11 260,80	0,00
1 300,00	FUYAO GLASS INDUSTRY GROUP CO LTD -H-	HKD	4 310,15	6 306,99	0,00
Industries			2 586 339,80	2 457 714,55	0,50
587 900,00	ANHUI CONCH CEMENT CO LTD -H-	HKD	2 567 388,75	2 436 566,51	0,50
2 250,00	FLAT GLASS GROUP CO LTD	HKD	8 685,13	7 569,85	0,00
59 100,00	CHINA TOWER CORP LTD -H-	HKD	5 595,64	7 276,20	0,00
570,00	HANGZHOU TIGERMED CONSULTING CO LTD	HKD	4 670,28	6 301,99	0,00
Health			2 870 722,81	2 321 600,42	0,47
96 712,00	WUXI APTEC CO LTD -H-	HKD	1 599 330,88	1 231 948,49	0,25
642 800,00	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD -H-	HKD	909 914,69	714 605,90	0,14
39 169,00	PHARMARON BEIJING CO LTD	HKD	361 477,24	375 046,03	0,08
Energy			493 469,66	559 607,19	0,11
1 149 870,00	PETROCHINA CO LTD -H-	HKD	460 494,94	524 223,20	0,10
79 200,00	CHINA PETROLEUM & CHEMICAL CORP -H-	HKD	31 682,30	34 079,70	0,01
2 550,00	CHINA SUNTIEN GREEN ENERGY CORP LTD -H-	HKD	1 230,27	1 243,36	0,00
65,00	CHINA OILFIELD SERVICES LTD -H-	HKD	62,15	60,93	0,00
Basic Goods			14 774,69	19 437,82	0,01
2 000,00	NONGFU SPRING CO LTD	HKD	8 268,60	10 982,99	0,01
850,00	TSINGTAO BREWERY CO LTD -H-	HKD	6 506,09	8 454,83	0,00
Multi-Utilities			4 234,95	4 261,55	0,00
18 400,00	CGN POWER CO LTD -H-	HKD	4 234,95	4 261,55	0,00
Raw materials			2 997,10	2 670,73	0,00
2 040,00	JIANGXI COPPER CO LTD -H-	HKD	2 997,10	2 670,73	0,00
SOUTH KOREA			48 679 239,83	41 424 820,17	8,41
Computing and IT			23 565 383,93	21 026 356,88	4,27
399 856,00	SAMSUNG ELECTRONICS CO LTD	KRW	18 647 471,44	16 790 620,48	3,41
108 645,00	SAMSUNG ELECTRONICS CO LTD -PREF-	KRW	4 824 223,11	4 161 993,14	0,85
1 100,00	SK HYNIX INC	KRW	93 689,38	73 743,26	0,01
Consumer Retail			6 280 724,97	4 374 929,65	0,89
4 594,00	LG HOUSEHOLD & HEALTH CARE LTD	KRW	3 953 784,75	2 301 379,16	0,47
18 566,00	LG CORP	KRW	1 111 746,09	1 065 476,99	0,22
12 600,00	S-1 CORP	KRW	628 787,18	595 928,07	0,12
1 506,00	LG HOUSEHOLD & HEALTH CARE LTD -PREF-	KRW	538 957,36	362 240,02	0,07
570,00	KIA MOTORS CORP	KRW	28 811,59	32 459,56	0,01
1 000,00	HANON SYSTEMS	KRW	8 443,79	7 403,79	0,00
76,00	HYUNDAI MOTOR CO -PREF-	KRW	4 635,84	4 904,63	0,00
50,00	HYUNDAI MOTOR CO -PREF-	KRW	3 033,75	3 204,63	0,00
28,00	CJ ENM CO LTD	KRW	2 524,62	1 932,80	0,00
Finance			4 955 770,80	4 231 250,41	0,86
118 236,00	KB FINANCIAL GROUP INC	KRW	4 914 462,94	4 194 056,66	0,85
106,00	SAMSUNG FIRE & MARINE INSURANCE CO LTD	KRW	14 327,97	15 696,04	0,01
200,00	DB INSURANCE CO LTD	KRW	8 590,64	9 031,89	0,00
290,00	KAKAOBANK CORP	KRW	10 974,36	6 462,67	0,00
80,00	KOREA INVESTMENT HOLDINGS CO LTD	KRW	4 470,07	3 636,33	0,00
355,00	NH INVESTMENT & SECURITIES CO LTD	KRW	2 944,82	2 366,82	0,00
Industries			4 267 746,35	3 479 013,76	0,71
30 590,00	SAMSUNG ELECTRO-MECHANICS CO LTD	KRW	3 512 790,74	2 940 886,48	0,60
6 536,00	POSCO CHEMICAL CO LTD	KRW	729 986,82	515 209,77	0,11
39,00	LG INNOTEK CO LTD	KRW	9 727,95	9 840,42	0,00
1 600,00	PAN OCEAN CO LTD	KRW	8 628,72	7 001,56	0,00

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
44,00	CJ LOGISTICS CORP	KRW	4 405,92	3 695,27	0,00
18,00	HYUNDAI GLOVIS CO LTD	KRW	2 206,20	2 380,26	0,00
Health			3 307 830,22	3 340 164,12	0,68
5 718,00	SAMSUNG BIOLOGICS CO LTD	KRW	3 259 636,29	3 327 817,60	0,68
109,00	YUHAN CORP	KRW	4 630,72	4 496,79	0,00
1 093,00	SAMSUNG MEDISON CO LTD	KRW	40 442,09	4 219,29	0,00
16,00	HANMI PHARM CO LTD	KRW	3 121,12	3 630,44	0,00
Telecommunication			3 179 323,74	2 134 575,55	0,43
12 000,00	NAVER CORP	KRW	3 165 953,03	2 121 684,29	0,43
545,00	LG UPLUS CORP	KRW	5 577,95	5 119,12	0,00
280,00	CHEIL WORLDWIDE INC	KRW	4 556,79	4 899,03	0,00
75,00	SK TELECOM CO LTD	KRW	3 235,97	2 873,11	0,00
Basic Goods			1 381 703,06	1 404 242,49	0,28
23 189,00	KT&G CORP	KRW	1 381 703,06	1 404 242,49	0,28
Energy			991 710,58	1 017 413,92	0,21
33 000,00	GS HOLDINGS CORP	KRW	991 710,58	1 017 413,92	0,21
Raw materials			749 046,18	416 873,39	0,08
4 071,00	KUMHO PETROCHEMICAL CO LTD	KRW	749 046,18	416 873,39	0,08
BRAZIL			25 117 499,76	24 510 625,94	4,98
Finance			9 104 560,52	8 215 151,87	1,67
3 456 175,00	ITAUSA - INVESTIMENTOS ITAU SA -PREF-	BRL	5 843 339,26	5 272 329,44	1,07
1 117 400,00	B3 SA - BRASIL BOLSA BALCAO	BRL	2 664 212,31	2 240 061,73	0,46
148 000,00	BB SEGURIDADE PARTICIPACOES	BRL	597 008,31	702 760,22	0,14
0,35	BR MALLS PARTICIPACOES SA	BRL	0,64	0,48	0,00
Basic Goods			7 111 444,08	7 072 083,44	1,44
2 885 372,00	AMBEV SA	BRL	7 111 444,08	7 072 083,44	1,44
Energy			6 355 567,65	6 946 653,16	1,41
458 291,00	PETROLEO BRASILEIRO SA -PREF-	BRL	1 943 359,01	2 341 278,24	0,48
349 337,00	PETROLEO BRASILEIRO SA	BRL	1 499 940,76	1 951 436,32	0,40
459 100,00	PETRO RIO SA	BRL	1 982 718,54	1 846 601,94	0,37
264 142,00	VIBRA ENERGIA SA	BRL	929 549,34	807 336,66	0,16
Industries			2 531 703,83	2 265 147,26	0,46
467 893,00	WEG SA	BRL	2 529 884,70	2 263 669,34	0,46
400,00	KLABIN SA	BRL	1 819,13	1 477,92	0,00
Raw materials			14 219,23	11 585,42	0,00
1 500,00	GERDAU SA -PREF-	BRL	7 775,09	6 132,10	0,00
600,00	SUZANO SA	BRL	6 444,14	5 453,32	0,00
Consumer Retail			4,45	4,79	0,00
0,50	LOCALIZA RENT A CAR SA	BRL	4,45	4,79	0,00
SAUDI ARABIA			23 392 970,43	24 183 028,62	4,91
Energy			6 741 258,84	9 279 251,77	1,88
938 121,00	SAUDI ARABIAN OIL CO	SAR	6 741 258,84	9 279 251,77	1,88
Finance			10 166 349,08	8 984 573,44	1,83
262 300,00	NATIONAL COMMERCIAL BANK	SAR	5 158 141,95	4 406 624,86	0,90
130 000,00	AL RAJHI BANK	SAR	2 964 170,27	2 734 133,25	0,56
174 000,00	SAUDI BRITISH BANK	SAR	2 002 830,28	1 805 369,21	0,37
3 000,00	RIYAD BANK	SAR	26 886,55	24 549,84	0,00
1 150,00	BANQUE SAUDI FRANSI	SAR	14 320,03	13 896,28	0,00

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			2 405 673,84	2 133 729,06	0,43
51 475,00	JARIR MARKETING CO	SAR	2 405 673,84	2 133 729,06	0,43
Raw materials			2 259 289,01	2 023 315,91	0,41
57 541,00	SAUDI ARABIAN FERTILIZER CO	SAR	2 256 731,06	2 021 384,81	0,41
150,00	YANBU NATIONAL PETROCHEMICAL CO	SAR	2 557,95	1 931,10	0,00
Telecommunication			1 561 337,90	1 485 227,07	0,30
60 000,00	SAUDI TELECOM CO	SAR	1 561 337,90	1 485 227,07	0,30
Health			259 061,76	276 931,37	0,06
5 100,00	MOUWASAT MEDICAL SERVICES CO	SAR	259 061,76	276 931,37	0,06
SOUTH AFRICA			27 267 425,36	23 527 355,70	4,78
Raw materials			12 226 680,92	9 074 878,92	1,84
336 444,00	NORTHAM PLATINUM HOLDINGS LTD	ZAR	4 511 382,45	3 364 816,61	0,68
1 340 987,00	SIBANYE STILLWATER LTD -A-	ZAR	4 817 647,78	3 184 310,02	0,65
53 400,00	KUMBA IRON ORE LTD	ZAR	1 960 305,57	1 638 907,82	0,33
7 833,00	ANGLO AMERICAN PLATINUM LTD	ZAR	616 529,29	651 717,82	0,13
21 500,00	IMPALA PLATINUM HOLDINGS LTD	ZAR	308 876,05	227 388,99	0,05
2 550,00	HARMONY GOLD MINING CO LTD	ZAR	11 939,78	7 737,66	0,00
Consumer Retail			8 484 176,53	8 063 257,46	1,64
190 900,00	CLICKS GROUP LTD	ZAR	3 438 712,23	3 046 337,76	0,62
228 094,00	BIDVEST GROUP LTD	ZAR	2 848 364,84	2 791 264,69	0,57
89 000,00	BID CORP LTD	ZAR	1 584 533,94	1 594 322,30	0,32
60 391,00	MR PRICE GROUP LTD	ZAR	605 647,02	625 416,00	0,13
5 300,00	PEPKOR HOLDINGS LTD	ZAR	6 918,50	5 916,71	0,00
Telecommunication			5 709 733,26	5 201 167,84	1,06
513 164,00	VODACOM GROUP LTD	ZAR	4 502 344,07	3 928 935,02	0,80
165 023,00	MTN GROUP LTD	ZAR	1 207 389,19	1 272 232,82	0,26
Basic Goods			764 820,45	1 115 248,92	0,23
96 528,00	SHOPRITE HOLDINGS LTD	ZAR	764 820,45	1 115 248,92	0,23
Finance			82 014,20	72 802,56	0,01
4 150,00	STANDARD BANK GROUP LTD	ZAR	40 657,59	37 598,67	0,01
3 900,00	ABSA GROUP LTD	ZAR	41 356,61	35 203,89	0,00
MALAYSIA			16 077 371,49	15 362 319,25	3,12
Finance			4 393 213,85	4 497 734,53	0,91
871 987,00	MALAYAN BANKING BHD	MYR	1 487 054,80	1 625 577,32	0,33
314 000,00	HONG LEONG BANK BHD	MYR	1 385 241,56	1 394 247,06	0,28
673 000,00	RHB BANK BHD	MYR	846 981,19	836 901,11	0,17
155 000,00	HONG LEONG FINANCIAL GROUP BHD	MYR	654 890,92	622 311,58	0,13
19 715,00	PUBLIC BANK BHD	MYR	19 045,38	18 697,46	0,00
Raw materials			3 814 792,36	3 814 015,86	0,78
1 952 700,00	PETRONAS CHEMICALS GROUP BHD	MYR	3 814 792,36	3 814 015,86	0,78
Energy			2 625 558,78	2 545 462,47	0,52
551 602,00	PETRONAS GAS BHD	MYR	1 982 633,98	1 968 031,76	0,40
997 300,00	DIALOG GROUP BHD	MYR	544 964,26	461 009,51	0,09
25 400,00	PETRONAS DAGANGAN BHD	MYR	97 960,54	116 421,20	0,03
Telecommunication			2 431 997,84	2 166 935,60	0,44
2 666 600,00	DIGI.COM BHD	MYR	2 253 095,67	2 025 491,28	0,41
197 500,00	MAXIS BHD	MYR	178 902,17	141 444,32	0,03

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			1 236 019,32	1 130 408,65	0,23
1 973 000,00	INARI AMERTRON BHD	MYR	1 236 019,32	1 130 408,65	0,23
Industries			1 240 473,68	833 218,02	0,17
1 250 000,00	HARTALEGA HOLDINGS BHD	MYR	1 235 474,98	830 110,48	0,17
13 700,00	TOP GLOVE CORP BHD	MYR	4 981,89	3 092,13	0,00
10,00	MISC BHD	MYR	16,81	15,41	0,00
Health			172 614,53	208 569,33	0,04
149 000,00	IHH HEALTHCARE BHD	MYR	172 614,53	208 569,33	0,04
Consumer Retail			102 795,50	107 289,99	0,02
232 100,00	SIME DARBY BHD	MYR	102 795,50	107 289,99	0,02
Basic Goods			59 905,63	58 684,80	0,01
35 300,00	HAP SENG CONSOLIDATED BHD	MYR	56 194,36	54 622,14	0,01
3 600,00	QL RESOURCES BHD	MYR	3 711,27	4 062,66	0,00
THAILAND			13 936 888,55	12 852 676,79	2,61
Health			5 567 013,18	5 405 393,22	1,10
6 663 900,00	BANGKOK DUSIT MEDICAL SERVICES PCL -F-	THB	4 690 180,16	4 507 278,75	0,92
124 000,00	BUMRUNGRAD HOSPITAL PCL	THB	567 331,97	600 510,57	0,12
440 000,00	BANGKOK DUSIT MEDICAL SERVICES PCL	THB	309 501,05	297 603,90	0,06
Energy			3 866 233,41	3 753 564,40	0,76
941 700,00	ENERGY ABSOLUTE PCL	THB	2 204 062,07	2 076 424,37	0,42
181 000,00	PTT EXPLORATION & PRODUCTION PCL	THB	728 811,08	781 061,44	0,16
101 000,00	PTT EXPLORATION & PRODUCTION PCL	THB	428 967,50	435 840,92	0,09
162 000,00	ENERGY ABSOLUTE PCL	THB	397 174,80	357 205,85	0,07
118 000,00	PTT OIL & RETAIL BUSINESS PCL	THB	82 707,86	81 408,19	0,02
23 000,00	PTT PCL	THB	24 510,10	21 623,63	0,00
Consumer Retail			2 186 614,05	1 715 237,39	0,35
3 700 000,00	HOME PRODUCT CENTER PCL -A-	THB	1 660 740,90	1 271 309,76	0,26
1 292 000,00	HOME PRODUCT CENTER PCL -B-	THB	525 873,15	443 927,63	0,09
Telecommunication			1 581 796,16	1 341 855,42	0,27
142 000,00	ADVANCED INFO SERVICE PCL -A-	THB	911 957,22	747 229,29	0,15
113 000,00	ADVANCED INFO SERVICE PCL -B-	THB	669 838,94	594 626,13	0,12
Finance			729 535,47	630 932,99	0,13
479 000,00	SRISAWAD CORP PCL	THB	727 147,66	628 525,92	0,13
4 100,00	BANGKOK COMMERCIAL ASSET MANAGEMENT PCL	THB	2 387,81	2 407,07	0,00
Multi-Utilities			5 696,28	5 693,37	0,00
2 900,00	GULF ENERGY DEVELOPMENT PCL	THB	3 824,22	3 628,74	0,00
1 650,00	RATCH GROUP PCL	THB	1 872,06	2 064,63	0,00
MEXICO			12 285 440,16	12 496 621,06	2,54
Raw materials			7 889 296,25	6 826 547,78	1,39
1 729 201,00	GRUPO MEXICO SAB DE CV -B-	MXN	7 889 296,25	6 826 547,78	1,39
Industries			1 949 738,83	2 314 723,08	0,47
74 316,00	GRUPO AEROPORTUARIO DEL SURESTE SAB DE CV -B-	MXN	1 277 392,51	1 392 513,20	0,28
69 301,00	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV -B-	MXN	670 469,75	920 246,55	0,19
2 900,00	ALFA SAB DE CV -A-	MXN	1 876,57	1 963,33	0,00
Consumer Retail			1 480 803,65	1 855 187,28	0,38
552 210,00	WAL-MART DE MEXICO SAB DE CV	MXN	1 429 254,77	1 815 066,57	0,37
5 740,00	PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV	MXN	51 516,70	40 087,71	0,01
16,00	BECLE SAB DE CV	MXN	32,18	33,00	0,00

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			963 433,69	1 497 373,67	0,30
281 570,00	GRUPO FINANCIERO BANORTE SAB DE CV -O-	MXN	963 433,69	1 497 373,67	0,30
Basic Goods			2 167,74	2 789,25	0,00
900,00	GRUPO BIMBO SAB DE CV -A-	MXN	2 167,74	2 789,25	0,00
INDONESIA			11 310 297,15	12 495 082,58	2,54
Telecommunication			7 057 143,57	7 693 270,40	1,56
29 454 091,00	TELEKOMUNIKASI INDONESIA PERSERO TBK PT	IDR	6 932 947,39	7 564 652,82	1,54
681 349,00	TOWER BERSAMA INFRASTRUCTURE TBK PT	IDR	124 196,18	128 617,58	0,02
Finance			2 612 060,16	3 121 936,64	0,64
6 604 201,00	BANK CENTRAL ASIA TBK PT	IDR	2 556 913,92	3 074 267,65	0,63
35 800,00	BANK MANDIRI PERSERO TBK PT	IDR	17 701,77	18 216,53	0,01
23 600,00	BANK NEGARA INDONESIA PERSERO TBK PT	IDR	12 134,95	11 895,02	0,00
19 000,00	BANK JAGO TBK PT	IDR	18 402,74	11 162,41	0,00
24 000,00	BANK RAKYAT INDONESIA PERSERO TBK PT	IDR	6 906,78	6 395,03	0,00
Health			1 514 334,60	1 560 920,73	0,32
14 645 000,00	KALBE FARMA TBK PT	IDR	1 514 334,60	1 560 920,73	0,32
Raw materials			96 315,25	85 721,54	0,02
724 677,00	ANEKA TAMBANG TBK	IDR	94 219,04	83 753,00	0,02
7 684,00	MERDEKA COPPER GOLD TBK PT	IDR	2 096,21	1 968,54	0,00
Basic Goods			15 529,03	17 324,66	0,00
34 600,00	CHAROEN POKPHAND INDONESIA TBK PT	IDR	12 628,97	13 329,40	0,00
8 300,00	UNILEVER INDONESIA TBK PT	IDR	1 764,99	2 542,03	0,00
2 370,00	INDOFOOD CBP SUKSES MAKMUR TBK PT	IDR	1 135,07	1 453,23	0,00
Consumer Retail			11 395,74	12 080,58	0,00
28 400,00	ASTRA INTERNATIONAL TBK PT	IDR	11 395,74	12 080,58	0,00
Industries			3 518,80	3 828,03	0,00
54 200,00	SARANA MENARA NUSANTARA TBK PT	IDR	3 518,80	3 828,03	0,00
UNITED STATES			7 103 189,64	6 963 829,72	1,41
Consumer Retail			7 103 189,64	6 963 829,72	1,41
150 110,00	YUM CHINA HOLDINGS INC	USD	7 103 189,64	6 963 829,72	1,41
KUWAIT			4 492 950,49	6 238 090,99	1,27
Finance			4 492 950,49	6 238 090,99	1,27
1 918 967,00	NATIONAL BANK OF KUWAIT SAKP	KWD	4 492 950,49	6 238 090,99	1,27
HONG KONG			5 883 453,29	5 632 597,89	1,14
Health			5 846 926,13	5 592 090,21	1,14
5 888 990,00	CSPC PHARMACEUTICAL GROUP LTD	HKD	5 846 926,13	5 592 090,21	1,14
Computing and IT			23 198,40	23 856,74	0,00
26 700,00	LENOVO GROUP LTD	HKD	23 198,40	23 856,74	0,00
Basic Goods			10 118,94	12 479,29	0,00
1 750,00	CHINA RESOURCES BEER HOLDINGS CO LTD	HKD	10 118,94	12 479,29	0,00
Multi-Utilities			1 896,28	2 210,62	0,00
650,00	BEIJING ENTERPRISES HOLDINGS LTD	HKD	1 896,28	2 210,62	0,00
Industries			1 313,54	1 961,03	0,00
650,00	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	1 313,54	1 961,03	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
AUSTRALIA			2 518 671,54	2 131 395,65	0,43
Raw materials			2 518 671,54	2 131 395,65	0,43
39 663,00	BHP GROUP LTD	USD	2 518 671,54	2 131 395,65	0,43
QATAR			1 784 355,81	2 034 621,92	0,41
Finance			1 499 124,36	1 668 714,68	0,34
663 154,00	MASRAF AL RAYAN QSC	QAR	696 148,98	719 367,97	0,15
371 763,00	COMMERCIAL BANK PQSC	QAR	517 403,45	668 384,34	0,13
48 050,00	QATAR ISLAMIC BANK SAQ	QAR	285 433,86	280 808,38	0,06
55,00	QATAR INTERNATIONAL ISLAMIC BANK QSC	QAR	138,07	153,99	0,00
Raw materials			162 662,47	220 443,95	0,04
52 620,00	INDUSTRIES QATAR QSC	QAR	162 662,47	220 443,95	0,04
Telecommunication			117 404,13	140 212,28	0,03
69 328,00	OOREDOO QPSC	QAR	117 404,13	140 212,28	0,03
Energy			5 164,85	5 251,01	0,00
1 120,00	QATAR FUEL QSC	QAR	5 164,85	5 251,01	0,00
CHILE			1 323 431,98	2 002 432,66	0,41
Raw materials			714 581,76	1 492 476,39	0,30
18 244,00	SOCIEDAD QUIMICA Y MINERA DE CHILE SA -B- -PREF-	CLP	628 163,99	1 424 955,37	0,29
43 366,00	EMPRESAS CMPC SA	CLP	86 417,77	67 521,02	0,01
Finance			475 393,37	419 165,91	0,09
11 080 975,00	BANCO SANTANDER CHILE	CLP	475 393,37	419 165,91	0,09
Basic Goods			132 255,54	89 684,43	0,02
15 145,00	CIA CERVECERIAS UNIDAS SA	CLP	132 255,54	89 684,43	0,02
Energy			1 201,31	1 105,93	0,00
160,00	EMPRESAS COPEC SA	CLP	1 201,31	1 105,93	0,00
HUNGARY			1 506 527,44	1 348 263,84	0,27
Energy			714 042,21	764 170,51	0,15
103 912,00	MOL HUNGARIAN OIL & GAS PLC	HUF	714 042,21	764 170,51	0,15
Health			792 485,23	584 093,33	0,12
33 933,00	RICHTER GEDEON NYRT	HUF	792 485,23	584 093,33	0,12
POLAND			1 065 368,82	987 305,29	0,20
Energy			999 974,49	938 871,28	0,19
63 975,00	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	992 798,15	932 636,94	0,19
5 130,00	POLSKIE GORNICTWO NAFTOWE I GAZOWNICTWO SA	PLN	7 176,34	6 234,34	0,00
Telecommunication			54 458,36	40 591,98	0,01
30 429,00	ORANGE POLSKA SA	PLN	54 458,36	40 591,98	0,01
Raw materials			10 935,97	7 842,03	0,00
310,00	KGHM POLSKA MIEDZ SA	PLN	10 935,97	7 842,03	0,00
BERMUDA			1 013 607,35	925 595,14	0,19
Multi-Utilities			1 011 097,30	922 238,07	0,19
205 967,00	CHINA RESOURCES GAS GROUP LTD	HKD	1 006 940,85	917 658,13	0,19
3 100,00	CHINA GAS HOLDINGS LTD	HKD	4 156,45	4 579,94	0,00
Computing and IT			2 510,05	3 357,07	0,00
5 100,00	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	2 510,05	3 357,07	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PHILIPPINES			894 459,01	801 647,42	0,16
Basic Goods			752 206,61	667 483,45	0,14
2 951 000,00	MONDE NISSIN CORP	PHP	752 099,88	667 367,59	0,14
60,00	UNIVERSAL ROBINA CORP	PHP	106,73	115,86	0,00
Finance			122 611,25	117 660,18	0,02
55 530,00	BDO UNIBANK INC	PHP	110 397,12	106 743,76	0,02
7 400,00	BANK OF THE PHILIPPINE ISLANDS	PHP	12 214,13	10 916,42	0,00
Industries			10 531,51	8 354,58	0,00
10 100,00	ABOITIZ EQUITY VENTURES INC	PHP	10 531,51	8 354,58	0,00
Consumer Retail			7 372,50	6 401,77	0,00
2 000,00	INTERNATIONAL CONTAINER TERMINAL SERVICES INC	PHP	7 372,50	6 401,77	0,00
Multi-Utilities			1 737,14	1 747,44	0,00
230,00	MANILA ELECTRIC CO	PHP	1 425,03	1 440,40	0,00
5 000,00	METRO PACIFIC INVESTMENTS CORP	PHP	312,11	307,04	0,00
GREECE			591 815,30	721 165,28	0,15
Telecommunication			569 763,46	715 558,88	0,15
43 184,00	HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	EUR	569 763,46	715 558,88	0,15
Consumer Retail			22 051,84	5 606,40	0,00
1 168,00	FF GROUP	EUR	22 051,84	5 606,40	0,00
EGYPT			715 961,26	536 435,21	0,11
Finance			715 961,26	536 435,21	0,11
282 815,00	COMMERCIAL INTERNATIONAL BANK EGYPT SAE	EGP	715 961,26	536 435,21	0,11
UNITED ARAB EMIRATES			496 067,29	516 907,66	0,11
Consumer Retail			457 019,49	485 135,35	0,10
441 455,00	ABU DHABI NATIONAL OIL CO. FOR DISTRIBUTION PJSC	AED	457 019,49	485 135,35	0,10
Telecommunication			29 738,31	23 448,96	0,01
3 450,00	EMIRATES TELECOMMUNICATIONS GROUP CO PJSC	AED	29 738,31	23 448,96	0,01
Finance			9 309,49	8 323,35	0,00
3 340,00	ABU DHABI ISLAMIC BANK PJSC	AED	7 502,50	6 523,37	0,00
1 200,00	DUBAI ISLAMIC BANK PJSC	AED	1 806,99	1 799,98	0,00
RUSSIA			16 423 675,16	290 869,75	0,06
Energy			14 554 009,31	181 273,85	0,04
99 326,00	LUKOIL PJSC	USD	7 878 463,67	140 226,53	0,03
32 206,00	NOVATEK PJSC -S- -GDR- REG	USD	6 675 545,64	41 047,32	0,01
Industries			898 268,52	89 716,35	0,02
5 866,00	POLYUS PJSC	USD	898 268,52	89 716,35	0,02
Raw materials			971 397,33	19 879,55	0,00
251 969,00	NOVOLIPETSK STEEL PJSC	USD	449 879,85	15 612,23	0,00
36 272,00	SEVERSTAL PJSC	USD	521 517,48	4 267,32	0,00
TURKEY			282 309,43	289 274,03	0,06
Raw materials			274 007,57	279 636,62	0,06
179 851,00	EREGLI DEMIR VE CELIK FABRIKALARI TAS	TRY	274 007,57	279 636,62	0,06
Energy			6 244,71	7 728,00	0,00
510,00	TUPRAS TURKIYE PETROL RAFINERILERI AS	TRY	6 244,71	7 728,00	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			1 800,88	1 654,66	0,00
108,00	FORD OTOMOTIV SANAYI AS	TRY	1 799,62	1 651,99	0,00
1,00	TURK HAVA YOLLARI AO	TRY	1,26	2,67	0,00
Basic Goods			256,27	254,75	0,00
55,00	BIM BIRLESIK MAGAZALAR AS	TRY	256,27	254,75	0,00
JERSEY			1 091 448,42	140 261,81	0,03
Raw materials			1 091 448,42	140 261,81	0,03
66 709,00	POLYMETAL INTERNATIONAL PLC	GBP	1 091 448,42	140 261,81	0,03
PERU			93 080,06	77 095,23	0,02
Raw materials			93 080,06	77 095,23	0,02
12 212,00	CIA DE MINAS BUENAVENTURA SAA -ADR-	USD	93 080,06	77 095,23	0,02
CZECH REPUBLIC			64 134,81	70 238,97	0,01
Finance			64 134,81	70 238,97	0,01
20 273,00	MONETA MONEY BANK AS	CZK	64 134,81	70 238,97	0,01
LUXEMBOURG			15 096,93	13 578,30	0,00
Finance			12 766,69	11 680,92	0,00
700,00	REINET INVESTMENTS SCA	ZAR	12 766,69	11 680,92	0,00
Consumer Retail			2 330,24	1 897,38	0,00
374,00	ALLEGRO.EU SA	PLN	2 330,24	1 897,38	0,00
SINGAPORE			2 961,95	3 979,38	0,00
Finance			2 961,95	3 979,38	0,00
495,00	BOC AVIATION LTD	HKD	2 961,95	3 979,38	0,00
ARGENTINA			25,77	35,45	0,00
Raw materials			25,77	35,45	0,00
39,00	TERNIUM ARGENTINA SA	ARS	25,77	35,45	0,00
Ordinary Bonds			0,00	24 070,93	0,00
INDIA			0,00	24 070,93	0,00
Multi-Utilities			0,00	21 722,65	0,00
1 710 012,50	NTPC LTD 8.49% 25/03/2025	INR	0,00	21 722,65	0,00
Basic Goods			0,00	2 348,28	0,00
193 380,00	BRITANNIA INDUSTRIES LTD 8.00% 26/08/2022	INR	0,00	2 348,28	0,00
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			1 432 898,86	9 379,79	0,00
Shares			1 432 898,86	928,79	0,00
PHILIPPINES			1 003,32	928,67	0,00
Finance			1 003,32	928,67	0,00
533 837,00	AYALA LAND INC -PREF-	PHP	1 003,32	928,67	0,00
HONG KONG			974 329,44	0,11	0,00
Multi-Utilities			84 631,75	0,09	0,00
707 127,00	CHINA RENEWABLE ENERGY INVESTMENT LTD	HKD	84 631,75	0,09	0,00
Raw materials			94 447,25	0,02	0,00
129 620,00	CHINA METAL RECYCLING	HKD	94 447,25	0,02	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			795 250,44	0,00	0,00
2 261 771,00	CHINA HUIZHAN DAIRY HOLDINGS CO LTD	HKD	795 250,44	0,00	0,00
TAIWAN			320 551,89	0,01	0,00
Computing and IT			287 441,38	0,01	0,00
445 000,00	YA HSING IND CO	TWD	287 441,38	0,01	0,00
Industries			33 110,51	0,00	0,00
33 204,00	PACIFIC ELEC WIRE	TWD	33 110,51	0,00	0,00
INDONESIA			137 014,21	0,00	0,00
Industries			137 014,21	0,00	0,00
1 275 000,00	TRUBA ALAM MANUNGGAL ENGINEERING PT	IDR	137 014,21	0,00	0,00
Ordinary Bonds			0,00	8 451,00	0,00
INDIA			0,00	8 451,00	0,00
Basic Goods			0,00	8 451,00	0,00
719 432,00	BRITANNIA INDUSTRIES LTD 5.50% 03/06/2024	INR	0,00	8 451,00	0,00
INVESTMENT FUNDS			10 212 784,96	9 925 800,00	2,02
UCI Units			10 212 784,96	9 925 800,00	2,02
IRELAND			10 212 784,96	9 925 800,00	2,02
Finance			10 212 784,96	9 925 800,00	2,02
71 000,00	ISHARES EUR GOVT BOND 1-3YR UCITS ETF	EUR	10 212 784,96	9 925 800,00	2,02
Total Portfolio			505 848 666,81	469 260 930,29	95,31

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(161 311,41)	24 086 586,35
Unrealised profit on future contracts and commitment						42 439,15	2 676 363,58
1	188	Purchase	FTSE CHINA A50 INDEX	28/07/2022	USD	42 439,15	2 676 363,58
Unrealised loss on future contracts and commitment						(203 750,56)	21 410 222,77
50	(84)	Sale	S&P 500 EMINI	16/09/2022	USD	(125 396,73)	15 223 972,17
50	129	Purchase	MSCI EMERGING MARKETS	16/09/2022	USD	(78 353,83)	6 186 250,60

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				(237 400,83)	(598 180,76)	2 409 503,71
WRITTEN OPTION CONTRACTS				(237 400,83)	(598 180,76)	2 409 503,71
(109)	CALL	BAIDU INC 145,00 16/09/22	USD	(113 572,46)	(180 163,59)	969 451,89
(262)	CALL	LI AUTO INC 29,00 16/09/22	USD	(54 345,52)	(270 658,60)	822 048,32
(524)	CALL	NIO INC 22,50 16/09/22	USD	(69 482,85)	(147 358,57)	618 003,50

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets Smart Volatility

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
TOTAL RETURN SWAPS						—	1 067 245,23
EUR EURIB MBCNA	EUR	L	4 996 890,00	J.P. MORGAN SE	20/12/2022	—	214 654,35
EUR EURIB MBCNA	EUR	L	7 823 188,53	UBS EUROPE SE	13/12/2022	—	534 584,44
EUR EURIB MBCNA	EUR	L	7 402 800,00	UBS EUROPE SE	21/03/2023	—	318 006,44

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World Smart Volatility

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	939 371 111,55	
Banks	(Note 3)	32 487 756,93	
Other banks and broker accounts	(Notes 2, 3, 9)	2 704 828,94	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	114 003,78	
Unrealised profit on future contracts	(Notes 2, 9)	365 005,06	
Receivable on subscriptions		1 971 222,92	
Other assets	(Note 10)	672 801,30	
Total assets		977 686 730,48	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 016 204,84)	
Unrealised loss on future contracts	(Notes 2, 9)	(534 841,03)	
Payable on redemptions		(1 736 099,87)	
Other liabilities		(1 465 439,39)	
Total liabilities		(4 752 585,13)	
Total net assets		972 934 145,35	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	116,68	7 419 485,613
Class R2 Units	USD	122,78	12 832,976
Class RH Units	EUR	92,27	731 653,125
Class Z Units	EUR	143,41	149 443,691
Class ZH Units	EUR	113,23	147 900,244

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World Smart Volatility

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 065 912 557,42
Net income from investments	(Note 2)	9 408 013,46
Other income		155 191,07
Total income		9 563 204,53
Management fee	(Note 6)	(7 520 533,31)
Depository fee	(Note 8)	(97 156,31)
Subscription tax	(Note 4)	(248 422,81)
Other charges and taxes	(Notes 5, 8)	(945 514,27)
Total expenses		(8 811 626,70)
Net investment income / (loss)		751 577,83
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	28 687 772,10
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(179 766 412,69)
- option contracts	(Notes 2, 9)	283 074,67
- forward foreign exchange contracts	(Notes 2, 9)	(1 483 492,72)
- foreign currencies	(Note 2)	821 253,66
- future contracts	(Notes 2, 9)	(1 770 983,66)
Net result of operations for the period		(152 477 210,81)
Subscriptions for the period		319 508 113,38
Redemptions for the period		(260 009 314,64)
Net assets at the end of the period		972 934 145,35

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			918 760 364,28	939 371 111,55	96,55
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			918 688 717,34	939 371 111,44	96,55
Shares			917 590 825,05	938 031 942,08	96,41
UNITED STATES			617 595 936,35	651 355 942,75	66,95
Computing and IT			145 490 230,54	163 630 816,71	16,82
399 452,00	APPLE INC	USD	37 982 080,56	52 238 828,53	5,37
205 085,00	MICROSOFT CORP	USD	41 721 469,48	50 382 118,89	5,18
111 494,00	TEXAS INSTRUMENTS INC	USD	17 093 799,87	16 386 297,70	1,68
53 520,00	QUALCOMM INC	USD	5 807 936,60	6 539 428,51	0,67
13 734,00	LAM RESEARCH CORP	USD	7 460 153,65	5 598 301,91	0,58
32 572,00	NVIDIA CORP	USD	7 898 174,08	4 722 932,72	0,49
19 410,00	SALESFORCE.COM INC	USD	3 180 564,79	3 064 160,64	0,32
7 544,00	KLA CORP	USD	1 605 885,77	2 302 491,54	0,24
28 527,00	ACTIVISION BLIZZARD INC	USD	1 754 662,86	2 124 551,59	0,22
5 648,00	INTUIT INC	USD	1 386 281,44	2 082 323,74	0,21
5 404,00	ADOBE INC	USD	1 822 610,02	1 892 188,49	0,19
47 400,00	INTEL CORP	USD	2 253 760,30	1 696 144,43	0,17
11 285,00	ANALOG DEVICES INC	USD	1 023 138,34	1 576 953,30	0,16
16 560,00	APPLIED MATERIALS INC	USD	806 066,24	1 441 129,62	0,15
13 192,00	PAYCHEX INC	USD	932 852,71	1 436 867,57	0,15
6 909,00	JACK HENRY & ASSOCIATES INC	USD	950 932,70	1 189 687,04	0,12
8 084,00	CADENCE DESIGN SYSTEMS INC	USD	868 086,93	1 160 115,40	0,12
9 525,00	ELECTRONIC ARTS INC	USD	1 048 056,27	1 108 342,22	0,11
9 260,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	1 321 655,32	956 336,80	0,10
12 284,00	ADVANCED MICRO DEVICES INC	USD	1 371 163,55	898 519,85	0,09
5 252,00	AUTODESK INC	USD	1 213 056,26	863 871,08	0,09
2 141,00	FAIR ISAAC CORP	USD	948 422,42	821 012,00	0,08
6 626,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	805 968,99	776 587,94	0,08
7 979,00	SKYWORKS SOLUTIONS INC	USD	1 035 023,86	707 039,69	0,07
10 735,00	MICRON TECHNOLOGY INC	USD	892 194,17	567 631,99	0,06
4 258,00	SNOWFLAKE INC -A-	USD	1 119 652,41	566 375,76	0,06
9 667,00	DOCUSIGN INC	USD	1 186 580,95	530 577,76	0,06
Finance			113 936 465,76	107 531 443,91	11,05
106 399,00	MARSH & MCLENNAN COS INC	USD	13 828 719,83	15 800 321,89	1,62
135 787,00	CBRE GROUP INC -A-	USD	12 073 942,61	9 560 746,22	0,98
76 628,00	JPMORGAN CHASE & CO	USD	8 638 926,33	8 253 938,50	0,85
32 759,00	VISA INC -A-	USD	6 007 898,66	6 169 515,71	0,63
41 030,00	CBOE GLOBAL MARKETS INC	USD	4 257 336,70	4 442 284,37	0,46
31 900,00	AMERICAN EXPRESS CO	USD	4 324 821,72	4 229 736,93	0,44
55 450,00	MORGAN STANLEY	USD	4 787 855,88	4 034 174,23	0,41
14 657,00	BERKSHIRE HATHAWAY INC -B-	USD	4 130 018,65	3 827 686,23	0,39
41 933,00	INTERCONTINENTAL EXCHANGE INC	USD	4 505 435,44	3 771 944,85	0,39
69 062,00	TRUIST FINANCIAL CORP	USD	3 421 640,87	3 133 206,76	0,32
71 150,00	BANK OF NEW YORK MELLON CORP	USD	3 322 731,78	2 838 650,17	0,29
4 799,00	BLACKROCK INC	USD	3 416 821,39	2 795 717,89	0,29
8 445,00	PUBLIC STORAGE	USD	1 763 489,54	2 525 705,13	0,26
65 377,00	WELLS FARGO & CO	USD	3 249 553,85	2 449 488,13	0,25
22 430,00	T ROWE PRICE GROUP INC	USD	3 167 055,08	2 437 488,71	0,25
20 226,00	PROLOGIS INC	USD	2 140 440,27	2 276 138,65	0,23
38 288,00	COINBASE GLOBAL INC	USD	4 365 934,73	1 722 035,44	0,18
18 214,00	WR BERKLEY CORP	USD	911 267,51	1 189 236,95	0,12
7 800,00	PNC FINANCIAL SERVICES GROUP INC	USD	1 123 097,65	1 177 106,64	0,12
7 111,00	CROWN CASTLE INTERNATIONAL CORP	USD	995 438,33	1 145 296,58	0,12
6 200,00	ERIE INDEMNITY CO -A-	USD	1 116 499,66	1 139 775,34	0,12
7 088,00	ARTHUR J GALLAGHER & CO	USD	616 973,62	1 105 387,77	0,11

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
20 568,00	AFLAC INC	USD	868 017,34	1 088 552,84	0,11
8 979,00	ALLSTATE CORP	USD	759 412,22	1 088 439,23	0,11
6 562,00	ASSURANT INC	USD	788 061,96	1 084 931,68	0,11
3 554,00	MASTERCARD INC -A-	USD	1 182 599,34	1 072 472,18	0,11
16 100,00	REALTY INCOME CORP	USD	1 012 653,63	1 051 208,68	0,11
17 000,00	METLIFE INC	USD	1 019 915,67	1 021 024,55	0,11
10 950,00	GLOBE LIFE INC	USD	986 384,62	1 020 896,85	0,11
16 869,00	CHARLES SCHWAB CORP	USD	702 054,90	1 019 449,55	0,11
8 859,00	CINCINNATI FINANCIAL CORP	USD	933 869,83	1 008 220,32	0,10
6 610,00	M&T BANK CORP	USD	868 892,68	1 007 765,09	0,10
16 100,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	1 028 420,85	1 007 626,49	0,10
15 693,00	PRINCIPAL FINANCIAL GROUP INC	USD	1 056 083,04	1 002 568,83	0,10
6 687,00	NASDAQ INC	USD	1 126 219,82	975 689,98	0,10
17 050,00	BROWN & BROWN INC	USD	650 341,39	951 453,54	0,10
1 500,00	EQUINIX INC	USD	1 014 904,32	942 685,07	0,10
20 000,00	APOLLO GLOBAL MANAGEMENT INC	USD	1 245 426,43	927 447,61	0,10
51 362,00	REGIONS FINANCIAL CORP	USD	1 114 108,71	921 170,41	0,10
4 017,00	AMERIPRISE FINANCIAL INC	USD	1 144 827,30	913 253,30	0,09
28 641,00	WEYERHAEUSER CO	USD	746 212,72	907 350,92	0,09
24 586,00	FNF GROUP	USD	1 176 286,93	869 193,80	0,09
13 999,00	STATE STREET CORP	USD	1 225 219,95	825 518,62	0,09
23 403,00	CITIZENS FINANCIAL GROUP INC	USD	1 120 652,01	798 941,28	0,08
Health			91 763 046,94	103 978 707,97	10,69
63 268,00	AMGEN INC	USD	11 951 103,04	14 723 904,59	1,51
86 274,00	ZOETIS INC	USD	15 712 533,23	14 184 934,19	1,46
43 496,00	ELI LILLY & CO	USD	8 083 018,26	13 489 606,95	1,39
45 509,00	JOHNSON & JOHNSON	USD	6 842 984,10	7 727 106,47	0,79
70 720,00	MERCK & CO INC	USD	4 928 432,64	6 167 241,94	0,63
90 738,00	HOLOGIC INC	USD	5 775 733,41	6 014 772,66	0,62
34 100,00	ABBVIE INC	USD	4 132 221,73	4 995 701,91	0,51
40 919,00	ABBOTT LABORATORIES	USD	3 489 755,43	4 252 570,50	0,44
62 674,00	GILEAD SCIENCES INC	USD	3 884 045,55	3 705 466,89	0,38
12 257,00	DANAHER CORP	USD	1 862 280,60	2 972 303,77	0,30
20 006,00	MODERNA INC	USD	3 138 655,58	2 733 614,62	0,28
46 000,00	PFIZER INC	USD	2 300 756,82	2 306 930,28	0,24
7 170,00	VERTEX PHARMACEUTICALS INC	USD	1 296 658,02	1 932 597,94	0,20
2 910,00	REGENERON PHARMACEUTICALS INC	USD	1 191 542,03	1 645 404,83	0,17
3 125,00	THERMO FISHER SCIENTIFIC INC	USD	1 023 239,85	1 623 942,02	0,17
4 429,00	MCKESSON CORP	USD	995 778,31	1 381 973,55	0,14
14 184,00	NEUROCRINE BIOSCIENCES INC	USD	944 200,88	1 322 546,72	0,14
23 838,00	CORTEVA INC	USD	1 018 148,98	1 234 482,24	0,13
15 239,00	INCYTE CORP	USD	1 006 073,16	1 107 376,68	0,11
3 226,00	IDEXX LABORATORIES INC	USD	1 107 189,63	1 082 266,11	0,11
8 239,00	QUEST DIAGNOSTICS INC	USD	984 013,21	1 047 991,14	0,11
4 900,00	RESMED INC	USD	1 030 514,50	982 531,07	0,10
4 153,00	BECTON DICKINSON & CO	USD	935 798,82	979 328,71	0,10
5 000,00	BIOGEN INC	USD	1 065 441,31	975 369,56	0,10
4 572,00	INTUITIVE SURGICAL INC	USD	931 378,20	877 752,37	0,09
3 700,00	TELEFLEX INC	USD	1 077 916,75	870 099,09	0,09
2 800,00	COOPER COS INC	USD	1 043 218,45	838 620,78	0,09
3 095,00	MOLINA HEALTHCARE INC	USD	803 468,39	827 770,86	0,08
10 524,00	DEXCOM INC	USD	1 101 385,30	750 254,73	0,08
9 650,00	DAVITA INC	USD	974 342,39	738 068,85	0,08
14 200,00	TELADOC HEALTH INC	USD	1 081 449,40	451 080,44	0,05
880,00	EMBECTA CORP	USD	24 627,52	21 312,93	0,00
900,00	ZIMVIE INC	USD	25 141,45	13 782,58	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			77 658 674,73	77 875 890,41	8,00
47 205,00	MCDONALD'S CORP	USD	10 313 247,27	11 147 325,70	1,15
58 983,00	PROCTER & GAMBLE CO	USD	6 964 470,90	8 112 455,38	0,83
17 652,00	WW GRAINGER INC	USD	7 100 782,50	7 672 867,40	0,79
10 803,00	TESLA INC	USD	7 474 449,87	6 958 684,81	0,72
20 239,00	S&P GLOBAL INC	USD	7 106 440,42	6 525 188,26	0,67
58 430,00	COLGATE-PALMOLIVE CO	USD	4 132 557,50	4 479 009,71	0,46
32 892,00	WALMART INC	USD	4 090 120,53	3 825 156,43	0,39
2 893,00	CHIPOTLE MEXICAN GRILL INC	USD	3 942 169,95	3 617 488,72	0,37
14 649,00	DOLLAR GENERAL CORP	USD	2 401 541,07	3 439 141,94	0,35
20 415,00	LOWE'S COS INC	USD	3 688 353,82	3 410 864,63	0,35
24 563,00	TARGET CORP	USD	4 294 624,62	3 318 219,77	0,34
11 771,00	HOME DEPOT INC	USD	2 557 822,74	3 088 079,31	0,32
20 932,00	YUM! BRANDS INC	USD	2 004 342,38	2 272 697,47	0,23
5 843,00	POOL CORP	USD	2 401 836,22	1 963 017,94	0,20
22 131,00	TJX COS INC	USD	1 015 813,18	1 182 281,78	0,12
23 311,00	LKQ CORP	USD	1 148 965,84	1 094 588,08	0,11
14 053,00	STARBUCKS CORP	USD	930 746,07	1 026 838,95	0,11
5 043,00	TRACTOR SUPPLY CO	USD	445 664,88	935 086,00	0,10
3 474,00	MOODY'S CORP	USD	1 113 358,60	903 748,51	0,09
46 834,00	UNIVERSAL MUSIC GROUP NV	EUR	1 063 428,31	896 121,76	0,09
11 798,00	ROSS STORES INC	USD	1 099 599,40	792 552,13	0,08
3 095,00	MARKETAXESS HOLDINGS INC	USD	1 128 959,79	757 904,29	0,08
18 544,00	RIVIAN AUTOMOTIVE INC	USD	1 239 378,87	456 571,44	0,05
Telecommunication			64 290 558,05	64 381 616,61	6,62
13 460,00	ALPHABET INC -C-	USD	22 068 869,04	28 163 068,68	2,89
130 100,00	AMAZON.COM INC	USD	16 385 416,07	13 217 200,71	1,36
14 431,00	FACTSET RESEARCH SYSTEMS INC	USD	5 488 427,54	5 308 460,72	0,55
32 192,00	META PLATFORMS INC -A-	USD	6 479 175,49	4 965 288,21	0,51
94 751,00	CISCO SYSTEMS INC	USD	3 543 706,53	3 864 539,74	0,40
63 459,00	COMCAST CORP -A-	USD	2 840 397,82	2 381 875,20	0,24
107 809,00	LUMEN TECHNOLOGIES INC	USD	1 171 467,75	1 125 062,24	0,12
189 000,00	SIRIUS XM HOLDINGS INC	USD	1 053 865,80	1 108 202,33	0,11
5 214,00	MOTOROLA SOLUTIONS INC	USD	885 116,40	1 045 343,65	0,11
32 640,00	FOX CORP -B-	USD	1 035 311,43	927 263,96	0,10
12 870,00	GODADDY INC -A-	USD	909 303,87	856 317,66	0,09
31 000,00	INTERPUBLIC GROUP OF COS INC	USD	1 021 547,89	816 327,98	0,08
3 603,00	NETFLIX INC	USD	1 407 952,42	602 665,53	0,06
Industries			50 836 955,73	48 585 676,41	4,99
66 273,00	3M CO	USD	10 605 637,36	8 203 539,00	0,84
31 292,00	ILLINOIS TOOL WORKS INC	USD	5 500 209,16	5 455 036,21	0,56
32 485,00	AGILENT TECHNOLOGIES INC	USD	4 027 374,96	3 690 510,18	0,38
12 742,00	DEERE & CO	USD	3 860 343,77	3 649 956,62	0,37
18 910,00	CATERPILLAR INC	USD	3 547 523,69	3 233 394,20	0,33
42 065,00	EMERSON ELECTRIC CO	USD	2 651 712,27	3 200 392,61	0,33
16 073,00	UNITED PARCEL SERVICE INC -B-	USD	2 184 464,92	2 806 414,21	0,29
13 330,00	IDEX CORP	USD	2 038 907,21	2 315 871,79	0,24
79 546,00	CSX CORP	USD	2 523 324,75	2 211 111,97	0,23
13 272,00	KEYSIGHT TECHNOLOGIES INC	USD	1 380 372,46	1 750 007,55	0,18
6 400,00	ROCKWELL AUTOMATION INC	USD	1 824 453,00	1 220 129,26	0,13
5 200,00	L3HARRIS TECHNOLOGIES INC	USD	1 018 595,78	1 202 200,14	0,12
3 490,00	WATERS CORP	USD	976 154,54	1 104 902,50	0,11
10 800,00	CH ROBINSON WORLDWIDE INC	USD	1 028 900,81	1 047 200,84	0,11
11 200,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	1 199 054,95	1 044 097,87	0,11
5 220,00	NORDSON CORP	USD	881 670,09	1 010 796,22	0,10
20 818,00	MASCO CORP	USD	1 072 257,37	1 007 595,69	0,10
5 377,00	CUMMINS INC	USD	1 056 429,19	995 371,30	0,10
4 309,00	NORFOLK SOUTHERN CORP	USD	1 084 153,71	936 814,50	0,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 811,00	JB HUNT TRANSPORT SERVICES INC	USD	742 372,55	875 276,93	0,09
7 489,00	DOVER CORP	USD	781 157,74	869 066,50	0,09
7 500,00	HEICO CORP -A-	USD	851 885,45	755 990,32	0,08
Basic Goods			34 718 315,96	38 727 521,33	3,98
119 085,00	KIMBERLY-CLARK CORP	USD	14 044 543,88	15 394 652,52	1,58
45 957,00	CLOROX CO	USD	6 427 963,91	6 197 349,04	0,64
49 064,00	CHURCH & DWIGHT CO INC	USD	3 851 571,26	4 348 625,69	0,45
28 918,00	PHILIP MORRIS INTERNATIONAL INC	USD	2 097 591,22	2 731 229,26	0,28
8 366,00	HERSHEY CO	USD	1 061 677,45	1 721 774,12	0,18
37 000,00	ALTRIA GROUP INC	USD	1 615 242,91	1 478 301,37	0,15
29 886,00	KROGER CO	USD	877 610,45	1 353 010,22	0,14
18 457,00	GENERAL MILLS INC	USD	915 045,57	1 332 039,60	0,14
18 435,00	COCA-COLA CO	USD	924 614,00	1 109 327,06	0,11
12 700,00	TYSON FOODS INC -A-	USD	1 019 538,94	1 045 446,57	0,11
6 451,00	PEPSICO INC	USD	987 196,51	1 028 383,73	0,10
21 796,00	HORMEL FOODS CORP	USD	895 719,86	987 382,15	0,10
Energy			27 390 277,06	34 547 656,56	3,55
59 991,00	CHEVRON CORP	USD	5 366 358,63	8 307 903,69	0,86
87 584,00	CONOCOPHILLIPS	USD	6 678 604,96	7 523 956,08	0,77
335 449,00	KINDER MORGAN INC	USD	5 197 507,68	5 377 708,97	0,55
39 939,00	EXXON MOBIL CORP	USD	2 879 935,47	3 271 678,54	0,34
13 021,00	PIONEER NATURAL RESOURCES CO	USD	1 760 156,59	2 778 444,68	0,29
12 950,00	EOG RESOURCES INC	USD	624 988,67	1 368 021,57	0,14
13 128,00	VALERO ENERGY CORP	USD	971 198,63	1 334 587,01	0,14
15 304,00	MARATHON PETROLEUM CORP	USD	981 490,40	1 203 445,38	0,12
22 500,00	ONEOK INC	USD	927 478,47	1 194 461,84	0,12
14 000,00	PHILLIPS 66	USD	1 064 117,90	1 097 957,93	0,11
39 453,00	BAKER HUGHES A GE CO	USD	938 439,66	1 089 490,87	0,11
Raw materials			10 525 439,87	11 054 321,85	1,14
115 932,00	NEWMONT GOLDCORP CORP	USD	6 189 614,67	6 616 923,99	0,68
16 178,00	SHERWIN-WILLIAMS CO	USD	3 187 185,88	3 464 935,07	0,36
6 612,00	ECOLAB INC	USD	1 148 639,32	972 462,79	0,10
Multi-Utilities			985 971,71	1 042 290,99	0,11
12 900,00	EVERSOURCE ENERGY	USD	985 971,71	1 042 290,99	0,11
JAPAN			64 005 874,33	57 078 112,59	5,87
Health			15 665 410,72	15 074 263,31	1,55
428 985,00	ASTELLAS PHARMA INC	JPY	6 151 700,52	6 388 128,32	0,66
153 655,00	CHUGAI PHARMACEUTICAL CO LTD	JPY	4 548 852,49	3 754 026,42	0,39
49 000,00	DAIICHI SANKYO CO LTD	JPY	1 016 558,48	1 185 759,91	0,12
52 700,00	OLYMPUS CORP	JPY	892 139,29	1 011 666,27	0,10
34 714,00	TERUMO CORP	JPY	1 102 385,35	999 163,82	0,10
41 400,00	KYOWA KIRIN CO LTD	JPY	936 456,57	889 040,06	0,09
21 000,00	EISAI CO LTD	JPY	1 017 318,02	846 478,51	0,09
Finance			10 419 813,28	9 379 081,78	0,96
173 000,00	ORIX CORP	JPY	3 186 546,01	2 772 295,46	0,28
26 165,00	SOMPO HOLDINGS INC	JPY	955 054,68	1 102 201,24	0,11
19 200,00	TOKIO MARINE HOLDINGS INC	JPY	1 021 006,74	1 068 351,99	0,11
238 011,00	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	1 164 388,16	1 049 041,13	0,11
139 000,00	JAPAN POST HOLDINGS CO LTD	JPY	1 046 535,71	948 428,39	0,10
201 100,00	DAIWA SECURITIES GROUP INC	JPY	919 660,82	858 036,67	0,09
44 000,00	SBI HOLDINGS INC	JPY	1 062 650,09	822 504,64	0,08
55 000,00	JAPAN EXCHANGE GROUP INC	JPY	1 063 971,07	758 222,26	0,08

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Eurizon Fund - Equity World Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			9 432 281,15	7 780 513,85	0,80
6 000,00	NINTENDO CO LTD	JPY	2 533 167,53	2 478 919,98	0,25
62 491,00	USS CO LTD	JPY	965 861,45	1 033 526,56	0,11
29 000,00	TOHO CO LTD	JPY	1 061 894,55	1 001 516,62	0,10
24 281,00	YAMAHA CORP	JPY	1 150 961,65	957 361,04	0,10
16 300,00	DENSO CORP	JPY	1 187 693,87	827 224,78	0,08
14 351,00	TSURUHA HOLDINGS INC	JPY	1 445 285,80	744 681,91	0,08
47 000,00	STANLEY ELECTRIC CO LTD	JPY	1 087 416,30	737 282,96	0,08
Computing and IT			6 941 851,65	5 343 396,93	0,55
136 000,00	NOMURA RESEARCH INSTITUTE LTD	JPY	4 196 561,61	3 456 744,36	0,36
3 100,00	TOKYO ELECTRON LTD	JPY	1 528 123,75	966 911,16	0,10
7 700,00	FUJITSU LTD	JPY	1 217 166,29	919 741,41	0,09
Industries			6 392 068,03	4 926 050,49	0,51
20 219,00	HOYA CORP	JPY	2 111 440,33	1 649 213,43	0,17
28 300,00	MURATA MANUFACTURING CO LTD	JPY	1 960 707,37	1 473 684,41	0,15
6 100,00	FANUC CORP	JPY	1 024 736,79	912 232,41	0,10
58 312,00	YAMATO HOLDINGS CO LTD	JPY	1 295 183,54	890 920,24	0,09
Energy			4 656 544,24	4 647 178,04	0,48
998 417,00	JXTG HOLDINGS INC	JPY	3 567 178,96	3 611 126,36	0,37
45 000,00	IDEMITSU KOSAN CO LTD	JPY	1 089 365,28	1 036 051,68	0,11
Multi-Utilities			3 270 338,27	3 583 874,21	0,37
116 600,00	TOKYO GAS CO LTD	JPY	2 227 827,37	2 304 422,55	0,24
70 000,00	OSAKA GAS CO LTD	JPY	1 042 510,90	1 279 451,66	0,13
Telecommunication			3 979 196,60	3 221 201,73	0,33
53 984,00	KDDI CORP	JPY	1 393 598,50	1 630 205,15	0,17
88 100,00	CYBERAGENT INC	JPY	1 363 848,56	838 016,19	0,08
85 900,00	HAKUHODO DY HOLDINGS INC	JPY	1 221 749,54	752 980,39	0,08
Basic Goods			2 253 341,84	2 195 365,21	0,23
31 482,00	SUNTORY BEVERAGE & FOOD LTD	JPY	1 126 614,32	1 137 105,69	0,12
16 041,00	NISSIN FOODS HOLDINGS CO LTD	JPY	1 126 727,52	1 058 259,52	0,11
Raw materials			995 028,55	927 187,04	0,09
248 000,00	SUMITOMO CHEMICAL CO LTD	JPY	995 028,55	927 187,04	0,09
CANADA			46 515 888,36	47 003 142,47	4,83
Finance			22 305 189,99	22 566 250,27	2,32
137 243,00	NATIONAL BANK OF CANADA	CAD	9 642 145,16	8 596 399,68	0,89
78 000,00	TORONTO-DOMINION BANK	CAD	4 130 646,64	4 882 164,47	0,50
29 845,00	BANK OF MONTREAL	CAD	2 083 575,60	2 739 340,16	0,28
17 041,00	ROYAL BANK OF CANADA	CAD	1 332 229,69	1 574 984,99	0,16
8 900,00	INTACT FINANCIAL CORP	CAD	1 025 929,15	1 198 213,15	0,12
57 000,00	MANULIFE FINANCIAL CORP	CAD	1 030 496,04	943 393,65	0,10
39 000,00	GREAT-WEST LIFECO INC	CAD	1 044 123,33	908 935,13	0,09
15 400,00	BANK OF NOVA SCOTIA	CAD	988 065,54	869 932,57	0,09
18 400,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	1 027 978,84	852 886,47	0,09
Industries			12 332 789,43	11 775 678,84	1,21
109 679,00	CANADIAN NATIONAL RAILWAY CO	CAD	12 332 789,43	11 775 678,84	1,21
Raw materials			7 635 449,51	8 074 282,10	0,83
64 309,00	FRANCO-NEVADA CORP	CAD	7 635 449,51	8 074 282,10	0,83
Basic Goods			4 242 459,43	4 586 931,26	0,47
89 533,00	METRO INC	CAD	4 242 459,43	4 586 931,26	0,47

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Eurizon Fund - Equity World Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED KINGDOM			31 183 812,63	29 295 493,08	3,01
Basic Goods			9 007 383,27	8 471 061,57	0,87
206 550,00	DIAGEO PLC	GBP	9 007 383,27	8 471 061,57	0,87
Energy			7 640 065,55	7 854 895,82	0,81
316 156,00	SHELL PLC	EUR	7 640 065,55	7 854 895,82	0,81
Consumer Retail			8 358 691,98	7 647 775,78	0,79
295 756,00	RELX PLC	GBP	8 358 691,98	7 647 775,78	0,79
Finance			5 265 343,11	4 434 610,15	0,45
12 131,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	1 046 715,15	1 075 502,41	0,11
141 766,00	PHOENIX GROUP HOLDINGS PLC	GBP	1 178 567,38	972 287,84	0,10
65 889,00	3I GROUP PLC	GBP	1 117 280,30	848 447,63	0,09
63 066,00	ST JAMES'S PLACE PLC	GBP	944 380,14	807 700,42	0,08
28 030,00	ADMIRAL GROUP PLC	GBP	978 400,14	730 671,85	0,07
Raw materials			912 328,72	887 149,76	0,09
11 800,00	CRODA INTERNATIONAL PLC	GBP	912 328,72	887 149,76	0,09
SWITZERLAND			28 074 846,42	28 416 371,65	2,92
Basic Goods			10 063 704,79	11 446 617,06	1,18
102 804,00	NESTLE SA REG	CHF	10 063 704,79	11 446 617,06	1,18
Raw materials			9 433 995,02	8 519 440,92	0,87
2 540,00	GIVAUDAN SA REG	CHF	9 433 995,02	8 519 440,92	0,87
Telecommunication			3 835 449,19	4 423 185,24	0,45
8 394,00	SWISSCOM AG REG	CHF	3 835 449,19	4 423 185,24	0,45
Industries			2 591 669,40	2 315 533,28	0,24
6 938,00	KUEHNE & NAGEL INTERNATIONAL AG REG	CHF	1 756 117,98	1 566 638,42	0,16
3 407,00	SIKA AG REG	CHF	835 551,42	748 894,86	0,08
Health			1 047 407,54	965 584,20	0,10
3 179,00	SONOVA HOLDING AG REG	CHF	1 047 407,54	965 584,20	0,10
Finance			1 102 620,48	746 010,95	0,08
868,00	PARTNERS GROUP HOLDING AG	CHF	1 102 620,48	746 010,95	0,08
FRANCE			20 104 922,61	20 531 812,76	2,11
Industries			5 791 697,91	5 090 377,76	0,52
36 771,00	LEGRAND SA	EUR	3 465 580,41	2 590 884,66	0,26
22 139,00	SCHNEIDER ELECTRIC SE	EUR	2 326 117,50	2 499 493,10	0,26
Consumer Retail			4 283 939,55	4 590 112,50	0,47
11 202,00	L'OREAL SA	EUR	3 171 639,55	3 688 818,60	0,38
1 839,00	KERING SA	EUR	1 112 300,00	901 293,90	0,09
Energy			3 295 147,39	4 250 925,78	0,44
84 394,00	TOTALENERGIES SE	EUR	3 295 147,39	4 250 925,78	0,44
Computing and IT			3 611 805,40	3 612 053,80	0,37
73 033,00	DASSAULT SYSTEMES SE	EUR	2 490 338,27	2 564 553,80	0,26
25 000,00	UBISOFT ENTERTAINMENT SA	EUR	1 121 467,13	1 047 500,00	0,11
Health			1 998 642,32	2 039 819,92	0,21
11 555,52	IPSEN SA	EUR	983 085,93	1 040 529,52	0,11
10 722,00	BIOMERIEUX	EUR	1 015 556,39	999 290,40	0,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			1 123 690,04	948 523,00	0,10
5 690,00	REMY COINTREAU SA	EUR	1 123 690,04	948 523,00	0,10
AUSTRALIA			20 114 636,04	20 365 570,17	2,09
Raw materials			17 167 730,74	17 704 734,37	1,82
302 887,00	BHP GROUP LTD	AUD	7 502 997,50	8 218 051,60	0,85
100 942,00	RIO TINTO LTD	AUD	6 622 288,27	6 818 779,17	0,70
231 379,00	FORTESCUE METALS GROUP LTD	AUD	3 042 444,97	2 667 903,60	0,27
Finance			2 053 083,17	1 778 872,57	0,18
18 000,00	ASX LTD	AUD	1 054 111,32	967 413,16	0,10
56 000,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	998 971,85	811 459,41	0,08
Consumer Retail			893 822,13	881 963,23	0,09
31 994,00	WESFARMERS LTD	AUD	893 822,13	881 963,23	0,09
GERMANY			21 622 416,21	18 198 741,50	1,87
Health			7 665 926,45	6 558 333,30	0,67
35 601,00	MERCK KGAA	EUR	6 512 793,41	5 731 761,00	0,59
7 257,00	CARL ZEISS MEDITEC AG	EUR	1 153 133,04	826 572,30	0,08
Computing and IT			6 081 154,09	4 889 812,50	0,50
56 250,00	SAP SE	EUR	6 081 154,09	4 889 812,50	0,50
Multi-Utilities			3 843 638,86	3 335 668,34	0,34
416 542,00	E.ON SE	EUR	3 843 638,86	3 335 668,34	0,34
Industries			1 862 118,08	1 607 858,00	0,17
2 550,00	SARTORIUS AG -PREF-	EUR	965 954,16	850 170,00	0,09
21 200,00	DEUTSCHE POST AG REG	EUR	896 163,92	757 688,00	0,08
Finance			899 705,72	963 505,20	0,10
6 037,00	DEUTSCHE BOERSE AG	EUR	899 705,72	963 505,20	0,10
Consumer Retail			1 269 873,01	843 564,16	0,09
13 424,00	PUMA SE	EUR	1 269 873,01	843 564,16	0,09
NETHERLANDS			19 707 835,10	17 398 330,43	1,79
Telecommunication			10 148 369,10	9 836 721,44	1,01
106 274,00	WOLTERS KLUWER NV	EUR	10 148 369,10	9 836 721,44	1,01
Raw materials			7 074 952,55	5 209 800,00	0,54
38 000,00	KONINKLIJKE DSM NV	EUR	7 074 952,55	5 209 800,00	0,54
Basic Goods			1 878 097,60	1 889 708,04	0,19
76 014,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 878 097,60	1 889 708,04	0,19
Energy			606 415,85	462 100,95	0,05
59 130,00	ARISTON HOLDING NV	EUR	606 415,85	462 100,95	0,05
DENMARK			8 801 996,09	9 973 473,58	1,03
Health			3 414 000,56	5 365 493,50	0,55
42 694,00	NOVO NORDISK A/S -B-	DKK	2 484 568,09	4 519 334,98	0,46
7 784,00	COLOPLAST A/S -B-	DKK	929 432,47	846 158,52	0,09
Industries			1 927 530,18	1 858 088,82	0,19
7 590,00	DSV A/S	DKK	807 927,34	1 011 639,25	0,10
385,00	AP MOLLER - MAERSK A/S -A-	DKK	1 119 602,84	846 449,57	0,09
Finance			1 037 990,30	1 007 099,84	0,11
47 000,00	TRYG A/S	DKK	1 037 990,30	1 007 099,84	0,11

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			1 037 407,53	988 162,01	0,10
8 129,00	CARLSBERG A/S -B-	DKK	1 037 407,53	988 162,01	0,10
Telecommunication			1 385 067,52	754 629,41	0,08
22 565,00	GN STORE NORD A/S	DKK	1 385 067,52	754 629,41	0,08
HONG KONG			7 364 613,15	8 358 198,00	0,86
Finance			5 630 815,08	6 268 701,72	0,64
491 152,00	AIA GROUP LTD	HKD	4 649 459,12	5 091 973,43	0,52
311 400,00	BOC HONG KONG HOLDINGS LTD	HKD	981 355,96	1 176 728,29	0,12
Multi-Utilities			1 733 798,07	2 089 496,28	0,22
347 343,00	POWER ASSETS HOLDINGS LTD	HKD	1 733 798,07	2 089 496,28	0,22
IRELAND			5 664 847,76	5 534 803,01	0,57
Industries			3 765 231,60	3 219 645,36	0,33
13 233,00	TRANE TECHNOLOGIES PLC US TRADED	USD	1 827 322,91	1 643 856,61	0,17
20 361,00	PENTAIR PLC	USD	798 960,89	891 408,55	0,09
11 923,00	KINGSPAN GROUP PLC	EUR	1 138 947,80	684 380,20	0,07
Finance			807 710,72	1 284 620,54	0,13
4 980,00	AON PLC	USD	807 710,72	1 284 620,54	0,13
Raw materials			1 091 905,44	1 030 537,11	0,11
3 747,00	LINDE PLC US TRADED	USD	1 091 905,44	1 030 537,11	0,11
FINLAND			4 692 065,47	4 738 172,60	0,49
Telecommunication			2 468 940,73	2 712 957,52	0,28
50 596,00	ELISA OYJ	EUR	2 468 940,73	2 712 957,52	0,28
Energy			1 127 417,24	1 100 774,40	0,11
26 060,00	NESTE OYJ	EUR	1 127 417,24	1 100 774,40	0,11
Basic Goods			1 095 707,50	924 440,68	0,10
41 068,00	KESKO OYJ -B-	EUR	1 095 707,50	924 440,68	0,10
SPAIN			5 131 401,55	3 923 129,63	0,40
Consumer Retail			4 142 605,83	2 962 752,52	0,30
137 228,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	4 142 605,83	2 962 752,52	0,30
Multi-Utilities			988 795,72	960 377,11	0,10
97 047,00	IBERDROLA SA	EUR	988 795,72	960 377,11	0,10
SWEDEN			4 552 468,33	3 722 705,45	0,38
Raw materials			3 060 442,29	2 643 854,79	0,27
87 057,00	BOLIDEN AB	SEK	3 060 442,29	2 643 854,79	0,27
Finance			1 492 026,04	1 078 850,66	0,11
50 208,00	INDUSTRIVARDEN AB -A-	SEK	1 492 026,04	1 078 850,66	0,11
ITALY			2 960 607,09	2 755 047,25	0,28
Finance			1 192 814,19	928 666,05	0,10
104 204,00	POSTE ITALIANE SPA	EUR	1 192 814,19	928 666,05	0,10
Health			1 094 846,88	928 608,40	0,09
7 417,00	DIASORIN SPA	EUR	1 094 846,88	928 608,40	0,09
Consumer Retail			672 946,02	897 772,80	0,09
27 968,00	SANLORENZO SPA	EUR	672 946,02	897 772,80	0,09

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
JERSEY			2 151 829,86	2 129 361,76	0,22
Industries			961 522,65	1 195 168,20	0,12
100 522,00	AMCOR PLC	USD	961 522,65	1 195 168,20	0,12
Consumer Retail			1 190 307,21	934 193,56	0,10
10 965,00	APTIV PLC	USD	1 190 307,21	934 193,56	0,10
SINGAPORE			1 823 520,50	1 890 312,61	0,19
Finance			1 823 520,50	1 890 312,61	0,19
290 731,00	SINGAPORE EXCHANGE LTD	SGD	1 823 520,50	1 890 312,61	0,19
BERMUDA			1 455 252,38	1 528 981,09	0,16
Finance			1 455 252,38	1 528 981,09	0,16
35 139,00	ARCH CAPITAL GROUP LTD	USD	1 455 252,38	1 528 981,09	0,16
CURACAO			1 255 237,39	1 334 009,42	0,14
Energy			1 255 237,39	1 334 009,42	0,14
39 000,00	SCHLUMBERGER LTD	USD	1 255 237,39	1 334 009,42	0,14
AUSTRIA			687 243,30	892 892,75	0,09
Multi-Utilities			687 243,30	892 892,75	0,09
9 565,00	VERBUND AG	EUR	687 243,30	892 892,75	0,09
NORWAY			950 859,99	892 350,97	0,09
Finance			950 859,99	892 350,97	0,09
46 200,00	GJENSIDIGE FORSIKRING ASA	NOK	950 859,99	892 350,97	0,09
NEW ZEALAND			1 134 550,28	714 982,51	0,07
Health			1 134 550,28	714 982,51	0,07
60 171,00	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	1 134 550,28	714 982,51	0,07
PORTUGAL			38 163,86	4,05	0,00
Finance			38 163,86	4,05	0,00
40 502,00	BANCO ESPIRITO SANTO SA REG	EUR	38 163,86	4,05	0,00
Zero-Coupon Bonds			1 097 892,29	1 320 621,34	0,14
CAYMAN ISLANDS			1 097 892,29	1 320 621,34	0,14
Consumer Retail			1 097 892,29	1 320 621,34	0,14
734 000,00	CHOW TAI FOOK JEWELLERY GROUP LTD 0.00%	HKD	1 097 892,29	1 320 621,34	0,14
Warrants			0,00	18 548,02	0,00
SWITZERLAND			0,00	18 548,02	0,00
Consumer Retail			0,00	18 548,02	0,00
35 700,00	CIE FINANCIERE RICHEMONT SA 22/11/2023	CHF	0,00	18 548,02	0,00
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			71 646,94	0,11	0,00
Shares			71 646,94	0,11	0,00
BERMUDA			71 557,17	0,11	0,00
Computing and IT			71 557,17	0,11	0,00
106 200,00	APOLLO ENTERPRISE SOLUTIONS LTD	EUR	71 557,17	0,11	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World Smart Volatility

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			89,77	0,00	0,00
Finance			89,77	0,00	0,00
6,00	COLONIAL BANCGROUP INC	USD	89,77	0,00	0,00
MALTA			0,00	0,00	0,00
Consumer Retail			0,00	0,00	0,00
147 606,00	AZ. BGP HOLDINGS	EUR	0,00	0,00	0,00
Total Portfolio			918 760 364,28	939 371 111,55	96,55

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World Smart Volatility

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(169 835,97)	74 955 130,12
Unrealised profit on future contracts and commitment						365 005,06	17 104 055,00
10	(280)	Sale	EURO STOXX 50	16/09/2022	EUR	305 200,00	9 634 800,00
100	197	Purchase	MSCI WORLD NET TOTAL RETURN INDEX	16/09/2022	EUR	59 805,06	7 469 255,00
Unrealised loss on future contracts and commitment						(534 841,03)	57 851 075,12
100	133	Purchase	S&P MID 400 EMINI	16/09/2022	USD	(292 601,30)	28 853 032,89
50	(160)	Sale	S&P 500 EMINI	16/09/2022	USD	(242 239,73)	28 998 042,23

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity World Smart Volatility

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts			(902 201,06)
Unrealised profit on forward foreign exchange contracts			114 003,78
15/07/2022	1 575 492,16 EUR	2 344 647,43 AUD	34 298,38
15/07/2022	1 530 829,90 EUR	1 305 032,49 GBP	15 678,96
15/07/2022	1 673 517,56 USD	1 588 335,15 EUR	11 402,30
15/07/2022	4 187 661,37 EUR	593 349 740,00 JPY	10 366,89
15/07/2022	415 940,25 EUR	619 002,28 AUD	9 055,00
15/07/2022	277 077,48 EUR	988 205,13 ILS	7 230,28
15/07/2022	1 053 020,58 USD	1 002 246,76 EUR	4 349,46
15/07/2022	375 629,31 EUR	320 223,99 GBP	3 847,24
15/07/2022	202 034,54 EUR	2 129 282,38 SEK	3 348,26
15/07/2022	483 061,97 USD	458 474,01 EUR	3 291,28
15/07/2022	989 314,40 EUR	140 175 957,00 JPY	2 449,13
15/07/2022	144 249,74 EUR	1 466 024,50 NOK	2 390,51
15/07/2022	127 439,01 EUR	1 343 105,26 SEK	2 112,00
15/07/2022	94 224,48 EUR	155 853,88 NZD	1 606,41
15/07/2022	285 503,92 USD	271 737,69 EUR	1 179,26
15/07/2022	40 068,68 EUR	66 276,40 NZD	683,12
15/07/2022	17 037,58 EUR	60 765,04 ILS	444,59
15/07/2022	16 335,45 EUR	166 018,84 NOK	270,71
Unrealised loss on forward foreign exchange contracts			(1 016 204,84)
15/07/2022	51 040 850,47 EUR	54 092 582,92 USD	(666 961,05)
15/07/2022	12 872 160,74 EUR	13 641 787,23 USD	(168 203,11)
15/07/2022	2 039 274,48 EUR	2 120 845,46 CHF	(79 613,82)
15/07/2022	1 885 704,80 EUR	1 998 507,66 USD	(24 694,96)
15/07/2022	479 795,29 EUR	498 987,10 CHF	(18 731,33)
15/07/2022	1 451 807,22 EUR	1 536 714,71 USD	(17 158,58)
15/07/2022	632 664,64 EUR	5 257 989,80 HKD	(8 073,71)
15/07/2022	462 388,64 EUR	490 048,73 USD	(6 055,39)
15/07/2022	1 675 939,88 USD	1 607 878,39 EUR	(5 825,41)
15/07/2022	3 348 869,17 EUR	4 525 360,40 CAD	(4 721,13)
15/07/2022	1 199 762,96 USD	1 151 028,42 EUR	(4 159,23)
15/07/2022	333 546,01 EUR	353 053,11 USD	(3 942,10)
15/07/2022	148 851,72 EUR	1 237 086,40 HKD	(1 899,56)
15/07/2022	437 491,51 USD	419 724,57 EUR	(1 520,68)
15/07/2022	354 763,26 USD	340 352,73 EUR	(1 229,86)
15/07/2022	838 105,92 EUR	1 132 540,91 CAD	(1 181,53)
15/07/2022	142 520,72 EUR	208 757,22 SGD	(866,10)
15/07/2022	116 988,78 EUR	171 359,32 SGD	(710,95)
15/07/2022	260 430,92 USD	249 259,13 EUR	(309,79)
15/07/2022	664 809,49 EUR	4 945 431,40 DKK	(204,20)
15/07/2022	123 427,06 SGD	84 857,59 EUR	(80,58)
15/07/2022	201 119,80 EUR	1 496 104,06 DKK	(61,77)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Money Market EUR T1

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	4 024 235 838,00	
Banks	(Note 3)	190 167 925,09	
Other banks and broker accounts	(Notes 2, 3, 9)	184 000 000,00	
Other interest receivable		321 369,86	
Receivable on investments sold		29 953 286,03	
Total assets		4 428 678 418,98	
Liabilities			
Payable on investments purchased		(39 862 840,86)	
Other liabilities		(799 835,26)	
Total liabilities		(40 662 676,12)	
Total net assets		4 388 015 742,86	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	98,05	44 753 858,011

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Money Market EUR T1

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	3 357 968 477,16
Net income from investments	(Note 2)	215 753,79
Total income		215 753,79
Management fee	(Note 6)	(1 724 059,31)
Depositary fee	(Note 8)	(322 625,87)
Subscription tax	(Note 4)	(193 537,69)
Other charges and taxes	(Notes 5, 8)	(1 958 252,60)
Total expenses		(4 198 475,47)
Net investment income / (loss)		(3 982 721,68)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(9 225 606,64)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(5 190 598,42)
Net result of operations for the period		(18 398 926,74)
Subscriptions for the period		9 929 620 940,81
Redemptions for the period		(8 881 174 748,37)
Net assets at the end of the period		4 388 015 742,86

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Money Market EUR T1

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			4 032 519 158,09	4 024 235 838,00	91,71
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			4 032 519 158,09	4 024 235 838,00	91,71
Ordinary Bonds			10 443 171,08	10 109 500,00	0,23
BELGIUM			10 443 171,08	10 109 500,00	0,23
Government			10 443 171,08	10 109 500,00	0,23
10 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	10 443 171,08	10 109 500,00	0,23
Zero-Coupon Bonds			4 022 075 987,01	4 014 126 338,00	91,48
FRANCE			1 095 109 840,47	1 093 336 823,00	24,91
Government			1 095 109 840,47	1 093 336 823,00	24,91
183 000 000,00	FRANCE TREASURY BILL BTF 0.00% 19/04/2023	EUR	183 327 039,31	182 696 220,00	4,16
134 000 000,00	FRANCE TREASURY BILL BTF 0.00% 21/09/2022	EUR	134 268 509,75	134 148 740,00	3,06
122 000 000,00	FRANCE TREASURY BILL BTF 0.00% 24/08/2022	EUR	122 293 516,08	122 090 280,00	2,78
118 500 000,00	FRANCE TREASURY BILL BTF 0.00% 25/01/2023	EUR	118 946 872,22	118 548 585,00	2,70
89 000 000,00	FRANCE TREASURY BILL BTF 0.00% 19/10/2022	EUR	89 142 263,55	89 080 100,00	2,03
80 000 000,00	FRANCE TREASURY BILL BTF 0.00% 22/03/2023	EUR	79 905 574,29	79 889 600,00	1,82
60 000 000,00	FRANCE TREASURY BILL BTF 0.00% 31/08/2022	EUR	60 081 850,62	60 046 800,00	1,37
56 000 000,00	FRANCE TREASURY BILL BTF 0.00% 14/06/2023	EUR	55 639 898,85	55 743 520,00	1,27
51 000 000,00	FRANCE TREASURY BILL BTF 0.00% 17/05/2023	EUR	50 930 604,61	50 871 480,00	1,16
50 000 000,00	FRANCE TREASURY BILL BTF 0.00% 16/11/2022	EUR	50 029 201,87	50 031 000,00	1,14
37 500 000,00	FRANCE TREASURY BILL BTF 0.00% 22/02/2023	EUR	37 721 550,99	37 514 250,00	0,86
33 400 000,00	FRANCE TREASURY BILL BTF 0.00% 14/09/2022	EUR	33 443 531,76	33 431 730,00	0,76
22 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 30/11/2022	EUR	22 032 222,05	22 016 500,00	0,50
21 000 000,00	FRANCE TREASURY BILL BTF 0.00% 28/09/2022	EUR	21 020 560,10	21 019 530,00	0,48
19 000 000,00	FRANCE TREASURY BILL BTF 0.00% 13/07/2022	EUR	19 096 447,96	19 003 040,00	0,43
15 000 000,00	FRANCE TREASURY BILL BTF 0.00% 20/07/2022	EUR	15 023 271,59	15 004 350,00	0,34
2 000 000,00	FRANCE TREASURY BILL BTF 0.00% 27/07/2022	EUR	2 005 691,74	2 000 920,00	0,05
200 000,00	FRANCE TREASURY BILL BTF 0.00% 07/09/2022	EUR	201 233,13	200 178,00	0,00
ITALY			976 349 024,88	974 438 948,00	22,21
Government			976 349 024,88	974 438 948,00	22,21
171 000 000,00	BOT 0.00% 31/08/2022	EUR	171 431 425,54	171 000 000,00	3,90
142 500 000,00	BOT 0.00% 14/04/2023	EUR	142 625 546,09	142 239 225,00	3,24
125 000 000,00	BOT 0.00% 30/11/2022	EUR	125 024 066,53	125 121 250,00	2,85
98 000 000,00	BOT 0.00% 31/10/2022	EUR	98 136 662,98	97 918 660,00	2,23
94 500 000,00	BOT 0.00% 12/08/2022	EUR	94 841 810,75	94 547 250,00	2,15
94 000 000,00	BOT 0.00% 14/02/2023	EUR	94 077 658,44	93 812 000,00	2,14
81 000 000,00	BOT 0.00% 12/05/2023	EUR	80 768 454,92	80 667 900,00	1,84
45 000 000,00	BOT 0.00% 29/07/2022	EUR	45 109 624,62	45 002 250,00	1,03
44 500 000,00	BOT 0.00% 14/06/2023	EUR	44 177 039,01	44 215 200,00	1,01
43 000 000,00	BOT 0.00% 14/09/2022	EUR	43 175 212,47	43 030 100,00	0,98
30 400 000,00	BOT 0.00% 30/09/2022	EUR	30 455 926,13	30 399 088,00	0,69
6 500 000,00	BOT 0.00% 13/01/2023	EUR	6 525 597,40	6 486 025,00	0,15
BELGIUM			704 274 413,06	701 994 192,00	16,00
Government			704 274 413,06	701 994 192,00	16,00
194 200 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.00% 14/07/2022	EUR	195 168 783,27	194 240 782,00	4,43
158 000 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.00% 08/09/2022	EUR	158 518 555,07	158 135 880,00	3,60
148 500 000,00	BELGIUM TREASURY BILLS 0.00% 10/11/2022	EUR	148 782 919,73	148 590 585,00	3,39
100 500 000,00	BELGIUM TREASURY BILLS 0.00% 09/03/2023	EUR	100 729 459,70	100 374 375,00	2,29

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Money Market EUR T1

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000 000,00	BELGIUM TREASURY BILL 0.00% 11/05/2023	EUR	100 068 744,19	99 652 000,00	2,27
1 000 000,00	BELGIUM TREASURY BILL 0.00% 12/01/2023	EUR	1 005 951,10	1 000 570,00	0,02
SPAIN			687 772 126,78	686 788 945,00	15,65
Government			687 772 126,78	686 788 945,00	15,65
283 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 13/01/2023	EUR	283 998 536,06	283 451 805,00	6,46
138 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 14/04/2023	EUR	137 877 294,83	137 656 380,00	3,14
125 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 10/02/2023	EUR	124 881 727,13	124 846 250,00	2,85
41 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 09/06/2023	EUR	40 779 788,04	40 784 750,00	0,93
33 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 12/08/2022	EUR	33 566 732,77	33 517 085,00	0,76
20 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 11/11/2022	EUR	20 519 653,94	20 510 865,00	0,47
18 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 07/10/2022	EUR	18 048 095,69	18 010 620,00	0,41
16 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 09/09/2022	EUR	16 056 749,27	16 010 400,00	0,36
11 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/07/2022	EUR	11 039 486,67	11 000 660,00	0,25
1 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 09/12/2022	EUR	1 004 062,38	1 000 130,00	0,02
GERMANY			438 296 841,90	437 463 030,00	9,97
Government			438 296 841,90	437 463 030,00	9,97
146 500 000,00	GERMAN TREASURY BILL 0.00% 23/11/2022	EUR	146 909 604,16	146 579 110,00	3,34
81 000 000,00	GERMAN TREASURY BILL 0.00% 22/03/2023	EUR	81 281 841,11	80 953 830,00	1,85
75 000 000,00	GERMAN TREASURY BILL 0.00% 19/10/2022	EUR	75 236 551,35	75 069 750,00	1,71
40 000 000,00	GERMAN TREASURY BILL 0.00% 24/08/2022	EUR	40 070 841,13	40 034 400,00	0,91
40 000 000,00	GERMAN TREASURY BILL 0.00% 21/06/2023	EUR	39 739 901,08	39 844 000,00	0,91
22 000 000,00	GERMAN TREASURY BILL 0.00% 21/09/2022	EUR	22 051 512,87	22 023 320,00	0,50
15 000 000,00	GERMAN TREASURY BILL 0.00% 13/04/2023	EUR	14 961 833,34	14 973 600,00	0,34
10 000 000,00	GERMAN TREASURY BILL 0.00% 18/01/2023	EUR	10 039 566,09	10 006 300,00	0,23
8 000 000,00	GERMAN TREASURY BILL 0.00% 17/05/2023	EUR	8 005 190,77	7 978 720,00	0,18
NETHERLANDS			120 273 739,92	120 104 400,00	2,74
Government			120 273 739,92	120 104 400,00	2,74
120 000 000,00	DUTCH TREASURY CERTIFICATE 0.00% 23/11/2022	EUR	120 273 739,92	120 104 400,00	2,74
Total Portfolio			4 032 519 158,09	4 024 235 838,00	91,71

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Money Market USD T1

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	902 628 510,43	
Banks	(Note 3)	81 278 231,79	
Other interest receivable		2 154 225,35	
Total assets		986 060 967,57	
Liabilities			
Bank overdrafts	(Note 3)	(227,90)	
Payable on investments purchased		(12 268 706,23)	
Other liabilities		(190 625,23)	
Total liabilities		(12 459 559,36)	
Total net assets		973 601 408,21	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z2 Units	USD	101,18	10 059 986,285

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Money Market USD T1

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 123 470 580,36
Net income from investments	(Note 2)	6 363 949,11
Total income		6 363 949,11
Management fee	(Note 6)	(637 235,35)
Depository fee	(Note 8)	(119 629,77)
Subscription tax	(Note 4)	(59 164,28)
Other charges and taxes	(Notes 5, 8)	(454 428,24)
Total expenses		(1 270 457,64)
Net investment income / (loss)		5 093 491,47
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	89 012 930,87
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	18 162 622,20
- foreign currencies	(Note 2)	318 328,39
Net result of operations for the period		112 587 372,93
Subscriptions for the period		6 178 414 018,39
Redemptions for the period		(6 440 870 563,47)
Net assets at the end of the period		973 601 408,21

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Money Market USD T1

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			879 022 350,47	902 628 510,43	92,71
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			814 725 117,55	837 185 044,73	85,99
Ordinary Bonds			630 505 953,28	647 570 830,92	66,51
UNITED STATES			630 505 953,28	647 570 830,92	66,51
Government			630 505 953,28	647 570 830,92	66,51
91 000 000,00	UNITED STATES TREASURY NOTE 1.625% 15/11/2022	USD	84 525 426,96	86 822 856,44	8,92
86 500 000,00	UNITED STATES TREASURY NOTE 0.125% 31/01/2023	USD	79 779 610,02	81 559 814,98	8,38
70 000 000,00	UNITED STATES TREASURY NOTE 0.125% 30/09/2022	USD	62 426 795,19	66 663 883,94	6,85
66 000 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2023	USD	61 344 564,97	62 874 247,49	6,46
50 000 000,00	UNITED STATES TREASURY NOTE 0.50% 15/03/2023	USD	46 590 759,41	47 077 145,99	4,83
40 000 000,00	UNITED STATES TREASURY NOTE 1.50% 15/09/2022	USD	37 417 265,47	38 241 610,68	3,93
40 000 000,00	UNITED STATES TREASURY NOTE 1.625% 15/12/2022	USD	37 630 064,36	38 122 044,93	3,91
35 000 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	32 391 117,58	32 630 987,76	3,35
31 000 000,00	UNITED STATES TREASURY NOTE 0.125% 31/08/2022	USD	28 265 550,59	29 572 383,86	3,04
30 000 000,00	UNITED STATES TREASURY NOTE 1.375% 15/02/2023	USD	28 101 990,12	28 469 352,52	2,92
23 000 000,00	UNITED STATES TREASURY NOTE 2.375% 31/01/2023	USD	21 787 386,34	21 971 738,56	2,26
19 000 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2022	USD	16 748 385,60	18 171 154,32	1,87
15 500 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	14 380 004,20	14 690 053,52	1,51
15 000 000,00	UNITED STATES TREASURY NOTE 7.625% 15/11/2022	USD	14 423 132,27	14 625 319,95	1,50
10 000 000,00	UNITED STATES TREASURY NOTE 1.75% 15/07/2022	USD	8 851 459,58	9 564 886,39	0,98
10 000 000,00	UNITED STATES TREASURY NOTE 1.50% 15/08/2022	USD	9 309 736,07	9 562 644,48	0,98
10 000 000,00	UNITED STATES TREASURY NOTE 2.00% 31/10/2022	USD	9 540 486,96	9 559 655,34	0,98
10 000 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2023	USD	9 350 908,30	9 471 475,60	0,97
8 000 000,00	UNITED STATES TREASURY BOND 7.125% 15/02/2023	USD	7 884 258,47	7 867 127,46	0,81
6 000 000,00	UNITED STATES TREASURY NOTE 1.75% 31/01/2023	USD	5 693 749,96	5 710 908,62	0,59
5 000 000,00	UNITED STATES TREASURY NOTE 1.875% 31/08/2022	USD	4 677 607,58	4 783 750,95	0,49
5 000 000,00	UNITED STATES TREASURY NOTE 1.875% 30/09/2022	USD	4 630 121,64	4 782 443,19	0,49
5 000 000,00	UNITED STATES TREASURY NOTE 2.00% 30/11/2022	USD	4 755 571,64	4 775 343,95	0,49
Zero-Coupon Bonds			184 219 164,27	189 614 213,81	19,48
UNITED STATES			169 004 972,63	174 364 414,83	17,91
Government			169 004 972,63	174 364 414,83	17,91
80 000 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2022	USD	71 998 334,64	76 016 914,93	7,81
80 000 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2023	USD	73 817 734,45	75 027 508,16	7,71
25 000 000,00	UNITED STATES TREASURY NOTE 0.00% 31/05/2023	USD	23 188 903,54	23 319 991,74	2,39
IRELAND			15 214 191,64	15 249 798,98	1,57
Finance			15 214 191,64	15 249 798,98	1,57
16 000 000,00	INTESA SANPAOLO BANK IRELAND 0.00% 30/08/2022	USD	15 214 191,64	15 249 798,98	1,57
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			64 297 232,92	65 443 465,70	6,72
Zero-Coupon Bonds			64 297 232,92	65 443 465,70	6,72
IRELAND			64 297 232,92	65 443 465,70	6,72
Finance			64 297 232,92	65 443 465,70	6,72
34 000 000,00	INTESA SANPAOLO SPA 0.00% 19/07/2022	USD	31 457 095,61	32 494 155,21	3,34
20 000 000,00	INTESA SANPAOLO SPA 0.00% 09/08/2022	USD	18 921 378,63	19 090 772,53	1,96
14 500 000,00	INTESA SANPAOLO BANK IRELAND 0.00% 18/07/2022	USD	13 918 758,68	13 858 537,96	1,42
Total Portfolio			879 022 350,47	902 628 510,43	92,71

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Short Term EUR T1

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	5 634 649 588,03	
Banks	(Note 3)	71 025 811,12	
Other banks and broker accounts	(Notes 2, 3, 9)	80 202 775,93	
Other interest receivable		6 467 192,57	
Receivable on investments sold		86 864 529,64	
Total assets		5 879 209 897,29	
Liabilities			
Unrealised loss on future contracts	(Notes 2, 9)	(246 707,50)	
Payable on investments purchased		(206 384 335,61)	
Other liabilities		(1 347 849,97)	
Total liabilities		(207 978 893,08)	
Total net assets		5 671 231 004,21	
	Currency	Net Asset Value per Unit	Units outstanding
Class A Units	EUR	95,24	4 307 931,162
Class Z Units	EUR	96,41	54 568 577,375

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Short Term EUR T1

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	8 863 758 309,46
Net income from investments	(Note 2)	12 310 969,05
Total income		12 310 969,05
Management fee	(Note 6)	(5 232 178,35)
Depository fee	(Note 8)	(717 762,15)
Subscription tax	(Note 4)	(459 268,80)
Other charges and taxes	(Notes 5, 8)	(3 630 728,34)
Total expenses		(10 039 937,64)
Net investment income / (loss)		2 271 031,41
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(90 204 972,44)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(25 000 405,27)
- future contracts	(Notes 2, 9)	(410 297,50)
Net result of operations for the period		(113 344 643,80)
Subscriptions for the period		14 093 727 420,60
Redemptions for the period		(17 172 910 082,05)
Net assets at the end of the period		5 671 231 004,21

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Short Term EUR T1

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			5 700 938 223,50	5 634 649 588,03	99,35
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			5 700 938 223,50	5 634 649 588,03	99,35
Ordinary Bonds			1 157 970 844,23	1 118 173 374,03	19,72
ITALY			392 355 376,00	382 092 782,03	6,74
Government			379 580 592,00	369 600 238,03	6,52
160 000 000,00	BTP 1.75% 01/07/2024	EUR	167 124 220,90	161 027 200,00	2,84
100 000 000,00	BTP 0.95% 01/03/2023	EUR	101 040 006,96	100 340 000,00	1,77
35 000 000,00	BTP 2.45% 01/10/2023	EUR	36 850 592,44	35 651 000,00	0,63
30 000 000,00	BTP 4.50% 01/05/2023	EUR	32 798 239,83	30 967 200,00	0,55
25 000 000,00	BOT 1.20% 15/08/2025	EUR	24 307 822,95	24 380 000,00	0,43
8 000 000,00	BTP 4.50% 01/03/2024	EUR	8 856 944,90	8 437 520,00	0,15
5 563 030,00	BTP 0.35% 24/10/2024	EUR	5 588 768,25	5 751 060,41	0,10
2 304 400,00	BTP 2.35% 15/09/2024	EUR	2 503 276,21	2 520 783,16	0,04
507 960,00	BTP 0.40% 11/04/2024	EUR	510 719,56	525 474,46	0,01
Finance			12 774 784,00	12 492 544,00	0,22
12 800 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	12 774 784,00	12 492 544,00	0,22
GERMANY			327 708 283,02	315 648 550,00	5,57
Government			327 708 283,02	315 648 550,00	5,57
145 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	150 028 164,15	143 181 700,00	2,53
85 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	86 671 259,47	82 332 700,00	1,45
35 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2025	EUR	35 484 052,69	34 797 000,00	0,61
30 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.00% 15/08/2025	EUR	30 131 787,12	30 164 400,00	0,53
25 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.00% 15/08/2024	EUR	25 393 019,59	25 172 750,00	0,45
SPAIN			224 733 630,90	216 253 080,00	3,81
Government			224 733 630,90	216 253 080,00	3,81
57 000 000,00	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	57 625 263,13	56 803 920,00	1,00
50 000 000,00	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	51 088 331,35	49 219 000,00	0,87
25 000 000,00	SPAIN GOVERNMENT BOND 4.65% 30/07/2025	EUR	27 401 054,94	27 518 250,00	0,48
20 000 000,00	SPAIN GOVERNMENT BOND 3.80% 30/04/2024	EUR	22 712 278,12	21 025 400,00	0,37
19 000 000,00	SPAIN GOVERNMENT BOND 4.80% 31/01/2024	EUR	22 213 159,24	20 166 030,00	0,36
18 000 000,00	SPAIN GOVERNMENT BOND 1.60% 30/04/2025	EUR	18 829 748,23	18 164 340,00	0,32
12 000 000,00	SPAIN GOVERNMENT BOND 0.45% 31/10/2022	EUR	12 271 899,27	12 025 800,00	0,21
9 000 000,00	SPAIN GOVERNMENT BOND 5.40% 31/01/2023	EUR	10 366 851,26	9 277 560,00	0,16
2 000 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	2 225 045,36	2 052 780,00	0,04
FRANCE			149 194 700,18	143 142 142,00	2,52
Government			140 650 503,41	134 943 910,00	2,38
40 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	43 186 259,20	41 154 400,00	0,73
38 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	41 023 478,32	38 779 760,00	0,68
30 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	31 927 540,28	30 387 000,00	0,54
25 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2025	EUR	24 513 225,61	24 622 750,00	0,43
Finance			8 544 196,77	8 198 232,00	0,14
8 400 000,00	BNP PARIBAS SA 1.00% 27/06/2024	EUR	8 544 196,77	8 198 232,00	0,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Short Term EUR T1

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BELGIUM			40 265 440,54	38 994 820,00	0,69
Government			40 265 440,54	38 994 820,00	0,69
32 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.20% 22/10/2023	EUR	32 639 776,94	31 874 560,00	0,56
7 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	7 625 663,60	7 120 260,00	0,13
LUXEMBOURG			18 671 390,46	17 134 300,00	0,30
Supranational			18 671 390,46	17 134 300,00	0,30
17 000 000,00	EIB REG 3.00% 28/09/2022	EUR	18 671 390,46	17 134 300,00	0,30
NETHERLANDS			5 042 023,13	4 907 700,00	0,09
Finance			5 042 023,13	4 907 700,00	0,09
5 000 000,00	RABOBANK NEDERLAND 0.625% 27/02/2024	EUR	5 042 023,13	4 907 700,00	0,09
Floating Rate Notes			21 026 460,05	21 334 444,00	0,37
FRANCE			21 026 460,05	21 334 444,00	0,37
Finance			21 026 460,05	21 334 444,00	0,37
11 300 000,00	CREDIT AGRICOLE SA FRN 06/03/2023	EUR	11 271 152,30	11 326 894,00	0,20
5 000 000,00	SOCIETE GENERALE SA REG FRN 06/03/2023	EUR	4 869 133,45	5 006 000,00	0,09
5 000 000,00	BNP PARIBAS SA FRN 19/01/2023	EUR	4 886 174,30	5 001 550,00	0,08
Zero-Coupon Bonds			4 521 940 919,22	4 495 141 770,00	79,26
ITALY			2 513 763 016,36	2 507 679 260,00	44,22
Government			2 513 763 016,36	2 507 679 260,00	44,22
611 000 000,00	BOT 0.00% 14/06/2023	EUR	605 834 487,64	607 089 600,00	10,71
430 000 000,00	BOT 0.00% 12/05/2023	EUR	428 905 221,56	428 237 000,00	7,55
429 000 000,00	BOT 0.00% 14/04/2023	EUR	429 354 042,57	428 214 930,00	7,55
294 000 000,00	BOT 0.00% 14/02/2023	EUR	295 096 483,38	293 412 000,00	5,17
264 000 000,00	BOT 0.00% 12/08/2022	EUR	265 090 131,96	264 132 000,00	4,66
206 000 000,00	BOT 0.00% 30/11/2022	EUR	206 057 737,51	206 199 820,00	3,64
197 000 000,00	BOT 0.00% 14/03/2023	EUR	197 852 471,11	196 611 910,00	3,47
40 000 000,00	BTP 0.00% 15/08/2024	EUR	39 463 961,07	38 800 000,00	0,68
20 000 000,00	BTP 0.00% 15/04/2024	EUR	20 111 872,20	19 539 400,00	0,35
11 000 000,00	BOT 0.00% 31/08/2022	EUR	11 028 713,96	11 000 000,00	0,19
10 000 000,00	BTP 0.00% 30/01/2024	EUR	10 054 802,72	9 831 600,00	0,17
5 000 000,00	BTP 0.00% 01/04/2026	EUR	4 913 090,68	4 611 000,00	0,08
SPAIN			1 111 291 042,79	1 105 325 660,00	19,49
Government			1 111 291 042,79	1 105 325 660,00	19,49
300 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 09/06/2023	EUR	298 598 302,58	298 425 000,00	5,26
237 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 14/04/2023	EUR	236 394 779,68	236 409 870,00	4,17
206 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 13/01/2023	EUR	206 301 871,30	205 964 980,00	3,63
110 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 10/02/2023	EUR	109 848 629,16	109 864 700,00	1,94
70 000 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	70 843 454,08	68 744 900,00	1,21
50 000 000,00	SPAIN GOVERNMENT BOND 0.00% 30/04/2023	EUR	49 671 100,06	49 825 500,00	0,88
45 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 12/08/2022	EUR	45 213 109,86	45 022 950,00	0,80
45 000 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	44 994 824,37	42 663 150,00	0,75
20 000 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	20 332 260,81	19 387 800,00	0,34
17 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 11/11/2022	EUR	17 031 555,00	17 009 010,00	0,30
12 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 09/09/2022	EUR	12 061 155,89	12 007 800,00	0,21

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Short Term EUR T1

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			576 022 363,24	568 802 870,00	10,03
Government			576 022 363,24	568 802 870,00	10,03
289 000 000,00	FRANCE TREASURY BILL BTF 0.00% 19/04/2023	EUR	289 512 007,37	288 520 260,00	5,09
100 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2024	EUR	101 581 198,80	98 989 000,00	1,75
78 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2023	EUR	79 275 603,59	77 914 980,00	1,37
70 000 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2024	EUR	71 192 999,48	69 380 500,00	1,22
29 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2023	EUR	29 435 177,67	28 996 230,00	0,51
5 000 000,00	FRANCE TREASURY BILL BTF 0.00% 22/02/2023	EUR	5 025 376,33	5 001 900,00	0,09
AUSTRIA			166 070 829,96	162 783 490,00	2,87
Government			166 070 829,96	162 783 490,00	2,87
100 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2023	EUR	101 679 075,53	99 490 000,00	1,75
54 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2023	EUR	54 696 139,67	53 914 140,00	0,95
9 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2024	EUR	9 695 614,76	9 379 350,00	0,17
GERMANY			134 555 074,97	130 540 090,00	2,30
Government			104 129 283,20	100 542 490,00	1,77
43 000 000,00	GERMAN TREASURY BILL 0.00% 22/03/2023	EUR	43 203 837,35	42 975 490,00	0,76
35 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2026	EUR	35 850 188,57	33 724 250,00	0,59
25 000 000,00	BUNDESobligation 0.00% 16/04/2027	EUR	25 075 257,28	23 842 750,00	0,42
Finance			30 425 791,77	29 997 600,00	0,53
30 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/12/2022	EUR	30 425 791,77	29 997 600,00	0,53
LUXEMBOURG			20 238 591,90	20 010 400,00	0,35
Supranational			20 238 591,90	20 010 400,00	0,35
20 000 000,00	EUROPEAN STABILITY MECHANISM TREASURY BILL REG 0.00% 18/10/2022	EUR	20 238 591,90	20 010 400,00	0,35
Total Portfolio			5 700 938 223,50	5 634 649 588,03	99,35

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Short Term EUR T1

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(246 707,50)	39 598 250,00
Unrealised loss on future contracts and commitment						(246 707,50)	39 598 250,00
100 000	(250)	Sale	EURO SCHATZ	08/09/2022	EUR	(190 747,50)	27 286 250,00
100 000	100	Purchase	EURO BTP	08/09/2022	EUR	(55 960,00)	12 312 000,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Cash EUR

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	3 099 316 020,00	
Banks	(Note 3)	43 159 076,33	
Other banks and broker accounts	(Notes 2, 3, 9)	253 000 000,00	
Other interest receivable		482 054,80	
Receivable on investments sold		16 474 307,31	
Receivable on subscriptions		18 596 360,05	
Total assets		3 431 027 818,49	
Liabilities			
Payable on investments purchased		(41 310 234,18)	
Payable on redemptions		(14 656 307,56)	
Other liabilities		(812 874,48)	
Total liabilities		(56 779 416,22)	
Total net assets		3 374 248 402,27	
	Currency	Net Asset Value per Unit	Units outstanding
Class A Units	EUR	111,58	43 986,299
Class R Units	EUR	107,85	385 372,200
Class Z Units	EUR	115,37	28 844 983,780

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Cash EUR

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	3 924 507 375,88
Management fee	(Note 6)	(2 295 190,65)
Depositary fee	(Note 8)	(353 248,25)
Subscription tax	(Note 4)	(180 331,09)
Other charges and taxes	(Notes 5, 8)	(2 127 280,49)
Total expenses		(4 956 050,48)
Net investment income / (loss)		(4 956 050,48)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(10 950 627,16)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(4 723 300,48)
Net result of operations for the period		(20 629 978,12)
Subscriptions for the period		2 092 465 867,63
Redemptions for the period		(2 622 094 863,12)
Net assets at the end of the period		3 374 248 402,27

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Cash EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			3 107 764 596,23	3 099 316 020,00	91,85
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			3 107 764 596,23	3 099 316 020,00	91,85
Ordinary Bonds			15 658 043,01	15 164 250,00	0,45
BELGIUM			15 658 043,01	15 164 250,00	0,45
Government			15 658 043,01	15 164 250,00	0,45
15 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	15 658 043,01	15 164 250,00	0,45
Zero-Coupon Bonds			3 092 106 553,22	3 084 151 770,00	91,40
ITALY			1 815 197 932,74	1 810 916 895,00	53,67
Government			1 815 197 932,74	1 810 916 895,00	53,67
433 000 000,00	BOT 0.00% 31/08/2022	EUR	434 082 399,43	433 000 000,00	12,83
223 000 000,00	BOT 0.00% 31/10/2022	EUR	223 183 472,35	222 814 910,00	6,60
183 500 000,00	BOT 0.00% 12/08/2022	EUR	184 152 284,75	183 591 750,00	5,44
177 000 000,00	BOT 0.00% 30/11/2022	EUR	177 074 262,63	177 171 690,00	5,25
162 500 000,00	BOT 0.00% 29/07/2022	EUR	162 890 949,53	162 508 125,00	4,82
125 000 000,00	BOT 0.00% 14/09/2022	EUR	125 494 920,42	125 087 500,00	3,71
116 500 000,00	BOT 0.00% 13/01/2023	EUR	116 672 424,59	116 249 525,00	3,44
101 000 000,00	BOT 0.00% 14/02/2023	EUR	101 373 256,98	100 798 000,00	2,99
80 500 000,00	BOT 0.00% 14/04/2023	EUR	80 622 812,61	80 352 685,00	2,38
78 000 000,00	BOT 0.00% 12/05/2023	EUR	77 558 871,26	77 680 200,00	2,30
57 000 000,00	BOT 0.00% 14/03/2023	EUR	57 249 954,40	56 887 710,00	1,69
40 000 000,00	BOT 0.00% 30/09/2022	EUR	40 074 723,59	39 998 800,00	1,19
35 000 000,00	BOT 0.00% 14/06/2023	EUR	34 767 600,20	34 776 000,00	1,03
SPAIN			734 065 214,88	732 140 250,00	21,70
Government			734 065 214,88	732 140 250,00	21,70
261 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 13/01/2023	EUR	261 985 549,96	260 955 630,00	7,73
94 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 07/10/2022	EUR	94 349 466,08	94 055 460,00	2,79
86 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 11/11/2022	EUR	86 609 446,84	86 545 845,00	2,57
80 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 09/09/2022	EUR	80 818 628,17	80 552 325,00	2,39
54 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 14/04/2023	EUR	54 014 867,70	53 865 540,00	1,60
48 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 09/06/2023	EUR	48 275 792,66	48 245 375,00	1,43
40 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 10/02/2023	EUR	39 919 102,39	39 950 800,00	1,18
31 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 09/12/2022	EUR	31 089 212,17	31 004 030,00	0,92
20 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 10/03/2023	EUR	19 925 672,53	19 956 800,00	0,59
16 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 12/08/2022	EUR	16 575 965,68	16 508 415,00	0,49
500 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/07/2022	EUR	501 510,70	500 030,00	0,01
FRANCE			332 697 105,39	331 760 640,00	9,83
Government			332 697 105,39	331 760 640,00	9,83
187 000 000,00	FRANCE TREASURY BILL BTF 0.00% 19/04/2023	EUR	187 337 808,55	186 689 580,00	5,53
41 000 000,00	FRANCE TREASURY BILL BTF 0.00% 25/01/2023	EUR	41 108 792,06	41 016 810,00	1,22
41 000 000,00	FRANCE TREASURY BILL BTF 0.00% 22/02/2023	EUR	41 118 709,09	41 015 580,00	1,21
35 000 000,00	FRANCE TREASURY BILL BTF 0.00% 16/11/2022	EUR	35 020 009,26	35 021 700,00	1,04
14 000 000,00	FRANCE TREASURY BILL BTF 0.00% 07/09/2022	EUR	14 086 482,16	14 012 460,00	0,41
9 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 30/11/2022	EUR	9 010 624,91	9 006 750,00	0,27
3 000 000,00	FRANCE TREASURY BILL BTF 0.00% 22/03/2023	EUR	3 012 072,66	2 995 860,00	0,09
2 000 000,00	FRANCE TREASURY BILL BTF 0.00% 14/09/2022	EUR	2 002 606,70	2 001 900,00	0,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Cash EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			123 472 573,14	123 015 100,00	3,64
Government			123 472 573,14	123 015 100,00	3,64
61 000 000,00	GERMAN TREASURY BILL 0.00% 22/03/2023	EUR	61 300 659,50	60 965 230,00	1,81
50 000 000,00	GERMAN TREASURY BILL 0.00% 24/08/2022	EUR	50 128 923,87	50 043 000,00	1,48
11 000 000,00	GERMAN TREASURY BILL 0.00% 23/11/2022	EUR	11 039 742,12	11 005 940,00	0,32
1 000 000,00	GERMAN TREASURY BILL 0.00% 19/10/2022	EUR	1 003 247,65	1 000 930,00	0,03
BELGIUM			86 673 727,07	86 318 885,00	2,56
Government			86 673 727,07	86 318 885,00	2,56
56 000 000,00	BELGIUM TREASURY BILL 0.00% 11/05/2023	EUR	56 038 496,75	55 805 120,00	1,65
16 500 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.00% 14/07/2022	EUR	16 582 422,46	16 503 465,00	0,49
8 000 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.00% 08/09/2022	EUR	8 017 748,38	8 006 880,00	0,24
6 000 000,00	BELGIUM TREASURY BILL 0.00% 12/01/2023	EUR	6 035 059,48	6 003 420,00	0,18
Total Portfolio			3 107 764 596,23	3 099 316 020,00	91,85

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Inflation Linked

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	811 549 705,11	
Banks	(Note 3)	3 622 383,69	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	197 740,09	
Unrealised profit on future contracts	(Notes 2, 9)	2 077 895,75	
Unrealised profit on swap contracts	(Notes 2, 9)	4 715 019,60	
Interest receivable on swap contracts	(Notes 2, 9)	15 067,50	
Other interest receivable		3 206 429,38	
Receivable on subscriptions		513 494,73	
Other assets	(Note 10)	2 531,43	
Total assets		825 900 267,28	
Liabilities			
Amounts due to brokers	(Notes 2, 9)	(461 163,68)	
Option contracts	(Notes 2, 9)	(85 240,00)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(244 137,45)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 524 448,76)	
Unrealised loss on swap contracts	(Notes 2, 9)	(2 562 184,38)	
Interest payable on swap contracts	(Notes 2, 9)	(9 207,91)	
Payable on redemptions		(2 450 735,98)	
Other liabilities		(552 300,17)	
Total liabilities		(7 889 418,33)	
Total net assets		818 010 848,95	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	142,35	2 474 265,392
Class Z Units	EUR	160,40	2 723 066,747
Class ZD Units	EUR	98,06	295 894,801

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Inflation Linked

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 034 661 175,82
Net income from investments	(Note 2)	44 576 893,32
Interest received on swap contracts	(Note 2)	76 732,64
Other income	(Note 6)	11 537,43
Total income		44 665 163,39
Management fee	(Note 6)	(2 349 722,63)
Depositary fee	(Note 8)	(92 032,91)
Subscription tax	(Note 4)	(114 858,41)
Interest paid on swap contracts	(Note 2)	(101 764,33)
Other charges and taxes	(Notes 5, 8)	(771 932,00)
Total expenses		(3 430 310,28)
Net investment income / (loss)		41 234 853,11
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	5 604 961,09
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(96 330 690,45)
- option contracts	(Notes 2, 9)	225 520,49
- forward foreign exchange contracts	(Notes 2, 9)	(46 452,74)
- foreign currencies	(Note 2)	(3 603,28)
- future contracts	(Notes 2, 9)	702 473,13
- swap contracts	(Notes 2, 9)	(237 178,73)
Net result of operations for the period		(48 850 117,38)
Subscriptions for the period		391 875 957,41
Redemptions for the period		(559 143 556,26)
Dividend distributions	(Note 14)	(532 610,64)
Net assets at the end of the period		818 010 848,95

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Inflation Linked

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			887 674 614,10	811 549 705,11	99,21
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			883 244 355,50	807 112 955,29	98,67
Ordinary Bonds			860 216 528,85	784 534 875,11	95,91
FRANCE			423 338 514,45	389 692 350,27	47,64
Government			423 338 514,45	389 692 350,27	47,64
50 709 480,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2029	EUR	58 062 302,76	53 600 934,55	6,55
48 029 520,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2026	EUR	52 831 721,62	51 023 680,28	6,24
32 159 680,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.70% 25/07/2030	EUR	38 427 326,39	35 654 472,43	4,36
31 571 843,85	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.25% 25/07/2024	EUR	34 543 735,01	33 801 763,18	4,13
24 073 530,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.15% 25/07/2032	EUR	36 368 102,48	32 683 909,48	4,00
28 161 200,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.85% 25/07/2027	EUR	34 457 880,38	32 597 715,45	3,98
23 611 500,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.80% 25/07/2040	EUR	36 457 527,89	30 657 171,60	3,75
26 452 560,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2028	EUR	29 477 817,66	28 145 788,37	3,44
19 433 380,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 25/07/2047	EUR	24 676 709,02	19 314 253,38	2,36
16 560 450,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2025	EUR	17 593 599,50	17 481 542,23	2,14
15 745 990,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.10% 25/07/2023	EUR	17 488 460,80	16 859 231,49	2,06
8 589 200,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.10% 25/07/2038	EUR	9 325 327,31	8 581 212,04	1,05
8 505 452,50	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 25/07/2036	EUR	10 214 745,70	8 576 387,97	1,05
7 393 890,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2036	EUR	8 888 485,50	7 660 439,73	0,94
7 106 320,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 25/07/2031	EUR	8 372 873,13	7 451 687,15	0,91
5 296 550,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2032	EUR	6 151 899,30	5 602 160,94	0,68
ITALY			218 278 601,54	193 570 413,80	23,66
Government			218 278 601,54	193 570 413,80	23,66
46 944 590,00	BTP 1.30% 15/05/2028	EUR	52 854 316,74	49 122 818,98	6,01
32 178 690,00	BTP 0.40% 15/05/2030	EUR	34 737 019,66	30 682 380,92	3,75
19 188 260,00	BTP 2.35% 15/09/2035	EUR	24 548 508,28	21 366 127,51	2,61
17 439 519,96	BTP 2.55% 15/09/2041	EUR	23 727 887,90	20 508 875,47	2,51
19 266 877,21	BTP 1.25% 15/09/2032	EUR	21 688 620,13	19 141 642,51	2,34
17 497 600,00	BTP 0.65% 15/05/2026	EUR	18 997 248,40	18 052 273,92	2,21
17 589 600,00	BTP 0.15% 15/05/2051	EUR	17 231 980,54	12 193 110,72	1,49
12 789 360,00	BTP 0.10% 15/05/2033	EUR	13 119 269,80	11 084 538,31	1,36
4 515 335,65	BTP 0.10% 15/05/2023	EUR	4 816 987,48	4 689 492,15	0,57
2 707 722,00	BTP 0.25% 20/11/2023	EUR	2 787 690,03	2 818 711,52	0,34
2 082 636,00	BTP 0.40% 11/04/2024	EUR	2 034 481,86	2 154 445,29	0,26
1 701 547,00	BTP 1.45% 26/11/2022	EUR	1 734 590,72	1 755 996,50	0,21

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Inflation Linked

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			135 379 585,77	124 671 171,25	15,24
Government			135 379 585,77	124 671 171,25	15,24
54 305 680,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2026	EUR	59 749 947,55	58 064 176,11	7,10
26 066 475,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.50% 15/04/2030	EUR	31 391 031,52	29 224 167,78	3,57
20 372 100,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2046	EUR	29 936 471,39	24 036 022,19	2,94
6 597 180,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2033	EUR	8 148 244,65	7 185 318,60	0,88
5 935 750,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2023	EUR	6 153 890,66	6 161 486,57	0,75
SPAIN			83 219 827,09	76 600 939,79	9,37
Government			83 219 827,09	76 600 939,79	9,37
29 767 660,00	SPAIN GOVERNMENT INFLATION LINKED BOND 1.00% 30/11/2030	EUR	35 299 468,73	31 973 443,61	3,91
18 968 986,00	SPAIN GOVERNMENT INFLATION LINKED BOND 0.65% 30/11/2027	EUR	21 237 890,27	20 133 871,43	2,46
12 385 230,00	SPAIN GOVERNMENT INFLATION LINKED BOND 0.70% 30/11/2033	EUR	14 638 473,24	12 694 489,19	1,55
10 705 659,50	SPAIN GOVERNMENT INFLATION LINKED BOND 1.80% 30/11/2024	EUR	12 043 994,85	11 799 135,56	1,45
Zero-Coupon Bonds			23 027 826,65	22 578 080,18	2,76
ITALY			23 027 826,65	22 578 080,18	2,76
Government			23 027 826,65	22 578 080,18	2,76
14 012 740,00	BTP 0.00% 26/05/2025	EUR	15 027 826,65	14 606 880,18	1,79
8 000 000,00	BTP 0.00% 28/06/2030	EUR	8 000 000,00	7 971 200,00	0,97
INVESTMENT FUNDS			4 430 258,60	4 436 749,82	0,54
UCI Units			4 430 258,60	4 436 749,82	0,54
LUXEMBOURG			4 430 258,60	4 436 749,82	0,54
Finance			4 430 258,60	4 436 749,82	0,54
27 243,04	EURIZON FUND - MONEY MARKET -Z-	EUR	2 669 315,91	2 671 180,46	0,33
18 242,88	EURIZON FUND - MONEY MARKET -Z2-	USD	1 760 942,69	1 765 569,36	0,21
Total Portfolio			887 674 614,10	811 549 705,11	99,21

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Inflation Linked

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						553 446,99	233 302 276,15
Unrealised profit on future contracts and commitment						2 077 895,75	141 702 736,61
100 000	188	Purchase	EURO BTP	08/09/2022	EUR	754 765,33	23 146 560,00
200 000	(330)	Sale	US 2YR NOTE (CBT)	30/09/2022	USD	448 819,62	66 292 184,23
100 000	(175)	Sale	US 10YR ULTRA	21/09/2022	USD	435 480,80	21 321 562,38
100 000	(210)	Sale	EURO OAT	08/09/2022	EUR	430 500,00	29 091 300,00
100 000	17	Purchase	SHORT EURO BTP	08/09/2022	EUR	8 330,00	1 851 130,00
Unrealised loss on future contracts and commitment						(1 524 448,76)	91 599 539,54
100 000	143	Purchase	EURO BUXL 30Y BOND	08/09/2022	EUR	(919 304,10)	23 389 080,00
100 000	(70)	Sale	EURO BUND	08/09/2022	EUR	(402 456,60)	10 414 600,00
100 000	(400)	Sale	EURO BOBL	08/09/2022	EUR	(199 400,00)	49 676 000,00
100 000	55	Purchase	US ULTRA BOND (CBT)	21/09/2022	USD	(3 288,06)	8 119 859,54

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Inflation Linked

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				(85 240,00)	—
PURCHASED FUTURE STYLE OPTION CONTRACTS				(85 240,00)	—
500	PUT	EURO BUND FUTURES 108,60 22/07/22	EUR	(85 240,00)	—

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Inflation Linked

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(46 397,36)
Unrealised profit on forward foreign exchange contracts					197 740,09
21/09/2022	84 900 000,00	NOK	8 080 711,94	EUR	107 041,48
21/09/2022	8 379 730,27	EUR	7 200 000,00	GBP	50 562,87
21/09/2022	40 900 000,00	NOK	3 905 668,61	EUR	38 726,15
21/09/2022	1 500 000,00	NOK	150 601,06	USD	1 409,59
Unrealised loss on forward foreign exchange contracts					(244 137,45)
21/09/2022	8 093 397,04	EUR	85 200 000,00	NOK	(123 288,37)
21/09/2022	7 200 000,00	GBP	8 368 288,37	EUR	(39 120,97)
21/09/2022	3 908 415,04	EUR	40 900 000,00	NOK	(35 979,72)
21/09/2022	87 000 000,00	SEK	8 129 010,19	EUR	(26 642,98)
21/09/2022	8 082 562,22	EUR	7 000 000,00	GBP	(15 239,42)
21/09/2022	3 700 000,00	USD	3 522 467,63	EUR	(3 061,32)
21/09/2022	151 237,02	USD	1 500 000,00	NOK	(804,67)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Inflation Linked

SWAP CONTRACTS AS AT 30 JUNE 2022

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
INTEREST RATE SWAP CONTRACTS				15 067,50	(9 207,91)	(2 538 588,50)
GOLDMAN SACHS BANK EUROPE SE	EUR	35 000 000,00	28/10/2026	15 067,50	(9 207,91)	(2 538 588,50)
INFLATION SWAP				—	—	4 691 423,72
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	EUR	20 000 000,00	15/08/2026	—	—	2 420 952,00
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	EUR	9 400 000,00	15/05/2027	—	—	(23 595,88)
GOLDMAN SACHS BANK EUROPE SE	EUR	22 000 000,00	14/09/2026	—	—	2 294 067,60

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	927 368 894,18	
Banks	(Note 3)	11 928 616,58	
Other banks and broker accounts	(Notes 2, 3, 9)	80 444 623,97	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	23 960,06	
Unrealised profit on future contracts	(Notes 2, 9)	267 007,90	
Other interest receivable		5 757 751,58	
Receivable on investments sold		19 950 935,30	
Receivable on subscriptions		3 409 291,51	
Other assets	(Note 10)	30 820,24	
Total assets		1 049 181 901,32	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(400 931,85)	
Payable on redemptions		(422 832,12)	
Other liabilities		(377 787,65)	
Total liabilities		(1 201 551,62)	
Total net assets		1 047 980 349,70	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	63,53	748 048,773
Class Z Units	EUR	72,49	13 226 026,671
Class ZD Units	EUR	93,45	446 194,424

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 295 102 933,18
Net income from investments	(Note 2)	8 276 729,69
Interest received on swap contracts	(Note 2)	96 200,00
Other income	(Note 6)	107 285,87
Total income		8 480 215,56
Management fee	(Note 6)	(1 342 190,93)
Depositary fee	(Note 8)	(110 407,22)
Subscription tax	(Note 4)	(59 021,82)
Interest paid on swap contracts	(Note 2)	(41 236,11)
Other charges and taxes	(Notes 5, 8)	(863 145,02)
Total expenses		(2 416 001,10)
Net investment income / (loss)		6 064 214,46
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(12 363 505,62)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(53 819 353,78)
- forward foreign exchange contracts	(Notes 2, 9)	(494 836,01)
- foreign currencies	(Note 2)	7 523,53
- future contracts	(Notes 2, 9)	267 007,90
- swap contracts	(Notes 2, 9)	541 294,56
Net result of operations for the period		(59 797 654,96)
Subscriptions for the period		129 280 213,63
Redemptions for the period		(316 452 795,86)
Dividend distributions	(Note 14)	(152 346,29)
Net assets at the end of the period		1 047 980 349,70

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			977 860 918,61	927 368 894,18	88,49
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			900 181 029,91	850 651 688,63	81,17
Ordinary Bonds			442 565 140,94	426 325 096,61	40,68
FRANCE			92 686 556,00	88 462 849,50	8,44
Finance			49 015 030,00	46 238 718,00	4,41
6 200 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	6 365 483,00	6 213 640,00	0,59
4 300 000,00	BNP PARIBAS SA 1.125% 10/10/2023	EUR	4 339 830,00	4 259 236,00	0,41
3 500 000,00	BPCE SA 4.625% 18/07/2023	EUR	3 969 275,00	3 579 030,00	0,34
3 500 000,00	BPCE SA 0.875% 31/01/2024	EUR	3 498 610,00	3 440 395,00	0,33
3 800 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	3 771 082,00	3 187 630,00	0,30
3 000 000,00	SOCIETE GENERALE SA 4.00% 07/06/2023	EUR	3 392 290,00	3 041 730,00	0,29
2 900 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	3 130 550,00	2 845 103,00	0,27
2 500 000,00	CREDIT MUTUEL ARKEA SA 0.01% 28/01/2026	EUR	2 495 800,00	2 281 825,00	0,22
2 000 000,00	CREDIT AGRICOLE SA 0.75% 01/12/2022	EUR	1 988 300,00	2 003 660,00	0,19
2 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.50% 16/11/2022	EUR	1 972 860,00	2 001 760,00	0,19
2 000 000,00	CREDIT AGRICOLE SA 0.75% 05/12/2023	EUR	2 062 850,00	1 980 540,00	0,19
2 000 000,00	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	1 955 640,00	1 969 920,00	0,19
2 000 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	1 988 040,00	1 807 780,00	0,17
1 600 000,00	BPCE SA 0.375% 02/02/2026	EUR	1 594 176,00	1 481 520,00	0,14
1 400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 28/11/2023	EUR	1 491 364,00	1 425 760,00	0,14
1 400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 21/05/2024	EUR	1 554 700,00	1 409 870,00	0,13
1 300 000,00	CARREFOUR BANQUE SA 0.107% 14/06/2025	EUR	1 300 000,00	1 199 614,00	0,11
1 100 000,00	BNP PARIBAS SA 2.875% 24/10/2022	EUR	1 149 170,00	1 108 855,00	0,11
1 000 000,00	PSA BANQUE FRANCE SA 0.625% 10/10/2022	EUR	995 010,00	1 000 850,00	0,10
Consumer Retail			18 428 027,00	17 669 425,50	1,69
2 900 000,00	SODEXO SA 0.75% 27/04/2025	EUR	2 895 041,00	2 773 067,00	0,26
3 000 000,00	ALD SA 1.25% 02/03/2026	EUR	2 995 350,00	2 765 250,00	0,26
2 400 000,00	ALD SA 0.375% 19/10/2023	EUR	2 398 920,00	2 357 304,00	0,23
2 100 000,00	KERING SA 0.25% 13/05/2023	EUR	2 096 997,00	2 086 203,00	0,20
1 900 000,00	RCI BANQUE SA 0.25% 08/03/2023	EUR	1 893 958,00	1 885 161,00	0,18
1 700 000,00	PERNOD RICARD SA 1.125% 07/04/2025	EUR	1 689 018,00	1 661 903,00	0,16
1 700 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 07/04/2025	EUR	1 695 189,00	1 654 865,00	0,16
1 850 000,00	FAURECIA SE 2.625% 15/06/2025	EUR	1 866 650,00	1 596 679,50	0,15
900 000,00	ALD SA 0.375% 18/07/2023	EUR	896 904,00	888 993,00	0,09
Computing and IT			8 976 446,00	8 705 404,00	0,83
4 000 000,00	CAPGEMINI SE 2.50% 01/07/2023	EUR	4 181 000,00	4 038 840,00	0,39
2 900 000,00	WORLDLINE SA 0.50% 30/06/2023	EUR	2 897 593,00	2 861 488,00	0,27
1 900 000,00	CAPGEMINI SE 0.625% 23/06/2025	EUR	1 897 853,00	1 805 076,00	0,17
Multi-Utilities			6 375 527,00	6 183 581,00	0,59
4 500 000,00	ENGIE SA 0.375% 28/02/2023	EUR	4 479 840,00	4 485 285,00	0,43
1 900 000,00	HOLDING D'INFRASTRUCTURES ET DES METIERS DE L'ENVIRONNEMENT 0.125% 16/09/2025	EUR	1 895 687,00	1 698 296,00	0,16
Health			4 997 496,00	4 922 106,00	0,47
1 600 000,00	SANOFI REG 0.875% 06/04/2025	EUR	1 598 672,00	1 566 000,00	0,15
1 400 000,00	ESSILORLUXOTTICA SA 0.25% 05/01/2024	EUR	1 399 748,00	1 377 390,00	0,13
1 200 000,00	SANOFI REG 1.00% 01/04/2025	EUR	1 196 676,00	1 178 436,00	0,11
800 000,00	SANOFI REG 0.50% 21/03/2023	EUR	802 400,00	800 280,00	0,08
Telecommunication			2 296 412,00	2 153 973,00	0,20
2 300 000,00	ILIAD SA 0.75% 11/02/2024	EUR	2 296 412,00	2 153 973,00	0,20

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			1 998 260,00	2 005 860,00	0,19
2 000 000,00	CIE DE SAINT-GOBAIN 1.75% 03/04/2023	EUR	1 998 260,00	2 005 860,00	0,19
Raw materials			599 358,00	583 782,00	0,06
600 000,00	AIR LIQUIDE FINANCE SA 1.00% 02/04/2025	EUR	599 358,00	583 782,00	0,06
GERMANY			61 894 863,80	60 469 273,70	5,77
Consumer Retail			16 448 966,00	16 357 894,00	1,56
6 000 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 0.25% 31/01/2025	EUR	5 805 000,00	5 633 820,00	0,54
4 850 000,00	DAIMLER AG 1.625% 22/08/2023	EUR	4 862 680,00	4 862 222,00	0,46
3 200 000,00	DAIMLER AG 2.625% 07/04/2025	EUR	3 187 136,00	3 240 480,00	0,31
2 600 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 2.50% 06/04/2023	EUR	2 594 150,00	2 621 372,00	0,25
Health			15 586 773,00	15 076 737,00	1,44
3 900 000,00	BAYER AG 0.05% 12/01/2025	EUR	3 905 772,00	3 685 383,00	0,35
3 700 000,00	MERCK FINANCIAL SERVICES GMBH 0.005% 15/12/2023	EUR	3 707 733,00	3 638 210,00	0,35
3 300 000,00	BAYER AG 0.375% 06/07/2024	EUR	3 285 150,00	3 202 881,00	0,31
2 400 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 0.25% 29/11/2023	EUR	2 397 624,00	2 351 880,00	0,22
1 500 000,00	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	1 490 910,00	1 418 775,00	0,14
800 000,00	FRESENIUS SE & CO KGAA 1.875% 24/05/2025	EUR	799 584,00	779 608,00	0,07
Finance			12 504 723,00	12 223 831,00	1,17
5 000 000,00	COMMERZBANK AG 0.50% 13/09/2023	EUR	4 825 000,00	4 901 650,00	0,47
3 000 000,00	COMMERZBANK AG 0.10% 11/09/2025	EUR	3 000 120,00	2 763 570,00	0,26
2 700 000,00	SANTANDER CONSUMER BANK AG 0.75% 17/10/2022	EUR	2 690 523,00	2 703 051,00	0,26
2 000 000,00	VONOVIA SE 1.375% 28/01/2026	EUR	1 989 080,00	1 855 560,00	0,18
Multi-Utilities			5 631 442,00	5 361 032,00	0,51
1 800 000,00	RWE AG 2.125% 24/05/2026	EUR	1 793 736,00	1 750 590,00	0,17
1 800 000,00	E.ON SE 0.125% 18/01/2026	EUR	1 790 406,00	1 653 372,00	0,16
1 000 000,00	E.ON SE 0.875% 22/05/2024	EUR	1 048 500,00	984 200,00	0,09
1 000 000,00	E.ON SE 0.875% 08/01/2025	EUR	998 800,00	972 870,00	0,09
Industries			5 393 477,00	5 162 360,00	0,49
4 300 000,00	DEUTSCHE LUFTHANSA AG 1.625% 16/11/2023	EUR	4 300 000,00	4 122 453,00	0,39
1 100 000,00	KION GROUP AG 1.625% 24/09/2025	EUR	1 093 477,00	1 039 907,00	0,10
Raw materials			4 400 000,00	4 356 792,00	0,42
4 400 000,00	BASF SE 0.101% 05/06/2023	EUR	4 400 000,00	4 356 792,00	0,42
Computing and IT			1 896 808,00	1 889 645,00	0,18
1 900 000,00	INFINEON TECHNOLOGIES AG 0.75% 24/06/2023	EUR	1 896 808,00	1 889 645,00	0,18
Government			32 674,80	40 982,70	0,00
30 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2034	EUR	32 674,80	40 982,70	0,00
NETHERLANDS			60 259 380,00	58 043 592,00	5,54
Consumer Retail			17 155 625,00	16 662 488,00	1,59
3 100 000,00	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	3 086 329,00	3 105 797,00	0,30
2 800 000,00	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	EUR	2 788 492,00	2 741 480,00	0,26
2 500 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.25% 06/11/2023	EUR	2 492 850,00	2 458 975,00	0,23
2 400 000,00	BMW FINANCE NV 0.125% 13/07/2022	EUR	2 395 128,00	2 399 208,00	0,23
2 000 000,00	WIZZ AIR FINANCE CO BV 1.35% 19/01/2024	EUR	2 002 160,00	1 851 580,00	0,18
1 400 000,00	BMW FINANCE NV 0.50% 22/02/2025	EUR	1 395 898,00	1 352 246,00	0,13
1 100 000,00	DAIMLER TRUCK INTERNATIONAL FINANCE BV 1.25% 06/04/2025	EUR	1 097 426,00	1 062 831,00	0,10
1 100 000,00	WIZZ AIR FINANCE CO BV 1.00% 19/01/2026	EUR	1 097 382,00	904 651,00	0,09
800 000,00	UNILEVER NV REG 1.25% 25/03/2025	EUR	799 960,00	785 720,00	0,07

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			13 677 713,00	12 601 243,00	1,20
2 400 000,00	ABN AMRO BANK NV 0.50% 17/07/2023	EUR	2 442 408,00	2 380 320,00	0,23
2 500 000,00	HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025	EUR	2 494 000,00	2 199 250,00	0,21
2 400 000,00	HEIMSTADEN BOSTAD TREASURY BV 0.25% 13/10/2024	EUR	2 399 712,00	2 185 896,00	0,21
2 000 000,00	ABN AMRO BANK NV 7.125% 06/07/2022	EUR	2 415 960,00	1 999 660,00	0,19
1 700 000,00	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	1 691 211,00	1 661 835,00	0,16
1 200 000,00	VONOVIA FINANCE BV REG 1.625% 07/04/2024	EUR	1 197 972,00	1 180 332,00	0,11
1 000 000,00	ING GROEP NV 1.00% 20/09/2023	EUR	1 036 450,00	993 950,00	0,09
Energy			7 383 535,00	7 289 154,00	0,70
4 900 000,00	SHELL INTERNATIONAL FINANCE BV REG 1.125% 07/04/2024	EUR	4 889 710,00	4 875 304,00	0,47
2 500 000,00	REPSOL INTERNATIONAL FINANCE BV 0.125% 05/10/2024	EUR	2 493 825,00	2 413 850,00	0,23
Basic Goods			6 325 407,00	6 274 293,00	0,60
4 100 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	4 078 557,00	4 071 628,00	0,39
1 250 000,00	HEINEKEN NV 1.625% 30/03/2025	EUR	1 246 850,00	1 235 125,00	0,12
1 000 000,00	LOUIS DREYFUS CO BV 2.375% 27/11/2025	EUR	1 000 000,00	967 540,00	0,09
Industries			5 791 089,00	5 595 240,00	0,53
2 500 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.30% 28/02/2024	EUR	2 499 875,00	2 464 600,00	0,23
1 700 000,00	SIGNIFY NV 2.00% 11/05/2024	EUR	1 692 894,00	1 673 616,00	0,16
1 600 000,00	DANFOSS FINANCE I BV 0.125% 28/04/2026	EUR	1 598 320,00	1 457 024,00	0,14
Health			5 507 164,00	5 371 352,00	0,51
2 800 000,00	THERMO FISHER SCIENTIFIC FINANCE I BV 0.00% 18/11/2023	EUR	2 808 988,00	2 745 176,00	0,26
1 900 000,00	UPJOHN FINANCE BV 1.023% 23/06/2024	EUR	1 900 000,00	1 825 520,00	0,17
800 000,00	BAYER CAPITAL CORP BV 0.625% 15/12/2022	EUR	798 176,00	800 656,00	0,08
Multi-Utilities			4 418 847,00	4 249 822,00	0,41
2 500 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	2 530 000,00	2 446 475,00	0,24
1 900 000,00	NATURGY FINANCE BV 1.25% 15/01/2026	EUR	1 888 847,00	1 803 347,00	0,17
ITALY			52 968 741,58	49 481 779,00	4,72
Finance			46 118 164,58	42 872 851,00	4,09
10 800 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	12 326 250,58	10 976 040,00	1,05
6 000 000,00	INTESA SANPAOLO SPA 6.625% 13/09/2023	EUR	6 704 220,00	6 225 780,00	0,59
4 300 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	4 291 529,00	4 196 714,00	0,40
4 250 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	4 738 750,00	4 191 265,00	0,40
4 000 000,00	INTESA SANPAOLO SPA 1.70% 13/03/2024	EUR	4 153 600,00	3 956 680,00	0,38
2 800 000,00	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	2 980 600,00	2 812 796,00	0,27
2 500 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.50% 17/07/2023	EUR	2 493 800,00	2 508 825,00	0,24
2 500 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	2 490 975,00	2 445 700,00	0,23
2 100 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	2 093 280,00	2 072 721,00	0,20
2 000 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	1 994 520,00	1 781 680,00	0,17
1 000 000,00	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	993 360,00	894 380,00	0,08
750 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	748 770,00	707 655,00	0,07
100 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 5.75% 18/04/2023	EUR	108 510,00	102 615,00	0,01
Multi-Utilities			3 474 105,00	3 356 250,00	0,32
2 500 000,00	ITALGAS SPA 0.25% 24/06/2025	EUR	2 480 125,00	2 347 500,00	0,22
1 000 000,00	IREN SPA 2.75% 02/11/2022	EUR	993 980,00	1 008 750,00	0,10
Energy			3 376 472,00	3 252 678,00	0,31
3 400 000,00	ENI SPA 1.25% 18/05/2026	EUR	3 376 472,00	3 252 678,00	0,31

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			45 643 959,13	44 456 239,55	4,24
Energy			9 600 000,00	9 309 792,00	0,89
9 600 000,00	EXXON MOBIL CORP 0.142% 26/06/2024	EUR	9 600 000,00	9 309 792,00	0,89
Finance			7 460 186,00	7 224 419,00	0,69
2 500 000,00	MORGAN STANLEY 1.75% 30/01/2025	EUR	2 552 200,00	2 452 750,00	0,23
2 000 000,00	MORGAN STANLEY 1.875% 30/03/2023	EUR	2 061 200,00	2 012 040,00	0,19
1 600 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	1 598 336,00	1 563 504,00	0,15
1 250 000,00	CHUBB INA HOLDINGS INC 0.30% 15/12/2024	EUR	1 248 450,00	1 196 125,00	0,12
Basic Goods			6 485 146,00	6 293 675,00	0,60
2 900 000,00	PEPSICO INC 0.25% 06/05/2024	EUR	2 896 085,00	2 838 230,00	0,27
1 900 000,00	GENERAL MILLS INC 0.125% 15/11/2025	EUR	1 895 079,00	1 760 103,00	0,17
1 700 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	1 693 982,00	1 695 342,00	0,16
Computing and IT			6 175 043,00	6 181 433,00	0,59
2 800 000,00	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	2 787 400,00	2 797 508,00	0,27
2 300 000,00	FIDELITY NATIONAL INFORMATION SERVICES INC 0.125% 03/12/2022	EUR	2 291 559,00	2 298 390,00	0,22
1 100 000,00	FISERV INC 0.375% 01/07/2023	EUR	1 096 084,00	1 085 535,00	0,10
Health			5 839 981,50	5 695 469,50	0,54
2 850 000,00	DANAHER CORP 1.70% 30/03/2024	EUR	2 848 033,50	2 852 593,50	0,27
2 200 000,00	STRYKER CORP 0.25% 03/12/2024	EUR	2 191 948,00	2 101 044,00	0,20
800 000,00	BECTON DICKINSON AND CO 0.034% 13/08/2025	EUR	800 000,00	741 832,00	0,07
Consumer Retail			4 786 654,63	4 550 969,05	0,44
1 800 000,00	FORD MOTOR CREDIT CO LLC 2.748% 14/06/2024	GBP	1 975 572,63	1 927 482,05	0,18
1 700 000,00	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	1 767 082,00	1 629 807,00	0,16
1 000 000,00	MCDONALD'S CORP 1.00% 15/11/2023	EUR	1 044 000,00	993 680,00	0,10
Government			2 399 064,00	2 420 112,00	0,23
2 400 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	2 399 064,00	2 420 112,00	0,23
Telecommunication			1 899 544,00	1 793 030,00	0,17
1 900 000,00	BOOKING HOLDINGS INC 0.10% 08/03/2025	EUR	1 899 544,00	1 793 030,00	0,17
Multi-Utilities			998 340,00	987 340,00	0,09
1 000 000,00	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	998 340,00	987 340,00	0,09
UNITED KINGDOM			23 653 562,00	23 117 520,00	2,21
Finance			9 573 830,00	9 190 107,00	0,88
3 500 000,00	NATWEST MARKETS PLC 0.125% 12/11/2025	EUR	3 492 895,00	3 203 865,00	0,31
2 500 000,00	ROYAL BANK OF SCOTLAND PLC 2.75% 02/04/2025	EUR	2 490 575,00	2 515 450,00	0,24
2 200 000,00	MITSUBISHI HC CAPITAL UK PLC 0.25% 03/02/2025	EUR	2 192 278,00	2 070 442,00	0,20
1 400 000,00	LLOYDS BANK CORPORATE MARKETS PLC 0.25% 04/10/2022	EUR	1 398 082,00	1 400 350,00	0,13
Energy			6 300 000,00	6 303 717,00	0,60
6 300 000,00	BP CAPITAL MARKETS PLC 1.876% 07/04/2024	EUR	6 300 000,00	6 303 717,00	0,60
Multi-Utilities			4 482 900,00	4 346 235,00	0,42
4 500 000,00	SSE PLC 1.25% 16/04/2025	EUR	4 482 900,00	4 346 235,00	0,42
Health			3 296 832,00	3 277 461,00	0,31
3 300 000,00	GLAXOSMITHKLINE CAPITAL PLC 0.125% 12/05/2023	EUR	3 296 832,00	3 277 461,00	0,31

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SPAIN			22 102 696,00	20 676 115,00	1,97
Finance			14 055 436,00	13 609 758,00	1,30
3 200 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	3 190 592,00	3 031 040,00	0,29
2 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.75% 26/11/2025	EUR	2 791 628,00	2 721 796,00	0,26
2 000 000,00	BANCO DE SABADELL SA 0.875% 05/03/2023	EUR	1 985 080,00	1 993 160,00	0,19
1 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	1 790 784,00	1 721 502,00	0,16
1 400 000,00	CRITERIA CAIXA SAU 1.50% 10/05/2023	EUR	1 420 048,00	1 400 364,00	0,13
1 000 000,00	BANCO SANTANDER SA 1.375% 14/12/2022	EUR	1 048 190,00	1 004 570,00	0,10
1 000 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	1 003 370,00	950 390,00	0,09
800 000,00	SANTANDER CONSUMER FINANCE SA 1.00% 27/02/2024	EUR	825 744,00	786 936,00	0,08
Industries			5 885 484,00	4 998 955,00	0,48
4 000 000,00	INTL CONSOLIDATED AIRLIN 2.75% 25/03/2025	EUR	4 000 000,00	3 389 560,00	0,32
1 900 000,00	CELLNEX FINANCE CO SA 0.75% 15/11/2026	EUR	1 885 484,00	1 609 395,00	0,16
Telecommunication			1 263 720,00	1 193 088,00	0,11
1 200 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	1 263 720,00	1 193 088,00	0,11
Multi-Utilities			898 056,00	874 314,00	0,08
900 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	898 056,00	874 314,00	0,08
LUXEMBOURG			17 626 313,00	17 092 485,00	1,63
Industries			6 150 792,00	6 088 469,00	0,58
2 850 000,00	JOHN DEERE CASH MANAGEMENT SA REG 1.375% 02/04/2024	EUR	2 850 000,00	2 840 310,00	0,27
1 900 000,00	HIGHLAND HOLDINGS SARL 0.00% 12/11/2023	EUR	1 904 446,00	1 856 699,00	0,18
1 400 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.375% 09/04/2025	EUR	1 396 346,00	1 391 460,00	0,13
Consumer Retail			4 785 960,00	4 498 752,00	0,43
2 400 000,00	TRATON FINANCE LUXEMBOURG SA 0.125% 10/11/2024	EUR	2 396 832,00	2 266 416,00	0,22
2 400 000,00	TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025	EUR	2 389 128,00	2 232 336,00	0,21
Telecommunication			3 291 387,00	3 240 864,00	0,31
3 300 000,00	CK HUTCHISON GROUP TELECOM FINANCE SA 0.375% 17/10/2023	EUR	3 291 387,00	3 240 864,00	0,31
Health			2 300 000,00	2 280 956,00	0,22
2 300 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	2 300 000,00	2 280 956,00	0,22
Finance			1 098 174,00	983 444,00	0,09
1 100 000,00	LOGICOR FINANCING SARL 0.625% 17/11/2025	EUR	1 098 174,00	983 444,00	0,09
SWEDEN			16 043 774,10	15 668 061,52	1,50
Finance			9 965 368,00	9 792 660,00	0,94
4 800 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.25% 19/05/2023	EUR	4 785 696,00	4 761 168,00	0,46
3 200 000,00	SVENSKA HANDELSBANKEN AB 1.00% 15/04/2025	EUR	3 180 352,00	3 111 712,00	0,30
2 000 000,00	SWEDBANK AB 0.75% 05/05/2025	EUR	1 999 320,00	1 919 780,00	0,18
Consumer Retail			4 977 735,10	4 845 229,52	0,46
1 700 000,00	SCANIA CV AB 2.25% 03/06/2025	EUR	1 692 537,00	1 673 905,00	0,16
1 473 000,00	VOLVO CAR AB 2.125% 02/04/2024	EUR	1 490 234,10	1 421 798,52	0,14
1 000 000,00	VOLVO TREASURY AB 0.125% 17/09/2024	EUR	996 580,00	962 150,00	0,09
800 000,00	SCANIA CV AB 0.50% 06/10/2023	EUR	798 384,00	787 376,00	0,07
Multi-Utilities			1 100 671,00	1 030 172,00	0,10
1 100 000,00	VATTENFALL AB 0.05% 15/10/2025	EUR	1 100 671,00	1 030 172,00	0,10

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Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IRELAND			10 708 292,00	10 241 570,00	0,98
Computing and IT			6 581 942,00	6 270 570,00	0,60
3 400 000,00	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	3 388 406,00	3 366 986,00	0,32
3 200 000,00	DELL BANK INTERNATIONAL DAC 0.50% 27/10/2026	EUR	3 193 536,00	2 903 584,00	0,28
Finance			3 067 450,00	2 975 670,00	0,28
3 000 000,00	BANK OF IRELAND GROUP PLC 1.375% 29/08/2023	EUR	3 067 450,00	2 975 670,00	0,28
Raw materials			1 058 900,00	995 330,00	0,10
1 000 000,00	SMURFIT KAPPA ACQUISITIONS ULC 2.75% 01/02/2025	EUR	1 058 900,00	995 330,00	0,10
JAPAN			10 610 485,00	9 994 308,00	0,95
Basic Goods			4 701 140,00	4 513 308,00	0,43
2 800 000,00	ASAHI GROUP HOLDINGS LTD 0.155% 23/10/2024	EUR	2 800 000,00	2 675 400,00	0,25
1 900 000,00	ASAHI GROUP HOLDINGS LTD 0.01% 19/04/2024	EUR	1 901 140,00	1 837 908,00	0,18
Telecommunication			4 009 345,00	3 760 531,00	0,36
2 100 000,00	NTT FINANCE CORP 0.00% 03/03/2025	EUR	2 109 345,00	1 992 543,00	0,19
1 900 000,00	NTT FINANCE CORP 0.082% 13/12/2025	EUR	1 900 000,00	1 767 988,00	0,17
Consumer Retail			1 900 000,00	1 720 469,00	0,16
1 900 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	1 900 000,00	1 720 469,00	0,16
SWITZERLAND			7 218 033,33	7 784 289,34	0,74
Finance			7 218 033,33	7 784 289,34	0,74
5 500 000,00	UBS AG 0.75% 21/04/2023	EUR	5 488 450,00	5 492 300,00	0,52
2 400 000,00	UBS AG 5.125% 15/05/2024	USD	1 729 583,33	2 291 989,34	0,22
NORWAY			4 690 271,00	4 610 935,00	0,44
Finance			4 690 271,00	4 610 935,00	0,44
4 700 000,00	DNB BANK ASA 0.05% 14/11/2023	EUR	4 690 271,00	4 610 935,00	0,44
CANADA			3 287 504,00	3 207 215,00	0,31
Finance			3 287 504,00	3 207 215,00	0,31
2 200 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	2 193 268,00	2 140 644,00	0,21
1 100 000,00	ROYAL BANK OF CANADA 0.25% 02/05/2024	EUR	1 094 236,00	1 066 571,00	0,10
SOUTH KOREA			2 798 518,00	2 738 771,00	0,26
Government			1 500 000,00	1 465 200,00	0,14
1 500 000,00	EXPORT-IMPORT BANK OF KOREA 0.829% 27/04/2025	EUR	1 500 000,00	1 465 200,00	0,14
Raw materials			1 298 518,00	1 273 571,00	0,12
1 300 000,00	POSCO 0.50% 17/01/2024	EUR	1 298 518,00	1 273 571,00	0,12
AUSTRIA			2 482 725,00	2 497 200,00	0,24
Energy			2 482 725,00	2 497 200,00	0,24
2 500 000,00	OMV AG 1.50% 09/04/2024	EUR	2 482 725,00	2 497 200,00	0,24
BELGIUM			2 399 064,00	2 402 256,00	0,23
Finance			2 399 064,00	2 402 256,00	0,23
2 400 000,00	BELFIUS BANK SA 0.75% 12/09/2022	EUR	2 399 064,00	2 402 256,00	0,23
DENMARK			1 895 953,00	1 894 604,00	0,18
Finance			1 895 953,00	1 894 604,00	0,18
1 900 000,00	NYKREDIT REALKREDIT A/S 0.25% 20/01/2023	EUR	1 895 953,00	1 894 604,00	0,18

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Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FINLAND			1 495 650,00	1 481 535,00	0,14
Industries			1 495 650,00	1 481 535,00	0,14
1 500 000,00	CRH FINLAND SERVICES OYJ REG 0.875% 05/11/2023	EUR	1 495 650,00	1 481 535,00	0,14
AUSTRALIA			1 100 000,00	1 043 878,00	0,10
Consumer Retail			1 100 000,00	1 043 878,00	0,10
1 100 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.064% 13/01/2025	EUR	1 100 000,00	1 043 878,00	0,10
PORTUGAL			998 800,00	960 620,00	0,09
Finance			998 800,00	960 620,00	0,09
1 000 000,00	CAIXA GERAL DE DEPOSITOS SA 1.25% 25/11/2024	EUR	998 800,00	960 620,00	0,09
Floating Rate Notes			343 872 723,97	314 413 157,02	30,00
FRANCE			65 488 240,46	59 982 348,23	5,72
Finance			26 745 876,96	25 082 738,98	2,39
4 800 000,00	SOCIETE GENERALE SA FRN 17/11/2026	EUR	4 790 256,00	4 415 856,00	0,42
3 100 000,00	BPCE SA FRN 30/11/2027	EUR	3 315 345,00	3 108 153,00	0,30
3 000 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	2 840 202,63	2 772 069,74	0,26
2 600 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	2 598 492,00	2 469 298,00	0,24
2 700 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	2 687 715,00	2 363 040,00	0,22
2 300 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	2 286 913,00	2 180 009,00	0,21
1 400 000,00	AXA SA FRN 04/07/2043	EUR	1 622 880,00	1 440 530,00	0,14
1 500 000,00	SOCIETE GENERALE SA FRN 29/12/2049	USD	1 422 007,76	1 409 307,15	0,13
1 400 000,00	CARREFOUR BANQUE SA FRN 12/09/2023	EUR	1 400 000,00	1 403 808,00	0,13
1 300 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	1 196 117,57	1 190 760,09	0,11
1 000 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	1 073 500,00	1 001 550,00	0,10
1 100 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	1 098 548,00	959 607,00	0,09
200 000,00	SOCIETE GENERALE SA FRN 23/02/2028	EUR	203 280,00	196 670,00	0,02
100 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	110 760,00	98 010,00	0,01
100 000,00	UNIBAIL-RODAMCO-WESTFIELD SE FRN 31/12/2099	EUR	99 860,00	74 071,00	0,01
Energy			16 156 522,50	14 856 277,25	1,42
8 055 000,00	TOTAL SA FRN 29/12/2049	EUR	8 391 622,50	7 861 277,25	0,75
5 000 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	5 064 900,00	4 700 000,00	0,45
2 700 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	2 700 000,00	2 295 000,00	0,22
Multi-Utilities			9 311 950,00	8 096 392,00	0,77
4 700 000,00	ENGIE SA FRN 31/12/2099	EUR	4 763 450,00	4 116 542,00	0,39
3 500 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	3 500 000,00	3 027 500,00	0,29
1 000 000,00	SUEZ SA FRN 31/12/2099	EUR	1 048 500,00	952 350,00	0,09
Raw materials			6 814 060,00	6 001 213,00	0,57
3 100 000,00	SOLVAY FINANCE SA FRN 29/12/2049	EUR	3 497 560,00	3 038 713,00	0,29
3 000 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	3 316 500,00	2 962 500,00	0,28
Telecommunication			4 131 455,00	3 626 784,00	0,35
3 600 000,00	ORANGE SA FRN 29/12/2049	EUR	4 131 455,00	3 626 784,00	0,35
Consumer Retail			2 226 026,00	2 222 418,00	0,21
2 200 000,00	L'OREAL SA FRN 29/03/2024	EUR	2 226 026,00	2 222 418,00	0,21
Basic Goods			102 350,00	96 525,00	0,01
100 000,00	DANONE SA FRN 31/12/2099	EUR	102 350,00	96 525,00	0,01
NETHERLANDS			47 295 100,65	43 245 624,31	4,13
Finance			14 205 698,85	12 782 403,31	1,22
3 000 000,00	ING GROEP NV FRN 13/11/2030	EUR	3 052 500,00	2 673 090,00	0,25
2 200 000,00	NN GROUP NV FRN 29/06/2049	EUR	2 429 360,00	2 150 588,00	0,21

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Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 000 000,00	ING GROEP NV FRN 26/09/2029	EUR	2 071 680,00	1 896 080,00	0,18
1 500 000,00	ING GROEP NV FRN 23/05/2026	EUR	1 498 920,00	1 461 840,00	0,14
1 500 000,00	ING GROEP NV FRN 31/12/2099	USD	1 403 908,85	1 386 465,31	0,13
1 200 000,00	ACHMEA BV FRN 04/04/2043	EUR	1 378 310,00	1 211 376,00	0,12
1 000 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	1 092 600,00	919 840,00	0,09
1 000 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	1 067 600,00	886 540,00	0,08
200 000,00	ING GROEP NV FRN 15/02/2029	EUR	210 820,00	196 584,00	0,02
Consumer Retail			11 311 561,80	10 473 011,00	1,00
7 300 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	7 430 951,80	7 179 623,00	0,69
2 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	2 168 000,00	1 816 140,00	0,17
1 600 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 712 610,00	1 477 248,00	0,14
Telecommunication			8 880 270,00	8 436 602,00	0,80
4 200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	4 230 720,00	4 060 602,00	0,39
2 400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 462 992,00	2 352 000,00	0,22
2 200 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	2 186 558,00	2 024 000,00	0,19
Multi-Utilities			8 516 470,00	7 724 088,00	0,74
4 400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	4 409 000,00	3 848 108,00	0,37
2 500 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	2 603 150,00	2 406 025,00	0,23
1 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 504 320,00	1 469 955,00	0,14
Energy			4 381 100,00	3 829 520,00	0,37
4 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	4 381 100,00	3 829 520,00	0,37
UNITED KINGDOM			41 422 895,62	39 326 676,44	3,75
Finance			23 743 935,62	23 196 676,44	2,21
5 300 000,00	HSBC HOLDINGS PLC FRN 05/10/2023	EUR	5 300 000,00	5 300 371,00	0,51
4 000 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	3 986 480,00	4 033 160,00	0,38
4 000 000,00	BARCLAYS PLC REG FRN 09/06/2025	EUR	3 962 858,00	3 834 960,00	0,37
3 200 000,00	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	3 200 000,00	2 902 464,00	0,28
2 100 000,00	BARCLAYS PLC REG FRN 31/01/2027	EUR	2 100 000,00	2 046 177,00	0,19
2 100 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	1 878 077,07	1 967 988,16	0,19
1 000 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	1 098 500,00	988 750,00	0,09
1 000 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	1 090 800,00	985 000,00	0,09
1 000 000,00	BARCLAYS PLC FRN 31/12/2099	USD	922 600,55	940 150,28	0,09
200 000,00	BARCLAYS PLC REG FRN 07/02/2028	EUR	204 620,00	197 656,00	0,02
Telecommunication			15 578 960,00	14 229 500,00	1,36
14 900 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	15 578 960,00	14 229 500,00	1,36
Energy			2 100 000,00	1 900 500,00	0,18
2 100 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	2 100 000,00	1 900 500,00	0,18
GERMANY			35 977 142,08	32 720 751,77	3,12
Finance			17 265 292,07	15 685 151,83	1,50
5 500 000,00	ALLIANZ SE FRN 17/10/2042	EUR	6 396 065,00	5 569 410,00	0,53
3 800 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	3 782 406,00	3 588 036,00	0,34
3 600 000,00	ALLIANZ SE FRN 31/12/2099	USD	3 076 445,07	2 859 614,83	0,28
2 000 000,00	ALLIANZ SE FRN 31/12/2049	EUR	2 310 580,00	2 006 120,00	0,19
1 600 000,00	COMMERZBANK AG FRN 14/09/2027	EUR	1 591 536,00	1 564 416,00	0,15
100 000,00	ALLIANZ SE FRN 31/12/2099	EUR	108 260,00	97 555,00	0,01
Raw materials			11 365 485,01	10 312 927,94	0,98
10 574 000,00	LANXESS AG FRN 06/12/2076	EUR	11 365 485,01	10 312 927,94	0,98
Telecommunication			5 149 500,00	4 792 550,00	0,46
5 000 000,00	BERTELSMANN SE & CO KGAA FRN 23/04/2075	EUR	5 149 500,00	4 792 550,00	0,46

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			1 700 000,00	1 507 577,00	0,14
1 700 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	1 700 000,00	1 507 577,00	0,14
Health			496 865,00	422 545,00	0,04
500 000,00	BAYER AG FRN 12/11/2079	EUR	496 865,00	422 545,00	0,04
ITALY			30 738 065,15	27 489 526,27	2,62
Finance			16 593 404,63	14 581 596,00	1,39
7 770 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	8 261 808,38	7 381 500,00	0,70
3 400 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 04/03/2029	EUR	3 819 756,25	3 446 716,00	0,33
2 000 000,00	ASSICURAZIONI GENERALI SPA FRN 10/07/2042	EUR	2 513 000,00	2 002 400,00	0,19
1 800 000,00	FINECOBANK BANCA FINECO SPA FRN 21/10/2027	EUR	1 794 780,00	1 566 234,00	0,15
200 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	204 060,00	184 746,00	0,02
Multi-Utilities			10 037 658,52	9 249 008,27	0,88
4 051 000,00	ENEL SPA FRN 24/05/2080	EUR	3 796 341,75	3 781 081,87	0,36
3 300 000,00	ENEL SPA FRN 31/12/2099	EUR	3 399 120,00	3 177 603,00	0,30
2 000 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	1 991 720,00	1 495 000,00	0,14
796 000,00	ENEL SPA FRN 10/01/2074	EUR	850 476,77	795 323,40	0,08
Energy			4 107 002,00	3 658 922,00	0,35
4 100 000,00	ENI SPA FRN 31/12/2099	EUR	4 107 002,00	3 658 922,00	0,35
SPAIN			29 126 815,00	26 056 592,00	2,49
Finance			29 126 815,00	26 056 592,00	2,49
11 200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	12 085 600,00	10 762 528,00	1,03
6 500 000,00	CAIXABANK SA FRN 13/04/2026	EUR	6 492 655,00	6 197 685,00	0,59
6 200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	6 759 080,00	5 818 514,00	0,55
3 000 000,00	CAIXABANK SA FRN 31/12/2099	EUR	3 368 600,00	2 891 250,00	0,28
200 000,00	CAIXABANK SA FRN 15/02/2029	EUR	215 320,00	197 882,00	0,02
100 000,00	CAIXABANK SA FRN 14/07/2028	EUR	104 260,00	98 704,00	0,01
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	101 300,00	90 029,00	0,01
UNITED STATES			25 123 457,00	24 527 329,00	2,34
Finance			25 123 457,00	24 527 329,00	2,34
6 700 000,00	GOLDMAN SACHS GROUP INC FRN 19/03/2026	EUR	6 795 006,00	6 632 598,00	0,63
4 500 000,00	GOLDMAN SACHS GROUP INC FRN 30/04/2024	EUR	4 499 550,00	4 426 470,00	0,42
4 000 000,00	GOLDMAN SACHS GROUP INC FRN 23/09/2027	EUR	4 081 040,00	3 924 440,00	0,38
3 000 000,00	BANK OF AMERICA CORP FRN 27/10/2026	EUR	3 000 000,00	2 909 220,00	0,28
1 900 000,00	MORGAN STANLEY FRN 08/05/2026	EUR	1 900 000,00	1 864 774,00	0,18
1 700 000,00	BANK OF AMERICA CORP FRN 25/04/2024	EUR	1 716 677,00	1 699 133,00	0,16
1 600 000,00	GOLDMAN SACHS GROUP INC FRN 07/02/2025	EUR	1 614 560,00	1 592 624,00	0,15
1 500 000,00	MORGAN STANLEY FRN 26/07/2024	EUR	1 516 624,00	1 478 070,00	0,14
BELGIUM			15 299 960,00	13 803 179,00	1,32
Finance			9 932 410,00	8 958 929,00	0,85
6 000 000,00	KBC GROUP NV FRN 10/09/2026	EUR	5 980 020,00	5 463 120,00	0,52
3 600 000,00	KBC GROUP NV FRN 31/12/2099	EUR	3 851 900,00	3 404 988,00	0,32
100 000,00	KBC GROUP NV FRN 03/12/2029	EUR	100 490,00	90 821,00	0,01
Raw materials			3 238 250,00	2 899 290,00	0,28
3 000 000,00	SOLVAY SA FRN 31/12/2099	EUR	3 238 250,00	2 899 290,00	0,28
Multi-Utilities			2 129 300,00	1 944 960,00	0,19
2 000 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	2 129 300,00	1 944 960,00	0,19

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWITZERLAND			12 979 908,00	12 362 446,00	1,18
Finance			12 979 908,00	12 362 446,00	1,18
7 300 000,00	CREDIT SUISSE GROUP AG FRN 16/01/2026	EUR	7 394 316,00	7 013 402,00	0,67
2 200 000,00	UBS GROUP AG FRN 15/06/2027	EUR	2 198 856,00	2 160 422,00	0,21
2 000 000,00	UBS GROUP AG FRN 03/11/2026	EUR	1 991 440,00	1 821 060,00	0,17
1 400 000,00	CREDIT SUISSE GROUP AG FRN 02/04/2026	EUR	1 395 296,00	1 367 562,00	0,13
AUSTRIA			10 454 757,57	8 906 817,00	0,85
Finance			8 760 337,57	7 383 105,00	0,70
4 600 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	5 110 698,57	4 475 110,00	0,42
2 600 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 31/12/2099	EUR	2 754 724,00	2 093 000,00	0,20
900 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	894 915,00	814 995,00	0,08
Energy			1 694 420,00	1 523 712,00	0,15
1 600 000,00	OMV AG FRN 31/12/2099	EUR	1 694 420,00	1 523 712,00	0,15
PORTUGAL			7 880 435,00	6 887 000,00	0,66
Multi-Utilities			7 880 435,00	6 887 000,00	0,66
7 100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	7 880 435,00	6 887 000,00	0,66
LUXEMBOURG			5 453 638,00	5 049 696,00	0,48
Industries			5 132 108,00	4 770 100,00	0,45
5 000 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	5 132 108,00	4 770 100,00	0,45
Finance			321 530,00	279 596,00	0,03
200 000,00	HANNOVER FINANCE LUXEMBOURG SA FRN 30/06/2043	EUR	217 040,00	206 026,00	0,02
100 000,00	AROUNDTOWN SA FRN 31/12/2099	EUR	104 490,00	73 570,00	0,01
IRELAND			4 480 000,50	4 249 359,00	0,40
Finance			4 480 000,50	4 249 359,00	0,40
2 350 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	2 342 080,50	2 307 089,00	0,22
1 000 000,00	AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO LTD REG FRN 02/10/2043	EUR	1 138 500,00	1 017 510,00	0,09
1 000 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	999 420,00	924 760,00	0,09
DENMARK			4 638 730,00	4 160 207,00	0,40
Multi-Utilities			4 638 730,00	4 160 207,00	0,40
4 000 000,00	ORSTED A/S FRN 26/06/3013	EUR	4 533 800,00	4 065 200,00	0,39
100 000,00	ORSTED A/S FRN 24/11/3017	EUR	104 930,00	95 007,00	0,01
FINLAND			3 415 830,00	3 037 848,00	0,29
Finance			3 415 830,00	3 037 848,00	0,29
3 300 000,00	NORDEA BANK ABP FRN 31/12/2099	EUR	3 415 830,00	3 037 848,00	0,29
SWEDEN			4 097 748,94	2 607 757,00	0,25
Telecommunication			1 788 363,94	1 668 590,00	0,16
1 694 000,00	TELIA CO AB FRN 04/04/2078	EUR	1 788 363,94	1 668 590,00	0,16
Finance			2 096 485,00	738 167,00	0,07
2 000 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	1 993 675,00	640 000,00	0,06
100 000,00	SWEDBANK AB FRN 18/09/2028	EUR	102 810,00	98 167,00	0,01
Consumer Retail			212 900,00	201 000,00	0,02
200 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	212 900,00	201 000,00	0,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Zero-Coupon Bonds			113 743 165,00	109 913 435,00	10,49
GERMANY			34 107 995,00	32 744 526,00	3,12
Consumer Retail			11 893 361,00	11 458 452,00	1,09
3 600 000,00	VOLKSWAGEN LEASING GMBH 0.00% 19/07/2024	EUR	3 594 150,00	3 427 272,00	0,33
3 000 000,00	DAIMLER AG 0.00% 08/02/2024	EUR	2 996 490,00	2 924 310,00	0,28
2 900 000,00	VOLKSWAGEN LEASING GMBH 0.00% 12/07/2023	EUR	2 898 927,00	2 855 311,00	0,27
1 700 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 0.00% 12/02/2025	EUR	1 701 547,00	1 578 229,00	0,15
700 000,00	ADIDAS AG 0.00% 09/09/2024	EUR	702 247,00	673 330,00	0,06
Multi-Utilities			10 731 132,00	10 487 381,00	1,00
5 000 000,00	E.ON SE 0.00% 28/08/2024	EUR	5 037 400,00	4 812 700,00	0,46
2 800 000,00	E.ON SE 0.00% 24/10/2022	EUR	2 801 596,00	2 796 836,00	0,27
1 900 000,00	E.ON SE REG 0.00% 29/09/2022	EUR	1 897 606,00	1 898 765,00	0,18
1 000 000,00	E.ON SE REG 0.00% 18/12/2023	EUR	994 530,00	979 080,00	0,09
Finance			4 298 772,00	3 951 550,00	0,38
2 900 000,00	VONOVIA SE 0.00% 01/12/2025	EUR	2 891 996,00	2 581 986,00	0,25
1 400 000,00	VONOVIA SE 0.00% 01/09/2023	EUR	1 406 776,00	1 369 564,00	0,13
Industries			3 887 403,00	3 577 470,00	0,34
3 900 000,00	VANTAGE TOWERS AG 0.00% 31/03/2025	EUR	3 887 403,00	3 577 470,00	0,34
Computing and IT			3 297 327,00	3 269 673,00	0,31
3 300 000,00	SAP SE 0.00% 17/05/2023	EUR	3 297 327,00	3 269 673,00	0,31
LUXEMBOURG			18 306 677,00	17 869 660,00	1,71
Health			7 105 228,00	7 079 717,00	0,68
4 200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 02/12/2022	EUR	4 203 024,00	4 195 464,00	0,40
2 900 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 15/03/2023	EUR	2 902 204,00	2 884 253,00	0,28
Basic Goods			5 702 052,00	5 495 313,00	0,52
5 700 000,00	NESTLE FINANCE INTERNATIONAL LTD 0.00% 12/11/2024	EUR	5 702 052,00	5 495 313,00	0,52
Industries			3 197 120,00	3 101 856,00	0,30
3 200 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	3 197 120,00	3 101 856,00	0,30
Consumer Retail			2 302 277,00	2 192 774,00	0,21
2 300 000,00	TRATON FINANCE LUXEMBOURG SA 0.00% 14/06/2024	EUR	2 302 277,00	2 192 774,00	0,21
FRANCE			18 306 964,00	17 753 344,00	1,69
Consumer Retail			7 213 662,00	7 033 569,00	0,67
5 700 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE REG 0.00% 11/02/2024	EUR	5 715 732,00	5 585 829,00	0,53
1 500 000,00	ALD SA 0.00% 23/02/2024	EUR	1 497 930,00	1 447 740,00	0,14
Basic Goods			3 795 516,00	3 630 710,00	0,35
1 900 000,00	PERNOD RICARD SA 0.00% 24/10/2023	EUR	1 898 328,00	1 868 365,00	0,18
1 900 000,00	DANONE SA 0.00% 01/12/2025	EUR	1 897 188,00	1 762 345,00	0,17
Health			3 302 310,00	3 273 765,00	0,31
3 300 000,00	ESSILORLUXOTTICA SA 0.00% 27/05/2023	EUR	3 302 310,00	3 273 765,00	0,31
Finance			2 698 596,00	2 529 873,00	0,24
2 700 000,00	PSA BANQUE FRANCE SA 0.00% 22/01/2025	EUR	2 698 596,00	2 529 873,00	0,24
Industries			1 296 880,00	1 285 427,00	0,12
1 300 000,00	SCHNEIDER ELECTRIC SE 0.00% 12/06/2023	EUR	1 296 880,00	1 285 427,00	0,12

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			13 245 002,00	12 786 959,00	1,22
Multi-Utilities			5 469 135,00	5 109 610,00	0,49
3 000 000,00	ENEL FINANCE INTERNATIONAL NV 0.00% 28/05/2026	EUR	2 991 060,00	2 698 860,00	0,26
2 500 000,00	ENEL FINANCE INTERNATIONAL NV 0.00% 17/06/2024	EUR	2 478 075,00	2 410 750,00	0,23
Industries			4 482 218,00	4 488 210,00	0,43
4 500 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.00% 20/02/2023	EUR	4 482 218,00	4 488 210,00	0,43
Consumer Retail			1 895 497,00	1 888 847,00	0,18
1 900 000,00	BMW FINANCE NV 0.00% 24/03/2023	EUR	1 895 497,00	1 888 847,00	0,18
Health			1 398 152,00	1 300 292,00	0,12
1 400 000,00	THERMO FISHER SCIENTIFIC FINANCE I BV 0.00% 18/11/2025	EUR	1 398 152,00	1 300 292,00	0,12
ITALY			10 394 556,00	9 951 180,00	0,95
Industries			5 205 200,00	4 917 796,00	0,47
5 200 000,00	POSTE ITALIANE SPA 0.00% 10/12/2024	EUR	5 205 200,00	4 917 796,00	0,47
Multi-Utilities			2 791 012,00	2 717 120,00	0,26
2 800 000,00	SNAM SPA 0.00% 12/05/2024	EUR	2 791 012,00	2 717 120,00	0,26
Finance			2 398 344,00	2 316 264,00	0,22
2 400 000,00	FCA BANK SPA 0.00% 16/04/2024	EUR	2 398 344,00	2 316 264,00	0,22
IRELAND			5 389 254,00	4 964 560,00	0,47
Basic Goods			2 799 888,00	2 598 456,00	0,25
2 800 000,00	CCEP FINANCE IRELAND DAC 0.00% 06/09/2025	EUR	2 799 888,00	2 598 456,00	0,25
Health			2 589 366,00	2 366 104,00	0,22
2 600 000,00	FRESENIUS FINANCE IRELAND PLC 0.00% 01/10/2025	EUR	2 589 366,00	2 366 104,00	0,22
SWEDEN			4 502 393,00	4 488 320,00	0,43
Consumer Retail			4 502 393,00	4 488 320,00	0,43
3 400 000,00	SCANIA CV AB 0.00% 23/11/2022	EUR	3 401 700,00	3 392 962,00	0,32
1 100 000,00	VOLVO TREASURY AB 0.00% 11/02/2023	EUR	1 100 693,00	1 095 358,00	0,11
AUSTRIA			3 286 272,00	3 261 786,00	0,31
Energy			3 286 272,00	3 261 786,00	0,31
3 300 000,00	OMV AG 0.00% 16/06/2023	EUR	3 286 272,00	3 261 786,00	0,31
UNITED KINGDOM			2 304 232,00	2 266 305,00	0,22
Health			2 304 232,00	2 266 305,00	0,22
2 300 000,00	GLAXOSMITHKLINE CAPITAL INC 0.00% 23/09/2023	EUR	2 304 232,00	2 266 305,00	0,22
CHINA			1 998 680,00	1 959 000,00	0,19
Finance			1 998 680,00	1 959 000,00	0,19
2 000 000,00	CHINA DEVELOPMENT BANK 0.00% 27/10/2023	EUR	1 998 680,00	1 959 000,00	0,19
NORWAY			1 901 140,00	1 867 795,00	0,18
Telecommunication			1 901 140,00	1 867 795,00	0,18
1 900 000,00	TELENOR ASA 0.00% 25/09/2023	EUR	1 901 140,00	1 867 795,00	0,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			1 851 447,59	1 846 324,75	0,18
Floating Rate Notes			1 851 447,59	1 846 324,75	0,18
FRANCE			1 851 447,59	1 846 324,75	0,18
Finance			1 851 447,59	1 846 324,75	0,18
2 000 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	1 851 447,59	1 846 324,75	0,18
INVESTMENT FUNDS			75 828 441,11	74 870 880,80	7,14
UCI Units			75 828 441,11	74 870 880,80	7,14
LUXEMBOURG			75 828 441,11	74 870 880,80	7,14
Finance			75 828 441,11	74 870 880,80	7,14
449 256,14	EURIZON FUND - MONEY MARKET -Z-	EUR	44 224 706,02	44 049 564,82	4,20
315 824,53	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	31 603 735,09	30 821 315,98	2,94
Total Portfolio			977 860 918,61	927 368 894,18	88,49

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						267 007,90	91 403 840,00
Unrealised profit on future contracts and commitment						267 007,90	91 403 840,00
100 000	736	Purchase	EURO BOBL	08/09/2022	EUR	267 007,90	91 403 840,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR Short Term

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(376 971,79)
Unrealised profit on forward foreign exchange contracts					23 960,06
09/09/2022	2 049 699,23	EUR	1 750 000,00	GBP	23 960,06
Unrealised loss on forward foreign exchange contracts					(400 931,85)
09/09/2022	17 402 104,09	EUR	18 700 000,00	USD	(400 931,85)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 536 249 722,89	
Banks	(Note 3)	11 559 503,71	
Other banks and broker accounts	(Notes 2, 3, 9)	38 118 560,89	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	135 739,52	
Unrealised profit on future contracts	(Notes 2, 9)	1 209 796,54	
Unrealised profit on swap contracts	(Notes 2, 9)	87 725,58	
Other interest receivable		10 132 073,15	
Receivable on investments sold		12 859 131,38	
Receivable on subscriptions		539 152,97	
Other assets	(Note 10)	41 820,29	
Total assets		1 610 933 226,92	
Liabilities			
Swap premium received	(Notes 2, 9)	(129 359,18)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(793 052,04)	
Unrealised loss on future contracts	(Notes 2, 9)	(430 010,00)	
Interest payable on swap contracts	(Notes 2, 9)	(3 055,55)	
Payable on investments purchased		(1 795 698,00)	
Payable on redemptions		(7 453 797,45)	
Other liabilities		(744 435,68)	
Total liabilities		(11 349 407,90)	
Total net assets		1 599 583 819,02	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	91,27	908 137,935
Class RD Units	EUR	87,03	100,241
Class X Units	EUR	95,38	1 517 021,387
Class Z Units	EUR	122,77	11 118 280,303
Class ZD Units	EUR	91,22	77 335,228

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	2 063 647 074,27
Net income from investments	(Note 2)	14 872 682,97
Interest received on swap contracts	(Note 2)	327 511,12
Other income	(Note 6)	123 496,66
Total income		15 323 690,75
Management fee	(Note 6)	(3 288 798,22)
Depositary fee	(Note 8)	(171 186,20)
Subscription tax	(Note 4)	(92 152,80)
Interest paid on swap contracts	(Note 2)	(147 388,90)
Other charges and taxes	(Notes 5, 8)	(1 325 148,38)
Total expenses		(5 024 674,50)
Net investment income / (loss)		10 299 016,25
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(46 128 176,46)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(215 572 871,46)
- forward foreign exchange contracts	(Notes 2, 9)	(785 422,69)
- foreign currencies	(Note 2)	5 851,39
- future contracts	(Notes 2, 9)	779 786,54
- swap contracts	(Notes 2, 9)	1 565 274,62
Net result of operations for the period		(249 836 541,81)
Subscriptions for the period		313 246 085,56
Redemptions for the period		(527 438 771,50)
Dividend distributions	(Note 14)	(34 027,50)
Net assets at the end of the period		1 599 583 819,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 698 495 969,00	1 536 249 722,89	96,04
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 542 640 004,56	1 381 639 053,33	86,38
Ordinary Bonds			1 008 744 512,62	902 721 412,02	56,44
FRANCE			257 046 946,57	229 661 561,50	14,36
Finance			110 160 075,40	95 828 807,00	5,99
8 000 000,00	CNP ASSURANCES 0.375% 08/03/2028	EUR	7 977 200,00	6 573 200,00	0,41
6 500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 08/06/2026	EUR	6 526 097,40	6 057 740,00	0,38
6 200 000,00	BPCE SA 1.00% 01/04/2025	EUR	6 319 586,00	5 922 054,00	0,37
7 700 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 04/12/2031	EUR	7 679 749,00	5 526 752,00	0,35
5 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 06/11/2029	EUR	4 999 050,00	4 696 450,00	0,29
4 600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 31/03/2027	EUR	4 578 058,00	4 340 008,00	0,27
4 600 000,00	COVIVIO 1.625% 23/06/2030	EUR	4 576 448,00	3 823 796,00	0,24
4 300 000,00	BNP PARIBAS SA 0.125% 04/09/2026	EUR	4 268 094,00	3 794 793,00	0,24
3 800 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	3 777 276,00	3 434 782,00	0,21
3 500 000,00	CREDIT AGRICOLE SA 0.50% 24/06/2024	EUR	3 493 630,00	3 389 890,00	0,21
4 500 000,00	KLEPIERRE SA 0.875% 17/02/2031	EUR	4 488 165,00	3 362 715,00	0,21
3 600 000,00	SOCIETE GENERALE SA 0.125% 24/02/2026	EUR	3 590 352,00	3 297 276,00	0,21
3 900 000,00	CREDIT AGRICOLE ASSURANCES SA 2.00% 17/07/2030	EUR	3 883 932,00	3 180 684,00	0,20
3 900 000,00	LA MONDIALE SAM 2.125% 23/06/2031	EUR	3 916 497,00	3 126 123,00	0,20
3 100 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	3 091 289,00	3 106 820,00	0,19
3 300 000,00	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	3 292 641,00	3 008 016,00	0,19
2 500 000,00	CARMILA SA 2.375% 16/09/2024	EUR	2 479 575,00	2 447 700,00	0,15
3 000 000,00	BNP PARIBAS SA 1.625% 02/07/2031	EUR	3 014 152,00	2 346 060,00	0,15
3 000 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 15/04/2030	EUR	2 754 000,00	2 338 230,00	0,15
2 300 000,00	LA BANQUE POSTALE SA 0.25% 12/07/2026	EUR	2 294 595,00	2 114 114,00	0,13
2 800 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	2 766 988,00	2 098 628,00	0,13
2 300 000,00	CREDIT AGRICOLE SA 2.00% 25/03/2029	EUR	2 280 887,00	1 982 669,00	0,12
1 900 000,00	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	1 950 084,00	1 871 424,00	0,12
2 000 000,00	CREDIT AGRICOLE SA 1.75% 05/03/2029	EUR	2 054 000,00	1 787 580,00	0,11
2 400 000,00	ICADE 0.625% 18/01/2031	EUR	2 396 760,00	1 759 320,00	0,11
1 800 000,00	PSA BANQUE FRANCE SA 0.625% 21/06/2024	EUR	1 789 704,00	1 749 312,00	0,11
1 800 000,00	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	1 806 390,00	1 734 840,00	0,11
1 800 000,00	CREDIT AGRICOLE SA 1.25% 14/04/2026	EUR	1 870 290,00	1 719 252,00	0,11
2 000 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.50% 29/05/2029	EUR	2 103 000,00	1 618 800,00	0,10
1 500 000,00	SOCIETE GENERALE SA 1.75% 22/03/2029	EUR	1 561 590,00	1 314 075,00	0,08
1 400 000,00	CNP ASSURANCES 2.75% 05/02/2029	EUR	1 383 788,00	1 290 408,00	0,08
1 200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	1 196 208,00	1 015 296,00	0,06
Consumer Retail			34 287 142,50	32 027 153,00	2,00
5 700 000,00	PEUGEOT SA 2.75% 15/05/2026	EUR	5 677 029,00	5 503 920,00	0,34
6 000 000,00	ILIAD SA 2.375% 17/06/2026	EUR	5 912 820,00	5 264 220,00	0,33
4 000 000,00	ALD SA 1.25% 02/03/2026	EUR	3 993 800,00	3 687 000,00	0,23
3 800 000,00	APRR SA 1.25% 14/01/2027	EUR	3 781 266,00	3 602 666,00	0,22
3 300 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 07/04/2025	EUR	3 290 661,00	3 212 385,00	0,20
3 400 000,00	PERNOD RICARD SA 1.75% 08/04/2030	EUR	3 383 952,00	3 130 346,00	0,20
2 400 000,00	RCI BANQUE SA 0.75% 10/04/2023	EUR	2 394 648,00	2 376 432,00	0,15
1 800 000,00	RCI BANQUE SA 4.75% 06/07/2027	EUR	1 795 698,00	1 804 194,00	0,11
2 000 000,00	SODEXO SA 1.00% 27/04/2029	EUR	1 977 197,50	1 733 020,00	0,11
2 100 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.475% 18/01/2031	EUR	2 080 071,00	1 712 970,00	0,11

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			24 072 320,00	21 144 504,50	1,32
6 000 000,00	ENGIE SA 0.375% 11/06/2027	EUR	5 955 120,00	5 356 620,00	0,33
6 200 000,00	SUEZ SA 1.25% 14/05/2035	EUR	6 174 766,00	4 759 182,00	0,30
3 800 000,00	SUEZ SA 1.25% 02/04/2027	EUR	3 792 666,00	3 582 526,00	0,22
2 600 000,00	VEOLIA ENVIRONNEMENT SA 0.80% 15/01/2032	EUR	2 600 000,00	2 085 304,00	0,13
2 000 000,00	ENGIE SA 2.375% 19/05/2026	EUR	2 276 000,00	2 004 120,00	0,13
1 800 000,00	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	1 800 000,00	1 678 770,00	0,11
1 350 000,00	VEOLIA ENVIRONNEMENT SA 6.125% 25/11/2033	EUR	1 473 768,00	1 677 982,50	0,10
Industries			21 337 821,00	19 748 368,00	1,23
5 900 000,00	WORLDLINE SA 0.875% 30/06/2027	EUR	5 858 287,00	5 327 346,00	0,33
4 600 000,00	BOUYGUES SA 1.125% 24/07/2028	EUR	4 566 742,00	4 214 474,00	0,26
3 600 000,00	BOUYGUES SA 3.25% 30/06/2037	EUR	3 560 184,00	3 311 496,00	0,21
2 500 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.50% 04/05/2027	EUR	2 478 525,00	2 390 775,00	0,15
2 500 000,00	LA POSTE SA 0.625% 21/10/2026	EUR	2 483 875,00	2 342 525,00	0,15
2 400 000,00	ALSTOM SA 0.25% 14/10/2026	EUR	2 390 208,00	2 161 752,00	0,13
Health			19 314 620,86	18 162 639,00	1,14
8 900 000,00	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	8 866 714,00	8 412 903,00	0,53
5 500 000,00	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	5 237 395,00	4 979 150,00	0,31
3 300 000,00	SANOFI 0.875% 21/03/2029	EUR	3 317 085,86	2 998 380,00	0,19
1 900 000,00	SANOFI 1.25% 06/04/2029	EUR	1 893 426,00	1 772 206,00	0,11
Energy			13 321 410,00	11 868 793,00	0,74
3 600 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.994% 08/04/2032	EUR	3 855 550,00	3 320 604,00	0,21
3 500 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.491% 04/09/2030	EUR	3 765 860,00	3 173 065,00	0,20
3 200 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	3 200 000,00	3 077 824,00	0,19
2 500 000,00	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	2 500 000,00	2 297 300,00	0,14
Telecommunication			13 680 778,00	11 821 704,00	0,74
5 800 000,00	ILIAD SA 1.875% 11/02/2028	EUR	5 790 604,00	4 624 340,00	0,29
2 400 000,00	ORANGE SA 1.625% 07/04/2032	EUR	2 376 240,00	2 130 048,00	0,13
1 800 000,00	VIVENDI SA 0.625% 11/06/2025	EUR	1 798 416,00	1 711 404,00	0,11
900 000,00	ORANGE SA 8.125% 28/01/2033	EUR	1 235 493,00	1 277 802,00	0,08
1 500 000,00	ORANGE SA 0.625% 16/12/2033	EUR	1 481 115,00	1 136 850,00	0,07
1 000 000,00	ORANGE SA 1.25% 07/07/2027	EUR	998 910,00	941 260,00	0,06
Computing and IT			13 125 152,81	11 767 662,00	0,74
8 100 000,00	CAPGEMINI SE 2.375% 15/04/2032	EUR	8 149 102,81	7 456 212,00	0,47
5 000 000,00	CAPGEMINI SE 1.125% 23/06/2030	EUR	4 976 050,00	4 311 450,00	0,27
Basic Goods			7 747 626,00	7 291 931,00	0,46
5 900 000,00	CARREFOUR SA 2.625% 15/12/2027	EUR	5 956 014,00	5 675 387,00	0,36
1 800 000,00	CARREFOUR SA 1.00% 17/05/2027	EUR	1 791 612,00	1 616 544,00	0,10
NETHERLANDS			150 942 864,58	133 956 686,00	8,37
Consumer Retail			35 441 222,33	31 760 799,00	1,98
5 300 000,00	STELLANTIS NV 2.75% 01/04/2032	EUR	5 339 220,00	4 506 007,00	0,28
4 900 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	4 874 079,00	4 177 740,00	0,26
4 200 000,00	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV 0.75% 19/05/2030	EUR	4 195 968,00	3 567 648,00	0,22
3 400 000,00	WIZZ AIR FINANCE CO BV 1.35% 19/01/2024	EUR	3 400 000,00	3 147 686,00	0,20
3 200 000,00	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	EUR	3 186 848,00	3 133 120,00	0,19
3 300 000,00	GSK CONSUMER HEALTHCARE CAPITAL NL BV 1.75% 29/03/2030	EUR	3 292 791,33	3 024 153,00	0,19
3 000 000,00	DAIMLER TRUCK INTERNATIONAL FINANCE BV 1.625% 06/04/2027	EUR	2 996 445,00	2 814 390,00	0,18
2 100 000,00	BMW FINANCE NV 0.50% 22/02/2025	EUR	2 093 847,00	2 028 369,00	0,13

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 850 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.625% 16/01/2030	EUR	1 831 278,00	1 613 903,00	0,10
1 800 000,00	WIZZ AIR FINANCE CO BV 1.00% 19/01/2026	EUR	1 795 716,00	1 480 338,00	0,09
1 500 000,00	BMW FINANCE NV 0.375% 24/09/2027	EUR	1 441 500,00	1 354 785,00	0,08
1 000 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.625% 06/05/2027	EUR	993 530,00	912 660,00	0,06
Finance			33 844 757,00	30 171 323,00	1,89
10 400 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	10 326 888,00	9 907 664,00	0,62
6 200 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	6 197 540,00	5 971 468,00	0,37
5 300 000,00	EXOR NV 0.875% 19/01/2031	EUR	5 251 717,00	4 040 084,00	0,25
3 000 000,00	EXOR NV 2.25% 29/04/2030	EUR	2 980 920,00	2 751 000,00	0,17
2 800 000,00	ABN AMRO BANK NV 0.50% 23/09/2029	EUR	2 791 040,00	2 270 128,00	0,14
2 900 000,00	UPJOHN FINANCE BV 1.908% 23/06/2032	EUR	2 900 000,00	2 160 587,00	0,14
2 000 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	2 011 940,00	1 879 720,00	0,12
1 400 000,00	VONOVIA FINANCE BV 2.25% 07/04/2030	EUR	1 384 712,00	1 190 672,00	0,08
Multi-Utilities			24 075 338,00	21 159 510,00	1,32
8 100 000,00	ENEL FINANCE INTERNATIONAL NV 0.875% 28/09/2034	EUR	7 438 368,00	5 652 504,00	0,35
4 000 000,00	NATURGY FINANCE BV 1.25% 15/01/2026	EUR	3 976 520,00	3 796 520,00	0,24
2 800 000,00	TENNET HOLDING BV 2.125% 17/11/2029	EUR	2 783 676,00	2 688 952,00	0,17
2 600 000,00	NATURGY FINANCE BV 0.75% 28/11/2029	EUR	2 593 526,00	2 195 882,00	0,14
2 000 000,00	REDEXIS GAS FINANCE BV 1.875% 28/05/2025	EUR	1 990 000,00	1 924 920,00	0,12
1 800 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	1 790 190,00	1 775 844,00	0,11
1 400 000,00	EDP FINANCE BV 1.875% 21/09/2029	EUR	1 397 928,00	1 278 018,00	0,08
1 000 000,00	EDP FINANCE BV 1.50% 22/11/2027	EUR	1 101 300,00	932 310,00	0,06
1 000 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	1 003 830,00	914 560,00	0,05
Basic Goods			20 925 811,25	18 229 827,00	1,14
5 200 000,00	B.A.T. NETHERLANDS 3.125% 07/04/2028	EUR	5 162 768,00	4 925 388,00	0,31
2 700 000,00	KONINKLIJKE AHOLD DELHAIZE NV 1.75% 02/04/2027	EUR	2 720 109,25	2 577 609,00	0,16
2 900 000,00	JDE PEET'S NV 0.625% 09/02/2028	EUR	2 886 399,00	2 452 704,00	0,15
2 500 000,00	DIAGEO CAPITAL BV 1.875% 08/06/2034	EUR	2 487 275,00	2 197 450,00	0,14
2 900 000,00	HEINEKEN NV 1.75% 07/05/2040	EUR	2 894 664,00	2 124 192,00	0,13
2 900 000,00	IMPERIAL BRANDS FINANCE NETHERLANDS BV 1.75% 18/03/2033	EUR	2 874 596,00	2 114 158,00	0,13
1 900 000,00	LOUIS DREYFUS CO BV 2.375% 27/11/2025	EUR	1 900 000,00	1 838 326,00	0,12
Energy			18 280 535,00	15 925 860,00	1,00
6 300 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	6 297 921,00	6 295 212,00	0,39
3 800 000,00	SHELL INTERNATIONAL FINANCE BV 1.875% 07/04/2032	EUR	3 779 822,00	3 441 052,00	0,22
3 200 000,00	SCHLUMBERGER FINANCE BV 0.25% 15/10/2027	EUR	3 192 832,00	2 852 896,00	0,18
4 000 000,00	BP CAPITAL MARKETS BV 0.933% 04/12/2040	EUR	4 000 000,00	2 437 000,00	0,15
1 000 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	1 009 960,00	899 700,00	0,06
Industries			7 398 576,00	6 522 744,00	0,41
3 100 000,00	CRH FUNDING BV 1.625% 05/05/2030	EUR	3 107 805,00	2 697 310,00	0,17
2 000 000,00	WURTH FINANCE INTERNATIONAL BV 0.75% 22/11/2027	EUR	1 995 360,00	1 802 240,00	0,11
1 200 000,00	SIGNIFY NV 2.375% 11/05/2027	EUR	1 195 488,00	1 140 840,00	0,07
1 100 000,00	AGCO INTERNATIONAL HOLDINGS BV 0.80% 06/10/2028	EUR	1 099 923,00	882 354,00	0,06
Health			6 086 865,00	5 790 426,00	0,36
4 700 000,00	THERMO FISHER SCIENTIFIC FINANCE I BV 1.125% 18/10/2033	EUR	4 004 400,00	3 822 369,00	0,24
2 100 000,00	KONINKLIJKE PHILIPS NV 2.125% 05/11/2029	EUR	2 082 465,00	1 968 057,00	0,12
Raw materials			2 494 450,00	2 291 325,00	0,14
2 500 000,00	AKZO NOBEL NV 1.50% 28/03/2028	EUR	2 494 450,00	2 291 325,00	0,14
Computing and IT			2 395 310,00	2 104 872,00	0,13
2 400 000,00	ASML HOLDING NV 0.625% 07/05/2029	EUR	2 395 310,00	2 104 872,00	0,13

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SPAIN			106 809 407,01	96 962 711,00	6,06
Finance			68 448 248,01	64 241 927,00	4,02
6 000 000,00	CAIXABANK SA 1.125% 27/03/2026	EUR	6 016 517,01	5 621 520,00	0,35
4 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	4 889 390,00	4 740 816,00	0,30
4 400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.75% 26/11/2025	EUR	4 386 844,00	4 277 108,00	0,27
4 500 000,00	BANCO SANTANDER SA 1.375% 05/01/2026	EUR	4 477 485,00	4 241 700,00	0,26
4 200 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	4 187 652,00	3 978 240,00	0,25
4 500 000,00	CRITERIA CAIXA SAU 0.875% 28/10/2027	EUR	4 475 745,00	3 935 520,00	0,25
3 900 000,00	CRITERIA CAIXA SAU 1.50% 10/05/2023	EUR	3 955 848,00	3 901 014,00	0,24
4 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	3 979 520,00	3 825 560,00	0,24
3 500 000,00	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	3 492 510,00	3 370 325,00	0,21
3 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.50% 14/01/2027	EUR	3 770 132,00	3 359 580,00	0,21
3 400 000,00	BANKIA SA 0.75% 09/07/2026	EUR	3 393 064,00	3 098 386,00	0,19
2 700 000,00	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	2 737 614,00	2 612 439,00	0,16
2 600 000,00	BANCO SANTANDER SA 2.50% 18/03/2025	EUR	2 575 118,00	2 542 878,00	0,16
2 600 000,00	CAIXABANK SA 1.375% 19/06/2026	EUR	2 584 712,00	2 391 766,00	0,15
2 800 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	2 789 584,00	2 388 932,00	0,15
2 300 000,00	KUTXABANK SA 0.50% 25/09/2024	EUR	2 286 683,00	2 192 475,00	0,14
2 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	1 994 760,00	1 861 940,00	0,12
1 900 000,00	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	2 097 600,00	1 860 613,00	0,12
1 500 000,00	CAIXABANK SA 2.375% 01/02/2024	EUR	1 589 850,00	1 503 840,00	0,09
1 300 000,00	CRITERIA CAIXA SAU 1.375% 10/04/2024	EUR	1 292 720,00	1 284 933,00	0,08
1 400 000,00	BANCO SANTANDER SA 2.125% 08/02/2028	EUR	1 474 900,00	1 252 342,00	0,08
Industries			14 849 203,00	12 494 554,00	0,78
6 700 000,00	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	6 646 333,00	6 014 724,00	0,38
2 300 000,00	CELLNEX FINANCE CO SA 1.00% 15/09/2027	EUR	2 274 585,00	1 823 739,00	0,11
1 900 000,00	CELLNEX TELECOM SA 1.00% 20/04/2027	EUR	1 875 174,00	1 557 487,00	0,10
2 000 000,00	CELLNEX FINANCE CO SA 1.25% 15/01/2029	EUR	1 971 640,00	1 490 760,00	0,09
1 400 000,00	CELLNEX FINANCE CO SA 2.00% 15/09/2032	EUR	1 385 566,00	952 868,00	0,06
700 000,00	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	EUR	695 905,00	654 976,00	0,04
Telecommunication			12 229 120,00	10 524 251,00	0,66
8 100 000,00	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	8 513 150,00	7 588 566,00	0,48
2 500 000,00	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	2 500 000,00	1 936 175,00	0,12
1 000 000,00	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	1 215 970,00	999 510,00	0,06
Consumer Retail			6 086 940,00	5 300 520,00	0,33
4 000 000,00	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	3 999 740,00	3 413 080,00	0,21
2 000 000,00	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	EUR	2 087 200,00	1 887 440,00	0,12
Multi-Utilities			5 195 896,00	4 401 459,00	0,27
3 300 000,00	NORTEGAS ENERGIA DISTRIBUCION SA 0.905% 22/01/2031	EUR	3 300 000,00	2 555 685,00	0,16
1 900 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	1 895 896,00	1 845 774,00	0,11
UNITED STATES			101 038 203,66	91 736 592,43	5,73
Basic Goods			25 585 609,57	22 212 852,00	1,39
5 200 000,00	PEPSICO INC 0.75% 14/10/2033	EUR	4 806 301,00	4 102 904,00	0,26
3 900 000,00	COCA-COLA CO 0.125% 09/03/2029	EUR	3 402 750,00	3 291 054,00	0,21
3 300 000,00	PHILIP MORRIS INTERNATIONAL INC 0.125% 03/08/2026	EUR	3 261 594,00	2 870 043,00	0,18
2 500 000,00	PEPSICO INC 0.875% 18/07/2028	EUR	2 491 500,00	2 269 350,00	0,14
2 500 000,00	COCA-COLA CO 1.625% 09/03/2035	EUR	2 514 251,57	2 075 800,00	0,13
3 000 000,00	PHILIP MORRIS INTERNATIONAL INC 2.00% 09/05/2036	EUR	2 986 800,00	2 000 370,00	0,12
1 900 000,00	GENERAL MILLS INC 0.45% 15/01/2026	EUR	1 899 221,00	1 767 532,00	0,11
1 700 000,00	MONDELEZ INTERNATIONAL INC 2.375% 06/03/2035	EUR	1 689 307,00	1 448 094,00	0,09
1 500 000,00	PEPSICO INC 0.75% 18/03/2027	EUR	1 497 225,00	1 401 675,00	0,09
1 000 000,00	BAT CAPITAL CORP 1.125% 16/11/2023	EUR	1 036 660,00	986 030,00	0,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			21 630 714,00	20 130 454,00	1,26
6 000 000,00	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	5 955 960,00	5 878 260,00	0,37
4 000 000,00	GOLDMAN SACHS GROUP INC 2.00% 01/11/2028	EUR	4 251 910,00	3 654 040,00	0,23
3 600 000,00	CAPITAL ONE FINANCIAL CORP 0.80% 12/06/2024	EUR	3 600 771,00	3 467 124,00	0,22
2 400 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	2 395 440,00	2 436 360,00	0,15
2 000 000,00	CHUBB INA HOLDINGS INC 0.875% 15/12/2029	EUR	1 997 900,00	1 700 340,00	0,11
1 800 000,00	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	EUR	1 797 642,00	1 646 280,00	0,10
1 650 000,00	GOLDMAN SACHS GROUP INC 0.875% 21/01/2030	EUR	1 631 091,00	1 348 050,00	0,08
Telecommunication			22 334 717,00	20 006 103,00	1,25
8 600 000,00	VERIZON COMMUNICATIONS INC 1.30% 18/05/2033	EUR	8 582 628,00	7 103 428,00	0,44
4 800 000,00	NETFLIX INC 3.00% 15/06/2025	EUR	4 896 300,00	4 671 120,00	0,29
4 300 000,00	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	4 283 113,00	3 966 320,00	0,25
2 300 000,00	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	2 285 740,00	2 170 050,00	0,14
2 300 000,00	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	2 286 936,00	2 095 185,00	0,13
Consumer Retail			8 843 984,09	8 267 439,43	0,51
3 100 000,00	FORD MOTOR CREDIT CO LLC 2.748% 14/06/2024	GBP	3 402 375,09	3 319 552,43	0,21
3 150 000,00	GENERAL MOTORS FINANCIAL CO INC 0.60% 20/05/2027	EUR	3 144 645,00	2 645 748,00	0,16
2 300 000,00	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	2 296 964,00	2 302 139,00	0,14
Health			6 994 677,00	6 878 149,00	0,43
2 900 000,00	DANAHER CORP 2.10% 30/09/2026	EUR	2 916 853,00	2 857 167,00	0,18
2 500 000,00	THERMO FISHER SCIENTIFIC INC 2.00% 15/04/2025	EUR	2 492 000,00	2 497 350,00	0,16
1 600 000,00	THERMO FISHER SCIENTIFIC INC 0.125% 01/03/2025	EUR	1 585 824,00	1 523 632,00	0,09
Energy			4 800 000,00	3 832 800,00	0,24
4 800 000,00	EXXON MOBIL CORP 0.835% 26/06/2032	EUR	4 800 000,00	3 832 800,00	0,24
Government			3 798 518,00	3 831 844,00	0,24
3 800 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	3 798 518,00	3 831 844,00	0,24
Multi-Utilities			2 396 496,00	2 380 608,00	0,15
2 400 000,00	DUKE ENERGY CORP 3.10% 15/06/2028	EUR	2 396 496,00	2 380 608,00	0,15
Industries			2 174 438,00	2 158 868,00	0,13
1 800 000,00	FEDEX CORP 0.45% 05/08/2025	EUR	1 797 768,00	1 691 298,00	0,10
500 000,00	GENERAL ELECTRIC CO 4.125% 19/09/2035	EUR	376 670,00	467 570,00	0,03
Computing and IT			2 479 050,00	2 037 475,00	0,13
2 500 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 09/02/2034	EUR	2 479 050,00	2 037 475,00	0,13
GERMANY			98 036 551,13	87 595 859,82	5,48
Consumer Retail			36 226 746,43	32 882 421,00	2,06
6 700 000,00	DAIMLER AG 2.00% 22/08/2026	EUR	6 710 113,00	6 612 163,00	0,41
5 400 000,00	DAIMLER AG 2.625% 07/04/2025	EUR	5 378 292,00	5 468 310,00	0,34
5 300 000,00	CONTINENTAL AG 2.50% 27/08/2026	EUR	5 235 923,00	5 241 912,00	0,33
4 400 000,00	VOLKSWAGEN LEASING GMBH 0.50% 12/01/2029	EUR	4 375 316,00	3 550 008,00	0,22
3 600 000,00	DAIMLER AG 0.375% 08/11/2026	EUR	3 596 148,00	3 302 028,00	0,21
4 700 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	4 687 839,43	3 108 627,00	0,20
2 900 000,00	VOLKSWAGEN LEASING GMBH 0.375% 20/07/2026	EUR	2 896 143,00	2 587 525,00	0,16
2 000 000,00	VOLKSWAGEN LEASING GMBH 0.625% 19/07/2029	EUR	1 952 600,00	1 604 120,00	0,10
1 400 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 3.00% 06/04/2025	EUR	1 394 372,00	1 407 728,00	0,09
Health			17 665 153,20	15 735 265,60	0,98
4 200 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 0.625% 30/11/2026	EUR	4 167 996,00	3 763 116,00	0,23
2 900 000,00	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	2 871 609,00	2 654 254,00	0,17
2 200 000,00	BAYER AG 0.625% 12/07/2031	EUR	2 178 506,00	1 681 548,00	0,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 900 000,00	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	1 890 766,00	1 637 344,00	0,10
1 600 000,00	MERCK FINANCIAL SERVICES GMBH 2.375% 15/06/2030	EUR	1 591 952,00	1 579 584,00	0,10
1 580 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 1.50% 11/07/2025	EUR	1 575 323,20	1 528 286,60	0,10
1 600 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	1 591 840,00	1 458 160,00	0,09
1 700 000,00	BAYER AG 1.375% 06/07/2032	EUR	1 698 317,00	1 339 430,00	0,08
100 000,00	FRESENIUS SE & CO KGAA 2.875% 24/05/2030	EUR	98 844,00	93 543,00	0,01
Finance			13 728 683,00	11 265 896,00	0,70
3 900 000,00	VONOVIA SE 0.25% 01/09/2028	EUR	3 868 800,00	3 033 303,00	0,19
3 200 000,00	VONOVIA SE 1.875% 28/06/2028	EUR	3 171 456,00	2 804 288,00	0,17
2 400 000,00	VONOVIA SE 2.375% 25/03/2032	EUR	2 406 480,00	1 977 384,00	0,12
1 800 000,00	COMMERZBANK AG 0.625% 28/08/2024	EUR	1 795 572,00	1 740 096,00	0,11
2 500 000,00	VONOVIA SE 0.75% 01/09/2032	EUR	2 486 375,00	1 710 825,00	0,11
Multi-Utilities			7 735 058,50	7 341 525,87	0,46
3 900 000,00	RWE AG 2.75% 24/05/2030	EUR	3 872 193,00	3 711 318,00	0,23
2 677 000,00	E.ON SE 1.00% 07/10/2025	EUR	2 664 953,50	2 576 103,87	0,16
1 200 000,00	E.ON SE 1.625% 29/03/2031	EUR	1 197 912,00	1 054 104,00	0,07
Computing and IT			7 438 900,00	6 949 634,00	0,44
3 200 000,00	SAP SE 1.25% 10/03/2028	EUR	3 171 872,00	3 014 208,00	0,19
2 900 000,00	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	EUR	2 873 146,00	2 627 168,00	0,17
1 400 000,00	AMPHENOL TECHNOLOGIES HOLDING GMBH 0.75% 04/05/2026	EUR	1 393 882,00	1 308 258,00	0,08
Raw materials			5 975 940,00	5 581 260,00	0,35
6 000 000,00	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	5 975 940,00	5 581 260,00	0,35
Industries			6 066 557,00	4 891 750,00	0,31
4 000 000,00	KION GROUP AG 1.625% 24/09/2025	EUR	3 976 280,00	3 781 480,00	0,24
2 100 000,00	DEUTSCHE BAHN FINANCE GMBH 0.625% 08/12/2050	EUR	2 090 277,00	1 110 270,00	0,07
Telecommunication			3 179 296,00	2 927 616,00	0,18
3 200 000,00	DEUTSCHE TELEKOM AG 0.50% 05/07/2027	EUR	3 179 296,00	2 927 616,00	0,18
Government			20 217,00	20 491,35	0,00
15 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2034	EUR	20 217,00	20 491,35	0,00
ITALY			91 102 394,12	78 940 513,82	4,93
Finance			60 791 638,12	52 239 686,82	3,27
12 218 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	12 631 652,00	9 603 225,82	0,60
9 500 000,00	INTESA SANPAOLO SPA 2.925% 14/10/2030	EUR	9 770 250,00	7 580 620,00	0,47
5 800 000,00	INTESA SANPAOLO SPA 1.70% 13/03/2024	EUR	6 022 720,00	5 737 186,00	0,36
5 000 000,00	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	4 569 375,00	4 479 650,00	0,28
4 600 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	4 600 000,00	3 637 128,00	0,23
4 500 000,00	INTESA SANPAOLO SPA 1.35% 24/02/2031	EUR	4 496 670,00	3 360 015,00	0,21
3 200 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	3 189 760,00	3 158 432,00	0,20
3 200 000,00	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	2 893 704,00	2 862 016,00	0,18
2 600 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 594 878,00	2 537 548,00	0,16
2 500 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	2 490 975,00	2 445 700,00	0,15
2 600 000,00	INTESA SANPAOLO SPA 1.00% 19/11/2026	EUR	2 592 148,00	2 340 026,00	0,15
2 300 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	2 518 496,12	2 302 415,00	0,15
1 250 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	1 247 950,00	1 179 425,00	0,07
1 000 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	1 173 060,00	1 016 300,00	0,06
Energy			13 165 847,00	11 581 661,00	0,72
6 900 000,00	ENI SPA 2.00% 18/05/2031	EUR	6 895 929,00	6 209 310,00	0,39
2 500 000,00	ERG SPA 0.50% 11/09/2027	EUR	2 480 200,00	2 195 150,00	0,13

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 700 000,00	ERG SPA 0.875% 15/09/2031	EUR	2 693 304,00	2 091 798,00	0,13
1 100 000,00	ERG SPA 1.875% 11/04/2025	EUR	1 096 414,00	1 085 403,00	0,07
Industries			9 778 844,00	8 753 951,00	0,55
5 900 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	5 888 731,00	5 454 078,00	0,34
3 500 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.625% 21/10/2028	EUR	3 491 425,00	2 964 325,00	0,19
400 000,00	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	398 688,00	335 548,00	0,02
Consumer Retail			3 490 830,00	3 076 570,00	0,19
3 500 000,00	ASTM SPA 1.00% 25/11/2026	EUR	3 490 830,00	3 076 570,00	0,19
Multi-Utilities			2 386 440,00	1 996 560,00	0,12
2 400 000,00	SNAM SPA 0.75% 20/06/2029	EUR	2 386 440,00	1 996 560,00	0,12
Health			1 488 795,00	1 292 085,00	0,08
1 500 000,00	AMPLIFON SPA REG 1.125% 13/02/2027	EUR	1 488 795,00	1 292 085,00	0,08
UNITED KINGDOM			45 806 521,00	42 759 759,00	2,67
Finance			13 529 573,00	13 613 758,00	0,85
8 100 000,00	ROYAL BANK OF SCOTLAND PLC 2.75% 02/04/2025	EUR	8 065 653,00	8 150 058,00	0,51
5 500 000,00	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026	EUR	5 463 920,00	5 463 700,00	0,34
Energy			9 849 690,00	8 691 773,00	0,54
4 900 000,00	BP CAPITAL MARKETS PLC 1.637% 26/06/2029	EUR	5 249 690,00	4 467 477,00	0,28
2 800 000,00	BP CAPITAL MARKETS PLC 2.822% 07/04/2032	EUR	2 800 000,00	2 693 432,00	0,17
1 800 000,00	BP CAPITAL MARKETS PLC 1.231% 08/05/2031	EUR	1 800 000,00	1 530 864,00	0,09
Consumer Retail			7 670 712,00	6 932 637,00	0,43
3 100 000,00	RENTOKIL INITIAL PLC 0.50% 14/10/2028	EUR	3 088 158,00	2 566 459,00	0,16
2 400 000,00	DIAGEO FINANCE PLC 1.875% 27/03/2027	EUR	2 388 648,00	2 349 240,00	0,15
2 200 000,00	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	2 193 906,00	2 016 938,00	0,12
Multi-Utilities			5 155 748,00	4 608 812,00	0,29
5 200 000,00	SSE PLC 1.75% 16/04/2030	EUR	5 155 748,00	4 608 812,00	0,29
Basic Goods			5 061 923,00	4 514 511,00	0,28
2 600 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026	EUR	2 586 818,00	2 368 366,00	0,15
1 500 000,00	BAT INTERNATIONAL FINANCE PLC 2.25% 16/01/2030	EUR	1 453 245,00	1 256 685,00	0,08
1 000 000,00	BAT INTERNATIONAL FINANCE PLC 1.25% 13/03/2027	EUR	1 021 860,00	889 460,00	0,05
Telecommunication			4 538 875,00	4 398 268,00	0,28
3 400 000,00	VODAFONE GROUP PLC 1.875% 11/09/2025	EUR	3 447 312,00	3 366 952,00	0,21
1 100 000,00	OTE PLC 0.875% 24/09/2026	EUR	1 091 563,00	1 031 316,00	0,07
BELGIUM			42 698 221,24	35 824 720,00	2,24
Supranational			27 474 369,00	22 536 300,00	1,41
30 000 000,00	EUROPEAN UNION 0.20% 04/06/2036	EUR	27 474 369,00	22 536 300,00	1,41
Finance			5 271 466,24	4 593 782,00	0,29
3 200 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	3 187 804,24	3 038 816,00	0,19
2 100 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	2 083 662,00	1 554 966,00	0,10
Basic Goods			3 575 304,00	3 393 504,00	0,21
3 600 000,00	ANHEUSER-BUSCH INBEV SA/NV 1.15% 22/01/2027	EUR	3 575 304,00	3 393 504,00	0,21
Health			3 003 840,00	2 854 290,00	0,18
3 000 000,00	LONZA FINANCE INTERNATIONAL NV 1.625% 21/04/2027	EUR	3 003 840,00	2 854 290,00	0,18

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Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			3 373 242,00	2 446 844,00	0,15
3 400 000,00	ALIAxis FINANCE SA 0.875% 08/11/2028	EUR	3 373 242,00	2 446 844,00	0,15
LUXEMBOURG			35 750 955,00	31 600 328,00	1,98
Finance			16 031 133,00	14 802 188,00	0,93
3 800 000,00	LOGICOR FINANCING SARL 0.75% 15/07/2024	EUR	3 784 420,00	3 607 948,00	0,23
3 000 000,00	AROUNDTOWN SA 0.625% 09/07/2025	EUR	2 815 500,00	2 644 110,00	0,16
2 400 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.876% 17/04/2025	EUR	2 400 000,00	2 340 096,00	0,15
1 900 000,00	BEVCO LUX SARL 1.50% 16/09/2027	EUR	1 884 287,00	1 722 920,00	0,11
2 200 000,00	AROUNDTOWN SA 0.375% 15/04/2027	EUR	2 155 230,00	1 718 530,00	0,11
1 600 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031	EUR	1 596 288,00	1 509 200,00	0,09
1 400 000,00	SELP FINANCE SARL 1.50% 20/12/2026	EUR	1 395 408,00	1 259 384,00	0,08
Industries			15 337 642,00	12 866 124,00	0,80
4 800 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.625% 06/04/2030	EUR	4 745 472,00	3 800 256,00	0,24
3 600 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.25% 26/05/2028	EUR	3 632 364,00	3 398 976,00	0,21
4 200 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 23/04/2031	EUR	4 176 270,00	3 159 240,00	0,20
2 800 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 29/11/2026	EUR	2 783 536,00	2 507 652,00	0,15
Basic Goods			4 382 180,00	3 932 016,00	0,25
4 400 000,00	NESTLE FINANCE INTERNATIONAL LTD 1.25% 29/03/2031	EUR	4 382 180,00	3 932 016,00	0,25
IRELAND			18 397 099,50	17 501 251,00	1,09
Finance			8 110 237,50	7 877 379,00	0,49
4 050 000,00	AIB GROUP PLC 1.25% 28/05/2024	EUR	4 065 699,50	3 949 479,00	0,25
3 100 000,00	PARTNERRE IRELAND FINANCE DAC 1.25% 15/09/2026	EUR	3 028 328,00	2 936 010,00	0,18
1 000 000,00	BANK OF IRELAND GROUP PLC 1.375% 29/08/2023	EUR	1 016 210,00	991 890,00	0,06
Computing and IT			7 779 796,00	7 342 830,00	0,46
4 600 000,00	DELL BANK INTERNATIONAL DAC 0.50% 27/10/2026	EUR	4 590 708,00	4 173 902,00	0,26
3 200 000,00	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	3 189 088,00	3 168 928,00	0,20
Health			1 499 246,00	1 342 782,00	0,08
1 400 000,00	FRESENIUS FINANCE IRELAND PLC 2.125% 01/02/2027	EUR	1 499 246,00	1 342 782,00	0,08
Industries			1 007 820,00	938 260,00	0,06
1 000 000,00	CRH SMW FINANCE DAC 1.25% 05/11/2026	EUR	1 007 820,00	938 260,00	0,06
SWEDEN			13 452 315,00	13 214 163,00	0,83
Consumer Retail			10 460 925,00	10 335 693,00	0,65
5 400 000,00	VOLVO TREASURY AB 1.625% 26/05/2025	EUR	5 383 314,00	5 313 978,00	0,33
5 100 000,00	SCANIA CV AB 2.25% 03/06/2025	EUR	5 077 611,00	5 021 715,00	0,32
Industries			2 991 390,00	2 878 470,00	0,18
3 000 000,00	ALFA LAVAL TREASURY INTERNATIONAL AB 0.25% 25/06/2024	EUR	2 991 390,00	2 878 470,00	0,18
JAPAN			10 374 600,00	9 239 810,00	0,58
Basic Goods			8 174 600,00	7 247 688,00	0,45
8 400 000,00	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	8 174 600,00	7 247 688,00	0,45
Consumer Retail			2 200 000,00	1 992 122,00	0,13
2 200 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	2 200 000,00	1 992 122,00	0,13
DENMARK			8 473 358,00	7 787 320,00	0,49
Finance			2 796 948,00	2 500 568,00	0,16
2 800 000,00	NYKREDIT REALKREDIT A/S 0.75% 20/01/2027	EUR	2 796 948,00	2 500 568,00	0,16

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			2 090 802,00	2 064 888,00	0,13
2 100 000,00	ORSTED AS 2.25% 14/06/2028	EUR	2 090 802,00	2 064 888,00	0,13
Health			1 896 029,00	1 690 164,00	0,10
1 900 000,00	H LUNDBECK A/S 0.875% 14/10/2027	EUR	1 896 029,00	1 690 164,00	0,10
Consumer Retail			1 689 579,00	1 531 700,00	0,10
1 700 000,00	ISS GLOBAL A/S 0.875% 18/06/2026	EUR	1 689 579,00	1 531 700,00	0,10
CAYMAN ISLANDS			9 996 071,00	7 496 826,00	0,47
Consumer Retail			9 996 071,00	7 496 826,00	0,47
10 100 000,00	CK HUTCHISON EUROPE FINANCE 21 LTD 1.00% 02/11/2033	EUR	9 996 071,00	7 496 826,00	0,47
AUSTRIA			4 477 725,00	4 268 250,00	0,27
Energy			4 477 725,00	4 268 250,00	0,27
4 500 000,00	OMV AG 2.375% 09/04/2032	EUR	4 477 725,00	4 268 250,00	0,27
PORTUGAL			4 180 605,00	3 995 628,00	0,25
Multi-Utilities			2 882 165,00	2 746 822,00	0,17
2 900 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	2 882 165,00	2 746 822,00	0,17
Finance			1 298 440,00	1 248 806,00	0,08
1 300 000,00	CAIXA GERAL DE DEPOSITOS SA 1.25% 25/11/2024	EUR	1 298 440,00	1 248 806,00	0,08
FINLAND			3 487 785,00	3 375 645,00	0,21
Telecommunication			3 487 785,00	3 375 645,00	0,21
3 500 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	3 487 785,00	3 375 645,00	0,21
SWITZERLAND			2 095 095,81	2 482 988,45	0,16
Finance			2 095 095,81	2 482 988,45	0,16
2 600 000,00	UBS AG 5.125% 15/05/2024	USD	2 095 095,81	2 482 988,45	0,16
NORWAY			2 079 504,00	1 875 804,00	0,12
Telecommunication			2 079 504,00	1 875 804,00	0,12
2 100 000,00	TELENOR ASA 0.25% 25/09/2027	EUR	2 079 504,00	1 875 804,00	0,12
SOUTH KOREA			1 498 290,00	1 469 505,00	0,09
Raw materials			1 498 290,00	1 469 505,00	0,09
1 500 000,00	POSCO 0.50% 17/01/2024	EUR	1 498 290,00	1 469 505,00	0,09
AUSTRALIA			1 000 000,00	975 490,00	0,06
Consumer Retail			1 000 000,00	975 490,00	0,06
1 000 000,00	TOYOTA FINANCE AUSTRALIA LTD 2.28% 21/10/2027	EUR	1 000 000,00	975 490,00	0,06
Floating Rate Notes			527 111 257,94	472 505 103,31	29,54
FRANCE			131 201 554,03	118 306 354,86	7,40
Finance			101 934 507,11	92 693 294,86	5,80
10 000 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	9 920 207,00	9 478 300,00	0,59
8 100 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	8 086 407,00	7 692 813,00	0,48
6 500 000,00	BNP PARIBAS SA FRN 19/02/2028	EUR	5 927 460,00	5 677 620,00	0,36
5 000 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	4 977 250,00	4 376 000,00	0,27
4 800 000,00	BNP PARIBAS SA FRN 01/09/2028	EUR	4 766 208,00	4 112 400,00	0,26
4 200 000,00	AXA SA FRN 06/07/2047	EUR	4 323 362,00	4 064 172,00	0,25
3 900 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2049	EUR	4 258 582,00	3 797 625,00	0,24
4 200 000,00	BNP PARIBAS SA FRN 17/04/2029	EUR	4 162 788,00	3 660 888,00	0,23

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Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 800 000,00	LA BANQUE POSTALE SA FRN 17/06/2026	EUR	3 777 998,00	3 532 328,00	0,22
3 700 000,00	AXA SA FRN 10/03/2043	EUR	3 668 328,00	3 505 861,00	0,22
4 600 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	3 811 459,09	3 263 142,54	0,20
3 400 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	3 399 830,00	3 174 852,00	0,20
3 000 000,00	CNP ASSURANCES FRN 05/06/2045	EUR	3 345 000,00	3 008 460,00	0,19
3 200 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	3 171 328,00	2 827 392,00	0,18
2 600 000,00	LA BANQUE POSTALE SA FRN 19/11/2027	EUR	2 590 198,00	2 607 618,00	0,16
2 300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 16/06/2032	EUR	2 299 172,00	2 232 679,00	0,14
2 800 000,00	GROUPE DES ASSURANCES DU CREDIT MUTUEL SADIR FRN 21/04/2042	EUR	2 793 504,00	2 155 552,00	0,14
3 000 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	2 302 477,63	2 153 360,03	0,13
2 500 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	2 477 150,00	2 063 100,00	0,13
2 600 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	2 127 920,60	2 024 167,80	0,13
2 300 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	2 291 628,00	2 008 107,00	0,13
2 000 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	2 107 000,00	1 924 840,00	0,12
2 000 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	1 898 685,79	1 848 046,49	0,12
2 100 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	2 097 228,00	1 831 977,00	0,11
2 000 000,00	BNP PARIBAS SA FRN 11/07/2030	EUR	1 982 340,00	1 656 820,00	0,10
1 600 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	1 783 021,00	1 551 264,00	0,10
1 500 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	1 496 715,00	1 329 090,00	0,08
1 400 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	1 397 284,00	1 305 500,00	0,08
1 400 000,00	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE ET DES CADRES ET SAL FRN 21/06/2052	EUR	1 389 976,00	1 060 612,00	0,07
1 400 000,00	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE ET DES CADRES ET SAL FRN 31/12/2099	EUR	1 400 000,00	1 017 282,00	0,06
1 000 000,00	AXA SA FRN 29/11/2049	EUR	1 104 000,00	983 730,00	0,06
800 000,00	BNP PARIBAS CARDIF SA FRN 29/11/2049	EUR	800 000,00	767 696,00	0,05
Energy			16 148 610,00	14 123 909,00	0,88
7 900 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	8 044 860,00	7 426 000,00	0,46
3 500 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	3 500 000,00	2 975 000,00	0,19
2 500 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	2 703 750,00	2 328 100,00	0,14
1 900 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	1 900 000,00	1 394 809,00	0,09
Raw materials			6 108 522,92	5 466 209,00	0,34
3 700 000,00	ARKEMA SA FRN 31/12/2099	EUR	3 792 822,92	3 491 209,00	0,22
2 000 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	2 315 700,00	1 975 000,00	0,12
Telecommunication			5 097 594,00	4 308 712,00	0,27
2 400 000,00	ORANGE SA FRN 29/10/2049	EUR	2 926 750,00	2 424 000,00	0,15
1 500 000,00	ORANGE SA FRN 29/12/2049	EUR	1 773 600,00	1 511 160,00	0,10
400 000,00	ORANGE SA FRN 31/12/2099	EUR	397 244,00	373 552,00	0,02
Multi-Utilities			1 912 320,00	1 714 230,00	0,11
1 800 000,00	SUEZ SA FRN 31/12/2099	EUR	1 912 320,00	1 714 230,00	0,11
UNITED KINGDOM			99 897 715,08	90 880 179,33	5,68
Finance			68 820 580,31	64 225 931,33	4,02
7 000 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	7 250 075,00	6 921 250,00	0,43
5 900 000,00	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	5 914 397,00	5 956 640,00	0,37
6 500 000,00	STANDARD CHARTERED PLC FRN 23/09/2031	EUR	6 487 065,00	5 594 615,00	0,35
6 000 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	EUR	5 763 000,00	5 025 000,00	0,32
4 600 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	4 584 452,00	4 638 134,00	0,29
4 100 000,00	ROYAL BANK OF SCOTLAND GROUP PLC FRN 14/08/2030	GBP	4 694 064,14	4 472 628,96	0,28
3 900 000,00	NATWEST GROUP PLC FRN 28/11/2031	GBP	4 501 504,74	3 881 097,82	0,24
4 400 000,00	BARCLAYS PLC REG FRN 22/03/2031	EUR	4 382 796,00	3 829 804,00	0,24
4 000 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	3 316 064,00	3 225 137,85	0,20
3 400 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	3 395 070,00	3 205 180,00	0,20

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Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 500 000,00	STANDARD CHARTERED PLC FRN 27/01/2028	EUR	3 496 185,00	3 077 270,00	0,19
3 100 000,00	BARCLAYS PLC REG FRN 09/06/2025	EUR	3 087 879,00	2 972 094,00	0,19
2 900 000,00	BARCLAYS PLC REG FRN 31/01/2027	EUR	2 900 000,00	2 825 673,00	0,18
3 400 000,00	STANDARD CHARTERED PLC FRN 31/12/2099	USD	2 769 517,60	2 499 274,26	0,16
2 700 000,00	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	2 700 000,00	2 448 954,00	0,15
2 000 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	1 788 644,83	1 874 274,44	0,12
1 800 000,00	BARCLAYS PLC REG FRN 07/02/2028	EUR	1 789 866,00	1 778 904,00	0,11
Telecommunication			13 441 710,00	12 415 000,00	0,78
13 000 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	13 441 710,00	12 415 000,00	0,78
Basic Goods			6 660 604,00	4 831 839,00	0,30
6 700 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	6 660 604,00	4 831 839,00	0,30
Multi-Utilities			4 294 750,00	3 866 345,00	0,24
4 300 000,00	NGG FINANCE PLC FRN 05/12/2079	EUR	4 294 750,00	3 866 345,00	0,24
Energy			3 814 809,23	3 258 000,00	0,20
3 600 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	3 814 809,23	3 258 000,00	0,20
Government			2 865 261,54	2 283 064,00	0,14
2 800 000,00	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	2 865 261,54	2 283 064,00	0,14
NETHERLANDS			58 757 298,29	53 437 750,50	3,34
Finance			25 462 604,10	24 013 954,50	1,50
5 000 000,00	COOPERATIEVE RABOBANK UA FRN 05/05/2028	EUR	4 995 600,00	4 501 650,00	0,28
4 400 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 01/10/2046	EUR	4 393 444,00	4 311 516,00	0,27
4 400 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	4 400 000,00	3 900 776,00	0,24
3 500 000,00	ING GROEP NV FRN 11/04/2028	EUR	3 572 970,00	3 507 280,00	0,22
2 730 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	2 722 001,10	2 629 399,50	0,16
2 300 000,00	ING GROEP NV FRN 23/05/2026	EUR	2 298 344,00	2 241 488,00	0,14
1 400 000,00	ING GROEP NV FRN 26/09/2029	EUR	1 384 679,00	1 327 256,00	0,08
1 300 000,00	ING GROEP NV FRN 26/05/2031	EUR	1 297 894,00	1 198 353,00	0,08
400 000,00	AEGON NV FRN 25/04/2044	EUR	397 672,00	396 236,00	0,03
Telecommunication			10 183 001,00	9 354 602,00	0,59
5 400 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	5 367 621,00	4 968 000,00	0,31
2 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 196 000,00	1 910 000,00	0,12
1 800 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 777 260,00	1 740 258,00	0,11
500 000,00	TELEFONICA EUROPE BV FRN 31/03/2049	EUR	571 235,00	495 045,00	0,03
300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	270 885,00	241 299,00	0,02
Energy			9 655 024,00	8 492 638,00	0,53
5 100 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	5 655 024,00	4 882 638,00	0,30
4 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	4 000 000,00	3 610 000,00	0,23
Consumer Retail			7 600 000,00	6 538 641,00	0,41
3 300 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	3 300 000,00	2 904 000,00	0,18
2 500 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	2 500 000,00	2 133 675,00	0,13
1 800 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 800 000,00	1 500 966,00	0,10
Multi-Utilities			2 997 385,19	2 939 910,00	0,18
3 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	2 997 385,19	2 939 910,00	0,18
Industries			2 859 284,00	2 098 005,00	0,13
2 900 000,00	ABERTIS FINANCE BV FRN 31/12/2099	EUR	2 859 284,00	2 098 005,00	0,13

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Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			48 613 876,64	43 206 915,00	2,70
Finance			43 760 526,64	38 911 268,00	2,43
7 800 000,00	TALANX AG FRN 05/12/2047	EUR	7 772 790,00	7 033 416,00	0,44
6 000 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	5 972 220,00	5 665 320,00	0,35
5 800 000,00	ALLIANZ SE FRN 07/07/2045	EUR	5 874 974,00	5 606 860,00	0,35
4 800 000,00	DEUTSCHE BANK AG FRN 17/02/2027	EUR	4 786 656,00	4 250 112,00	0,27
4 800 000,00	ALLIANZ SE FRN 31/12/2099	EUR	4 800 384,00	3 453 504,00	0,22
2 700 000,00	COMMERZBANK AG FRN 14/09/2027	EUR	2 685 717,00	2 639 952,00	0,16
3 000 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	2 980 650,00	2 159 010,00	0,13
2 600 000,00	ALLIANZ SE FRN 31/12/2099	USD	2 199 898,73	2 065 277,37	0,13
2 000 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	1 990 260,00	1 868 260,00	0,12
1 556 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	1 555 035,28	1 507 312,76	0,09
1 400 000,00	ALLIANZ SE FRN 31/12/2049	EUR	1 623 300,00	1 404 284,00	0,09
1 800 000,00	ALLIANZ SE FRN 31/12/2099	USD	1 518 641,63	1 257 959,87	0,08
Raw materials			2 668 750,00	2 438 275,00	0,15
2 500 000,00	LANXESS AG FRN 06/12/2076	EUR	2 668 750,00	2 438 275,00	0,15
Multi-Utilities			2 184 600,00	1 857 372,00	0,12
2 200 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	2 184 600,00	1 857 372,00	0,12
UNITED STATES			44 542 172,00	40 400 995,00	2,53
Finance			44 542 172,00	40 400 995,00	2,53
9 400 000,00	CITIGROUP INC FRN 06/07/2026	EUR	9 354 128,00	8 961 302,00	0,56
5 500 000,00	CITIGROUP INC FRN 24/07/2026	EUR	5 671 300,00	5 277 415,00	0,33
5 300 000,00	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	5 328 000,00	4 954 652,00	0,31
4 800 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	4 800 000,00	4 027 008,00	0,25
4 300 000,00	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	4 230 190,00	3 793 073,00	0,24
4 800 000,00	BANK OF AMERICA CORP FRN 26/10/2031	EUR	4 800 000,00	3 788 352,00	0,24
3 700 000,00	BANK OF AMERICA CORP FRN 09/05/2026	EUR	3 702 214,00	3 501 717,00	0,22
3 000 000,00	MORGAN STANLEY FRN 08/05/2026	EUR	3 000 000,00	2 944 380,00	0,19
1 800 000,00	JPMORGAN CHASE & CO FRN 23/03/2030	EUR	1 800 000,00	1 649 898,00	0,10
1 800 000,00	JPMORGAN CHASE & CO FRN 25/07/2031	EUR	1 856 340,00	1 503 198,00	0,09
ITALY			34 421 898,49	31 112 887,00	1,95
Finance			24 682 934,49	22 502 465,00	1,41
8 905 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	9 374 472,49	8 459 750,00	0,53
6 100 000,00	UNICREDIT SPA FRN 18/01/2028	EUR	6 090 484,00	5 333 718,00	0,34
3 300 000,00	FINECOBANK BANCA FINECO SPA FRN 21/10/2027	EUR	3 290 430,00	2 871 429,00	0,18
2 800 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	2 338 000,00	2 416 176,00	0,15
2 200 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	2 192 586,00	2 128 170,00	0,13
1 400 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	1 396 962,00	1 293 222,00	0,08
Multi-Utilities			9 738 964,00	8 610 422,00	0,54
4 500 000,00	ENEL SPA FRN 31/12/2099	EUR	4 471 798,00	4 333 095,00	0,27
3 100 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	3 087 166,00	2 317 250,00	0,15
2 100 000,00	ENEL SPA FRN 24/05/2080	EUR	2 180 000,00	1 960 077,00	0,12
BELGIUM			27 956 148,78	24 342 065,00	1,52
Finance			27 956 148,78	24 342 065,00	1,52
10 000 000,00	KBC GROUP NV FRN 10/09/2026	EUR	9 966 700,00	9 105 200,00	0,57
7 600 000,00	BELFIUS BANK SA FRN 31/12/2099	EUR	6 830 177,78	5 795 000,00	0,36
4 300 000,00	AGEAS FRN 02/07/2049	EUR	4 394 708,00	3 836 632,00	0,24
3 900 000,00	AGEAS FRN 24/11/2051	EUR	3 885 414,00	2 982 096,00	0,19
2 900 000,00	KBC GROUP NV FRN 16/06/2027	EUR	2 879 149,00	2 623 137,00	0,16

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
LUXEMBOURG			15 686 550,13	14 100 233,00	0,88
Industries			10 741 615,00	10 017 210,00	0,63
10 500 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	10 741 615,00	10 017 210,00	0,63
Finance			4 944 935,13	4 083 023,00	0,25
4 900 000,00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	4 944 935,13	4 083 023,00	0,25
SPAIN			13 556 744,00	12 110 357,00	0,76
Finance			13 556 744,00	12 110 357,00	0,76
4 400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	4 823 880,00	4 129 268,00	0,26
3 900 000,00	CAIXABANK SA FRN 10/07/2026	EUR	3 883 815,00	3 658 473,00	0,23
2 000 000,00	CAIXABANK SA FRN 31/12/2099	EUR	2 261 000,00	1 927 500,00	0,12
1 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	1 490 865,00	1 350 435,00	0,08
1 100 000,00	BANCO DE SABADELL SA FRN 24/03/2026	EUR	1 097 184,00	1 044 681,00	0,07
SWITZERLAND			12 556 598,00	11 829 881,00	0,74
Finance			12 556 598,00	11 829 881,00	0,74
3 500 000,00	UBS GROUP AG FRN 15/06/2030	EUR	3 490 690,00	3 404 870,00	0,21
3 400 000,00	CREDIT SUISSE GROUP AG FRN 02/04/2026	EUR	3 388 576,00	3 321 222,00	0,21
3 300 000,00	UBS GROUP AG FRN 03/11/2026	EUR	3 285 876,00	3 004 749,00	0,19
2 400 000,00	CREDIT SUISSE GROUP AG FRN 24/06/2027	EUR	2 391 456,00	2 099 040,00	0,13
PORTUGAL			8 127 500,00	7 019 545,00	0,44
Multi-Utilities			6 227 500,00	5 432 000,00	0,34
5 600 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	6 227 500,00	5 432 000,00	0,34
Finance			1 900 000,00	1 587 545,00	0,10
1 900 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	1 900 000,00	1 587 545,00	0,10
AUSTRIA			6 591 965,00	5 806 515,00	0,36
Finance			6 591 965,00	5 806 515,00	0,36
4 200 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	4 702 700,00	4 085 970,00	0,25
1 900 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	1 889 265,00	1 720 545,00	0,11
FINLAND			6 367 984,60	5 283 905,42	0,33
Finance			6 367 984,60	5 283 905,42	0,33
3 400 000,00	NORDEA BANK ABP FRN 31/12/2099	USD	2 891 033,60	2 406 619,42	0,15
2 400 000,00	SAMPO OYJ FRN 03/09/2052	EUR	2 386 752,00	1 877 232,00	0,12
1 100 000,00	SAMPO OYJ FRN 23/05/2049	EUR	1 090 199,00	1 000 054,00	0,06
IRELAND			4 924 356,90	4 708 924,20	0,29
Finance			4 924 356,90	4 708 924,20	0,29
2 630 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	2 621 136,90	2 581 976,20	0,16
2 300 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	2 303 220,00	2 126 948,00	0,13
JAPAN			5 000 000,00	4 113 900,00	0,26
Finance			5 000 000,00	4 113 900,00	0,26
5 000 000,00	MIZUHO FINANCIAL GROUP INC FRN 06/09/2029	EUR	5 000 000,00	4 113 900,00	0,26
SWEDEN			6 124 016,00	3 258 000,00	0,20
Consumer Retail			2 247 260,00	2 010 000,00	0,12
2 000 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	2 247 260,00	2 010 000,00	0,12
Finance			3 876 756,00	1 248 000,00	0,08
3 900 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	3 876 756,00	1 248 000,00	0,08

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
DENMARK			2 784 880,00	2 586 696,00	0,16
Finance			2 784 880,00	2 586 696,00	0,16
2 800 000,00	DANSKE BANK A/S FRN 12/02/2030	EUR	2 784 880,00	2 586 696,00	0,16
Zero-Coupon Bonds			6 784 234,00	6 412 538,00	0,40
LUXEMBOURG			4 196 220,00	4 071 186,00	0,25
Industries			4 196 220,00	4 071 186,00	0,25
4 200 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	4 196 220,00	4 071 186,00	0,25
BELGIUM			2 588 014,00	2 341 352,00	0,15
Finance			2 588 014,00	2 341 352,00	0,15
2 600 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	2 588 014,00	2 341 352,00	0,15
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			7 929 249,58	8 060 511,65	0,50
Ordinary Bonds			5 522 367,71	5 660 289,48	0,35
ITALY			5 522 367,71	5 660 289,48	0,35
Finance			5 522 367,71	5 660 289,48	0,35
6 100 000,00	INTESA SANPAOLO SPA 3.25% 23/09/2024	USD	5 522 367,71	5 660 289,48	0,35
Floating Rate Notes			2 406 881,87	2 400 222,17	0,15
FRANCE			2 406 881,87	2 400 222,17	0,15
Finance			2 406 881,87	2 400 222,17	0,15
2 600 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	2 406 881,87	2 400 222,17	0,15
INVESTMENT FUNDS			147 926 714,86	146 550 157,91	9,16
UCI Units			147 926 714,86	146 550 157,91	9,16
LUXEMBOURG			147 926 714,86	146 550 157,91	9,16
Finance			147 926 714,86	146 550 157,91	9,16
1 173 873,91	EURIZON FUND - MONEY MARKET -Z-	EUR	115 727 466,78	115 098 337,07	7,20
38 040,67	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	19 999 248,09	19 541 493,21	1,22
122 044,55	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	12 199 999,99	11 910 327,63	0,74
Total Portfolio			1 698 495 969,00	1 536 249 722,89	96,04

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						779 786,54	143 207 050,00
Unrealised profit on future contracts and commitment						1 209 796,54	66 405 360,00
100 000	406	Purchase	EURO BUXL	08/09/2022	EUR	1 209 796,54	66 405 360,00
Unrealised loss on future contracts and commitment						(430 010,00)	76 801 690,00
100 000	290	Purchase	EURO BUND	08/09/2022	EUR	(400 200,00)	43 146 200,00
100 000	271	Purchase	EURO BOBL	08/09/2022	EUR	(29 810,00)	33 655 490,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(657 312,52)
Unrealised profit on forward foreign exchange contracts					135 739,52
09/09/2022	12 290 174,52	EUR	10 500 000,00	GBP	135 739,52
Unrealised loss on forward foreign exchange contracts					(793 052,04)
09/09/2022	34 622 613,04	EUR	37 200 000,00	USD	(793 052,04)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Corporate EUR

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						(3 055,55)	87 725,58
ITRAXX EUROPE SERIES 30 VERSION 1	EUR	L	10 000 000,00	BNP PARIBAS S.A.	20/12/2023	(3 055,55)	87 725,58

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Green Euro Credit

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	450 191 839,72	
Banks	(Note 3)	148 180,50	
Other banks and broker accounts	(Notes 2, 3, 9)	399 999,86	
Other interest receivable		2 517 392,23	
Receivable on investments sold		453 138,66	
Receivable on subscriptions		1 656 668,21	
Other assets	(Note 10)	2 498,92	
Total assets		455 369 718,10	
Liabilities			
Bank overdrafts	(Note 3)	(75 071,17)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(280,60)	
Payable on investments purchased		(3 291 440,30)	
Payable on redemptions		(722 567,08)	
Other liabilities		(503 851,42)	
Total liabilities		(4 593 210,57)	
Total net assets		450 776 507,53	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	84,17	3 971 834,051
Class X Units	EUR	84,60	49 907,111
Class Z Units	EUR	84,99	1 320 921,381

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Green Euro Credit

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	423 945 875,22
Net income from investments	(Note 2)	2 419 202,39
Interest received on swap contracts	(Note 2)	221 110,27
Other income	(Note 6)	7 625,31
Total income		2 647 937,97
Management fee	(Note 6)	(2 035 978,34)
Depositary fee	(Note 8)	(35 605,22)
Subscription tax	(Note 4)	(82 576,51)
Other charges and taxes	(Notes 5, 8)	(352 407,01)
Total expenses		(2 506 567,08)
Net investment income / (loss)		141 370,89
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(3 795 723,50)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(63 239 147,99)
- option contracts	(Notes 2, 9)	(176 232,00)
- forward foreign exchange contracts	(Notes 2, 9)	(54 621,94)
- foreign currencies	(Note 2)	5 371,25
- future contracts	(Notes 2, 9)	(964 504,58)
- swap contracts	(Notes 2, 9)	(20 379,10)
Net result of operations for the period		(68 103 866,97)
Subscriptions for the period		244 508 574,76
Redemptions for the period		(149 574 075,48)
Net assets at the end of the period		450 776 507,53

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Green Euro Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			518 431 071,11	450 191 839,72	99,87
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			515 317 935,33	447 077 971,84	99,18
Ordinary Bonds			364 387 346,91	313 327 315,84	69,51
NETHERLANDS			81 297 380,34	69 699 350,19	15,46
Finance			51 451 523,10	43 431 158,19	9,63
3 500 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	4 182 788,48	3 257 485,00	0,72
3 000 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	3 299 212,00	3 043 350,00	0,68
3 000 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	2 941 346,00	2 684 880,00	0,60
2 500 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	2 537 525,00	2 349 650,00	0,52
2 800 000,00	ABN AMRO BANK NV 0.50% 23/09/2029	EUR	2 590 860,00	2 270 128,00	0,50
2 500 000,00	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	2 372 040,00	2 194 200,00	0,49
2 200 000,00	ABN AMRO BANK NV 2.375% 01/06/2027	EUR	2 192 124,00	2 119 678,00	0,47
2 200 000,00	ABN AMRO BANK NV 3.00% 01/06/2032	EUR	2 196 062,00	2 065 690,00	0,46
2 500 000,00	DIGITAL DUTCH FINCO BV 1.00% 15/01/2032	EUR	2 497 247,00	1 787 075,00	0,40
2 000 000,00	NIBC BANK NV 0.25% 09/09/2026	EUR	1 826 335,00	1 719 360,00	0,38
2 000 000,00	NATIONALE-NEDERLANDEN BANK NV 0.50% 21/09/2028	EUR	1 997 365,00	1 674 320,00	0,37
2 000 000,00	VIA OUTLETS BV 1.75% 15/11/2028	EUR	2 004 169,00	1 672 460,00	0,37
2 100 000,00	CTP NV 0.75% 18/02/2027	EUR	2 073 890,00	1 638 462,00	0,36
2 000 000,00	DIGITAL DUTCH FINCO BV 1.50% 15/03/2030	EUR	2 120 212,00	1 627 120,00	0,36
2 000 000,00	CTP NV 0.625% 27/09/2026	EUR	1 971 729,00	1 597 320,00	0,35
1 600 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	1 619 840,00	1 443 584,00	0,32
1 500 000,00	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	1 517 100,00	1 384 425,00	0,31
1 200 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	1 287 996,00	1 123 512,00	0,25
1 200 000,00	NE PROPERTY BV 3.375% 14/07/2027	EUR	1 356 055,00	1 033 296,00	0,23
1 200 000,00	CTP NV 0.50% 21/06/2025	EUR	1 195 884,00	1 023 624,00	0,23
1 600 000,00	CTP NV 1.50% 27/09/2031	EUR	1 580 130,00	968 688,00	0,21
1 300 000,00	NE PROPERTY BV 2.00% 20/01/2030	EUR	1 283 269,00	922 766,00	0,20
1 300 000,00	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	1 234 787,00	919 022,00	0,20
1 000 000,00	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	991 771,00	826 210,00	0,18
800 000,00	VESTEDA FINANCE BV 0.75% 18/10/2031	EUR	788 872,00	614 696,00	0,14
559 000,00	CTP NV 2.125% 01/10/2025	EUR	595 435,62	494 944,19	0,11
700 000,00	CTP NV 1.25% 21/06/2029	EUR	699 774,00	489 608,00	0,11
500 000,00	ABN AMRO BANK NV 0.875% 22/04/2025	EUR	497 705,00	485 605,00	0,11
Multi-Utilities			18 750 855,00	17 024 552,00	3,78
6 100 000,00	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	6 377 428,00	5 733 512,00	1,27
2 600 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	2 760 079,00	2 544 334,00	0,56
2 100 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	2 091 639,00	1 920 576,00	0,43
2 000 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	2 039 215,00	1 915 720,00	0,43
1 900 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	2 035 299,00	1 759 191,00	0,39
1 500 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	1 558 710,00	1 455 615,00	0,32
1 300 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	1 388 680,00	1 282 554,00	0,29
500 000,00	REN FINANCE BV 0.50% 16/04/2029	EUR	499 805,00	413 050,00	0,09
Consumer Retail			4 318 899,91	3 509 592,00	0,78
3 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	3 071 861,25	2 557 800,00	0,57
1 200 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.25% 23/09/2032	EUR	1 247 038,66	951 792,00	0,21
Telecommunication			2 739 495,33	2 244 664,00	0,50
2 000 000,00	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	2 027 403,33	1 623 820,00	0,36
700 000,00	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	712 092,00	620 844,00	0,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Green Euro Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			2 344 945,00	1 963 966,00	0,43
1 500 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	1 520 817,00	1 226 310,00	0,27
800 000,00	POSTNL NV 0.625% 23/09/2026	EUR	824 128,00	737 656,00	0,16
Computing and IT			994 700,00	955 380,00	0,21
1 000 000,00	ASML HOLDING NV 2.25% 17/05/2032	EUR	994 700,00	955 380,00	0,21
Basic Goods			696 962,00	570 038,00	0,13
700 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.25% 09/09/2029	EUR	696 962,00	570 038,00	0,13
FRANCE			57 370 248,10	50 582 583,40	11,22
Finance			26 835 138,90	23 444 031,00	5,20
3 000 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	2 995 014,00	2 791 380,00	0,62
2 500 000,00	BNP PARIBAS SA 1.125% 28/08/2024	EUR	2 575 980,00	2 435 075,00	0,54
2 600 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	2 549 110,00	2 194 868,00	0,49
2 000 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.00% 14/03/2025	EUR	1 976 096,00	1 874 780,00	0,42
2 300 000,00	COVIVIO 1.125% 17/09/2031	EUR	2 260 556,00	1 784 409,00	0,40
1 800 000,00	ICADE 1.50% 13/09/2027	EUR	1 927 560,00	1 645 866,00	0,36
2 000 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	1 982 870,00	1 626 260,00	0,36
1 800 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	1 689 548,00	1 575 630,00	0,35
1 600 000,00	GECINA SA 0.875% 25/01/2033	EUR	1 571 376,00	1 195 728,00	0,27
1 700 000,00	GECINA SA 0.875% 30/06/2036	EUR	1 694 758,90	1 134 920,00	0,25
1 000 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	992 510,00	981 810,00	0,22
1 000 000,00	BPCE SA 0.125% 04/12/2024	EUR	1 010 010,00	960 360,00	0,21
900 000,00	COVIVIO 1.875% 20/05/2026	EUR	980 784,00	864 486,00	0,19
1 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	882 890,00	862 260,00	0,19
900 000,00	NERVAL SAS 2.875% 14/04/2032	EUR	892 008,00	816 687,00	0,18
800 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	854 068,00	699 512,00	0,15
Multi-Utilities			20 016 340,20	16 793 108,00	3,73
3 300 000,00	ENGIE SA 0.50% 24/10/2030	EUR	3 288 707,00	2 675 475,00	0,59
2 100 000,00	SUEZ SACA 2.375% 24/05/2030	EUR	2 088 975,00	1 941 471,00	0,43
2 000 000,00	ENGIE SA 0.375% 21/06/2027	EUR	1 918 465,00	1 796 540,00	0,40
2 500 000,00	ENGIE SA 1.00% 26/10/2036	EUR	2 164 759,00	1 699 125,00	0,38
1 600 000,00	ENGIE SA 2.125% 30/03/2032	EUR	1 845 277,00	1 453 008,00	0,32
1 500 000,00	ENGIE SA 1.50% 27/03/2028	EUR	1 521 685,00	1 407 255,00	0,31
2 000 000,00	ENGIE SA 1.375% 21/06/2039	EUR	2 143 716,20	1 339 200,00	0,30
1 300 000,00	ENGIE SA 0.375% 26/10/2029	EUR	1 253 034,00	1 080 287,00	0,24
1 000 000,00	SUEZ SACA 2.875% 24/05/2034	EUR	991 320,00	895 380,00	0,20
1 000 000,00	RTE RESEAU DE TRANSPORTATION D'ELECTRICITE SADIR 0.75% 12/01/2034	EUR	988 860,00	783 940,00	0,18
800 000,00	SUEZ SACA 1.875% 24/05/2027	EUR	796 832,00	764 952,00	0,17
500 000,00	ENGIE SA 2.375% 19/05/2026	EUR	508 250,00	501 030,00	0,11
500 000,00	ENGIE SA 1.375% 28/02/2029	EUR	506 460,00	455 445,00	0,10
Government			6 791 804,00	7 078 858,40	1,57
7 570 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	6 791 804,00	7 078 858,40	1,57
Consumer Retail			1 994 710,00	1 713 310,00	0,38
1 000 000,00	ALD SA 4.00% 05/07/2027	EUR	995 910,00	1 010 950,00	0,22
1 000 000,00	FAURECIA SE 2.375% 15/06/2029	EUR	998 800,00	702 360,00	0,16
Industries			1 236 450,00	1 145 196,00	0,25
1 200 000,00	GETLINK SE 3.50% 30/10/2025	EUR	1 236 450,00	1 145 196,00	0,25

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Green Euro Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			495 805,00	408 080,00	0,09
500 000,00	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	495 805,00	408 080,00	0,09
GERMANY			51 624 702,13	42 932 914,00	9,52
Multi-Utilities			25 541 689,11	21 386 347,00	4,74
4 500 000,00	E.ON SE 0.875% 20/08/2031	EUR	4 677 017,78	3 747 375,00	0,83
3 500 000,00	RWE AG 1.00% 26/11/2033	EUR	3 374 680,00	2 568 685,00	0,57
3 000 000,00	E.ON SE 0.35% 28/02/2030	EUR	2 940 212,00	2 438 490,00	0,54
3 000 000,00	E.ON SE 0.60% 01/10/2032	EUR	2 840 583,00	2 306 760,00	0,51
2 000 000,00	E.ON SE 0.875% 08/01/2025	EUR	1 949 870,00	1 945 740,00	0,43
2 500 000,00	E.ON SE 0.875% 18/10/2034	EUR	2 212 720,00	1 870 300,00	0,42
2 100 000,00	E.ON SE 0.375% 29/09/2027	EUR	2 118 539,00	1 854 552,00	0,41
2 000 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	2 126 266,33	1 643 220,00	0,37
2 000 000,00	RWE AG 0.625% 11/06/2031	EUR	1 810 006,00	1 552 400,00	0,34
1 500 000,00	RWE AG 2.125% 24/05/2026	EUR	1 491 795,00	1 458 825,00	0,32
Finance			20 104 723,86	16 696 427,00	3,70
3 000 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.25% 27/10/2025	EUR	2 914 170,00	2 716 680,00	0,60
3 000 000,00	BERLIN HYP AG 0.50% 05/11/2029	EUR	3 070 443,00	2 530 980,00	0,56
2 000 000,00	BERLIN HYP AG 1.125% 25/10/2027	EUR	2 063 548,00	1 805 840,00	0,40
2 000 000,00	BERLIN HYP AG 1.50% 18/04/2028	EUR	2 150 496,00	1 793 540,00	0,40
2 000 000,00	AAREAL BANK AG 0.75% 18/04/2028	EUR	1 985 000,00	1 648 620,00	0,36
2 000 000,00	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	1 994 191,11	1 643 000,00	0,36
1 500 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.10% 02/02/2026	EUR	1 440 612,00	1 340 550,00	0,30
1 000 000,00	DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTSBANK FRANKFURT AM MAIN 0.40% 17/11/2028	EUR	892 795,00	856 780,00	0,19
1 500 000,00	DEUTSCHE WOHNEN SE 1.30% 07/04/2041	EUR	1 513 298,75	842 115,00	0,19
1 100 000,00	DEUTSCHE WOHNEN SE 0.50% 07/04/2031	EUR	1 084 600,00	794 662,00	0,18
1 000 000,00	VONOVIA SE 0.625% 24/03/2031	EUR	995 570,00	723 660,00	0,16
Consumer Retail			4 977 249,16	3 960 240,00	0,88
3 000 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	2 912 075,82	2 286 900,00	0,51
2 000 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	2 065 173,34	1 673 340,00	0,37
Energy			1 001 040,00	889 900,00	0,20
1 000 000,00	EEW ENERGY FROM WASTE GMBH 0.361% 30/06/2026	EUR	1 001 040,00	889 900,00	0,20
SPAIN			33 396 487,72	29 725 722,00	6,59
Finance			22 808 069,72	20 201 656,00	4,48
6 300 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	6 546 787,00	5 684 931,00	1,26
3 300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	3 455 854,00	3 197 040,00	0,71
3 700 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	3 720 336,00	3 156 803,00	0,70
3 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	3 095 252,72	2 792 910,00	0,62
2 400 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	2 426 193,00	2 168 088,00	0,48
1 300 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	1 297 144,00	1 142 609,00	0,25
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	1 033 290,00	956 390,00	0,21
800 000,00	LAR ESPANA REAL ESTATE SOCIMI SA 1.75% 22/07/2026	EUR	769 728,00	700 800,00	0,16
500 000,00	LAR ESPANA REAL ESTATE SOCIMI SA 1.843% 03/11/2028	EUR	463 485,00	402 085,00	0,09
Multi-Utilities			8 756 300,00	7 887 846,00	1,75
2 000 000,00	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	2 064 828,00	1 934 500,00	0,43
1 900 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	2 029 837,00	1 815 602,00	0,40
2 000 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	2 040 980,00	1 798 540,00	0,40
2 000 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	1 861 205,00	1 605 300,00	0,35
500 000,00	IBERDROLA FINANZAS SA 1.375% 11/03/2032	EUR	461 970,00	434 750,00	0,10
300 000,00	IBERDROLA FINANZAS SA 1.00% 07/03/2024	EUR	297 480,00	299 154,00	0,07

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Eurizon Fund - Green Euro Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			1 832 118,00	1 636 220,00	0,36
2 000 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 1.375% 26/01/2032	EUR	1 832 118,00	1 636 220,00	0,36
ITALY			31 731 454,00	27 259 898,00	6,05
Finance			19 184 171,89	16 525 154,00	3,67
7 000 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	6 680 870,00	5 946 500,00	1,32
3 500 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	3 447 323,00	2 750 965,00	0,61
3 000 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	2 994 613,89	2 372 040,00	0,53
2 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	2 020 452,00	1 755 860,00	0,39
1 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	1 046 260,00	991 140,00	0,22
1 000 000,00	BANCO BPM SPA 0.875% 15/07/2026	EUR	991 088,00	881 810,00	0,19
800 000,00	ASSICURAZIONI GENERALI SPA 5.80% 06/07/2032	EUR	800 000,00	798 112,00	0,18
600 000,00	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	691 370,00	548 742,00	0,12
500 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	512 195,00	479 985,00	0,11
Energy			5 995 111,00	5 209 211,00	1,15
3 000 000,00	ERG SPA 0.875% 15/09/2031	EUR	2 780 818,00	2 324 220,00	0,51
1 500 000,00	ERG SPA 1.875% 11/04/2025	EUR	1 606 005,00	1 480 095,00	0,33
1 600 000,00	ERG SPA 0.50% 11/09/2027	EUR	1 608 288,00	1 404 896,00	0,31
Multi-Utilities			5 043 555,72	4 208 803,00	0,93
2 500 000,00	IREN SPA 0.875% 14/10/2029	EUR	2 552 309,72	2 043 750,00	0,45
1 300 000,00	IREN SPA 1.50% 24/10/2027	EUR	1 408 966,00	1 186 133,00	0,26
1 000 000,00	IREN SPA 1.95% 19/09/2025	EUR	1 082 280,00	978 920,00	0,22
Industries			1 024 355,39	838 870,00	0,19
1 000 000,00	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	1 024 355,39	838 870,00	0,19
Consumer Retail			484 260,00	477 860,00	0,11
500 000,00	LEASYS SPA 0.00% 22/07/2024	EUR	484 260,00	477 860,00	0,11
LUXEMBOURG			28 045 592,13	22 638 167,25	5,02
Finance			27 246 072,13	22 033 487,25	4,89
2 700 000,00	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	2 613 584,00	2 034 072,00	0,45
2 300 000,00	SELP FINANCE SARL 0.875% 27/05/2029	EUR	2 286 821,00	1 849 706,00	0,41
2 000 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	2 175 430,83	1 778 940,00	0,39
2 000 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	2 061 524,27	1 676 560,00	0,37
2 000 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	2 159 873,28	1 578 500,00	0,35
2 000 000,00	SEGRO CAPITAL SARL 0.50% 22/09/2031	EUR	1 789 628,00	1 502 860,00	0,33
1 500 000,00	SEGRO CAPITAL SARL 1.25% 23/03/2026	EUR	1 460 040,00	1 396 950,00	0,31
1 600 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	1 644 194,00	1 279 408,00	0,28
1 500 000,00	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.90% 12/10/2029	EUR	1 404 170,00	1 190 190,00	0,26
1 300 000,00	P3 GROUP SARL 0.875% 26/01/2026	EUR	1 291 238,00	1 120 470,00	0,25
1 500 000,00	P3 GROUP SARL 1.625% 26/01/2029	EUR	1 487 940,00	1 108 725,00	0,25
1 500 000,00	LOGICOR FINANCING SARL 2.00% 17/01/2034	EUR	1 478 445,00	1 060 560,00	0,24
1 000 000,00	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	EUR	993 870,00	870 910,00	0,19
925 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	1 022 069,50	850 565,25	0,19
1 000 000,00	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	995 060,00	804 710,00	0,18
1 000 000,00	AXA LOGISTICS EUROPE MASTER SCA 0.875% 15/11/2029	EUR	992 640,00	755 590,00	0,17
1 000 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.75% 23/03/2033	EUR	770 270,00	700 780,00	0,16
525 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	619 274,25	473 991,00	0,11
Consumer Retail			799 520,00	604 680,00	0,13
800 000,00	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	799 520,00	604 680,00	0,13

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Eurizon Fund - Green Euro Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			12 006 128,54	10 371 391,00	2,30
Finance			9 344 042,54	7 936 183,00	1,76
3 000 000,00	DIGITAL EURO FINCO LLC 2.50% 16/01/2026	EUR	3 202 566,00	2 888 940,00	0,64
3 000 000,00	EQUINIX INC 1.00% 15/03/2033	EUR	2 834 873,00	2 217 690,00	0,49
2 500 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	2 511 257,14	2 135 825,00	0,47
800 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	795 346,40	693 728,00	0,16
Multi-Utilities			2 061 414,00	1 923 420,00	0,43
2 000 000,00	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	2 061 414,00	1 923 420,00	0,43
Consumer Retail			600 672,00	511 788,00	0,11
600 000,00	VF CORP 0.25% 25/02/2028	EUR	600 672,00	511 788,00	0,11
FINLAND			11 457 540,80	9 896 314,00	2,20
Finance			6 401 750,00	5 603 040,00	1,25
3 000 000,00	NORDEA BANK ABP 1.125% 16/02/2027	EUR	2 984 055,00	2 766 960,00	0,61
2 000 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	1 969 260,00	1 574 600,00	0,35
1 000 000,00	NORDEA BANK ABP 0.375% 28/05/2026	EUR	950 035,00	928 150,00	0,21
500 000,00	KOJAMO OYJ 0.875% 28/05/2029	EUR	498 400,00	333 330,00	0,08
Raw materials			5 055 790,80	4 293 274,00	0,95
1 700 000,00	UPM-KYMMENE OYJ 2.25% 23/05/2029	EUR	1 687 845,00	1 592 288,00	0,35
1 800 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	1 778 032,80	1 474 344,00	0,33
1 000 000,00	UPM-KYMMENE OYJ 0.50% 22/03/2031	EUR	989 523,00	756 020,00	0,17
600 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	600 390,00	470 622,00	0,10
JAPAN			10 301 748,00	9 218 436,00	2,04
Finance			8 801 748,00	7 895 241,00	1,75
4 000 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	4 066 842,00	3 369 960,00	0,75
2 300 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	2 238 965,00	2 121 796,00	0,47
1 500 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	1 495 941,00	1 454 685,00	0,32
1 000 000,00	ORIX CORP 1.919% 20/04/2026	EUR	1 000 000,00	948 800,00	0,21
Government			1 000 000,00	870 440,00	0,19
1 000 000,00	NTT FINANCE CORP 0.399% 13/12/2028	EUR	1 000 000,00	870 440,00	0,19
Consumer Retail			500 000,00	452 755,00	0,10
500 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	500 000,00	452 755,00	0,10
UNITED KINGDOM			9 140 093,00	8 169 815,00	1,81
Multi-Utilities			6 336 054,00	5 647 056,00	1,25
2 700 000,00	SSE PLC 1.375% 04/09/2027	EUR	2 814 822,00	2 491 101,00	0,55
1 000 000,00	SSE PLC 0.875% 06/09/2025	EUR	1 016 098,00	948 180,00	0,21
1 000 000,00	THAMES WATER UTILITIES FINANCE PLC 0.875% 31/01/2028	EUR	999 070,00	871 610,00	0,19
800 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	807 856,00	758 224,00	0,17
700 000,00	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	698 208,00	577 941,00	0,13
Finance			2 804 039,00	2 522 759,00	0,56
1 500 000,00	TRITAX EUROBOX PLC 0.95% 02/06/2026	EUR	1 500 835,00	1 342 125,00	0,30
1 300 000,00	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 1.75% 07/04/2026	EUR	1 303 204,00	1 180 634,00	0,26
BELGIUM			7 774 946,57	5 916 443,00	1,31
Finance			7 774 946,57	5 916 443,00	1,31
1 700 000,00	BELFIUS BANK SA 0.375% 08/06/2027	EUR	1 695 080,00	1 487 891,00	0,33
1 800 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	1 797 718,00	1 332 828,00	0,29
1 600 000,00	VGP NV 1.625% 17/01/2027	EUR	1 595 360,00	1 259 088,00	0,28

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Eurizon Fund - Green Euro Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 700 000,00	VGP NV 2.25% 17/01/2030	EUR	1 691 160,00	1 170 416,00	0,26
1 000 000,00	VGP NV 1.50% 08/04/2029	EUR	995 628,57	666 220,00	0,15
AUSTRIA			6 323 340,00	5 841 279,00	1,30
Finance			6 323 340,00	5 841 279,00	1,30
3 300 000,00	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG 1.375% 14/04/2025	EUR	3 289 704,00	3 223 209,00	0,72
2 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	2 031 460,00	1 742 500,00	0,39
1 000 000,00	CA IMMOBILIEN ANLAGEN AG 1.00% 27/10/2025	EUR	1 002 176,00	875 570,00	0,19
AUSTRALIA			4 976 396,00	4 563 120,00	1,01
Finance			4 976 396,00	4 563 120,00	1,01
3 000 000,00	WESTPAC BANKING CORP 0.766% 13/05/2031	EUR	2 992 086,00	2 629 980,00	0,58
2 000 000,00	NATIONAL AUSTRALIA BANK LTD. 2.125% 24/05/2028	EUR	1 984 310,00	1 933 140,00	0,43
SWEDEN			3 092 198,00	2 813 112,00	0,62
Finance			2 552 180,00	2 379 287,00	0,53
2 000 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.75% 09/08/2027	EUR	1 860 895,00	1 780 220,00	0,40
700 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	691 285,00	599 067,00	0,13
Consumer Retail			540 018,00	433 825,00	0,09
500 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	540 018,00	433 825,00	0,09
NORWAY			2 784 175,00	2 606 168,00	0,58
Finance			2 784 175,00	2 606 168,00	0,58
2 000 000,00	SPAREBANK 1 OESTLANDET 1.75% 27/04/2027	EUR	1 992 240,00	1 920 800,00	0,43
800 000,00	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	791 935,00	685 368,00	0,15
ICELAND			2 791 068,00	2 520 696,00	0,56
Finance			2 791 068,00	2 520 696,00	0,56
1 600 000,00	ARION BANKI HF 0.375% 14/07/2025	EUR	1 596 384,00	1 446 816,00	0,32
1 200 000,00	LANDSBANKINN HF 0.75% 25/05/2026	EUR	1 194 684,00	1 073 880,00	0,24
SWITZERLAND			2 621 348,00	2 475 627,00	0,55
Finance			2 621 348,00	2 475 627,00	0,55
1 500 000,00	UBS AG 0.01% 29/06/2026	EUR	1 394 720,00	1 353 795,00	0,30
1 200 000,00	CREDIT SUISSE AG 0.45% 19/05/2025	EUR	1 226 628,00	1 121 832,00	0,25
DENMARK			1 961 568,80	1 603 340,00	0,36
Industries			1 961 568,80	1 603 340,00	0,36
2 000 000,00	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	1 961 568,80	1 603 340,00	0,36
LIECHTENSTEIN			1 983 888,00	1 555 960,00	0,35
Finance			1 983 888,00	1 555 960,00	0,35
2 000 000,00	SWISS LIFE FINANCE I LTD 0.50% 15/09/2031	EUR	1 983 888,00	1 555 960,00	0,35
PORTUGAL			1 621 500,00	1 420 770,00	0,32
Multi-Utilities			1 621 500,00	1 420 770,00	0,32
1 500 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	1 621 500,00	1 420 770,00	0,32
GUERNSEY			1 087 981,00	800 470,00	0,18
Finance			1 087 981,00	800 470,00	0,18
1 000 000,00	GLOBALWORTH REAL ESTATE INVESTMENTS LTD 2.95% 29/07/2026	EUR	1 087 981,00	800 470,00	0,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Green Euro Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IRELAND			997 562,78	715 740,00	0,16
Industries			997 562,78	715 740,00	0,16
1 000 000,00	SMURFIT KAPPA TREASURY ULC 1.00% 22/09/2033	EUR	997 562,78	715 740,00	0,16
Floating Rate Notes			142 046 743,42	125 022 626,00	27,73
FRANCE			29 436 141,54	25 276 488,00	5,61
Finance			24 302 919,62	21 176 798,00	4,70
5 000 000,00	AXA SA FRN 07/10/2041	EUR	4 612 475,70	3 842 550,00	0,85
4 000 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	4 019 178,00	3 544 240,00	0,79
4 000 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	4 071 231,34	3 492 360,00	0,77
4 000 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	3 914 809,58	3 300 960,00	0,73
3 000 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	3 004 109,00	2 797 500,00	0,62
2 000 000,00	BPCE SA FRN 14/01/2028	EUR	1 950 156,00	1 757 060,00	0,39
2 000 000,00	BNP PARIBAS SA FRN 30/05/2028	EUR	1 890 340,00	1 735 280,00	0,39
800 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	840 620,00	706 848,00	0,16
Multi-Utilities			5 133 221,92	4 099 690,00	0,91
2 500 000,00	ENGIE SA FRN 31/12/2099	EUR	2 715 154,31	2 358 200,00	0,52
1 000 000,00	ENGIE SA FRN 31/12/2099	EUR	1 008 282,61	765 610,00	0,17
800 000,00	ENGIE SA FRN 31/12/2099	EUR	810 985,00	552 544,00	0,12
600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	598 800,00	423 336,00	0,10
NETHERLANDS			25 026 598,17	22 325 568,00	4,95
Multi-Utilities			12 258 049,05	10 813 809,00	2,40
2 600 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	2 739 575,00	2 509 000,00	0,56
2 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	2 720 922,32	2 384 975,00	0,53
2 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 958 148,83	1 659 820,00	0,37
1 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 534 602,18	1 469 955,00	0,33
2 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 832 360,72	1 460 540,00	0,32
900 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	951 440,00	866 169,00	0,19
500 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	521 000,00	463 350,00	0,10
Finance			11 748 755,12	10 693 319,00	2,37
4 400 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	4 621 476,00	4 033 128,00	0,89
4 000 000,00	ING GROEP NV FRN 09/06/2032	EUR	3 730 949,12	3 367 760,00	0,75
2 100 000,00	ING GROEP NV FRN 23/05/2026	EUR	2 098 488,00	2 046 576,00	0,45
1 300 000,00	DE VOLKSBANK NV FRN 04/05/2027	EUR	1 297 842,00	1 245 855,00	0,28
Telecommunication			1 019 794,00	818 440,00	0,18
1 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 019 794,00	818 440,00	0,18
GERMANY			21 012 854,24	18 562 118,00	4,12
Finance			17 600 638,24	15 875 562,00	3,52
4 000 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	4 069 752,00	3 736 520,00	0,83
3 100 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	3 219 464,00	3 003 001,00	0,67
2 300 000,00	COMMERZBANK AG FRN 14/09/2027	EUR	2 287 833,00	2 248 848,00	0,50
2 000 000,00	DEUTSCHE BANK AG FRN 23/02/2028	EUR	1 947 012,00	1 808 460,00	0,40
1 500 000,00	TALANX AG FRN 01/12/2042	EUR	1 491 259,74	1 166 745,00	0,26
1 100 000,00	DEUTSCHE BANK AG FRN 24/05/2028	EUR	1 089 927,00	1 052 744,00	0,23
1 000 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	1 003 940,00	855 810,00	0,19
900 000,00	BAYERISCHE LANDESBANK FRN 22/11/2032	EUR	899 694,00	746 829,00	0,16
1 000 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	882 975,00	719 670,00	0,16
700 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	708 781,50	536 935,00	0,12
Raw materials			2 098 005,00	1 652 364,00	0,37
2 100 000,00	EVONIK INDUSTRIES AG FRN 02/09/2081	EUR	2 098 005,00	1 652 364,00	0,37

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Green Euro Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			1 314 211,00	1 034 192,00	0,23
700 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	700 000,00	514 871,00	0,11
300 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	302 769,00	266 043,00	0,06
300 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	311 442,00	253 278,00	0,06
SPAIN			19 194 985,35	16 994 680,00	3,77
Finance			17 284 585,35	15 424 680,00	3,42
3 500 000,00	CAIXABANK SA FRN 18/11/2026	EUR	3 494 787,83	3 159 905,00	0,70
3 000 000,00	CAIXABANK SA FRN 18/06/2031	EUR	3 005 494,50	2 608 230,00	0,58
1 700 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	1 740 033,58	1 558 050,00	0,35
1 500 000,00	UNICAJA BANCO SA FRN 30/06/2025	EUR	1 499 325,00	1 510 890,00	0,33
1 800 000,00	BANCO DE SABADELL SA FRN 16/06/2028	EUR	1 788 323,00	1 477 710,00	0,33
1 500 000,00	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	1 493 662,94	1 279 110,00	0,28
1 000 000,00	BANCO DE SABADELL SA FRN 24/03/2026	EUR	997 558,00	949 710,00	0,21
1 000 000,00	CAIXABANK SA FRN 10/07/2026	EUR	1 021 132,00	938 070,00	0,21
1 000 000,00	CAIXABANK SA FRN 26/05/2028	EUR	993 190,00	863 490,00	0,19
1 000 000,00	CAIXABANK SA FRN 09/02/2029	EUR	989 400,50	827 470,00	0,18
300 000,00	BANCO SANTANDER SA FRN 24/06/2029	EUR	261 678,00	252 045,00	0,06
Multi-Utilities			1 910 400,00	1 570 000,00	0,35
2 000 000,00	IBERDROLA FINANZAS SA FRN 31/12/2099	EUR	1 910 400,00	1 570 000,00	0,35
ITALY			8 334 260,20	7 043 640,00	1,56
Finance			7 437 986,20	6 370 890,00	1,41
3 000 000,00	CREDITO EMILIANO SPA FRN 19/01/2028	EUR	2 932 026,00	2 611 650,00	0,58
3 000 000,00	UNICREDIT SPA FRN 05/07/2029	EUR	3 022 216,00	2 468 280,00	0,55
1 500 000,00	BANCA POPOLARE DI SONDRIO SCPA FRN 13/07/2027	EUR	1 483 744,20	1 290 960,00	0,28
Multi-Utilities			896 274,00	672 750,00	0,15
900 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	896 274,00	672 750,00	0,15
IRELAND			7 129 986,36	6 433 802,00	1,43
Finance			7 129 986,36	6 433 802,00	1,43
2 000 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	2 045 661,36	1 814 180,00	0,40
1 500 000,00	AIB GROUP PLC FRN 04/07/2026	EUR	1 495 530,00	1 499 520,00	0,33
1 600 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	1 598 834,00	1 386 752,00	0,31
1 000 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	996 180,00	876 850,00	0,20
1 000 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	993 781,00	856 500,00	0,19
NORWAY			6 639 424,37	5 888 090,00	1,31
Finance			6 639 424,37	5 888 090,00	1,31
3 000 000,00	STOREBRAND LIVSFORSIKRING AS FRN 30/09/2051	EUR	2 658 004,37	2 274 150,00	0,51
2 000 000,00	SPAREBANK 1 SR-BANK ASA FRN 15/07/2027	EUR	1 986 460,00	1 807 860,00	0,40
2 000 000,00	DNB BANK ASA FRN 18/01/2028	EUR	1 994 960,00	1 806 080,00	0,40
BELGIUM			6 163 117,00	5 619 393,00	1,25
Finance			6 163 117,00	5 619 393,00	1,25
3 000 000,00	KBC GROUP NV FRN 16/06/2027	EUR	2 989 517,00	2 713 590,00	0,60
2 000 000,00	KBC GROUP NV FRN 01/03/2027	EUR	1 918 460,00	1 795 980,00	0,40
1 300 000,00	ARGENTA SPAARBANK NV FRN 08/02/2029	EUR	1 255 140,00	1 109 823,00	0,25
PORTUGAL			3 926 726,07	3 355 915,00	0,74
Multi-Utilities			3 926 726,07	3 355 915,00	0,74
1 700 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	1 707 391,91	1 461 915,00	0,32
1 500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	1 454 549,16	1 215 000,00	0,27
700 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	764 785,00	679 000,00	0,15

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Green Euro Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
DENMARK			3 582 693,00	3 254 004,00	0,72
Finance			2 484 865,00	2 330 100,00	0,52
2 500 000,00	DANSKE BANK AS FRN 17/02/2027	EUR	2 484 865,00	2 330 100,00	0,52
Multi-Utilities			1 097 828,00	923 904,00	0,20
1 000 000,00	ORSTED A/S FRN 18/02/3021	EUR	888 028,00	733 890,00	0,16
200 000,00	ORSTED A/S FRN 24/11/3017	EUR	209 800,00	190 014,00	0,04
SWEDEN			3 354 635,00	3 039 302,00	0,67
Finance			2 150 578,00	1 979 846,00	0,44
2 200 000,00	SWEDBANK AB FRN 20/05/2027	EUR	2 150 578,00	1 979 846,00	0,44
Telecommunication			1 204 057,00	1 059 456,00	0,23
1 200 000,00	TELIA CO AB FRN 11/05/2081	EUR	1 204 057,00	1 059 456,00	0,23
UNITED KINGDOM			2 986 840,00	2 969 370,00	0,66
Finance			2 986 840,00	2 969 370,00	0,66
3 000 000,00	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	2 986 840,00	2 969 370,00	0,66
CZECH REPUBLIC			2 199 552,78	1 823 246,00	0,40
Finance			2 199 552,78	1 823 246,00	0,40
1 200 000,00	CESKA SPORITELNA AS FRN 13/09/2028	EUR	1 194 525,00	998 676,00	0,22
1 000 000,00	RAIFFEISENBANK AS FRN 09/06/2028	EUR	1 005 027,78	824 570,00	0,18
AUSTRIA			2 063 049,34	1 636 730,00	0,36
Finance			2 063 049,34	1 636 730,00	0,36
1 000 000,00	UNIQA INSURANCE GROUP AG FRN 09/10/2035	EUR	1 065 000,00	929 310,00	0,20
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	998 049,34	707 420,00	0,16
SLOVAKIA			995 880,00	800 280,00	0,18
Finance			995 880,00	800 280,00	0,18
1 000 000,00	TATRA BANKA AS FRN 23/04/2028	EUR	995 880,00	800 280,00	0,18
Zero-Coupon Bonds			7 884 920,00	7 974 370,00	1,77
GERMANY			6 900 720,00	7 129 680,00	1,58
Government			6 900 720,00	7 129 680,00	1,58
8 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	6 900 720,00	7 129 680,00	1,58
FRANCE			984 200,00	844 690,00	0,19
Industries			984 200,00	844 690,00	0,19
1 000 000,00	VINCI SA 0.00% 27/11/2028	EUR	984 200,00	844 690,00	0,19
Asset and Mortgage Backed Securities			998 925,00	753 660,00	0,17
AUSTRIA			998 925,00	753 660,00	0,17
Finance			998 925,00	753 660,00	0,17
1 000 000,00	UNIQA INSURANCE GROUP AG 2.375% 09/12/2041	EUR	998 925,00	753 660,00	0,17

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Green Euro Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			3 113 135,78	3 113 867,88	0,69
UCI Units			3 113 135,78	3 113 867,88	0,69
LUXEMBOURG			3 113 135,78	3 113 867,88	0,69
Finance			3 113 135,78	3 113 867,88	0,69
31 757,96	EURIZON FUND - MONEY MARKET -Z-	EUR	3 113 135,78	3 113 867,88	0,69
Total Portfolio			518 431 071,11	450 191 839,72	99,87

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Green Euro Credit

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts			(280,60)
Unrealised loss on forward foreign exchange contracts			(280,60)
15/09/2022	23 509,71 EUR	25 000,00 USD	(280,60)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate EUR

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 049 592 274,39	
Banks	(Note 3)	18 327 057,28	
Other banks and broker accounts	(Notes 2, 3, 9)	7 636 934,49	
Option contracts	(Notes 2, 9)	865 728,76	
Swap premium paid	(Notes 2, 9)	2 945 077,02	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	2 355 054,65	
Unrealised profit on future contracts	(Notes 2, 9)	928 701,47	
Unrealised profit on swap contracts	(Notes 2, 9)	115 302,39	
Interest receivable on swap contracts	(Notes 2, 9)	9 269,13	
Other interest receivable		4 460 630,66	
Receivable on investments sold		14 617 350,00	
Receivable on subscriptions		1 837 454,10	
Other assets	(Note 10)	19 565,67	
Total assets		1 103 710 400,01	
Liabilities			
Bank overdrafts	(Note 3)	(481 753,06)	
Option contracts	(Notes 2, 9)	(448 288,37)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 812 476,82)	
Unrealised loss on future contracts	(Notes 2, 9)	(479 274,63)	
Unrealised loss on swap contracts	(Notes 2, 9)	(362 315,84)	
Interest payable on swap contracts	(Notes 2, 9)	(7 583,83)	
Payable on investments purchased		(14 368 780,14)	
Payable on redemptions		(1 678 891,12)	
Other liabilities		(1 023 811,51)	
Total liabilities		(20 663 175,32)	
Total net assets		1 083 047 224,69	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	94,68	7 861 263,878
Class Z Units	EUR	98,44	3 440 853,348

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate EUR

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 214 595 760,41
Net income from investments	(Note 2)	7 148 545,92
Interest received on swap contracts	(Note 2)	96 918,57
Other income	(Note 6)	196 269,03
Total income		7 441 733,52
Management fee	(Note 6)	(4 890 682,88)
Depositary fee	(Note 8)	(107 125,78)
Subscription tax	(Note 4)	(191 442,36)
Interest paid on swap contracts	(Note 2)	(1 261 064,57)
Other charges and taxes	(Notes 5, 8)	(955 756,82)
Total expenses		(7 406 072,41)
Net investment income / (loss)		35 661,11
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(12 869 390,95)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(147 480 619,71)
- option contracts	(Notes 2, 9)	270 814,89
- forward foreign exchange contracts	(Notes 2, 9)	1 981 855,54
- foreign currencies	(Note 2)	(54 562,06)
- future contracts	(Notes 2, 9)	71 560,07
- swap contracts	(Notes 2, 9)	274 744,03
Net result of operations for the period		(157 769 937,08)
Subscriptions for the period		348 002 810,39
Redemptions for the period		(321 781 409,03)
Net assets at the end of the period		1 083 047 224,69

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 204 584 995,76	1 049 592 274,39	96,91
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 093 564 349,89	950 586 227,01	87,77
Ordinary Bonds			863 459 540,98	746 886 774,59	68,96
FRANCE			165 075 902,88	140 233 203,65	12,95
Government			115 530 974,88	97 800 948,65	9,03
30 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2031	EUR	33 474 100,00	29 408 100,00	2,72
14 923 735,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.10% 25/07/2038	EUR	16 202 756,20	14 909 855,93	1,38
20 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	17 179 056,69	12 805 800,00	1,18
13 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	14 690 904,13	11 562 980,00	1,07
5 247 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.80% 25/07/2040	EUR	8 205 715,74	6 812 704,80	0,63
5 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/05/2027	EUR	4 905 550,00	4 926 600,00	0,45
3 838 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	3 816 200,16	2 616 019,18	0,24
2 600 000,00	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.00% 25/04/2028	EUR	2 786 586,75	2 469 584,00	0,23
2 300 000,00	BPIFRANCE FINANCEMENT SA 0.05% 26/09/2029	EUR	2 297 980,78	2 014 524,00	0,19
2 200 000,00	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.10% 13/11/2029	EUR	2 223 357,50	1 907 906,00	0,18
1 800 000,00	BPIFRANCE FINANCEMENT SA 0.125% 26/02/2027	EUR	1 813 563,00	1 681 542,00	0,16
1 800 000,00	ACTION LOGEMENT SERVICES 0.50% 30/10/2034	EUR	1 809 140,53	1 435 968,00	0,13
1 300 000,00	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.01% 07/05/2025	EUR	1 311 662,00	1 246 297,00	0,11
1 200 000,00	UNEDIC ASSEO 0.01% 25/11/2031	EUR	1 195 800,00	990 432,00	0,09
1 100 000,00	RTE RESEAU DE TRANSPORT 0.625% 08/07/2032	EUR	1 094 940,00	891 550,00	0,08
700 000,00	AGENCE FRANCE LOCALE 0.125% 20/06/2026	EUR	706 263,40	662 025,00	0,06
700 000,00	CITY OF PARIS FRANCE 1.20% 25/06/2039	EUR	694 925,00	572 777,74	0,05
500 000,00	UNEDIC ASSEO 0.50% 25/05/2036	EUR	518 090,00	386 300,00	0,04
300 000,00	BPIFRANCE SACA 0.25% 04/06/2031	EUR	306 810,00	257 640,00	0,02
300 000,00	SOCIETE DU GRAND PARIS EPIC 1.70% 25/05/2050	EUR	297 573,00	242 343,00	0,02
Finance			24 852 397,00	20 998 013,00	1,94
4 400 000,00	CREDIT AGRICOLE SA 1.125% 24/02/2029	EUR	4 364 800,00	3 907 508,00	0,36
1 900 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	2 002 164,00	1 661 341,00	0,15
2 000 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	1 990 100,00	1 626 260,00	0,15
1 500 000,00	CNP ASSURANCES 0.375% 08/03/2028	EUR	1 407 242,00	1 232 475,00	0,11
1 400 000,00	AGENCE FRANCAISE DE DEVELOPPEMENT EPIC 0.125% 29/09/2031	EUR	1 392 510,00	1 170 232,00	0,11
1 300 000,00	CIE DE FINANCEMENT FONCIER SA 0.01% 25/09/2030	EUR	1 314 205,00	1 092 559,00	0,10
1 000 000,00	CREDIT AGRICOLE SA 2.70% 15/07/2025	EUR	1 085 863,00	992 260,00	0,09
1 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	998 415,00	875 350,00	0,08
1 000 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 2.125% 16/09/2029	EUR	989 620,00	834 560,00	0,08
1 000 000,00	COVIVIO 1.625% 23/06/2030	EUR	1 060 906,00	831 260,00	0,08
1 000 000,00	SOCIETE GENERALE SA 1.25% 12/06/2030	EUR	1 005 565,00	814 040,00	0,08
1 000 000,00	COVIVIO 1.125% 17/09/2031	EUR	1 003 884,00	775 830,00	0,07
1 000 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	968 639,00	749 510,00	0,07
700 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 11/09/2025	EUR	791 107,00	692 174,00	0,06
700 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	747 764,00	686 749,00	0,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
700 000,00	LA BANQUE POSTALE SA 0.25% 12/07/2026	EUR	683 767,00	643 426,00	0,06
500 000,00	CREDIT MUTUEL ARKEA SA 1.25% 31/05/2024	EUR	519 508,00	491 415,00	0,05
1 000 000,00	UNIBAIL-RODAMCO SE 1.75% 01/07/2049	EUR	971 908,00	487 970,00	0,05
500 000,00	BPCE SA 0.125% 04/12/2024	EUR	489 690,00	480 180,00	0,04
500 000,00	BPCE SA 1.00% 01/04/2025	EUR	519 422,00	477 585,00	0,04
300 000,00	ICADE 1.75% 10/06/2026	EUR	325 532,00	283 221,00	0,03
200 000,00	COVIVIO 1.875% 20/05/2026	EUR	219 786,00	192 108,00	0,02
Industries			10 915 611,00	9 514 206,00	0,88
1 500 000,00	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	1 488 450,00	1 355 145,00	0,12
1 700 000,00	ILE-DE-FRANCE MOBILITES 0.20% 16/11/2035	EUR	1 667 221,00	1 272 739,00	0,12
1 100 000,00	AEROPORTS DE PARIS 2.125% 02/10/2026	EUR	1 088 109,00	1 087 262,00	0,10
1 200 000,00	AEROPORTS DE PARIS 1.00% 05/01/2029	EUR	1 174 416,00	1 072 548,00	0,10
1 300 000,00	ILE-DE-FRANCE MOBILITES 0.95% 28/05/2041	EUR	1 312 537,00	979 238,00	0,09
1 000 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.50% 04/05/2027	EUR	991 410,00	956 310,00	0,09
1 000 000,00	LEGRAND SA 0.625% 24/06/2028	EUR	1 002 765,00	890 360,00	0,08
700 000,00	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	695 107,00	602 343,00	0,06
400 000,00	SCHNEIDER ELECTRIC SE 1.50% 15/01/2028	EUR	404 849,00	381 192,00	0,04
400 000,00	LA POSTE SA 0.625% 21/10/2026	EUR	397 420,00	374 804,00	0,03
300 000,00	AEROPORTS DE PARIS 2.75% 02/04/2030	EUR	363 747,00	291 969,00	0,03
300 000,00	AEROPORTS DE PARIS 1.50% 02/07/2032	EUR	329 580,00	250 296,00	0,02
Multi-Utilities			7 833 439,00	6 836 524,00	0,63
1 800 000,00	RTE RESEAU DE TRANSPORTATION D'ELECTRICITE SADIR 0.75% 12/01/2034	EUR	1 779 948,00	1 411 092,00	0,13
1 000 000,00	ENGIE SA 1.375% 27/03/2025	EUR	996 330,00	980 430,00	0,09
1 000 000,00	ELECTRICITE DE FRANCE SA 1.00% 13/10/2026	EUR	1 023 220,00	947 220,00	0,09
1 000 000,00	SUEZ SA 1.25% 19/05/2028	EUR	1 066 846,00	920 970,00	0,09
1 000 000,00	ENGIE SA 1.375% 28/02/2029	EUR	1 096 328,00	910 890,00	0,08
1 000 000,00	ENGIE SA 0.375% 11/06/2027	EUR	999 234,00	892 770,00	0,08
500 000,00	ENGIE SA 1.75% 27/03/2028	EUR	508 953,00	473 110,00	0,04
300 000,00	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 2.75% 20/06/2029	EUR	362 580,00	300 042,00	0,03
Consumer Retail			2 624 388,00	2 233 072,00	0,21
1 000 000,00	VALEO SA 1.625% 18/03/2026	EUR	1 033 582,00	904 080,00	0,09
900 000,00	RCI BANQUE SA 0.50% 15/09/2023	EUR	889 056,00	876 042,00	0,08
500 000,00	SNCF RESEAU 2.25% 20/12/2047	EUR	701 750,00	452 950,00	0,04
Health			1 912 695,00	1 829 097,00	0,17
1 000 000,00	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	996 260,00	945 270,00	0,09
900 000,00	SANOFI REG 1.00% 01/04/2025	EUR	916 435,00	883 827,00	0,08
Raw materials			613 038,00	557 055,00	0,05
300 000,00	AIR LIQUIDE FINANCE SA 1.00% 08/03/2027	EUR	314 646,00	284 325,00	0,03
300 000,00	ARKEMA SA 0.125% 14/10/2026	EUR	298 392,00	272 730,00	0,02
Computing and IT			793 360,00	464 288,00	0,04
800 000,00	ATOS SE 1.00% 12/11/2029	EUR	793 360,00	464 288,00	0,04
ITALY			161 484 291,69	138 836 874,21	12,82
Government			124 234 663,91	106 767 054,21	9,86
20 000 000,00	BTP 2.80% 01/12/2028	EUR	19 718 000,00	20 096 000,00	1,85
20 000 000,00	BTP 1.65% 01/12/2030	EUR	20 463 939,84	17 876 000,00	1,65
18 000 000,00	BTP 1.65% 01/03/2032	EUR	19 422 949,09	15 696 000,00	1,45
11 000 000,00	BTP 3.45% 01/03/2048	EUR	15 004 669,81	10 780 000,00	0,99
10 000 000,00	BTP 1.60% 01/06/2026	EUR	10 258 775,50	9 801 000,00	0,90
8 000 000,00	BTP 3.25% 01/03/2038	EUR	7 972 080,00	7 753 760,00	0,72
10 139 000,00	BTP 0.95% 01/03/2037	EUR	9 701 248,51	7 264 593,50	0,67
6 335 000,00	BTP 1.80% 01/03/2041	EUR	6 147 092,75	4 848 175,50	0,45

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 900 000,00	BTP 1.70% 01/09/2051	EUR	5 751 150,00	4 631 970,00	0,43
4 000 000,00	BTP 2.15% 01/09/2052	EUR	3 999 480,00	2 908 000,00	0,27
2 050 000,00	BTP 0.60% 15/06/2023	EUR	2 043 475,89	2 051 435,00	0,19
2 500 000,00	BTP 2.80% 01/03/2067	EUR	2 737 934,50	2 017 000,00	0,19
1 002 210,00	BTP 0.45% 22/05/2023	EUR	1 013 868,02	1 043 120,21	0,10
Finance			20 079 591,78	17 490 330,00	1,61
3 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 994 090,00	2 927 940,00	0,27
3 400 000,00	UNICREDIT SPA 0.85% 19/01/2031	EUR	3 396 090,00	2 518 924,00	0,23
2 400 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	2 398 848,00	2 038 800,00	0,19
2 000 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	1 994 520,00	1 781 680,00	0,16
1 500 000,00	BANCO BPM SPA 1.625% 18/02/2025	EUR	1 498 065,00	1 409 130,00	0,13
1 500 000,00	BPER BANCA 1.875% 07/07/2025	EUR	1 493 550,00	1 402 320,00	0,13
1 500 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	1 480 600,00	1 178 985,00	0,11
1 300 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 21/09/2028	EUR	1 338 119,00	1 166 490,00	0,11
1 000 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	1 154 600,28	1 001 050,00	0,09
1 000 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	1 000 000,00	790 680,00	0,07
500 000,00	BANCO BPM SPA 1.75% 24/04/2023	EUR	507 746,00	500 620,00	0,05
500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	507 832,50	471 770,00	0,04
300 000,00	UNICREDIT SPA 2.00% 04/03/2023	EUR	315 531,00	301 941,00	0,03
Multi-Utilities			8 880 688,00	7 345 193,00	0,68
2 700 000,00	IREN SPA 1.00% 01/07/2030	EUR	2 649 888,00	2 166 345,00	0,20
1 500 000,00	ITALGAS SPA 0.875% 24/04/2030	EUR	1 505 410,00	1 221 900,00	0,11
1 500 000,00	SNAM SPA 0.75% 17/06/2030	EUR	1 497 840,00	1 202 175,00	0,11
1 000 000,00	SNAM SPA 0.875% 25/10/2026	EUR	958 090,00	925 470,00	0,09
1 000 000,00	IREN SPA 0.25% 17/01/2031	EUR	972 042,00	731 590,00	0,07
500 000,00	IREN SPA 1.50% 24/10/2027	EUR	514 206,00	456 205,00	0,04
400 000,00	A2A SPA 1.00% 16/07/2029	EUR	390 044,00	337 320,00	0,03
400 000,00	ACEA SPA 0.25% 28/07/2030	EUR	393 168,00	304 188,00	0,03
Energy			4 137 361,00	3 592 968,00	0,33
1 500 000,00	ENI SPA 0.375% 14/06/2028	EUR	1 497 825,00	1 302 900,00	0,12
1 200 000,00	ERG SPA 0.875% 15/09/2031	EUR	1 197 024,00	929 688,00	0,09
700 000,00	ERG SPA 1.875% 11/04/2025	EUR	734 578,00	690 711,00	0,06
700 000,00	ENI SPA 1.25% 18/05/2026	EUR	707 934,00	669 669,00	0,06
Industries			2 641 992,00	2 174 614,00	0,20
1 600 000,00	POSTE ITALIANE SPA 0.50% 10/12/2028	EUR	1 596 128,00	1 335 744,00	0,12
1 000 000,00	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	1 045 864,00	838 870,00	0,08
Basic Goods			993 627,00	977 980,00	0,09
1 000 000,00	ESSELUNGA SPA 0.875% 25/10/2023	EUR	993 627,00	977 980,00	0,09
Telecommunication			516 368,00	488 735,00	0,05
500 000,00	RAI-RADIOTELEVISIONE ITALIANA SPA 1.375% 04/12/2024	EUR	516 368,00	488 735,00	0,05
GERMANY			112 629 830,52	100 837 133,15	9,31
Government			61 049 636,22	56 675 044,00	5,23
50 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2029	EUR	48 698 999,99	47 251 000,00	4,36
7 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.25% 15/08/2048	EUR	8 800 946,23	6 475 210,00	0,60
2 000 000,00	GEMEINSAME DEUTSCHE BUNDESLAENDER 0.01% 26/08/2030	EUR	2 034 754,00	1 712 000,00	0,16
900 000,00	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.10% 13/03/2034	EUR	1 006 271,00	797 004,00	0,07
500 000,00	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.20% 09/04/2030	EUR	508 665,00	439 830,00	0,04

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			22 070 415,99	18 499 257,00	1,71
6 000 000,00	AAREAL BANK AG 0.75% 18/04/2028	EUR	5 955 000,00	4 945 860,00	0,46
3 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.375% 23/04/2030	EUR	3 141 573,00	2 682 930,00	0,25
2 500 000,00	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0.375% 04/06/2029	EUR	2 495 211,00	2 066 525,00	0,19
2 400 000,00	BERLIN HYP AG 0.375% 21/04/2031	EUR	2 391 552,00	1 909 656,00	0,18
2 400 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.375% 20/05/2036	EUR	2 424 033,99	1 859 928,00	0,17
1 500 000,00	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0.375% 12/05/2025	EUR	1 492 170,00	1 420 770,00	0,13
1 100 000,00	DEUTSCHE BAHN FINANCE GMBH 0.50% 09/04/2027	EUR	1 114 284,00	1 032 020,00	0,09
1 000 000,00	LANDESBANK BADEN-WUERTTEMBERG 0.375% 30/09/2027	EUR	993 340,00	865 970,00	0,08
900 000,00	KREDITANSTALT FUER WIEDERAUFBAU 1.125% 15/06/2037	EUR	1 028 516,00	763 758,00	0,07
400 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	413 416,00	394 812,00	0,04
300 000,00	LANDWIRTSCHAFTLICHE RENTENBANK 0.625% 20/02/2030	EUR	323 700,00	273 300,00	0,02
200 000,00	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 07/06/2032	EUR	198 710,00	189 074,00	0,02
100 000,00	DEUTSCHE WOHNEN SE 1.00% 30/04/2025	EUR	98 910,00	94 654,00	0,01
Multi-Utilities			8 307 430,50	7 451 726,15	0,69
3 000 000,00	E.ON SE 0.125% 18/01/2026	EUR	2 984 010,00	2 755 620,00	0,25
1 500 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	1 478 430,00	1 232 415,00	0,11
1 000 000,00	E.ON SE 0.875% 08/01/2025	EUR	998 800,00	972 870,00	0,09
1 000 000,00	E.ON SE 0.875% 18/10/2034	EUR	982 170,00	748 120,00	0,07
565 000,00	E.ON SE 1.00% 07/10/2025	EUR	562 457,50	543 705,15	0,05
500 000,00	E.ON SE 0.375% 20/04/2023	EUR	498 495,00	496 745,00	0,05
500 000,00	E.ON SE 0.35% 28/02/2030	EUR	488 518,00	406 415,00	0,04
300 000,00	EUROGRID GMBH 1.875% 10/06/2025	EUR	314 550,00	295 836,00	0,03
Industries			7 293 755,02	5 842 689,00	0,54
2 000 000,00	DEUTSCHE BAHN FINANCE GMBH 1.375% 28/03/2031	EUR	2 209 334,02	1 813 680,00	0,17
2 200 000,00	DEUTSCHE BAHN FINANCE GMBH 0.625% 15/04/2036	EUR	2 166 313,00	1 572 120,00	0,14
1 000 000,00	DEUTSCHE BAHN FINANCE GMBH 2.75% 19/03/2029	EUR	1 226 715,00	1 030 820,00	0,10
1 100 000,00	DEUTSCHE BAHN FINANCE GMBH 0.875% 11/07/2031	EUR	1 176 905,00	953 249,00	0,09
500 000,00	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	514 488,00	472 820,00	0,04
Health			5 499 940,50	4 887 825,00	0,45
2 000 000,00	FRESENIUS SE & CO KGAA 0.375% 28/09/2026	EUR	1 994 044,00	1 790 220,00	0,16
1 500 000,00	BAYER AG 0.75% 06/01/2027	EUR	1 501 093,50	1 365 285,00	0,13
1 000 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	1 011 073,00	911 350,00	0,08
1 000 000,00	BAYER AG 0.375% 12/01/2029	EUR	993 730,00	820 970,00	0,08
Consumer Retail			3 559 958,50	3 199 370,00	0,29
1 500 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	1 534 250,00	1 376 250,00	0,13
1 500 000,00	VOLKSWAGEN LEASING GMBH 0.25% 12/01/2026	EUR	1 498 966,50	1 363 455,00	0,12
500 000,00	DAIMLER AG 1.00% 15/11/2027	EUR	526 742,00	459 665,00	0,04
Raw materials			2 718 331,00	2 559 784,00	0,24
1 000 000,00	BASF SE 0.101% 05/06/2023	EUR	1 000 000,00	990 180,00	0,09
1 000 000,00	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	1 001 722,00	930 210,00	0,09
700 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	716 609,00	639 394,00	0,06
Supranational			2 130 362,79	1 721 438,00	0,16
1 900 000,00	EIB 1.125% 15/11/2032	EUR	2 130 362,79	1 721 438,00	0,16
SPAIN			76 703 869,36	68 946 935,90	6,37
Government			51 506 871,07	46 163 946,90	4,26
12 905 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	11 516 316,36	10 928 212,10	1,01
9 580 000,00	SPAIN GOVERNMENT BOND 2.55% 31/10/2032	EUR	9 578 467,20	9 615 541,80	0,89
10 000 000,00	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	11 275 324,45	9 124 800,00	0,84
5 000 000,00	SPAIN GOVERNMENT BOND 0.80% 30/07/2029	EUR	4 573 150,00	4 607 050,00	0,42
2 000 000,00	BASQUE GOVERNMENT 1.45% 30/04/2028	EUR	2 173 925,14	1 951 600,00	0,18

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 200 000,00	BASQUE GOVERNMENT 0.25% 30/04/2031	EUR	2 192 595,92	1 843 468,00	0,17
1 900 000,00	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.16% 30/07/2028	EUR	1 900 000,00	1 703 027,00	0,16
3 000 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	2 991 390,00	1 701 330,00	0,16
1 300 000,00	XUNTA DE GALICIA 0.084% 30/07/2027	EUR	1 304 588,00	1 188 577,00	0,11
1 300 000,00	AUTONOMOUS COMMUNITY OF ANDALUSIA SPAIN 0.70% 30/07/2033	EUR	1 285 700,00	1 049 984,00	0,10
700 000,00	FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO FTA 6.25% 17/03/2025	EUR	894 317,00	789 145,00	0,07
800 000,00	AUTONOMOUS COMMUNITY OF MADRID SPAIN 1.571% 30/04/2029	EUR	800 048,00	774 288,00	0,07
800 000,00	AUTONOMOUS COMMUNITY OF MADRID SPAIN 0.419% 30/04/2030	EUR	822 139,00	698 552,00	0,06
200 000,00	BASQUE GOVERNMENT 1.125% 30/04/2029	EUR	198 910,00	188 372,00	0,02
Finance			13 037 847,00	12 071 652,00	1,11
2 000 000,00	CAIXABANK SA 1.375% 19/06/2026	EUR	1 964 482,00	1 839 820,00	0,17
1 200 000,00	BANCO DE SABADELL SA 2.50% 15/04/2031	EUR	1 199 484,00	999 000,00	0,09
1 000 000,00	BANCO SANTANDER SA 2.50% 18/03/2025	EUR	1 071 000,00	978 030,00	0,09
1 000 000,00	CEPSA FINANCE SA 2.25% 13/02/2026	EUR	1 019 609,00	972 480,00	0,09
1 000 000,00	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	997 556,00	967 570,00	0,09
1 000 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	1 000 754,00	947 400,00	0,09
1 000 000,00	BANCO DE SABADELL SA 1.125% 27/03/2025	EUR	1 003 322,00	921 250,00	0,09
1 000 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	1 007 994,00	902 370,00	0,08
900 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	896 274,00	869 328,00	0,08
1 000 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	965 766,00	853 190,00	0,08
700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	702 000,00	691 369,00	0,06
700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	709 750,00	678 160,00	0,06
500 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	499 856,00	451 685,00	0,04
Industries			4 514 132,00	4 180 415,00	0,39
1 500 000,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA 1.375% 17/06/2025	EUR	1 503 873,00	1 403 040,00	0,13
1 000 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	1 060 076,00	942 590,00	0,09
700 000,00	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	737 859,00	685 804,00	0,06
700 000,00	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	EUR	709 769,00	654 976,00	0,06
500 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 0.815% 04/12/2023	EUR	502 555,00	494 005,00	0,05
Multi-Utilities			4 224 019,00	3 654 340,00	0,34
1 000 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	994 532,00	899 270,00	0,08
1 100 000,00	NORTEGAS ENERGIA DISTRIBUCION SA 0.905% 22/01/2031	EUR	1 100 000,00	851 895,00	0,08
500 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	498 920,00	485 730,00	0,05
500 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	529 870,00	477 790,00	0,05
500 000,00	FCC AQUALIA SA 2.629% 08/06/2027	EUR	555 122,00	471 365,00	0,04
500 000,00	ENAGAS FINANCIACIONES SAU 1.375% 05/05/2028	EUR	545 575,00	468 290,00	0,04
Consumer Retail			2 128 000,00	1 796 990,00	0,17
1 000 000,00	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	EUR	1 076 056,00	943 720,00	0,09
1 000 000,00	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	1 051 944,00	853 270,00	0,08
Telecommunication			1 293 000,29	1 079 592,00	0,10
1 000 000,00	TELEFONICA EMISIONES SAU 1.807% 21/05/2032	EUR	1 091 084,00	880 400,00	0,08
200 000,00	TELEFONICA EMISIONES SAU 1.069% 05/02/2024	EUR	201 916,29	199 192,00	0,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			63 176 896,53	53 410 969,00	4,93
Finance			23 466 958,89	19 612 559,00	1,81
2 500 000,00	ALLIANZ FINANCE II BV 0.50% 22/11/2033	EUR	2 464 850,00	1 912 050,00	0,18
2 200 000,00	NIBC BANK NV 0.25% 09/09/2026	EUR	2 198 372,00	1 891 296,00	0,17
2 200 000,00	NEDERLANDSE WATERSCHAPSBANK NV 0.375% 28/09/2046	EUR	2 137 564,00	1 435 522,00	0,13
1 400 000,00	BNG BANK NV 0.125% 09/07/2035	EUR	1 386 296,00	1 058 918,00	0,10
1 300 000,00	EXOR NV 0.875% 19/01/2031	EUR	1 288 157,00	990 964,00	0,09
1 000 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	1 008 180,00	963 140,00	0,09
1 000 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	1 143 880,00	930 710,00	0,09
1 000 000,00	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	1 001 756,00	922 950,00	0,09
1 000 000,00	EXOR NV 2.25% 29/04/2030	EUR	1 039 250,00	917 000,00	0,08
1 000 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	997 112,00	894 960,00	0,08
1 000 000,00	EURONEXT NV 1.125% 12/06/2029	EUR	1 022 586,00	890 490,00	0,08
1 000 000,00	VONOVIA FINANCE BV 0.625% 09/07/2026	EUR	999 379,00	885 420,00	0,08
900 000,00	DE VOLKSBANK NV 0.01% 16/09/2024	EUR	898 785,00	863 892,00	0,08
800 000,00	BNG BANK NV 0.25% 07/05/2025	EUR	822 963,00	776 320,00	0,07
1 000 000,00	VONOVIA FINANCE BV 0.50% 14/09/2029	EUR	990 345,00	759 160,00	0,07
900 000,00	NEDERLANDSE WATERSCHAPSBANK NV 0.50% 26/04/2051	EUR	878 592,00	575 424,00	0,05
500 000,00	VONOVIA FINANCE BV 0.125% 06/04/2023	EUR	495 948,89	493 920,00	0,05
500 000,00	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	497 415,00	488 775,00	0,05
500 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	506 002,00	468 130,00	0,04
500 000,00	NEDERLANDSE WATERSCHAPSBANK NV 0.125% 28/05/2027	EUR	497 420,00	463 860,00	0,04
400 000,00	ABN AMRO BANK NV 0.875% 22/04/2025	EUR	403 646,00	388 484,00	0,04
400 000,00	BNG BANK NV 1.50% 29/03/2038	EUR	481 036,00	353 372,00	0,03
300 000,00	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	307 424,00	287 802,00	0,03
Government			13 445 209,70	11 388 366,00	1,05
9 200 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2032	EUR	9 133 760,00	8 186 988,00	0,76
4 073 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	4 311 449,70	3 201 378,00	0,29
Multi-Utilities			7 495 676,06	6 229 325,00	0,58
2 500 000,00	NEDERLANDSE GASUNIE NV 0.375% 03/10/2031	EUR	2 507 766,06	1 992 425,00	0,18
1 200 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	1 195 620,00	1 097 472,00	0,10
1 000 000,00	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	1 030 102,00	806 080,00	0,08
500 000,00	EDP FINANCE BV 1.50% 22/11/2027	EUR	492 571,00	466 155,00	0,04
500 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	481 500,00	462 945,00	0,04
500 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	501 320,00	433 175,00	0,04
700 000,00	TENNET HOLDING BV 0.50% 30/11/2040	EUR	696 024,00	420 973,00	0,04
400 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	391 639,00	383 144,00	0,04
200 000,00	ENEXIS HOLDING NV 0.75% 02/07/2031	EUR	199 134,00	166 956,00	0,02
Industries			6 755 471,44	5 672 326,00	0,52
2 300 000,00	ROYAL SCHIPHOL GROUP NV 0.75% 22/04/2033	EUR	2 289 503,00	1 783 857,00	0,16
1 500 000,00	ROYAL SCHIPHOL GROUP NV 0.875% 08/09/2032	EUR	1 511 445,00	1 205 415,00	0,11
900 000,00	POSTNL NV 0.625% 23/09/2026	EUR	891 320,00	829 863,00	0,08
700 000,00	ROYAL SCHIPHOL GROUP NV 1.50% 05/11/2030	EUR	761 250,00	639 100,00	0,06
500 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.90% 28/02/2028	EUR	503 109,44	460 935,00	0,04
400 000,00	ROYAL SCHIPHOL GROUP NV 2.00% 06/04/2029	EUR	399 056,00	379 424,00	0,04
400 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	399 788,00	373 732,00	0,03
Consumer Retail			3 336 506,00	3 061 657,00	0,28
1 200 000,00	DIAGEO CAPITAL BV 0.125% 28/09/2028	EUR	1 193 904,00	1 030 260,00	0,09
1 000 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.875% 05/01/2026	EUR	1 045 800,00	1 010 320,00	0,09
600 000,00	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	597 354,00	601 122,00	0,06
500 000,00	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	499 448,00	419 955,00	0,04

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			2 697 641,00	2 358 335,00	0,22
1 000 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	999 670,00	999 240,00	0,09
500 000,00	REPSOL INTERNATIONAL FINANCE BV 0.125% 05/10/2024	EUR	498 765,00	482 770,00	0,05
500 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	499 206,00	449 850,00	0,04
700 000,00	BP CAPITAL MARKETS BV 0.933% 04/12/2040	EUR	700 000,00	426 475,00	0,04
Basic Goods			2 276 081,34	1 760 546,00	0,16
1 900 000,00	IMPERIAL BRANDS FINANCE NETHERLANDS BV 1.75% 18/03/2033	EUR	1 883 356,00	1 385 138,00	0,13
400 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	392 725,34	375 408,00	0,03
Health			1 412 085,00	1 358 790,00	0,13
1 500 000,00	BAYER CAPITAL CORP BV 2.125% 15/12/2029	EUR	1 412 085,00	1 358 790,00	0,13
Telecommunication			1 233 082,10	1 090 495,00	0,10
500 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	599 110,60	514 720,00	0,05
500 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	537 750,00	479 800,00	0,04
100 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	96 221,50	95 975,00	0,01
Raw materials			1 058 185,00	878 570,00	0,08
1 000 000,00	AKZO NOBEL NV 1.625% 14/04/2030	EUR	1 058 185,00	878 570,00	0,08
BELGIUM			54 559 891,12	44 257 110,00	4,09
Government			43 379 453,62	35 487 389,00	3,28
15 300 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.35% 22/06/2032	EUR	14 912 244,00	13 031 163,00	1,20
8 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	8 159 728,00	7 718 480,00	0,71
7 500 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.60% 22/06/2047	EUR	8 317 312,83	6 151 350,00	0,57
2 000 000,00	FLEMISH COMMUNITY 0.375% 15/04/2030	EUR	2 018 455,77	1 780 620,00	0,17
3 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	2 949 120,00	1 409 010,00	0,13
1 800 000,00	REGION WALLONNE BELGIUM 1.05% 22/06/2040	EUR	1 826 181,84	1 364 292,00	0,13
1 400 000,00	FLEMISH COMMUNITY 1.875% 02/06/2042	EUR	1 771 788,00	1 233 442,00	0,11
1 200 000,00	FLEMISH COMMUNITY 1.50% 11/04/2044	EUR	1 320 742,00	964 992,00	0,09
1 000 000,00	REGION WALLONNE 0.25% 03/05/2026	EUR	1 027 304,78	955 330,00	0,09
1 000 000,00	REGION WALLONNE 1.25% 03/05/2034	EUR	1 076 576,40	878 710,00	0,08
Supranational			6 661 070,00	5 077 599,00	0,47
6 000 000,00	EUROPEAN UNION 0.20% 04/06/2036	EUR	5 976 680,00	4 507 260,00	0,42
700 000,00	EUROPEAN UNION 1.25% 04/02/2043	EUR	684 390,00	570 339,00	0,05
Raw materials			1 942 521,00	1 646 905,00	0,15
1 500 000,00	SOLVAY SA 0.50% 06/09/2029	EUR	1 378 606,00	1 170 000,00	0,11
500 000,00	SOLVAY SA 2.75% 02/12/2027	EUR	563 915,00	476 905,00	0,04
Finance			1 320 893,00	1 025 349,00	0,10
1 000 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	1 017 544,00	740 460,00	0,07
300 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	303 349,00	284 889,00	0,03
Multi-Utilities			699 447,00	537 733,00	0,05
700 000,00	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	699 447,00	537 733,00	0,05
Basic Goods			556 506,50	482 135,00	0,04
500 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.00% 17/03/2028	EUR	556 506,50	482 135,00	0,04

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
AUSTRALIA			35 723 334,57	32 099 456,19	2,96
Government			31 683 924,57	28 652 464,19	2,64
24 500 000,00	AUSTRALIA GOVERNMENT BOND 0.50% 21/09/2026	AUD	15 535 369,36	14 421 315,21	1,33
18 200 000,00	AUSTRALIA GOVERNMENT BOND 3.00% 21/11/2033	AUD	12 356 363,61	11 263 410,23	1,04
7 000 000,00	AUSTRALIA GOVERNMENT BOND 1.75% 21/06/2051	AUD	3 792 191,60	2 967 738,75	0,27
Consumer Retail			1 623 297,00	1 482 540,00	0,14
1 500 000,00	TRANSURBAN FINANCE CO PTY LTD 2.00% 28/08/2025	EUR	1 623 297,00	1 482 540,00	0,14
Raw materials			1 195 577,00	997 280,00	0,09
1 000 000,00	BHP BILLITON FINANCE LTD 3.25% 24/09/2027	EUR	1 195 577,00	997 280,00	0,09
Multi-Utilities			997 057,00	764 480,00	0,07
1 000 000,00	ORIGIN ENERGY FINANCE LTD 1.00% 17/09/2029	EUR	997 057,00	764 480,00	0,07
Telecommunication			223 479,00	202 692,00	0,02
200 000,00	TELSTRA CORP LTD 2.50% 15/09/2023	EUR	223 479,00	202 692,00	0,02
GREECE			26 228 376,94	23 167 330,00	2,14
Government			26 228 376,94	23 167 330,00	2,14
11 500 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 1.75% 18/06/2032	EUR	11 407 655,00	9 750 850,00	0,90
9 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 2.00% 22/04/2027	EUR	8 847 360,00	8 716 680,00	0,81
6 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.75% 18/06/2031	EUR	5 973 361,94	4 699 800,00	0,43
LUXEMBOURG			22 927 645,00	18 605 423,00	1,72
Supranational			7 282 501,00	5 188 289,00	0,48
3 500 000,00	EIB 0.01% 15/05/2041	EUR	3 404 852,00	2 257 045,00	0,21
1 500 000,00	EIB 0.50% 13/11/2037	EUR	1 557 340,00	1 141 890,00	0,11
1 300 000,00	EIB 1.50% 15/11/2047	EUR	1 575 034,00	1 100 164,00	0,10
750 000,00	EUROPEAN STABILITY MECHANISM TREASURY BILL 0.50% 05/03/2029	EUR	745 275,00	689 190,00	0,06
Industries			5 588 475,00	4 878 016,00	0,45
1 500 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.75% 24/04/2028	EUR	1 485 740,00	1 337 325,00	0,12
1 500 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 23/04/2031	EUR	1 488 415,00	1 128 300,00	0,10
1 000 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 12/09/2025	EUR	1 039 205,00	965 210,00	0,09
600 000,00	HOLCIM FINANCE LUXEMBOURG SA 3.00% 22/01/2024	EUR	668 760,00	610 716,00	0,06
500 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.125% 01/12/2027	EUR	507 399,00	438 905,00	0,04
400 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.375% 09/04/2025	EUR	398 956,00	397 560,00	0,04
Government			4 237 002,00	4 042 920,00	0,38
4 200 000,00	EUROPEAN FINANCIAL STABILITY FACILITY 0.75% 03/05/2027	EUR	4 237 002,00	4 042 920,00	0,38
Finance			2 994 639,00	2 417 015,00	0,22
1 000 000,00	AROUNDTOWN SA 0.625% 09/07/2025	EUR	982 777,00	881 370,00	0,08
1 000 000,00	CPI PROPERTY GROUP SA 1.50% 27/01/2031	EUR	979 430,00	665 700,00	0,06
500 000,00	EUROCLEAR INVESTMENTS SA 1.125% 07/12/2026	EUR	512 997,00	475 320,00	0,04
500 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	519 435,00	394 625,00	0,04
Health			1 716 177,00	1 204 727,00	0,11
1 200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 15/10/2050	EUR	1 167 096,00	786 432,00	0,07
500 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 2.25% 07/03/2039	EUR	549 081,00	418 295,00	0,04
Multi-Utilities			1 108 851,00	874 456,00	0,08
1 100 000,00	CZECH GAS NETWORKS INVESTMENTS SARL 1.00% 16/07/2027	EUR	1 108 851,00	874 456,00	0,08

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTUGAL			19 241 300,00	16 421 112,00	1,52
Government			17 585 230,00	14 877 670,00	1,37
6 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.65% 16/07/2032	EUR	5 975 040,00	5 598 480,00	0,52
5 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	5 493 500,00	5 102 150,00	0,47
7 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.00% 12/04/2052	EUR	6 116 690,00	4 177 040,00	0,38
Multi-Utilities			1 011 040,00	947 180,00	0,09
1 000 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	1 011 040,00	947 180,00	0,09
Consumer Retail			645 030,00	596 262,00	0,06
600 000,00	BRISA CONCESSAO RODOVIARIA SA 1.875% 30/04/2025	EUR	645 030,00	596 262,00	0,06
UNITED STATES			15 323 023,00	13 429 681,00	1,24
Finance			4 320 353,00	3 761 325,00	0,35
1 000 000,00	JPMORGAN CHASE & CO 2.875% 24/05/2028	EUR	1 178 481,00	978 480,00	0,09
500 000,00	DIGITAL EURO FINCO LLC 2.50% 16/01/2026	EUR	520 132,00	481 490,00	0,04
500 000,00	BERKSHIRE HATHAWAY INC 1.125% 16/03/2027	EUR	507 514,00	469 595,00	0,04
500 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	497 325,00	433 580,00	0,04
500 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	502 991,00	427 165,00	0,04
500 000,00	PROLOGIS EURO FINANCE LLC 0.625% 10/09/2031	EUR	506 555,00	383 225,00	0,04
300 000,00	CITIGROUP INC 0.75% 26/10/2023	EUR	302 386,00	296 295,00	0,03
300 000,00	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	304 969,00	291 495,00	0,03
Basic Goods			3 892 824,00	3 282 376,00	0,30
2 300 000,00	KELLOGG CO 0.50% 20/05/2029	EUR	2 287 085,00	1 947 617,00	0,18
500 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	505 376,00	498 630,00	0,04
500 000,00	PEPSICO INC 0.875% 18/07/2028	EUR	510 933,00	453 870,00	0,04
500 000,00	PHILIP MORRIS INTERNATIONAL INC 1.45% 01/08/2039	EUR	489 260,00	284 610,00	0,03
100 000,00	KELLOGG CO 1.25% 10/03/2025	EUR	100 170,00	97 649,00	0,01
Consumer Retail			2 260 923,00	1 974 287,00	0,18
500 000,00	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	EUR	1 028 764,00	875 000,00	0,08
500 000,00	MCDONALD'S CORP 0.90% 15/06/2026	EUR	507 273,00	470 145,00	0,04
500 000,00	VF CORP 0.25% 25/02/2028	EUR	496 794,00	426 490,00	0,04
200 000,00	ECOLAB INC 2.625% 08/07/2025	EUR	228 092,00	202 652,00	0,02
Telecommunication			1 696 009,00	1 608 620,00	0,15
1 000 000,00	AT&T INC 2.35% 05/09/2029	EUR	1 002 820,00	962 940,00	0,09
700 000,00	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	693 189,00	645 680,00	0,06
Raw materials			1 097 142,00	967 668,00	0,09
600 000,00	DOW CHEMICAL CO 0.50% 15/03/2027	EUR	596 652,00	529 908,00	0,05
500 000,00	AIR PRODUCTS AND CHEMICALS INC 0.50% 05/05/2028	EUR	500 490,00	437 760,00	0,04
Industries			1 041 649,00	925 400,00	0,09
500 000,00	FEDEX CORP 1.625% 11/01/2027	EUR	524 541,00	475 315,00	0,05
500 000,00	UNITED PARCEL SERVICE INC 1.00% 15/11/2028	EUR	517 108,00	450 085,00	0,04
Computing and IT			516 238,00	461 545,00	0,04
500 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.50% 23/05/2029	EUR	516 238,00	461 545,00	0,04
Supranational			497 885,00	448 460,00	0,04
500 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.25% 21/05/2029	EUR	497 885,00	448 460,00	0,04

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
AUSTRIA			13 969 719,00	12 419 897,00	1,15
Government			7 893 740,00	7 068 960,00	0,65
5 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/02/2029	EUR	5 860 920,00	5 140 960,00	0,47
2 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/04/2027	EUR	2 032 820,00	1 928 000,00	0,18
Finance			4 682 448,00	4 093 030,00	0,38
2 000 000,00	ERSTE GROUP BANK AG 0.125% 17/05/2028	EUR	1 984 768,00	1 683 280,00	0,16
1 700 000,00	VOLKSBANK WIEN AG 0.875% 23/03/2026	EUR	1 699 848,00	1 538 500,00	0,14
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	997 832,00	871 250,00	0,08
Energy			893 781,00	898 992,00	0,08
900 000,00	OMV AG 1.50% 09/04/2024	EUR	893 781,00	898 992,00	0,08
Multi-Utilities			499 750,00	358 915,00	0,04
500 000,00	VERBUND AG 0.90% 01/04/2041	EUR	499 750,00	358 915,00	0,04
CANADA			13 171 633,13	12 044 158,00	1,11
Finance			6 854 298,32	6 269 550,00	0,58
2 000 000,00	ONTARIO TEACHERS' FINANCE TRUST 0.50% 06/05/2025	EUR	2 023 168,00	1 940 880,00	0,18
2 000 000,00	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	2 112 275,32	1 863 200,00	0,17
1 500 000,00	CPPIB CAPITAL INC 0.25% 06/04/2027	EUR	1 535 400,00	1 396 455,00	0,13
700 000,00	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	695 335,00	582 505,00	0,05
500 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	488 120,00	486 510,00	0,05
Government			6 317 334,81	5 774 608,00	0,53
3 000 000,00	PROVINCE OF ONTARIO CANADA 0.375% 08/04/2027	EUR	3 101 267,81	2 807 550,00	0,26
1 300 000,00	PROVINCE OF ONTARIO CANADA 0.625% 17/04/2025	EUR	1 345 203,00	1 269 203,00	0,12
1 300 000,00	PROVINCE OF QUEBEC CANADA 0.875% 05/07/2028	EUR	1 372 262,00	1 220 700,00	0,11
500 000,00	EXPORT DEVELOPMENT CANADA 0.25% 07/03/2026	EUR	498 602,00	477 155,00	0,04
UNITED KINGDOM			12 134 769,00	10 617 281,00	0,98
Finance			2 844 264,50	2 610 578,00	0,24
2 000 000,00	HSBC HOLDINGS PLC 3.125% 07/06/2028	EUR	2 141 531,00	1 920 060,00	0,18
400 000,00	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	405 699,50	396 972,00	0,03
200 000,00	LLOYDS BANKING GROUP PLC 1.00% 09/11/2023	EUR	198 714,00	196 680,00	0,02
100 000,00	HSBC HOLDINGS PLC 0.875% 06/09/2024	EUR	98 320,00	96 866,00	0,01
Telecommunication			2 631 699,00	2 474 031,00	0,23
1 000 000,00	BRITISH TELECOMMUNICATIONS PLC 0.50% 12/09/2025	EUR	1 013 585,00	940 620,00	0,09
600 000,00	OTE PLC 0.875% 24/09/2026	EUR	595 398,00	562 536,00	0,05
500 000,00	OTE PLC 2.375% 18/07/2022	EUR	525 106,00	500 610,00	0,05
500 000,00	BRITISH TELECOMMUNICATIONS PLC 1.50% 23/06/2027	EUR	497 610,00	470 265,00	0,04
Basic Goods			2 594 301,50	2 093 732,00	0,19
1 000 000,00	COCA-COLA EUROPEAN PARTNERS PLC 0.70% 12/09/2031	EUR	996 678,00	792 150,00	0,07
1 000 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	986 525,00	775 940,00	0,07
600 000,00	COCA-COLA EUROPEAN PARTNERS PLC 1.125% 12/04/2029	EUR	611 098,50	525 642,00	0,05
Multi-Utilities			2 504 400,00	2 066 980,00	0,19
1 500 000,00	CADENT FINANCE PLC REG 0.75% 11/03/2032	EUR	1 485 202,00	1 119 000,00	0,10
500 000,00	SSE PLC 0.875% 06/09/2025	EUR	519 198,00	474 090,00	0,05
500 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	500 000,00	473 890,00	0,04
Raw materials			554 355,00	505 385,00	0,05
500 000,00	ANGLO AMERICAN CAPITAL PLC 3.25% 03/04/2023	EUR	554 355,00	505 385,00	0,05

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			499 520,00	496 585,00	0,05
500 000,00	GLAXOSMITHKLINE CAPITAL PLC 0.125% 12/05/2023	EUR	499 520,00	496 585,00	0,05
Energy			506 229,00	369 990,00	0,03
500 000,00	BP CAPITAL MARKETS PLC 1.104% 15/11/2034	EUR	506 229,00	369 990,00	0,03
DENMARK			9 621 704,27	7 748 392,00	0,72
Government			4 046 778,27	2 837 247,00	0,26
2 700 000,00	KOMMUNEKREDIT 0.125% 26/09/2040	EUR	2 588 305,00	1 790 397,00	0,16
1 400 000,00	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	1 458 473,27	1 046 850,00	0,10
Finance			1 990 520,00	1 681 020,00	0,16
2 000 000,00	NYKREDIT REALKREDIT A/S 0.375% 17/01/2028	EUR	1 990 520,00	1 681 020,00	0,16
Industries			1 053 704,00	977 990,00	0,09
1 000 000,00	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	1 053 704,00	977 990,00	0,09
Consumer Retail			1 001 134,00	901 000,00	0,09
1 000 000,00	ISS GLOBAL A/S 0.875% 18/06/2026	EUR	1 001 134,00	901 000,00	0,09
Health			1 005 826,00	889 560,00	0,08
1 000 000,00	H LUNDBECK A/S 0.875% 14/10/2027	EUR	1 005 826,00	889 560,00	0,08
Multi-Utilities			523 742,00	461 575,00	0,04
500 000,00	ORSTED A/S 1.50% 26/11/2029	EUR	523 742,00	461 575,00	0,04
NORWAY			8 340 901,54	7 657 063,00	0,71
Finance			3 198 097,00	2 976 498,00	0,28
1 400 000,00	SANTANDER CONSUMER BANK AS 0.125% 25/02/2025	EUR	1 394 708,00	1 316 364,00	0,12
800 000,00	SPAREBANK 1 BOLIGKREDIT AS 0.01% 22/09/2027	EUR	816 368,00	727 024,00	0,07
500 000,00	SANTANDER CONSUMER BANK AS 0.125% 11/09/2024	EUR	489 371,00	477 100,00	0,05
500 000,00	SPAREBANK 1 SMN 0.125% 11/09/2026	EUR	497 650,00	456 010,00	0,04
Telecommunication			1 998 170,00	1 823 460,00	0,17
1 000 000,00	TELENOR ASA 0.75% 31/05/2026	EUR	998 170,00	943 890,00	0,09
1 000 000,00	TELENOR ASA 1.75% 31/05/2034	EUR	1 000 000,00	879 570,00	0,08
Raw materials			1 748 044,00	1 552 798,00	0,14
1 000 000,00	NORSK HYDRO ASA 2.00% 11/04/2029	EUR	1 039 990,00	885 880,00	0,08
700 000,00	NORSK HYDRO ASA 1.125% 11/04/2025	EUR	708 054,00	666 918,00	0,06
Government			887 592,54	819 077,00	0,08
850 000,00	KOMMUNALBANKEN AS 0.625% 20/04/2026	EUR	887 592,54	819 077,00	0,08
Multi-Utilities			508 998,00	485 230,00	0,04
500 000,00	STATNETT SF 0.875% 08/03/2025	EUR	508 998,00	485 230,00	0,04
IRELAND			7 208 893,00	6 545 317,00	0,60
Government			6 051 485,00	5 500 355,00	0,51
6 000 000,00	IRELAND GOVERNMENT BOND 0.35% 18/10/2032	EUR	5 554 920,00	5 098 680,00	0,47
500 000,00	IRELAND GOVERNMENT BOND 1.50% 15/05/2050	EUR	496 565,00	401 675,00	0,04
Raw materials			756 110,00	690 718,00	0,06
700 000,00	SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	756 110,00	690 718,00	0,06
Multi-Utilities			401 298,00	354 244,00	0,03
400 000,00	ESB FINANCE DAC 1.125% 11/06/2030	EUR	401 298,00	354 244,00	0,03

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
JAPAN			6 832 564,60	6 072 312,00	0,56
Health			2 904 397,60	2 438 542,00	0,23
1 000 000,00	TAKEDA PHARMACEUTICAL CO LTD 3.00% 21/11/2030	EUR	1 204 020,00	979 920,00	0,09
1 000 000,00	TAKEDA PHARMACEUTICAL CO LTD 1.00% 09/07/2029	EUR	1 031 437,60	867 820,00	0,08
600 000,00	TAKEDA PHARMACEUTICAL CO LTD 2.25% 21/11/2026	EUR	668 940,00	590 802,00	0,06
Finance			2 425 599,00	2 293 200,00	0,21
900 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	900 000,00	830 268,00	0,08
700 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.978% 09/06/2024	EUR	700 000,00	687 218,00	0,06
500 000,00	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	521 300,00	484 885,00	0,04
300 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	304 299,00	290 829,00	0,03
Basic Goods			1 502 568,00	1 340 570,00	0,12
1 000 000,00	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	1 002 568,00	862 820,00	0,08
500 000,00	ASAHI GROUP HOLDINGS LTD 0.155% 23/10/2024	EUR	500 000,00	477 750,00	0,04
FINLAND			5 677 635,51	4 967 816,00	0,46
Government			1 980 615,01	1 709 750,00	0,16
1 200 000,00	FINNVERA OYJ 0.375% 09/04/2029	EUR	1 235 430,01	1 084 800,00	0,10
400 000,00	FINNVERA OYJ 1.25% 14/07/2033	EUR	445 275,00	361 532,00	0,03
300 000,00	MUNICIPALITY FINANCE PLC 0.05% 06/09/2029	EUR	299 910,00	263 418,00	0,03
Telecommunication			1 039 960,00	964 470,00	0,09
1 000 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	1 039 960,00	964 470,00	0,09
Industries			999 635,00	865 700,00	0,08
1 000 000,00	METSO OUTOTEC OYJ 0.875% 26/05/2028	EUR	999 635,00	865 700,00	0,08
Raw materials			1 011 489,00	784 370,00	0,07
1 000 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	1 011 489,00	784 370,00	0,07
Multi-Utilities			645 936,50	643 526,00	0,06
650 000,00	FORTUM OYJ 0.875% 27/02/2023	EUR	645 936,50	643 526,00	0,06
SLOVENIA			5 452 440,80	4 613 122,40	0,43
Government			5 452 440,80	4 613 122,40	0,43
3 270 000,00	SLOVENIA GOVERNMENT BOND 0.125% 01/07/2031	EUR	3 255 415,80	2 711 222,40	0,25
2 000 000,00	SLOVENIA GOVERNMENT BOND 1.188% 14/03/2029	EUR	2 197 025,00	1 901 900,00	0,18
POLAND			4 592 269,20	3 589 782,00	0,33
Multi-Utilities			2 636 250,00	2 085 200,00	0,19
2 500 000,00	TAURON POLSKA ENERGIA SA 2.375% 05/07/2027	EUR	2 636 250,00	2 085 200,00	0,19
Government			1 956 019,20	1 504 582,00	0,14
1 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.00% 07/03/2029	EUR	994 620,00	889 870,00	0,08
800 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 08/03/2049	EUR	961 399,20	614 712,00	0,06
SWEDEN			2 783 578,00	2 628 953,00	0,24
Multi-Utilities			2 084 992,00	1 939 999,00	0,18
1 300 000,00	VATTENFALL AB 0.05% 15/10/2025	EUR	1 291 765,00	1 217 476,00	0,11
500 000,00	VATTENFALL AB 0.50% 24/06/2026	EUR	493 941,00	467 850,00	0,04
300 000,00	VATTENFALL AB 0.125% 12/02/2029	EUR	299 286,00	254 673,00	0,03
Consumer Retail			698 586,00	688 954,00	0,06
700 000,00	SCANIA CV AB 0.50% 06/10/2023	EUR	698 586,00	688 954,00	0,06

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
MEXICO			2 835 266,00	2 128 411,00	0,20
Government			2 835 266,00	2 128 411,00	0,20
1 900 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.45% 25/10/2033	EUR	1 851 113,00	1 295 439,00	0,12
700 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.35% 18/09/2027	EUR	688 359,00	616 819,00	0,06
300 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.875% 08/04/2039	EUR	295 794,00	216 153,00	0,02
INDONESIA			2 319 766,33	2 103 055,25	0,19
Government			2 319 766,33	2 103 055,25	0,19
1 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.75% 24/04/2025	EUR	1 016 541,33	966 150,00	0,09
775 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	807 400,00	781 905,25	0,07
500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.10% 12/03/2033	EUR	495 825,00	355 000,00	0,03
NEW ZEALAND			1 891 205,00	1 644 481,00	0,15
Industries			1 391 600,00	1 159 256,00	0,11
1 400 000,00	AUCKLAND COUNCIL 0.25% 17/11/2031	EUR	1 391 600,00	1 159 256,00	0,11
Finance			499 605,00	485 225,00	0,04
500 000,00	WESTPAC SECURITIES NZ LTD 0.30% 25/06/2024	EUR	499 605,00	485 225,00	0,04
JERSEY			1 726 105,00	1 599 235,00	0,15
Raw materials			1 726 105,00	1 599 235,00	0,15
1 000 000,00	GLENCORE FINANCE EUROPE LTD 0.625% 11/09/2024	EUR	999 120,00	937 350,00	0,09
700 000,00	GLENCORE FINANCE EUROPE LTD 1.75% 17/03/2025	EUR	726 985,00	661 885,00	0,06
SLOVAKIA			1 589 125,00	1 429 335,00	0,13
Government			1 589 125,00	1 429 335,00	0,13
1 500 000,00	SLOVAKIA REPUBLIC GOVERNMENT BOND 1.00% 12/06/2028	EUR	1 589 125,00	1 429 335,00	0,13
PHILIPPINES			1 508 132,00	1 351 050,00	0,12
Government			997 522,00	929 990,00	0,08
1 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	997 522,00	929 990,00	0,08
Supranational			510 610,00	421 060,00	0,04
500 000,00	ASIAN DEVELOPMENT BANK 0.10% 17/06/2031	EUR	510 610,00	421 060,00	0,04
BRITISH VIRGIN ISLANDS			1 523 332,00	1 261 526,00	0,12
Multi-Utilities			1 523 332,00	1 261 526,00	0,12
700 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 0.797% 05/08/2026	EUR	711 180,00	633 934,00	0,06
800 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.303% 05/08/2032	EUR	812 152,00	627 592,00	0,06
BERMUDA			1 275 224,00	1 209 324,00	0,11
Basic Goods			1 275 224,00	1 209 324,00	0,11
1 200 000,00	BACARDI LTD 2.75% 03/07/2023	EUR	1 275 224,00	1 209 324,00	0,11

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
LITHUANIA			1 304 896,00	1 085 868,00	0,10
Multi-Utilities			1 304 896,00	1 085 868,00	0,10
1 200 000,00	LIETUVOS ENERGIJA UAB 1.875% 10/07/2028	EUR	1 304 896,00	1 085 868,00	0,10
SOUTH KOREA			1 004 960,00	979 670,00	0,09
Raw materials			1 004 960,00	979 670,00	0,09
1 000 000,00	POSCO 0.50% 17/01/2024	EUR	1 004 960,00	979 670,00	0,09
COLOMBIA			940 313,70	599 007,19	0,06
Government			940 313,70	599 007,19	0,06
800 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	940 313,70	599 007,19	0,06
KAZAKHSTAN			607 450,00	591 204,00	0,05
Government			607 450,00	591 204,00	0,05
600 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	607 450,00	591 204,00	0,05
HONG KONG			525 850,00	489 200,00	0,04
Multi-Utilities			525 850,00	489 200,00	0,04
500 000,00	CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	525 850,00	489 200,00	0,04
ROMANIA			510 570,00	362 575,00	0,03
Government			510 570,00	362 575,00	0,03
500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.125% 11/03/2039	EUR	510 570,00	362 575,00	0,03
EGYPT			352 904,80	278 915,33	0,03
Government			352 904,80	278 915,33	0,03
400 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.60% 01/03/2029	USD	352 904,80	278 915,33	0,03
VENEZUELA			249 792,50	249 330,00	0,02
Supranational			249 792,50	249 330,00	0,02
250 000,00	CORP ANDINA DE FOMENTO 0.75% 13/06/2023	EUR	249 792,50	249 330,00	0,02
DOMINICAN REPUBLIC			265 984,39	213 674,52	0,02
Government			265 984,39	213 674,52	0,02
300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.40% 05/06/2049	USD	265 984,39	213 674,52	0,02
IVORY COAST			168 194,60	161 591,80	0,01
Supranational			168 194,60	161 591,80	0,01
170 000,00	AFRICAN DEVELOPMENT BANK 0.875% 24/05/2028	EUR	168 194,60	161 591,80	0,01
Floating Rate Notes			129 406 501,40	111 298 165,00	10,28
FRANCE			31 760 615,40	27 646 856,00	2,55
Finance			17 943 681,00	15 779 517,00	1,46
3 800 000,00	AXA SA FRN 10/03/2043	EUR	3 767 472,00	3 600 614,00	0,33
2 000 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	1 992 328,00	1 895 660,00	0,18
1 800 000,00	CNP ASSURANCES FRN 12/10/2053	EUR	1 780 938,00	1 334 880,00	0,12
1 700 000,00	AXA SA FRN 07/10/2041	EUR	1 680 348,00	1 306 467,00	0,12
1 200 000,00	BNP PARIBAS SA FRN 30/05/2028	EUR	1 192 308,00	1 041 168,00	0,10
1 000 000,00	AXA SA FRN 20/05/2049	EUR	1 048 650,00	973 980,00	0,09

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2049	EUR	1 128 700,00	973 750,00	0,09
1 100 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	1 089 946,00	907 764,00	0,08
1 000 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	998 107,00	886 060,00	0,08
1 000 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	1 001 320,00	883 560,00	0,08
1 000 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	1 001 772,00	873 090,00	0,08
700 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	699 076,00	610 659,00	0,06
500 000,00	AXA SA FRN 29/11/2049	EUR	562 716,00	491 865,00	0,05
Multi-Utilities			4 280 949,00	3 583 240,00	0,33
1 200 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	1 200 000,00	1 038 000,00	0,09
1 000 000,00	ENGIE SA FRN 31/12/2099	EUR	1 082 788,00	943 280,00	0,09
1 000 000,00	SUEZ SA FRN 31/12/2099	EUR	1 000 645,00	836 350,00	0,08
1 000 000,00	ENGIE SA FRN 31/12/2099	EUR	997 516,00	765 610,00	0,07
Basic Goods			2 704 835,40	2 268 999,00	0,21
2 400 000,00	DANONE SA FRN 31/12/2099	EUR	2 400 024,00	1 979 424,00	0,18
300 000,00	DANONE SA FRN 31/12/2099	EUR	304 811,40	289 575,00	0,03
Telecommunication			2 569 219,00	2 201 330,00	0,20
1 000 000,00	ORANGE SA FRN 31/12/2099	EUR	997 500,00	801 220,00	0,07
500 000,00	ORANGE SA FRN 29/12/2049	EUR	564 473,00	503 720,00	0,05
500 000,00	ORANGE SA FRN 31/12/2099	EUR	511 561,00	466 940,00	0,04
500 000,00	ORANGE SA FRN 31/12/2099	EUR	495 685,00	429 450,00	0,04
Energy			2 099 026,00	1 905 945,00	0,18
1 000 000,00	TOTAL SA FRN 29/12/2049	EUR	1 051 359,00	975 950,00	0,09
500 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	500 417,00	470 000,00	0,05
500 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	547 250,00	459 995,00	0,04
Raw materials			1 641 655,00	1 459 285,00	0,13
1 000 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	1 114 255,00	987 500,00	0,09
500 000,00	ARKEMA SA FRN 31/12/2099	EUR	527 400,00	471 785,00	0,04
Industries			521 250,00	448 540,00	0,04
500 000,00	LA POSTE SA FRN 31/12/2099	EUR	521 250,00	448 540,00	0,04
NETHERLANDS			23 422 528,00	19 807 585,00	1,83
Finance			8 643 692,00	7 652 630,00	0,71
1 500 000,00	NN GROUP NV FRN 08/04/2044	EUR	1 650 600,00	1 493 190,00	0,14
1 500 000,00	ACHMEA BV FRN 31/12/2099	EUR	1 500 000,00	1 250 115,00	0,12
1 000 000,00	ING GROEP NV FRN 26/09/2029	EUR	1 029 031,00	948 040,00	0,09
1 000 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	1 028 795,00	916 620,00	0,08
1 000 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 19/02/2049	EUR	1 056 380,00	903 220,00	0,08
1 000 000,00	ING GROEP NV FRN 09/06/2032	EUR	995 240,00	841 940,00	0,08
1 000 000,00	ING GROEP NV FRN 01/02/2030	EUR	844 490,00	804 210,00	0,07
500 000,00	AEGON NV FRN 25/04/2044	EUR	539 156,00	495 295,00	0,05
Multi-Utilities			3 869 571,00	3 367 078,00	0,31
1 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 042 469,00	965 000,00	0,09
900 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	900 000,00	746 919,00	0,07
700 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	714 602,00	685 979,00	0,06
800 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	800 000,00	584 216,00	0,05
400 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	412 500,00	384 964,00	0,04
Consumer Retail			3 403 551,00	2 917 977,00	0,27
1 900 000,00	ADECCO INTERNATIONAL FINANCIAL SERVICES BV FRN 21/03/2082	EUR	1 887 441,00	1 555 872,00	0,14
1 500 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 516 110,00	1 362 105,00	0,13

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			3 527 250,00	2 771 190,00	0,26
2 000 000,00	WINTERSHALL DEA FINANCE BV FRN 31/12/2099	EUR	1 998 250,00	1 417 440,00	0,13
1 500 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	1 529 000,00	1 353 750,00	0,13
Industries			2 966 464,00	2 280 270,00	0,21
2 000 000,00	ABERTIS FINANCE BV FRN 31/12/2099	EUR	1 971 920,00	1 446 900,00	0,13
1 000 000,00	FERROVIAL NETHERLANDS BV FRN 31/12/2099	EUR	994 544,00	833 370,00	0,08
Telecommunication			1 012 000,00	818 440,00	0,07
1 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 012 000,00	818 440,00	0,07
ITALY			18 155 645,00	15 758 323,00	1,46
Finance			11 609 839,00	10 297 032,00	0,95
4 000 000,00	CREDITO EMILIANO SPA FRN 19/01/2028	EUR	3 999 800,00	3 482 200,00	0,32
2 200 000,00	BPER BANCA FRN 31/03/2027	EUR	2 199 472,00	1 916 068,00	0,18
1 300 000,00	FINECOBANK BANCA FINECO SPA FRN 21/10/2027	EUR	1 296 230,00	1 131 169,00	0,10
1 000 000,00	BANCO BPM SPA FRN 21/09/2027	EUR	1 033 750,00	972 410,00	0,09
1 000 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	957 410,00	923 730,00	0,09
1 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 23/11/2030	EUR	1 014 235,00	877 810,00	0,08
500 000,00	ASSICURAZIONI GENERALI SPA FRN 12/12/2042	EUR	567 430,00	510 685,00	0,05
500 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	541 512,00	482 960,00	0,04
Energy			3 574 723,00	3 107 722,00	0,29
2 600 000,00	ENI SPA FRN 31/12/2099	EUR	2 542 848,00	2 320 292,00	0,22
1 000 000,00	ENI SPA FRN 31/12/2099	EUR	1 031 875,00	787 430,00	0,07
Multi-Utilities			2 971 083,00	2 353 569,00	0,22
1 800 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	1 792 548,00	1 345 500,00	0,12
600 000,00	ENEL SPA FRN 24/11/2081	EUR	669 300,00	526 614,00	0,05
500 000,00	ENEL SPA FRN 31/12/2099	EUR	509 235,00	481 455,00	0,05
GERMANY			17 326 244,00	15 398 279,00	1,42
Finance			12 585 157,00	11 211 909,00	1,03
1 700 000,00	COMMERZBANK AG FRN 14/09/2027	EUR	1 691 007,00	1 662 192,00	0,15
1 500 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	1 493 055,00	1 416 330,00	0,13
1 500 000,00	DEUTSCHE BOERSE AG FRN 23/06/2048	EUR	1 410 750,00	1 262 760,00	0,12
1 500 000,00	ALLIANZ SE FRN 08/07/2050	EUR	1 436 975,00	1 260 810,00	0,12
1 000 000,00	ALLIANZ SE FRN 31/12/2099	EUR	1 083 556,00	975 550,00	0,09
1 000 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	1 053 670,00	949 960,00	0,09
1 000 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	1 012 471,00	934 130,00	0,09
1 200 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	1 186 164,00	920 460,00	0,08
1 000 000,00	HANNOVER RUECK SE FRN 08/10/2040	EUR	1 014 626,00	810 650,00	0,07
700 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	696 983,00	599 067,00	0,05
500 000,00	DEUTSCHE BOERSE AG FRN 16/06/2047	EUR	505 900,00	420 000,00	0,04
Industries			2 982 622,00	2 663 940,00	0,25
3 000 000,00	DEUTSCHE BAHN FINANCE GMBH FRN 31/12/2099	EUR	2 982 622,00	2 663 940,00	0,25
Raw materials			1 063 965,00	975 310,00	0,09
1 000 000,00	LANXESS AG FRN 06/12/2076	EUR	1 063 965,00	975 310,00	0,09
Multi-Utilities			694 500,00	547 120,00	0,05
700 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	694 500,00	547 120,00	0,05
UNITED KINGDOM			9 991 510,00	7 943 276,00	0,73
Basic Goods			5 169 424,00	3 750 084,00	0,35
5 200 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	5 169 424,00	3 750 084,00	0,35

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			2 199 877,00	2 031 917,00	0,19
1 200 000,00	STANDARD CHARTERED PLC FRN 23/09/2031	EUR	1 198 800,00	1 032 852,00	0,09
500 000,00	STANDARD CHARTERED PLC FRN 03/10/2023	EUR	498 202,00	499 565,00	0,05
500 000,00	BARCLAYS PLC FRN 14/11/2023	EUR	502 875,00	499 500,00	0,05
Energy			1 021 054,00	905 000,00	0,08
1 000 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	1 021 054,00	905 000,00	0,08
Government			1 062 250,00	815 380,00	0,07
1 000 000,00	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	1 062 250,00	815 380,00	0,07
Telecommunication			538 905,00	440 895,00	0,04
500 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	538 905,00	440 895,00	0,04
BELGIUM			5 531 530,00	4 866 074,00	0,45
Finance			2 944 548,00	2 547 364,00	0,24
1 300 000,00	KBC GROUP NV FRN 10/09/2026	EUR	1 210 628,00	1 183 676,00	0,11
1 200 000,00	AGEAS FRN 24/11/2051	EUR	1 195 512,00	917 568,00	0,09
500 000,00	AGEAS FRN 02/07/2049	EUR	538 408,00	446 120,00	0,04
Multi-Utilities			1 578 326,00	1 458 720,00	0,13
1 500 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	1 578 326,00	1 458 720,00	0,13
Raw materials			1 008 656,00	859 990,00	0,08
1 000 000,00	SOLVAY SA FRN 31/12/2099	EUR	1 008 656,00	859 990,00	0,08
SPAIN			5 008 748,00	4 487 700,00	0,41
Finance			5 008 748,00	4 487 700,00	0,41
2 000 000,00	CAIXABANK SA FRN 18/11/2026	EUR	1 995 812,00	1 805 660,00	0,17
1 000 000,00	CAIXABANK SA FRN 10/07/2026	EUR	1 001 070,00	938 070,00	0,09
1 000 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	1 019 000,00	916 500,00	0,08
1 000 000,00	CAIXABANK SA FRN 09/02/2029	EUR	992 866,00	827 470,00	0,07
DENMARK			4 165 852,00	3 780 889,00	0,35
Finance			2 062 722,00	1 926 270,00	0,18
1 000 000,00	DANSKE BANK A/S FRN 21/06/2029	EUR	1 055 132,00	973 970,00	0,09
1 000 000,00	DANSKE BANK A/S FRN 27/08/2025	EUR	1 007 590,00	952 300,00	0,09
Multi-Utilities			2 103 130,00	1 854 619,00	0,17
1 400 000,00	ORSTED A/S FRN 26/06/3013	EUR	1 591 550,00	1 422 820,00	0,13
300 000,00	ORSTED A/S FRN 24/11/3017	EUR	311 580,00	285 021,00	0,03
200 000,00	ORSTED A/S FRN 18/02/3021	EUR	200 000,00	146 778,00	0,01
IRELAND			3 496 416,00	3 136 046,00	0,29
Finance			3 496 416,00	3 136 046,00	0,29
1 700 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	1 698 436,00	1 473 424,00	0,13
1 400 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	1 399 328,00	1 269 926,00	0,12
400 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	398 652,00	392 696,00	0,04
LUXEMBOURG			3 429 078,00	2 835 176,00	0,26
Finance			3 429 078,00	2 835 176,00	0,26
1 500 000,00	HANNOVER FINANCE LUXEMBOURG SA FRN 30/06/2043	EUR	1 682 550,00	1 545 195,00	0,14
1 000 000,00	SWISS RE FINANCE LUXEMBOURG SA FRN 30/04/2050	EUR	1 060 038,00	858 970,00	0,08
700 000,00	AROUNDTOWN SA FRN 31/12/2099	EUR	686 490,00	431 011,00	0,04
UNITED STATES			1 691 704,00	1 620 661,00	0,15
Finance			1 691 704,00	1 620 661,00	0,15
1 700 000,00	CITIGROUP INC FRN 06/07/2026	EUR	1 691 704,00	1 620 661,00	0,15

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWEDEN			2 549 180,00	1 472 125,00	0,14
Finance			1 998 376,00	969 625,00	0,09
500 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	505 301,00	489 625,00	0,05
1 500 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	1 493 075,00	480 000,00	0,04
Consumer Retail			550 804,00	502 500,00	0,05
500 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	550 804,00	502 500,00	0,05
PORTUGAL			1 546 615,00	1 319 975,00	0,12
Multi-Utilities			1 546 615,00	1 319 975,00	0,12
500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	527 240,00	485 000,00	0,04
500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	508 125,00	429 975,00	0,04
500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	511 250,00	405 000,00	0,04
AUSTRIA			1 031 322,00	929 310,00	0,09
Finance			1 031 322,00	929 310,00	0,09
1 000 000,00	UNIQA INSURANCE GROUP AG FRN 09/10/2035	EUR	1 031 322,00	929 310,00	0,09
NORWAY			299 514,00	295 890,00	0,03
Finance			299 514,00	295 890,00	0,03
300 000,00	DNB BANK ASA FRN 20/03/2028	EUR	299 514,00	295 890,00	0,03
Zero-Coupon Bonds			99 099 971,51	91 073 607,42	8,41
BELGIUM			26 314 567,56	23 224 439,50	2,14
Supranational			26 314 567,56	23 224 439,50	2,14
9 000 000,00	EUROPEAN UNION 0.00% 06/07/2026	EUR	9 060 770,56	8 517 330,00	0,79
5 450 000,00	EUROPEAN UNION 0.00% 04/10/2028	EUR	5 558 564,00	4 909 305,50	0,45
5 000 000,00	EUROPEAN UNION 0.00% 04/07/2035	EUR	4 913 446,00	3 731 200,00	0,34
3 000 000,00	EUROPEAN UNION 0.00% 04/11/2025	EUR	3 075 668,00	2 880 120,00	0,26
2 000 000,00	EUROPEAN UNION 0.00% 02/06/2028	EUR	2 067 783,00	1 815 140,00	0,17
1 600 000,00	EUROPEAN UNION 0.00% 04/10/2030	EUR	1 638 336,00	1 371 344,00	0,13
GERMANY			20 762 233,00	19 542 550,00	1,80
Finance			18 514 609,00	17 718 190,00	1,63
12 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 18/02/2025	EUR	11 841 000,00	11 672 040,00	1,08
4 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/09/2028	EUR	4 071 226,00	3 620 800,00	0,33
1 500 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 02/04/2024	EUR	1 497 603,00	1 479 570,00	0,13
1 100 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 17/09/2030	EUR	1 104 780,00	945 780,00	0,09
Government			1 253 798,00	957 580,00	0,09
1 300 000,00	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.00% 12/10/2035	EUR	1 253 798,00	957 580,00	0,09
Consumer Retail			993 826,00	866 780,00	0,08
1 000 000,00	ADIDAS AG 0.00% 05/10/2028	EUR	993 826,00	866 780,00	0,08
ITALY			19 001 143,95	18 623 173,92	1,72
Government			16 000 558,95	15 778 582,92	1,46
10 600 000,00	BTP 0.00% 28/06/2030	EUR	10 600 000,00	10 561 840,00	0,98
5 004 550,00	BTP 0.00% 26/05/2025	EUR	5 400 558,95	5 216 742,92	0,48
Industries			2 702 700,00	2 553 471,00	0,23
2 700 000,00	POSTE ITALIANE SPA 0.00% 10/12/2024	EUR	2 702 700,00	2 553 471,00	0,23
Multi-Utilities			297 885,00	291 120,00	0,03
300 000,00	SNAM SPA 0.00% 12/05/2024	EUR	297 885,00	291 120,00	0,03

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
AUSTRIA			12 424 990,00	10 676 930,00	0,99
Government			12 424 990,00	10 676 930,00	0,99
7 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/10/2028	EUR	6 988 240,00	6 354 950,00	0,59
6 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/10/2040	EUR	5 436 750,00	4 321 980,00	0,40
GREECE			8 925 840,00	8 588 840,00	0,79
Government			8 925 840,00	8 588 840,00	0,79
5 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 09/06/2023	EUR	4 958 400,00	4 955 800,00	0,46
4 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.00% 12/02/2026	EUR	3 967 440,00	3 633 040,00	0,33
SPAIN			2 734 957,00	2 510 328,00	0,23
Government			2 734 957,00	2 510 328,00	0,23
1 500 000,00	INSTITUTO DE CREDITO OFICIAL 0.00% 30/04/2027	EUR	1 519 839,00	1 380 660,00	0,13
1 200 000,00	INSTITUTO DE CREDITO OFICIAL 0.00% 30/04/2026	EUR	1 215 118,00	1 129 668,00	0,10
CANADA			2 501 818,00	2 150 125,00	0,20
Government			2 501 818,00	2 150 125,00	0,20
2 500 000,00	PROVINCE OF QUEBEC CANADA 0.00% 15/10/2029	EUR	2 501 818,00	2 150 125,00	0,20
LUXEMBOURG			2 214 723,00	2 001 253,00	0,19
Supranational			1 020 610,00	847 780,00	0,08
1 000 000,00	EIB 0.00% 14/01/2031	EUR	1 020 610,00	847 780,00	0,08
Government			697 403,00	688 128,00	0,07
700 000,00	EUROPEAN FINANCIAL STABILITY FACILITY 0.00% 19/04/2024	EUR	697 403,00	688 128,00	0,07
Health			496 710,00	465 345,00	0,04
500 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 15/10/2025	EUR	496 710,00	465 345,00	0,04
FRANCE			1 698 981,00	1 516 508,00	0,14
Industries			999 471,00	844 690,00	0,08
1 000 000,00	VINCI SA 0.00% 27/11/2028	EUR	999 471,00	844 690,00	0,08
Computing and IT			699 510,00	671 818,00	0,06
700 000,00	DASSAULT SYSTEMES SE 0.00% 16/09/2024	EUR	699 510,00	671 818,00	0,06
IRELAND			1 499 918,00	1 392 030,00	0,13
Basic Goods			1 499 918,00	1 392 030,00	0,13
1 500 000,00	CCEP FINANCE IRELAND DAC 0.00% 06/09/2025	EUR	1 499 918,00	1 392 030,00	0,13
DENMARK			1 020 800,00	847 430,00	0,08
Government			1 020 800,00	847 430,00	0,08
1 000 000,00	KOMMUNEKREDIT 0.00% 27/08/2030	EUR	1 020 800,00	847 430,00	0,08
Asset and Mortgage Backed Securities			1 598 336,00	1 327 680,00	0,12
LATVIA			1 598 336,00	1 327 680,00	0,12
Government			1 598 336,00	1 327 680,00	0,12
1 600 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 0.25% 23/01/2030	EUR	1 598 336,00	1 327 680,00	0,12

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Eurizon Fund - Bond Aggregate EUR

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			2 188 469,37	2 297 771,54	0,21
Ordinary Bonds			2 188 469,37	2 297 771,54	0,21
UNITED STATES			1 732 304,56	1 812 521,12	0,17
Consumer Retail			1 289 017,39	1 434 846,39	0,13
1 500 000,00	DAIMLER FINANCE NORTH AMERICA LLC 2.55% 15/08/2022	USD	1 289 017,39	1 434 846,39	0,13
Multi-Utilities			443 287,17	377 674,73	0,04
500 000,00	PUBLIC SERVICE CO OF COLORADO 3.20% 01/03/2050	USD	443 287,17	377 674,73	0,04
FRANCE			456 164,81	485 250,42	0,04
Finance			456 164,81	485 250,42	0,04
500 000,00	BPCE SA 5.70% 22/10/2023	USD	456 164,81	485 250,42	0,04
INVESTMENT FUNDS			108 832 176,50	96 708 275,84	8,93
UCI Units			108 832 176,50	96 708 275,84	8,93
LUXEMBOURG			101 832 176,50	89 650 564,20	8,28
Finance			101 832 176,50	89 650 564,20	8,28
450 964,63	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	44 999 999,98	35 197 789,37	3,25
297 435,17	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	30 107 599,91	29 327 107,86	2,71
24 740,65	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	13 121 690,21	12 709 273,96	1,17
51 297,84	EURIZON FUND - GLOBAL MULTI CREDIT -Z-	EUR	4 999 999,98	4 929 208,97	0,46
46 065,97	EURIZON FUND - ABSOLUTE GREEN BONDS -Z-	EUR	4 999 999,95	4 131 195,83	0,38
30 000,00	EURIZON FUND - BOND EMERGING MARKETS IN LOCAL CURRENCIES ESG -Z-	EUR	3 000 000,00	2 752 800,00	0,25
6 151,84	EURIZON FUND - MONEY MARKET -Z-	EUR	602 886,47	603 188,21	0,06
ITALY			7 000 000,00	7 057 711,64	0,65
Finance			7 000 000,00	7 057 711,64	0,65
1 407 601,04	EPSILON EMU GOVERNMENT ESG BOND FUND	EUR	7 000 000,00	7 057 711,64	0,65
Total Portfolio			1 204 584 995,76	1 049 592 274,39	96,91

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate EUR

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						449 426,84	200 829 911,95
Unrealised profit on future contracts and commitment						928 701,47	93 139 653,84
100 000	262	Purchase	EURO BOBL	08/09/2022	EUR	377 987,40	32 537 780,00
100 000	290	Purchase	EURO BUND	08/09/2022	EUR	220 002,85	43 146 200,00
100 000	30	Purchase	EURO BUXL	08/09/2022	EUR	178 264,89	4 906 800,00
100 000	85	Purchase	US ULTRA BOND (CBT)	21/09/2022	USD	152 446,33	12 548 873,84
Unrealised loss on future contracts and commitment						(479 274,63)	107 690 258,11
100 000 000	(30)	Sale	JAPAN 10Y BOND (OSE)	12/09/2022	JPY	(214 932,67)	31 389 936,81
100 000	(400)	Sale	SHORT EURO BTP	08/09/2022	EUR	(156 000,00)	43 556 000,00
200 000	(163)	Sale	US 2YR NOTE (CBT)	30/09/2022	USD	(108 341,96)	32 744 321,30

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate EUR

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				168 067,26	301 305,69	22 189 050,00
PURCHASED OPTION CONTRACTS				315 126,11	588 263,49	—
480	PUT	US 10YR FUT OPTN 118,00 26/08/22	USD	315 126,11	588 263,49	—
WRITTEN OPTION CONTRACTS				(147 058,85)	(286 957,80)	22 189 050,00
(480)	PUT	US 10YR FUT OPTN 116,00 26/08/22	USD	(147 058,85)	(286 957,80)	22 189 050,00
UNQUOTED				292 876,00	209 898,70	86 375 000,00
PURCHASED OPTION CONTRACTS				410 836,03	277 465,27	—
86 735 000	CALL	EUR/USD CALL 1,09 25/08/22	EUR	410 836,03	277 465,27	—
WRITTEN OPTION CONTRACTS				(117 960,03)	(67 566,57)	86 375 000,00
(86 735 000)	CALL	EUR/USD CALL 1,11 25/08/22	EUR	(117 960,03)	(67 566,57)	86 375 000,00
Quantity	Call/ Put	Description	Currency		Unrealised profit / (loss) (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE					(93 764,00)	—
PURCHASED FUTURE STYLE OPTION CONTRACTS					(93 764,00)	—
550	PUT	EURO BUND FUTURES 108,60 22/07/22	EUR		(93 764,00)	—

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate EUR

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					542 577,83
Unrealised profit on forward foreign exchange contracts					2 355 054,65
21/09/2022	23 000 000,00	CHF	22 129 321,82	EUR	850 295,76
16/09/2022	23 000 000,00	CHF	22 181 335,69	EUR	797 390,12
21/09/2022	34 000 000,00	CAD	24 735 187,99	EUR	339 310,17
21/09/2022	21 800 000,00	CHF	18 609 479,21	GBP	252 699,41
21/09/2022	17 500 000,00	CAD	21 724 479,23	NZD	70 661,19
21/09/2022	28 949 569,46	EUR	44 200 000,00	AUD	22 393,87
21/09/2022	15 986 541,65	EUR	13 800 000,00	GBP	22 304,13
Unrealised loss on forward foreign exchange contracts					(1 812 476,82)
16/09/2022	22 127 256,73	EUR	23 000 000,00	CHF	(851 469,08)
21/09/2022	22 608 571,03	EUR	23 000 000,00	CHF	(371 046,55)
21/09/2022	25 580 326,23	EUR	35 000 000,00	CAD	(231 657,17)
21/09/2022	21 153 888,76	EUR	22 340 000,00	USD	(95 715,81)
21/09/2022	15 000 000,00	USD	14 345 801,33	EUR	(77 937,92)
21/09/2022	12 966 304,59	USD	16 800 000,00	CAD	(56 321,18)
21/09/2022	16 500 000,00	CAD	12 215 137,43	EUR	(46 630,97)
21/09/2022	1 098 700 000,00	JPY	7 779 010,68	EUR	(44 418,19)
21/09/2022	11 776 125,26	EUR	16 000 000,00	CAD	(23 638,58)
21/09/2022	18 000 000,00	NZD	11 187 365,40	USD	(6 499,04)
21/09/2022	1 300 000 000,00	JPY	9 156 541,64	EUR	(4 843,96)
21/09/2022	13 900 000,00	GBP	16 082 218,77	EUR	(2 298,37)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate EUR

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						1 685,30	(189 278,85)
CDX.NA.IG.38	USD	L	35 200 000,00	J.P. MORGAN SE	20/06/2027	9 269,13	(304 581,24)
ITRAXX EUROPE CROSSOVER SERIES 37 VERSION 1	USD	L	28 800 000,00	J.P. MORGAN SE	20/06/2027	(7 583,83)	115 302,39
Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)	
INFLATION SWAP						—	(57 734,60)
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	EUR	23 000 000,00	15/05/2027	—	—	(57 734,60)	

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate RMB

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	2 641 099 204,62	
Banks	(Note 3)	124 880 685,13	
Other banks and broker accounts	(Notes 2, 3, 9)	20 880 000,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	23 202 668,79	
Other interest receivable		37 632 495,21	
Receivable on subscriptions		4 419 586,87	
Total assets		2 852 114 640,62	
Liabilities			
Bank overdrafts	(Note 3)	(27 108 370,87)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(43 977 135,12)	
Payable on redemptions		(22 437 572,32)	
Other liabilities		(1 815 384,06)	
Total liabilities		(95 338 462,37)	
Total net assets		2 756 776 178,25	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	130,59	3 387 769,013
Class R2 Units	USD	97,13	16 023,005
Class R7 Units	CHF	104,26	13 207,000
Class RD Units	EUR	122,18	148 096,610
Class RH Units	EUR	100,27	156 015,710
Class X Units	EUR	123,37	101 005,344
Class X2 Units	USD	100,19	1 916,036
Class Z Units	EUR	135,63	12 962 873,687
Class Z2 Units	USD	107,99	60 671,292
Class Z7 Units	CHF	107,63	5 496,000
Class ZD Units	EUR	118,28	94 577,607
Class ZH Units	EUR	101,78	4 790 893,370

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate RMB

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	3 102 445 642,28
Net income from investments	(Note 2)	51 185 839,31
Other income	(Note 6)	21 367,80
Total income		51 207 207,11
Management fee	(Note 6)	(8 455 365,63)
Performance fee	(Note 7)	(13 173,33)
Depository fee	(Note 8)	(299 649,36)
Subscription tax	(Note 4)	(248 517,33)
Other charges and taxes	(Notes 5, 8)	(2 746 042,11)
Total expenses		(11 762 747,76)
Net investment income / (loss)		39 444 459,35
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	78 892 581,72
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(5 101 723,85)
- option contracts	(Notes 2, 9)	1 445 815,20
- forward foreign exchange contracts	(Notes 2, 9)	(16 234 067,60)
- foreign currencies	(Note 2)	(1 183 886,72)
Net result of operations for the period		97 263 178,10
Subscriptions for the period		1 381 928 843,50
Redemptions for the period		(1 824 583 713,31)
Dividend distributions	(Note 14)	(277 772,32)
Net assets at the end of the period		2 756 776 178,25

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate RMB

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			2 447 802 739,83	2 641 099 204,62	95,80
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			2 412 125 085,97	2 604 215 179,79	94,46
Ordinary Bonds			2 412 125 085,97	2 604 215 179,79	94,46
CHINA			2 357 720 081,42	2 549 116 180,62	92,47
Government			1 129 703 433,55	1 220 386 934,69	44,27
2 018 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.22% 14/05/2026	CNY	272 090 802,92	292 610 720,21	10,61
1 070 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.43% 23/10/2025	CNY	141 774 248,54	156 280 076,48	5,67
1 050 000 000,00	CHINA GOVERNMENT BOND 2.85% 04/06/2027	CNY	139 308 465,90	151 445 008,51	5,49
870 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.86% 20/05/2029	CNY	122 754 036,44	130 348 429,85	4,73
700 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.26% 24/02/2027	CNY	94 163 515,80	101 622 275,01	3,69
550 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.33% 22/02/2026	CNY	74 818 941,27	80 079 085,60	2,91
400 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.74% 16/11/2030	CNY	56 244 273,61	59 661 114,16	2,16
370 000 000,00	CHINA GOVERNMENT BOND 3.39% 16/03/2050	CNY	47 062 834,92	53 141 224,15	1,93
360 000 000,00	EXPORT-IMPORT BANK OF CHINA 2.93% 02/03/2025	CNY	44 203 699,21	51 881 565,59	1,88
320 000 000,00	EXPORT-IMPORT BANK OF CHINA 2.61% 27/01/2027	CNY	45 826 162,92	45 183 726,00	1,64
200 000 000,00	CHINA GOVERNMENT BOND 2.91% 14/10/2028	CNY	28 496 925,79	28 751 934,45	1,04
130 000 000,00	CHINA GOVERNMENT BOND 3.81% 14/09/2050	CNY	17 171 370,60	20 090 298,10	0,73
99 000 000,00	CHINA GOVERNMENT BOND 3.72% 12/04/2051	CNY	14 986 859,41	15 066 426,45	0,55
90 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.88% 12/01/2036	CNY	12 296 907,92	13 656 033,34	0,50
50 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.23% 23/03/2030	CNY	5 921 702,61	7 194 420,66	0,26
48 000 000,00	CHINA GOVERNMENT BOND 3.02% 27/05/2031	CNY	6 854 931,06	6 929 407,38	0,25
22 000 000,00	CHINA GOVERNMENT BOND 3.76% 22/03/2071	CNY	2 989 053,04	3 435 760,86	0,12
20 000 000,00	EXPORT-IMPORT BANK OF CHINA 4.11% 20/03/2027	CNY	2 738 701,59	3 009 427,89	0,11
Finance			727 504 795,97	785 487 379,48	28,49
759 000 000,00	CHINA DEVELOPMENT BANK 3.48% 08/01/2029	CNY	97 632 544,66	111 190 210,14	4,03
550 000 000,00	CHINA DEVELOPMENT BANK 3.09% 09/08/2028	CNY	79 537 064,31	78 761 468,57	2,86
380 000 000,00	CHINA DEVELOPMENT BANK 3.65% 21/05/2029	CNY	48 014 354,32	56 256 605,75	2,04
310 000 000,00	CHINA DEVELOPMENT BANK 3.90% 03/08/2040	CNY	39 545 333,89	47 434 033,32	1,72
320 000 000,00	BANK OF CHINA LTD 3.60% 16/11/2031	CNY	44 813 379,44	46 083 706,04	1,67
270 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.55% 14/01/2025	CNY	35 896 565,33	39 270 990,29	1,42
220 000 000,00	BANK OF COMMUNICATIONS CO LTD 3.65% 27/09/2031	CNY	30 821 842,25	31 772 515,04	1,15
210 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.70% 19/06/2024	CNY	27 512 940,62	30 598 566,60	1,11
210 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 3.50% 14/04/2032	CNY	29 743 068,52	30 068 006,09	1,09
180 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 4.20% 24/09/2030	CNY	23 171 000,74	26 568 315,17	0,96
175 000 000,00	AGRICULTURAL BANK OF CHINA LTD 3.45% 21/06/2032	CNY	24 847 503,43	24 996 159,25	0,91
150 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 4.15% 16/11/2030	CNY	19 481 732,11	22 104 490,98	0,80
150 000 000,00	CHINA CONSTRUCTION BANK CORP 3.45% 10/08/2031	CNY	19 518 920,73	21 508 782,31	0,78
140 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 4.20% 20/09/2040	CNY	21 745 422,80	21 419 200,36	0,78
130 000 000,00	CHINA DEVELOPMENT BANK 4.88% 09/02/2028	CNY	20 004 882,21	20 356 908,84	0,74
125 000 000,00	CHINA DEVELOPMENT BANK 3.80% 25/01/2036	CNY	15 481 670,91	18 872 341,71	0,68
130 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.48% 29/08/2024	CNY	17 164 127,51	18 869 308,94	0,68
100 000 000,00	CHINA DEVELOPMENT BANK 4.04% 06/07/2028	CNY	14 771 188,95	15 094 258,34	0,55
100 000 000,00	CHINA DEVELOPMENT BANK 3.43% 14/01/2027	CNY	14 583 417,30	14 612 158,83	0,53
100 000 000,00	CHINA CONSTRUCTION BANK CORP 3.80% 10/08/2036	CNY	14 006 523,56	14 442 820,02	0,52
100 000 000,00	HSBC BANK CHINA CO LTD 3.10% 21/03/2025	CNY	14 287 137,41	14 320 812,98	0,52
70 000 000,00	CHINA CONSTRUCTION BANK CORP 4.20% 14/09/2030	CNY	8 973 974,29	10 332 642,68	0,38
60 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.63% 03/11/2025	CNY	7 650 100,20	8 730 361,96	0,32
60 000 000,00	BANK OF CHINA LTD 3.25% 24/01/2032	CNY	8 424 515,17	8 503 926,65	0,31
50 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 4.15% 21/01/2031	CNY	6 506 174,05	7 366 041,79	0,27
50 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.70% 21/11/2024	CNY	6 511 436,85	7 295 429,43	0,27
50 000 000,00	CHINA CONSTRUCTION BANK CORP 3.74% 14/12/2036	CNY	6 982 135,56	7 170 908,66	0,26

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate RMB

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
50 000 000,00	BANK OF COMMUNICATIONS CO LTD 3.45% 25/02/2032	CNY	7 076 340,83	7 146 117,83	0,26
40 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.02% 13/03/2025	CNY	4 964 168,65	5 741 409,72	0,21
40 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 3.28% 20/01/2032	CNY	5 623 944,25	5 675 114,21	0,21
39 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 3.48% 15/12/2031	CNY	5 423 419,12	5 585 384,55	0,20
20 000 000,00	CHINA DEVELOPMENT BANK 3.66% 01/03/2031	CNY	2 587 364,34	2 971 899,12	0,11
10 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 4.05% 30/08/2030	CNY	1 410 690,59	1 499 065,12	0,05
10 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 2.92% 19/06/2023	CNY	1 399 296,32	1 435 342,61	0,05
10 000 000,00	CHINA CONSTRUCTION BANK CORP 3.48% 14/12/2031	CNY	1 390 614,75	1 432 075,58	0,05
Industries			245 024 638,57	262 014 245,64	9,51
420 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.47% 29/10/2031	CNY	56 912 149,96	60 960 898,03	2,21
297 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.75% 19/11/2051	CNY	41 232 053,32	44 319 511,05	1,61
270 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.62% 17/02/2052	CNY	37 482 670,45	38 601 916,39	1,40
120 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.74% 15/10/2041	CNY	16 825 846,87	17 867 224,17	0,65
99 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.90% 20/12/2026	CNY	14 188 397,40	14 674 464,66	0,53
80 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.51% 15/10/2031	CNY	11 091 708,43	11 647 959,93	0,42
79 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.73% 03/12/2051	CNY	10 936 975,33	11 519 462,04	0,42
60 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.39% 16/09/2035	CNY	8 389 562,47	9 435 454,61	0,34
60 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.07% 07/12/2035	CNY	7 799 527,26	9 154 454,75	0,33
50 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.48% 19/08/2035	CNY	6 716 939,54	7 927 124,67	0,29
50 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.70% 07/12/2025	CNY	6 946 607,76	7 349 626,40	0,27
40 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.59% 15/07/2035	CNY	5 495 531,94	6 403 838,33	0,23
40 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.69% 08/12/2026	CNY	5 647 395,42	5 879 385,34	0,22
30 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.84% 12/04/2041	CNY	4 266 750,32	4 522 896,88	0,17
30 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.95% 15/11/2026	CNY	4 181 772,83	4 454 301,52	0,16
30 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.05% 06/09/2025	CNY	4 246 138,99	4 452 180,29	0,16
17 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 5.33% 27/10/2031	CNY	2 664 610,28	2 843 546,58	0,10
Energy			183 205 876,00	200 602 968,22	7,28
430 000 000,00	CHINA NATIONAL PETROLEUM CORP 2.99% 23/03/2025	CNY	55 489 664,07	61 704 835,98	2,24
430 000 000,00	CHINA NATIONAL PETROLEUM CORP 2.99% 23/03/2025	CNY	53 591 375,57	61 693 776,56	2,24
238 000 000,00	CHINA PETROLEUM & CHEMICAL CORP 3.20% 27/07/2026	CNY	33 208 198,00	34 235 206,21	1,24
150 000 000,00	CHINA PETROLEUM & CHEMICAL CORP 2.20% 28/05/2023	CNY	20 552 565,86	21 397 630,79	0,78
100 000 000,00	CHINA PETROLEUM & CHEMICAL CORP 2.23% 18/10/2022	CNY	13 730 202,20	14 297 951,12	0,52
50 000 000,00	CHINA NATIONAL PETROLEUM CORP 3.58% 17/10/2024	CNY	6 633 870,30	7 273 567,56	0,26
Multi-Utilities			61 237 944,89	69 239 057,16	2,51
250 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 2.70% 27/05/2025	CNY	30 425 031,33	35 539 293,23	1,29
90 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 3.70% 24/09/2024	CNY	12 055 142,86	13 107 605,43	0,47
50 000 000,00	STATE GRID CORPORATION OF CHINA 4.45% 06/04/2025	CNY	7 140 700,64	7 442 313,61	0,27
50 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 2.74% 23/04/2025	CNY	6 043 830,04	7 121 041,22	0,26
40 000 000,00	STATE GRID CORP OF CHINA 5.38% 19/08/2024	CNY	5 573 240,02	6 028 803,67	0,22
Consumer Retail			11 043 392,44	11 385 595,43	0,41
79 000 000,00	CHINA CONSTRUCTION BANK CORP 3.60% 09/11/2031	CNY	11 043 392,44	11 385 595,43	0,41
NETHERLANDS			43 122 512,68	44 010 806,30	1,59
Consumer Retail			43 122 512,68	44 010 806,30	1,59
100 000 000,00	BMW FINANCE NV 3.28% 25/11/2024	CNY	13 939 248,87	14 319 955,66	0,52
98 000 000,00	MERCEDES-BENZ INTERNATIONAL FINANCE BV 3.25% 20/06/2025	CNY	13 852 814,91	14 002 890,22	0,51
80 000 000,00	BMW FINANCE NV 3.10% 21/02/2025	CNY	11 155 183,45	11 367 154,31	0,41
30 000 000,00	DAIMLER INTERNATIONAL FINANCE BV 3.77% 21/05/2024	CNY	4 175 265,45	4 320 806,11	0,15
CAYMAN ISLANDS			7 070 371,87	7 122 866,51	0,26
Telecommunication			7 070 371,87	7 122 866,51	0,26
9 000 000,00	ALIBABA GROUP HOLDING LTD 2.125% 09/02/2031	USD	7 070 371,87	7 122 866,51	0,26

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate RMB

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BRITISH VIRGIN ISLANDS			4 212 120,00	3 965 326,36	0,14
Industries			4 212 120,00	3 965 326,36	0,14
5 000 000,00	GUANGZHOU METRO INVESTMENT FINANCE BVI LTD 2.31% 17/09/2030	USD	4 212 120,00	3 965 326,36	0,14
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			33 933 746,93	35 189 865,54	1,28
Ordinary Bonds			33 933 746,93	35 189 865,54	1,28
CHINA			33 933 746,93	35 189 865,54	1,28
Energy			33 098 327,78	34 320 298,06	1,25
190 000 000,00	STATE GRID CORP OF CHINA 2.38% 03/09/2022	CNY	26 190 635,46	27 160 677,44	0,99
50 000 000,00	STATE GRID CORP OF CHINA 2.72% 27/10/2022	CNY	6 907 692,32	7 159 620,62	0,26
Industries			835 419,15	869 567,48	0,03
6 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.40% 14/01/2026	CNY	835 419,15	869 567,48	0,03
INVESTMENT FUNDS			1 743 906,93	1 694 159,29	0,06
UCI Units			1 743 906,93	1 694 159,29	0,06
LUXEMBOURG			1 743 906,93	1 694 159,29	0,06
Finance			1 743 906,93	1 694 159,29	0,06
18 299,41	EURIZON FUND - SLJ FLEXIBLE GLOBAL MACRO -Z-	EUR	1 743 906,93	1 694 159,29	0,06
Total Portfolio			2 447 802 739,83	2 641 099 204,62	95,80

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate RMB

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(20 774 466,33)
Unrealised profit on forward foreign exchange contracts					23 202 668,79
17/01/2023	42 178 045,79	USD	36 389 747,06	EUR	3 330 406,83
17/01/2023	45 161 108,49	USD	39 511 031,05	EUR	3 018 349,95
17/01/2023	36 812 441,16	USD	31 866 725,38	EUR	2 800 500,20
17/01/2023	25 023 719,96	USD	21 799 868,24	EUR	1 765 614,44
17/01/2023	57 084 473,60	USD	52 419 167,68	EUR	1 338 753,85
17/01/2023	26 729 627,44	USD	24 036 548,51	EUR	1 135 431,26
17/01/2023	19 740 876,17	USD	17 590 836,21	EUR	999 656,18
17/01/2023	220 247 845,76	CNY	30 355 984,53	EUR	587 287,85
17/01/2023	235 812 049,98	CNY	32 615 774,55	EUR	514 159,00
14/09/2022	87 285 868,42	USD	582 000 000,00	CNH	497 552,87
17/01/2023	168 074 907,11	CNY	23 165 172,23	EUR	448 169,43
17/01/2023	73 867 970,88	CNY	9 939 178,00	EUR	438 752,08
14/09/2022	150 000 000,00	CNH	20 897 613,80	EUR	383 541,64
17/01/2023	211 268 133,57	CNY	29 310 229,41	EUR	371 456,60
14/12/2022	120 000 000,00	CNH	16 546 977,32	EUR	359 257,58
17/01/2023	140 174 593,06	CNY	19 342 430,39	EUR	351 113,49
14/09/2022	170 000 000,00	CNH	23 808 853,55	EUR	309 789,28
17/01/2023	43 890 532,55	CNY	5 864 973,95	EUR	301 337,00
17/01/2023	5 442 985,90	USD	4 851 794,71	EUR	274 005,54
17/01/2023	155 966 449,23	CNY	21 657 494,86	EUR	254 693,68
17/01/2023	152 729 054,95	CNY	21 241 871,34	EUR	215 486,08
17/01/2023	4 371 191,22	USD	3 907 485,95	EUR	208 977,60
14/09/2022	80 000 000,00	CNH	11 141 719,89	EUR	208 229,68
17/01/2023	83 294 865,52	CNY	11 515 153,87	EUR	187 188,57
14/09/2022	154 000 000,00	CNH	21 671 186,19	EUR	177 466,73
17/01/2023	3 178 722,65	USD	2 820 687,18	EUR	172 797,95
17/01/2023	86 649 452,73	CNY	12 019 955,16	EUR	153 683,17
17/01/2023	59 080 831,22	CNY	8 147 394,50	EUR	153 046,52
17/01/2023	1 968 742,31	USD	1 701 104,19	EUR	152 911,24
17/01/2023	1 845 515,26	USD	1 606 525,34	EUR	131 443,99
17/01/2023	56 430 919,49	CNY	7 803 487,45	EUR	124 659,62
14/09/2022	70 000 000,00	CNH	9 810 737,83	EUR	120 468,04
17/01/2023	1 565 798,54	USD	1 362 892,47	EUR	111 660,41
17/01/2023	274 955 765,24	CNY	38 525 397,96	EUR	103 952,12
17/01/2023	1 617 978,46	USD	1 420 962,07	EUR	102 729,99
14/09/2022	50 000 000,00	CNH	6 992 305,81	EUR	101 412,67
17/01/2023	8 731 431,74	USD	8 137 856,49	EUR	84 758,05
17/01/2023	2 151 685,41	USD	1 946 992,27	EUR	79 305,39
17/01/2023	33 993 527,43	CNY	4 701 407,57	EUR	74 443,81
17/01/2023	89 180 464,77	CNY	12 467 561,13	EUR	61 666,58
17/01/2023	870 221,72	USD	761 348,84	EUR	58 161,40
17/01/2023	7 422 961,61	USD	6 938 469,13	EUR	51 925,33
17/01/2023	30 185 081,24	CNY	4 195 577,35	EUR	45 214,14
17/01/2023	549 874,20	USD	474 412,28	EUR	43 418,44
14/12/2022	60 000 000,00	CNH	8 411 409,56	EUR	41 707,89
17/01/2023	4 558 635,75	USD	4 253 926,96	EUR	39 057,94
17/01/2023	1 296 057,64	USD	1 182 010,20	EUR	38 520,72
17/01/2023	18 420 701,62	CNY	2 552 404,27	EUR	35 574,68
17/01/2023	1 495 579,04	USD	1 373 350,82	EUR	35 074,55
17/01/2023	441 425,24	USD	382 120,19	EUR	33 581,35
17/01/2023	22 823 141,76	CNY	3 173 848,11	EUR	32 642,69
17/01/2023	1 344 351,07	USD	1 234 271,35	EUR	31 738,74
17/01/2023	8 831 581,74	CNY	1 213 379,37	EUR	27 395,71
17/01/2023	13 455 914,16	CNY	1 864 009,83	EUR	26 451,42

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate RMB

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
17/01/2023	14 044 244,04	CNY	1 947 073,90	EUR	26 043,55
17/01/2023	4 591 025,68	CNY	619 279,11	EUR	25 727,69
17/01/2023	19 589 120,48	CNY	2 726 580,90	EUR	25 552,67
17/01/2023	581 450,74	USD	522 868,08	EUR	24 699,08
17/01/2023	338 123,27	USD	294 562,23	EUR	23 857,18
17/01/2023	20 991 783,35	CNY	2 925 684,09	EUR	23 513,75
17/01/2023	9 968 715,36	CNY	1 377 274,85	EUR	23 259,51
17/01/2023	1 208 275,33	USD	1 115 059,69	EUR	22 804,36
17/01/2023	2 568 236,77	USD	2 395 801,36	EUR	22 773,47
17/01/2023	439 307,93	USD	391 461,54	EUR	22 246,07
17/01/2023	19 065 281,92	CNY	2 658 849,72	EUR	19 688,22
17/01/2023	6 324 173,59	CNY	874 712,81	EUR	13 789,07
17/01/2023	5 320 311,72	CNY	734 139,88	EUR	13 326,48
17/01/2023	1 655 123,69	CNY	219 570,67	EUR	12 962,56
17/01/2023	1 343 898,12	USD	1 256 106,34	EUR	9 477,19
17/01/2023	118 122,64	USD	101 839,08	EUR	9 400,06
17/01/2023	11 245 274,18	EUR	11 931 280,89	USD	9 279,15
17/01/2023	363 766,70	USD	333 980,33	EUR	8 588,16
17/01/2023	1 349 461,06	CNY	181 611,07	EUR	7 978,71
17/01/2023	138 857,61	USD	123 775,56	EUR	6 990,23
17/01/2023	120 297,98	USD	106 748,22	EUR	6 539,49
17/01/2023	9 285 086,55	CNY	1 297 978,13	EUR	6 511,19
17/01/2023	1 348 009,98	USD	1 263 098,20	EUR	6 357,58
17/01/2023	3 286 848,39	CNY	456 000,05	EUR	5 779,02
17/01/2023	99 142,04	USD	88 286,82	EUR	5 077,80
17/01/2023	3 570 977,85	CNY	496 658,95	EUR	5 038,31
17/01/2023	1 765 329,34	CNY	243 124,82	EUR	4 891,53
17/01/2023	1 251 881,80	EUR	1 324 260,60	USD	4 791,43
17/01/2023	1 800 476,69	CNY	248 170,46	EUR	4 783,84
17/01/2023	114 843,86	USD	103 918,59	EUR	4 232,84
17/01/2023	61 816,78	USD	54 491,06	EUR	3 723,40
14/09/2022	55 000 000,00	CNH	7 799 852,94	EUR	3 237,39
17/01/2023	47 300,10	USD	41 332,04	EUR	3 211,68
17/01/2023	42 692,72	USD	37 367,22	EUR	2 837,62
17/01/2023	7 333 971,84	CNY	1 027 598,69	EUR	2 772,74
17/01/2023	36 762,19	USD	32 028,17	EUR	2 591,73
17/01/2023	35 095,79	USD	30 547,86	EUR	2 502,75
17/01/2023	1 138 799,70	CNY	157 510,33	EUR	2 483,01
17/01/2023	105 726,84	USD	97 086,17	EUR	2 479,52
17/01/2023	36 858,47	USD	32 247,13	EUR	2 463,44
17/01/2023	29 404,52	USD	25 605,35	EUR	2 085,65
17/01/2023	198 576,91	USD	185 077,37	EUR	1 927,63
17/01/2023	1 606 589,17	CNY	224 055,39	EUR	1 659,08
17/01/2023	652 264,85	CNY	90 004,81	EUR	1 633,81
17/01/2023	21 805,84	USD	19 019,44	EUR	1 515,68
17/01/2023	740 844,58	CNY	102 627,11	EUR	1 456,34
17/01/2023	1 970 944,64	CNY	275 540,98	EUR	1 362,87
17/01/2023	517 975,66	CNY	71 410,44	EUR	1 361,50
17/01/2023	140 852,25	USD	131 437,39	EUR	1 206,81
17/01/2023	23 571,46	USD	21 196,57	EUR	1 001,28
17/01/2023	397 009,76	CNY	54 884,88	EUR	892,20
17/01/2023	17 092,32	USD	15 230,74	EUR	865,54
17/01/2023	160 870,30	USD	150 664,16	EUR	831,55
17/01/2023	423 277,52	CNY	58 699,68	EUR	767,83
17/01/2023	528 232,98	CNY	73 467,73	EUR	745,29
17/01/2023	715 461,63	CNY	100 085,56	EUR	431,76
17/01/2023	1 081 896,57	CNY	151 589,82	EUR	409,03
17/01/2023	198 022,90	CNY	27 472,66	EUR	348,16
17/01/2023	30 728,86	USD	28 639,87	EUR	298,29

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate RMB

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
17/01/2023	295 568,94	EUR	313 599,83	USD	243,89
17/01/2023	4 640,67	USD	4 136,62	EUR	233,62
17/01/2023	131 073,20	EUR	931 471,70	CNY	207,98
17/01/2023	2 999,19	USD	2 661,38	EUR	163,03
17/01/2023	8 750,76	USD	8 165,84	EUR	74,98
17/01/2023	79 983,22	CNY	11 181,77	EUR	55,31
17/01/2023	53 625,60	EUR	56 896,98	USD	44,25

Unrealised loss on forward foreign exchange contracts

(43 977 135,12)

17/01/2023	376 521 331,36	EUR	2 822 403 899,90	CNY	(20 006 554,54)
17/01/2023	36 385 977,82	EUR	273 695 325,16	CNY	(2 066 289,30)
17/01/2023	30 585 728,87	EUR	34 568 908,34	USD	(1 968 703,97)
17/01/2023	21 215 316,68	EUR	24 396 277,62	USD	(1 759 287,36)
17/01/2023	38 717 785,04	EUR	286 530 968,20	CNY	(1 537 799,59)
17/01/2023	23 191 842,70	EUR	175 191 179,76	CNY	(1 421 285,19)
17/01/2023	16 666 503,16	EUR	19 167 961,95	USD	(1 384 461,13)
17/01/2023	51 841 804,00	EUR	378 756 220,05	CNY	(1 370 779,51)
17/01/2023	23 384 008,51	EUR	173 836 719,24	CNY	(1 038 827,21)
17/01/2023	19 449 466,97	EUR	144 616 511,66	CNY	(868 135,21)
17/01/2023	13 643 009,05	EUR	101 767 297,41	CNY	(654 580,07)
14/09/2022	582 000 000,00	CNH	87 282 766,01	USD	(494 600,36)
17/01/2023	60 967 222,07	EUR	65 216 759,38	USD	(449 082,79)
17/01/2023	36 452 264,38	EUR	39 181 080,89	USD	(445 570,34)
17/01/2023	20 467 059,28	EUR	148 455 767,78	CNY	(389 931,37)
17/01/2023	6 146 899,39	EUR	6 914 327,48	USD	(364 501,18)
14/09/2022	82 223 222,12	EUR	582 000 000,00	CNH	(347 661,00)
17/01/2023	8 742 977,34	EUR	64 514 429,79	CNY	(320 846,04)
17/01/2023	15 330 686,29	EUR	111 178 136,98	CNY	(289 059,56)
17/01/2023	5 508 914,22	EUR	41 264 521,96	CNY	(288 460,73)
14/09/2022	11 787 721,71	EUR	85 000 000,00	CNH	(271 599,71)
17/01/2023	8 884 578,07	EUR	65 128 399,54	CNY	(265 503,74)
17/01/2023	6 633 321,86	EUR	7 316 262,14	USD	(256 590,95)
17/01/2023	4 473 231,01	EUR	33 661 063,35	CNY	(255 911,51)
17/01/2023	11 076 853,76	EUR	80 650 572,26	CNY	(253 984,08)
17/01/2023	12 147 898,48	EUR	13 156 174,05	USD	(241 610,04)
17/01/2023	4 240 481,15	EUR	31 786 646,73	CNY	(225 319,02)
17/01/2023	5 909 948,40	EUR	43 644 968,93	CNY	(221 862,59)
17/01/2023	40 116 249,13	EUR	287 071 878,77	CNY	(215 329,63)
17/01/2023	3 913 326,06	EUR	29 275 592,25	CNY	(199 688,63)
14/09/2022	21 088 184,03	EUR	150 000 000,00	CNH	(192 971,41)
17/01/2023	26 084 025,92	EUR	27 878 606,90	USD	(169 977,45)
14/12/2022	7 010 482,81	EUR	7 596 175,00	USD	(163 102,54)
17/01/2023	6 598 675,58	EUR	48 068 052,26	CNY	(154 547,49)
17/01/2023	15 566 752,29	EUR	16 689 722,23	USD	(150 389,72)
17/01/2023	10 353 300,06	EUR	74 730 119,83	CNY	(145 755,88)
14/09/2022	14 042 093,99	EUR	100 000 000,00	CNH	(145 342,97)
17/01/2023	6 625 627,85	EUR	48 131 873,52	CNY	(136 561,66)
17/01/2023	10 513 502,04	EUR	75 797 092,96	CNY	(135 456,12)
17/01/2023	16 967 898,68	EUR	18 145 216,33	USD	(119 919,67)
17/01/2023	2 079 606,92	EUR	2 335 492,15	USD	(119 786,29)
17/01/2023	2 116 065,58	EUR	15 899 058,74	CNY	(117 640,29)
17/01/2023	6 335 904,56	EUR	45 928 972,16	CNY	(116 792,81)
14/09/2022	11 242 831,50	EUR	80 000 000,00	CNH	(107 118,07)
17/01/2023	6 443 875,37	EUR	6 950 183,55	USD	(101 291,79)
17/01/2023	3 080 460,48	EUR	22 627 522,46	CNY	(98 547,19)
17/01/2023	5 964 341,54	EUR	43 149 028,87	CNY	(97 793,36)
17/01/2023	3 004 089,67	EUR	22 048 516,13	CNY	(93 571,68)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate RMB

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
17/01/2023	1 006 797,42	EUR	1 168 060,19	USD	(93 195,00)
21/12/2022	4 635 376,64	EUR	5 000 000,00	USD	(83 563,07)
17/01/2023	1 162 714,65	EUR	1 322 646,05	USD	(82 855,26)
17/01/2023	1 458 077,66	EUR	1 635 524,25	USD	(82 137,72)
17/01/2023	2 950 100,09	EUR	21 553 431,26	CNY	(78 005,32)
17/01/2023	2 095 557,83	EUR	2 306 949,32	USD	(76 955,86)
17/01/2023	1 707 796,66	EUR	12 689 783,08	CNY	(75 028,56)
17/01/2023	3 283 658,75	EUR	23 877 124,60	CNY	(70 909,23)
17/01/2023	1 236 147,03	EUR	9 287 790,71	CNY	(68 722,20)
17/01/2023	2 257 539,92	EUR	16 546 638,84	CNY	(67 146,39)
17/01/2023	1 070 608,32	EUR	8 056 327,61	CNY	(61 249,01)
14/09/2022	200 000 000,00	CNH	28 432 111,23	EUR	(57 237,31)
17/01/2023	1 333 133,26	EUR	9 893 181,92	CNY	(56 789,18)
17/01/2023	2 711 625,67	EUR	19 652 507,04	CNY	(49 413,27)
17/01/2023	1 466 964,30	EUR	10 745 513,50	CNY	(42 704,73)
17/01/2023	1 785 529,47	EUR	13 006 689,42	CNY	(41 818,86)
17/01/2023	1 535 018,03	EUR	11 214 841,73	CNY	(40 588,31)
17/01/2023	1 714 197,63	EUR	1 857 247,42	USD	(34 820,18)
17/01/2023	1 119 368,73	EUR	8 205 532,48	CNY	(33 450,84)
17/01/2023	408 512,38	EUR	461 712,95	USD	(26 294,62)
17/01/2023	1 436 532,13	EUR	10 393 309,96	CNY	(23 654,78)
17/01/2023	428 289,87	EUR	3 210 246,72	CNY	(22 727,20)
17/01/2023	1 173 419,17	EUR	8 513 742,79	CNY	(22 701,78)
17/01/2023	1 557 266,99	EUR	11 231 788,17	CNY	(20 720,21)
17/01/2023	246 378,84	EUR	283 320,14	USD	(20 431,05)
17/01/2023	505 576,55	EUR	3 741 519,28	CNY	(20 080,58)
17/01/2023	448 297,09	EUR	3 331 071,53	CNY	(19 695,02)
17/01/2023	435 940,30	EUR	3 241 434,10	CNY	(19 458,38)
17/01/2023	187 702,49	EUR	215 874,57	USD	(15 592,16)
14/09/2022	50 000 000,00	CNH	7 108 894,00	EUR	(15 175,52)
17/01/2023	365 318,72	EUR	2 697 878,75	CNY	(13 714,26)
17/01/2023	298 660,46	EUR	2 220 241,86	CNY	(13 267,90)
17/01/2023	252 089,25	EUR	1 885 879,68	CNY	(12 863,57)
14/09/2022	18 000 000,00	CNH	2 565 706,68	EUR	(11 968,03)
17/01/2023	553 370,30	EUR	4 014 978,21	CNY	(10 705,88)
17/01/2023	1 371 076,02	EUR	1 466 642,76	USD	(10 099,31)
17/01/2023	346 743,80	EUR	2 539 898,34	CNY	(10 094,04)
17/01/2023	218 664,16	EUR	1 625 768,03	CNY	(9 744,81)
17/01/2023	794 442,50	EUR	853 914,47	USD	(9 710,79)
17/01/2023	27 897 696,22	CNY	3 928 976,30	EUR	(9 546,30)
17/01/2023	1 021 862,94	EUR	1 095 202,04	USD	(9 517,08)
17/01/2023	212 463,02	EUR	1 570 314,18	CNY	(8 155,07)
17/01/2023	258 743,87	EUR	1 899 050,63	CNY	(8 059,38)
17/01/2023	463 124,30	EUR	3 353 019,93	CNY	(7 951,40)
17/01/2023	177 194,83	EUR	1 317 532,16	CNY	(7 909,17)
17/01/2023	253 350,05	EUR	1 858 322,62	CNY	(7 731,20)
17/01/2023	161 118,85	EUR	1 201 833,84	CNY	(7 730,35)
17/01/2023	202 048,69	EUR	1 490 917,28	CNY	(7 414,70)
17/01/2023	561 146,75	EUR	4 045 587,49	CNY	(7 229,82)
17/01/2023	223 323,58	EUR	1 640 423,36	CNY	(7 144,36)
17/01/2023	108 263,82	EUR	121 780,34	USD	(6 419,87)
17/01/2023	453 337,69	EUR	3 272 191,45	CNY	(6 382,18)
17/01/2023	110 236,28	EUR	826 992,57	CNY	(5 950,36)
17/01/2023	206 082,96	EUR	1 505 456,63	CNY	(5 423,10)
17/01/2023	281 698,09	EUR	2 037 944,83	CNY	(4 618,82)
17/01/2023	203 138,62	EUR	1 478 747,58	CNY	(4 615,01)
17/01/2023	118 432,10	EUR	130 625,39	USD	(4 581,20)
17/01/2023	679 044,57	EUR	725 762,84	USD	(4 425,02)
17/01/2023	220 301,30	EUR	238 586,31	USD	(4 381,58)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Aggregate RMB

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
17/01/2023	46 267,88	EUR	53 494,55	USD	(4 109,32)
17/01/2023	412 600,19	EUR	442 364,76	USD	(3 986,12)
17/01/2023	15 850 609,64	CNY	2 230 438,28	EUR	(3 539,17)
17/01/2023	76 416,49	EUR	567 086,77	CNY	(3 255,21)
17/01/2023	55 244,26	EUR	415 547,32	CNY	(3 137,21)
17/01/2023	178 620,08	EUR	1 293 209,38	CNY	(3 066,74)
17/01/2023	188 382,15	EUR	203 183,71	USD	(2 961,19)
17/01/2023	64 114,60	EUR	475 666,22	CNY	(2 713,16)
17/01/2023	62 733,37	EUR	465 544,34	CNY	(2 672,33)
17/01/2023	157 566,11	EUR	1 139 281,76	CNY	(2 494,96)
17/01/2023	90 119,86	EUR	658 415,68	CNY	(2 382,91)
17/01/2023	130 951,18	EUR	948 741,30	CNY	(2 340,30)
17/01/2023	326 838,36	EUR	349 516,04	USD	(2 309,91)
17/01/2023	164 998,68	EUR	1 190 052,98	CNY	(2 195,39)
17/01/2023	94 804,51	EUR	690 385,40	CNY	(2 189,78)
17/01/2023	210 568,44	EUR	1 514 197,65	CNY	(2 165,67)
17/01/2023	108 985,46	EUR	791 125,45	CNY	(2 162,10)
17/01/2023	104 031,15	EUR	755 734,29	CNY	(2 144,20)
17/01/2023	87 790,72	EUR	639 511,50	CNY	(2 056,15)
17/01/2023	233 130,63	EUR	1 671 709,81	CNY	(1 732,83)
17/01/2023	46 515,19	EUR	343 282,10	CNY	(1 713,53)
17/01/2023	26 390,56	EUR	29 827,40	USD	(1 698,67)
17/01/2023	121 903,64	EUR	879 632,29	CNY	(1 678,51)
17/01/2023	131 831,92	EUR	141 700,86	USD	(1 611,44)
17/01/2023	215 118,21	EUR	230 112,38	USD	(1 584,56)
17/01/2023	78 803,28	EUR	571 977,85	CNY	(1 555,58)
17/01/2023	37 948,66	EUR	280 839,09	CNY	(1 507,26)
17/01/2023	256 321,23	EUR	1 834 619,20	CNY	(1 429,86)
17/01/2023	70 604,67	EUR	511 707,35	CNY	(1 286,61)
17/01/2023	78 627,76	EUR	568 085,57	CNY	(1 184,26)
17/01/2023	50 550,06	EUR	367 549,49	CNY	(1 088,06)
17/01/2023	54 245,73	EUR	393 465,98	CNY	(1 033,47)
17/01/2023	43 446,24	EUR	47 052,28	USD	(864,11)
17/01/2023	120 423,46	EUR	128 708,59	USD	(784,74)
17/01/2023	73 836,98	EUR	79 163,51	USD	(713,34)
17/01/2023	132 941,33	EUR	949 892,39	CNY	(511,87)
17/01/2023	59 832,51	EUR	63 983,99	USD	(422,86)
17/01/2023	25 076,10	EUR	181 350,38	CNY	(402,35)
17/01/2023	136 250,36	EUR	972 555,07	CNY	(386,78)
17/01/2023	4 775,23	EUR	5 371,41	USD	(283,17)
17/01/2023	41 661,69	EUR	298 131,05	CNY	(223,62)
17/01/2023	12 158,41	EUR	13 113,72	USD	(191,12)
17/01/2023	4 920,43	EUR	5 427,02	USD	(190,33)
17/01/2023	4 890,43	EUR	5 309,24	USD	(109,42)
17/01/2023	2 325,40	EUR	2 580,21	USD	(104,45)
17/01/2023	2 166,43	EUR	2 397,04	USD	(90,92)
17/01/2023	63 053,31	EUR	448 876,51	CNY	(10,68)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	282 534 688,02	
Banks	(Note 3)	14 910 648,18	
Other banks and broker accounts	(Notes 2, 3, 9)	1 407 290,86	
Option contracts	(Notes 2, 9)	282 450,41	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	947 043,82	
Unrealised profit on future contracts	(Notes 2, 9)	158 801,76	
Unrealised profit on swap contracts	(Notes 2, 9)	137 140,01	
Interest receivable on swap contracts	(Notes 2, 9)	111 050,63	
Other interest receivable		2 003 528,87	
Receivable on investments sold		11 988 716,13	
Receivable on subscriptions		1 159 512,32	
Other assets	(Note 10)	1 785,23	
Total assets		315 642 656,24	
Liabilities			
Bank overdrafts	(Note 3)	(5 386 618,74)	
Option contracts	(Notes 2, 9)	(140 207,22)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 110 465,81)	
Unrealised loss on future contracts	(Notes 2, 9)	(444 578,85)	
Unrealised loss on swap contracts	(Notes 2, 9)	(918 211,42)	
Interest payable on swap contracts	(Notes 2, 9)	(87 999,77)	
Payable on investments purchased		(2 949 677,67)	
Payable on redemptions		(18 381,46)	
Other liabilities		(160 973,50)	
Total liabilities		(11 217 114,44)	
Total net assets		304 425 541,80	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	105,46	118 235,759
Class Z Units	EUR	106,64	2 737 901,480

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	301 220 501,00
Net income from investments	(Note 2)	3 821 014,06
Interest received on swap contracts	(Note 2)	883 769,06
Other income	(Note 6)	21 363,29
Total income		4 726 146,41
Management fee	(Note 6)	(656 727,35)
Performance fee	(Note 7)	(4 577,69)
Depositary fee	(Note 8)	(28 572,90)
Subscription tax	(Note 4)	(16 510,53)
Interest paid on swap contracts	(Note 2)	(924 959,25)
Other charges and taxes	(Notes 5, 8)	(227 024,72)
Total expenses		(1 858 372,44)
Net investment income / (loss)		2 867 773,97
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(3 475 561,63)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(12 292 769,96)
- option contracts	(Notes 2, 9)	(248 172,91)
- forward foreign exchange contracts	(Notes 2, 9)	228 380,02
- foreign currencies	(Note 2)	(81 896,09)
- future contracts	(Notes 2, 9)	(433 596,12)
- swap contracts	(Notes 2, 9)	(309 744,66)
Net result of operations for the period		(13 745 587,38)
Subscriptions for the period		53 728 731,51
Redemptions for the period		(36 778 103,33)
Net assets at the end of the period		304 425 541,80

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			296 445 053,38	282 534 688,02	92,81
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			282 396 653,52	270 258 508,53	88,78
Ordinary Bonds			267 396 931,08	257 458 294,30	84,57
UNITED STATES			51 237 322,40	51 231 377,10	16,83
Government			44 895 593,33	45 259 970,81	14,87
23 000 000,00	UNITED STATES TREASURY NOTE 1.125% 15/01/2025	USD	20 393 504,43	20 977 437,31	6,89
13 000 000,00	UNITED STATES TREASURY NOTE 1.75% 15/11/2029	USD	11 705 734,40	11 410 906,81	3,75
11 000 000,00	UNITED STATES TREASURY NOTE 0.75% 31/05/2026	USD	9 243 934,91	9 626 612,23	3,16
4 000 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	3 552 419,59	3 245 014,46	1,07
Supranational			6 341 729,07	5 971 406,29	1,96
500 000 000,00	INTERNATIONAL FINANCE CORP 6.30% 25/11/2024	INR	6 341 729,07	5 971 406,29	1,96
CHINA			41 164 093,50	45 631 230,16	14,99
Government			41 164 093,50	45 631 230,16	14,99
130 000 000,00	CHINA GOVERNMENT BOND 3.22% 06/12/2025	CNY	16 918 903,96	18 989 920,72	6,24
116 000 000,00	CHINA GOVERNMENT BOND 3.54% 16/08/2028	CNY	15 971 859,90	17 356 660,61	5,70
49 000 000,00	CHINA GOVERNMENT BOND 3.97% 23/07/2048	CNY	6 884 070,48	7 713 212,02	2,53
11 000 000,00	CHINA GOVERNMENT BOND 3.39% 16/03/2050	CNY	1 389 259,16	1 571 436,81	0,52
SOUTH KOREA			28 439 491,47	26 185 413,96	8,60
Government			28 439 491,47	26 185 413,96	8,60
17 000 000 000,00	KOREA TREASURY BOND 1.375% 10/12/2029	KRW	12 323 194,85	10 719 773,03	3,52
10 000 000 000,00	KOREA TREASURY BOND 2.00% 10/09/2022	KRW	7 720 719,02	7 411 455,77	2,43
10 000 000 000,00	KOREA TREASURY BONDS 1.125% 10/09/2025	KRW	7 138 308,75	6 841 916,14	2,25
100 000 000,00	EXPORT-IMPORT BANK OF KOREA 6.90% 07/02/2023	INR	1 257 268,85	1 212 269,02	0,40
ITALY			23 366 614,41	21 194 673,20	6,96
Government			20 971 342,41	18 852 321,20	6,19
4 000 000,00	BTP 1.65% 01/12/2030	EUR	3 809 880,00	3 575 200,00	1,17
3 500 000,00	BTP 2.80% 01/12/2028	EUR	3 450 650,00	3 516 800,00	1,15
4 000 000,00	BTP 1.80% 01/03/2041	EUR	3 779 430,00	3 061 200,00	1,01
3 000 000,00	BTP 0.50% 01/02/2026	EUR	2 952 881,24	2 840 100,00	0,93
2 748 375,00	BTP 0.15% 15/05/2051	EUR	2 556 225,30	1 905 173,55	0,63
2 000 000,00	BTP 0.95% 01/06/2032	EUR	1 792 380,00	1 609 800,00	0,53
1 300 000,00	BTP 1.00% 15/07/2022	EUR	1 319 958,96	1 300 832,00	0,43
1 000 000,00	BTP 2.15% 01/09/2052	EUR	999 870,00	727 000,00	0,24
303 849,00	BTP 0.50% 20/04/2023	EUR	310 066,91	316 215,65	0,10
Finance			2 395 272,00	2 342 352,00	0,77
2 400 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 395 272,00	2 342 352,00	0,77
GERMANY			14 609 700,01	14 175 300,00	4,66
Government			14 609 700,01	14 175 300,00	4,66
15 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2029	EUR	14 609 700,01	14 175 300,00	4,66
CANADA			13 715 283,76	13 750 827,80	4,52
Government			13 715 283,76	13 750 827,80	4,52
17 300 000,00	CANADIAN GOVERNMENT BOND 0.75% 01/02/2024	CAD	11 969 470,98	12 374 845,18	4,07
2 000 000,00	CANADIAN GOVERNMENT BOND 2.75% 01/12/2048	CAD	1 745 812,78	1 375 982,62	0,45

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED KINGDOM			8 047 762,11	6 665 206,62	2,19
Government			8 047 762,11	6 665 206,62	2,19
2 150 000,00	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	2 718 175,70	2 542 584,88	0,84
1 700 000,00	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	2 750 754,16	2 175 233,60	0,71
1 200 000,00	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	1 316 481,65	1 020 214,79	0,34
1 000 000,00	UNITED KINGDOM GILT 1.50% 22/07/2047	GBP	1 262 350,60	927 173,35	0,30
NEW ZEALAND			6 998 290,00	6 454 833,23	2,12
Government			6 799 490,00	6 289 225,23	2,07
6 900 000,00	NEW ZEALAND GOVERNMENT BOND 2.00% 15/05/2032	NZD	3 888 017,75	3 474 533,36	1,14
5 000 000,00	NEW ZEALAND GOVERNMENT BOND 0.50% 15/05/2024	NZD	2 911 472,25	2 814 691,87	0,93
Industries			198 800,00	165 608,00	0,05
200 000,00	AUCKLAND COUNCIL 0.25% 17/11/2031	EUR	198 800,00	165 608,00	0,05
PHILIPPINES			6 186 448,63	5 789 343,74	1,90
Supranational			5 205 063,55	4 841 905,60	1,59
220 000 000,00	ASIAN DEVELOPMENT BANK 6.15% 25/02/2030	INR	2 622 647,29	2 498 981,63	0,82
200 000 000,00	ASIAN DEVELOPMENT BANK 6.20% 06/10/2026	INR	2 582 416,26	2 342 923,97	0,77
Government			981 385,08	947 438,14	0,31
56 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.90% 26/11/2022	PHP	981 385,08	947 438,14	0,31
FRANCE			6 321 961,66	5 446 145,00	1,79
Government			6 321 961,66	5 446 145,00	1,79
3 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/05/2027	EUR	2 946 390,00	2 955 960,00	0,97
2 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	2 191 925,00	1 600 725,00	0,53
1 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	1 183 646,66	889 460,00	0,29
BELGIUM			5 614 865,69	5 324 812,22	1,75
Government			4 968 950,00	4 824 050,00	1,59
5 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	4 968 950,00	4 824 050,00	1,59
Supranational			645 915,69	500 762,22	0,16
651 000,00	EUROPEAN UNION 0.40% 04/02/2037	EUR	645 915,69	500 762,22	0,16
AUSTRALIA			5 606 078,55	4 852 081,06	1,59
Government			5 606 078,55	4 852 081,06	1,59
5 100 000,00	AUSTRALIA GOVERNMENT BOND 3.00% 21/11/2033	AUD	3 462 497,49	3 156 230,34	1,03
4 000 000,00	AUSTRALIA GOVERNMENT BOND 1.75% 21/06/2051	AUD	2 143 581,06	1 695 850,72	0,56
JAPAN			5 628 118,77	4 391 324,23	1,44
Government			5 628 118,77	4 391 324,23	1,44
500 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.30% 20/06/2046	JPY	3 917 845,76	2 963 818,92	0,97
200 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/06/2025	JPY	1 710 273,01	1 427 505,31	0,47
MALAYSIA			4 448 784,09	4 372 436,06	1,44
Government			4 448 784,09	4 372 436,06	1,44
20 000 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	4 448 784,09	4 372 436,06	1,44

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BRAZIL			3 710 162,64	3 522 130,87	1,16
Government			3 710 162,64	3 522 130,87	1,16
22 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2029	BRL	3 710 162,64	3 522 130,87	1,16
INDONESIA			3 294 664,47	3 306 411,34	1,09
Government			3 294 664,47	3 306 411,34	1,09
25 000 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2036	IDR	1 693 392,16	1 695 791,06	0,56
25 000 000 000,00	INDONESIA TREASURY BOND 7.50% 15/06/2035	IDR	1 601 272,31	1 610 620,28	0,53
ISRAEL			3 557 980,91	3 264 845,02	1,07
Government			3 557 980,91	3 264 845,02	1,07
5 500 000,00	ISRAEL GOVERNMENT BOND - FIXED 2.00% 31/03/2027	ILS	1 579 299,55	1 482 360,61	0,49
3 000 000,00	ISRAEL GOVERNMENT BOND - FIXED 5.50% 31/01/2042	ILS	1 250 438,24	1 111 893,36	0,36
2 300 000,00	ISRAEL GOVERNMENT BOND 3.75% 31/03/2047	ILS	728 243,12	670 591,05	0,22
MEXICO			3 531 185,07	3 209 341,89	1,05
Government			3 531 185,07	3 209 341,89	1,05
40 000 000,00	MEXICAN BONOS 10.00% 05/12/2024	MXN	2 097 346,31	1 923 050,70	0,63
30 000 000,00	MEXICAN BONOS 7.75% 23/11/2034	MXN	1 433 838,76	1 286 291,19	0,42
THAILAND			3 619 588,47	3 135 184,08	1,03
Government			3 619 588,47	3 135 184,08	1,03
60 000 000,00	THAILAND GOVERNMENT BOND 4.875% 22/06/2029	THB	2 152 290,60	1 837 617,53	0,60
50 000 000,00	THAILAND GOVERNMENT BOND 3.30% 17/06/2038	THB	1 467 297,87	1 297 566,55	0,43
SPAIN			3 222 853,77	3 003 036,19	0,99
Government			3 027 081,77	2 809 276,19	0,92
2 500 000,00	SPAIN GOVERNMENT BOND 2.55% 31/10/2032	EUR	2 499 600,00	2 509 275,00	0,82
529 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	527 481,77	300 001,19	0,10
Finance			195 772,00	193 760,00	0,07
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	195 772,00	193 760,00	0,07
CZECH REPUBLIC			2 919 390,86	2 839 119,35	0,93
Government			2 919 390,86	2 839 119,35	0,93
76 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.45% 25/10/2023	CZK	2 919 390,86	2 839 119,35	0,93
EGYPT			2 502 460,45	2 487 730,79	0,82
Government			2 502 460,45	2 487 730,79	0,82
50 000 000,00	EGYPT GOVERNMENT BOND 14.483% 06/04/2026	EGP	2 502 460,45	2 487 730,79	0,82
GREECE			2 516 582,40	2 479 411,20	0,81
Government			2 516 582,40	2 479 411,20	0,81
2 560 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 2.00% 22/04/2027	EUR	2 516 582,40	2 479 411,20	0,81
SOUTH AFRICA			2 389 616,71	2 306 872,72	0,76
Government			2 389 616,71	2 306 872,72	0,76
50 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.50% 31/01/2037	ZAR	2 389 616,71	2 306 872,72	0,76
NETHERLANDS			2 382 720,00	2 135 736,00	0,70
Government			2 382 720,00	2 135 736,00	0,70
2 400 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2032	EUR	2 382 720,00	2 135 736,00	0,70

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
POLAND			2 325 789,22	1 961 488,38	0,64
Government			2 325 789,22	1 961 488,38	0,64
12 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/10/2029	PLN	2 325 789,22	1 961 488,38	0,64
ROMANIA			2 150 024,88	1 872 882,13	0,62
Government			2 150 024,88	1 872 882,13	0,62
10 000 000,00	ROMANIA GOVERNMENT BOND 4.50% 17/06/2024	RON	2 150 024,88	1 872 882,13	0,62
INDIA			1 290 622,73	1 202 328,25	0,39
Energy			665 057,21	603 675,13	0,20
50 000 000,00	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LTD 7.125% 10/10/2022	INR	665 057,21	603 675,13	0,20
Finance			625 565,52	598 653,12	0,19
50 000 000,00	HDFC BANK LTD 8.10% 22/03/2025	INR	625 565,52	598 653,12	0,19
DENMARK			1 269 666,12	1 153 378,05	0,38
Government			1 269 666,12	1 153 378,05	0,38
9 000 000,00	DENMARK GOVERNMENT BOND 0.50% 15/11/2027	DKK	1 269 666,12	1 153 378,05	0,38
SWITZERLAND			1 360 107,80	1 012 120,11	0,33
Government			1 360 107,80	1 012 120,11	0,33
1 200 000,00	SWISS CONFEDERATION GOVERNMENT BOND 0.50% 28/06/2045	CHF	1 360 107,80	1 012 120,11	0,33
NIGERIA			863 585,06	856 813,35	0,28
Government			863 585,06	856 813,35	0,28
350 000 000,00	NIGERIA GOVERNMENT BOND 12.50% 22/01/2026	NGN	863 585,06	856 813,35	0,28
NORWAY			829 724,43	736 171,88	0,24
Government			829 724,43	736 171,88	0,24
8 000 000,00	NORWAY GOVERNMENT BOND 1.50% 19/02/2026	NOK	829 724,43	736 171,88	0,24
SLOVENIA			597 324,00	497 472,00	0,16
Government			597 324,00	497 472,00	0,16
600 000,00	SLOVENIA GOVERNMENT BOND 0.125% 01/07/2031	EUR	597 324,00	497 472,00	0,16
COLOMBIA			709 218,15	422 926,74	0,14
Government			709 218,15	422 926,74	0,14
2 500 000 000,00	COLOMBIAN TES 7.00% 30/06/2032	COP	709 218,15	422 926,74	0,14
TURKEY			473 350,76	204 676,46	0,07
Government			473 350,76	204 676,46	0,07
5 000 000,00	TURKEY GOVERNMENT BOND 10.60% 11/02/2026	TRY	473 350,76	204 676,46	0,07
SWEDEN			139 372,67	116 260,00	0,04
Government			139 372,67	116 260,00	0,04
1 000 000,00	SWEDEN GOVERNMENT BOND 3.50% 30/03/2039	SEK	139 372,67	116 260,00	0,04
KAZAKHSTAN			162 523,39	113 201,82	0,04
Finance			162 523,39	113 201,82	0,04
65 000 000,00	DEVELOPMENT BANK OF KAZAKHSTAN JSC 8.95% 04/05/2023	KZT	162 523,39	113 201,82	0,04

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IVORY COAST			116 600,00	103 183,30	0,03
Government			116 600,00	103 183,30	0,03
110 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	116 600,00	103 183,30	0,03
CHILE			77 001,07	50 568,00	0,02
Government			77 001,07	50 568,00	0,02
50 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 6.00% 01/01/2043	CLP	77 001,07	50 568,00	0,02
Zero-Coupon Bonds			14 999 722,44	12 800 214,23	4,21
BELGIUM			7 471 598,40	6 135 548,00	2,02
Supranational			7 471 598,40	6 135 548,00	2,02
4 000 000,00	EUROPEAN UNION 0.00% 04/07/2035	EUR	3 871 910,40	2 984 960,00	0,98
2 400 000,00	EUROPEAN UNION 0.00% 04/07/2031	EUR	2 379 384,00	2 014 944,00	0,66
1 200 000,00	EUROPEAN UNION 0.00% 06/07/2026	EUR	1 220 304,00	1 135 644,00	0,38
UNITED STATES			4 894 901,37	4 289 503,49	1,41
Government			4 894 901,37	4 289 503,49	1,41
7 050 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2050	USD	4 894 901,37	4 289 503,49	1,41
SINGAPORE			1 273 881,63	1 229 593,31	0,40
Government			1 273 881,63	1 229 593,31	0,40
2 000 000,00	SINGAPORE GOVERNMENT BONDS 0.00% 01/07/2031	SGD	1 273 881,63	1 229 593,31	0,40
DENMARK			1 359 341,04	1 145 569,43	0,38
Government			1 359 341,04	1 145 569,43	0,38
10 000 000,00	DENMARK GOVERNMENT BOND 0.00% 15/11/2031	DKK	1 359 341,04	1 145 569,43	0,38
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			773 888,03	565 331,21	0,18
Ordinary Bonds			773 888,03	565 331,21	0,18
PERU			773 888,03	565 331,21	0,18
Government			773 888,03	565 331,21	0,18
3 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND REG 5.35% 12/08/2040	PEN	773 888,03	565 331,21	0,18
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			1 176 792,27	1 095 170,73	0,36
Ordinary Bonds			1 176 792,27	1 095 170,73	0,36
MALAYSIA			1 176 792,27	1 095 170,73	0,36
Government			1 176 792,27	1 095 170,73	0,36
5 000 000,00	MALAYSIA GOVERNMENT BOND 4.893% 08/06/2038	MYR	1 176 792,27	1 095 170,73	0,36
INVESTMENT FUNDS			12 097 719,56	10 615 677,55	3,49
UCI Units			12 097 719,56	10 615 677,55	3,49
LUXEMBOURG			9 097 719,56	7 590 943,99	2,49
Finance			9 097 719,56	7 590 943,99	2,49
70 000,00	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	7 000 000,00	5 463 500,00	1,79
14 550,43	EURIZON FUND - MONEY MARKET -Z-	USD	1 397 660,97	1 408 209,83	0,46

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 400,00	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	700 000,00	719 180,00	0,24
0,14	EURIZON FUND - BOND EMERGING MARKETS -Z-	EUR	58,59	54,16	0,00
ITALY			3 000 000,00	3 024 733,56	1,00
Finance			3 000 000,00	3 024 733,56	1,00
603 257,59	EPSILON EMU GOVERNMENT ESG BOND FUND	EUR	3 000 000,00	3 024 733,56	1,00
Total Portfolio			296 445 053,38	282 534 688,02	92,81

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(285 777,09)	60 518 987,08
Unrealised profit on future contracts and commitment						158 801,76	30 782 818,20
100 000	70	Purchase	US 10YR ULTRA	21/09/2022	USD	41 848,01	8 528 624,95
100 000	(20)	Sale	EURO OAT	08/09/2022	EUR	41 000,00	2 770 600,00
100 000	20	Purchase	US LONG BOND (CBT)	21/09/2022	USD	34 853,42	2 651 968,34
100 000	85	Purchase	EURO BUND	08/09/2022	EUR	30 116,70	12 646 300,00
100 000 000	(4)	Sale	JPN 10Y BOND (OSE)	12/09/2022	JPY	10 983,63	4 185 324,91
Unrealised loss on future contracts and commitment						(444 578,85)	29 736 168,88
100 000	40	Purchase	US ULTRA BOND (CBT)	21/09/2022	USD	(223 582,83)	5 905 352,40
100 000	(20)	Sale	EURO BOBL	08/09/2022	EUR	(55 400,00)	2 483 800,00
100 000	73	Purchase	US 5YR NOTE (CBT)	30/09/2022	USD	(48 095,32)	7 838 013,18
100 000	(27)	Sale	EURO BTP	08/09/2022	EUR	(45 090,00)	3 324 240,00
200 000	(45)	Sale	US 2YR NOTE (CBT)	30/09/2022	USD	(36 990,70)	9 039 843,30
100 000	(7)	Sale	EURO BUXL 30Y BOND	08/09/2022	EUR	(35 420,00)	1 144 920,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				43 621,62	81 603,62	6 009 534,38
PURCHASED OPTION CONTRACTS				83 450,06	159 321,36	—
130	PUT	US 10YR FUT OPTN 118,00 26/08/22	USD	83 450,06	159 321,36	—
WRITTEN OPTION CONTRACTS				(39 828,44)	(77 717,74)	6 009 534,38
(130)	PUT	US 10YR FUT OPTN 116,00 26/08/22	USD	(39 828,44)	(77 717,74)	6 009 534,38
UNQUOTED				209 377,83	87 916,37	48 270 000,00
PURCHASED OPTION CONTRACTS				330 185,24	123 129,05	—
12 000 000	CALL	USD/CNH CALL 6,95 14/11/22	USD	147 220,14	45 431,16	—
12 080 000	CALL	EUR/USD CALL 1,08 07/07/22	EUR	68 385,10	314,08	—
24 190 000	CALL	EUR/USD CALL 1,09 25/08/22	EUR	114 580,00	77 383,81	—
WRITTEN OPTION CONTRACTS				(120 807,41)	(35 212,68)	48 270 000,00
(12 000 000)	CALL	USD/CNH CALL 7,20 14/11/22	USD	(69 776,41)	(16 356,59)	12 000 000,00
(12 080 000)	CALL	EUR/USD CALL 1,10 07/07/22	EUR	(18 132,60)	(12,08)	12 080 000,00
(24 190 000)	CALL	EUR/USD CALL 1,11 25/08/22	EUR	(32 898,40)	(18 844,01)	24 190 000,00
Quantity	Call/ Put	Description	Currency		Unrealised profit / (loss) (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE					(27 276,80)	—
PURCHASED FUTURE STYLE OPTION CONTRACTS					(27 276,80)	—
160	PUT	EURO BUND FUTURES 108,60 22/07/22	EUR		(27 276,80)	—

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(163 421,99)
Unrealised profit on forward foreign exchange contracts					947 043,82
21/09/2022	6 400 000,00	CHF	6 156 284,99	EUR	238 043,38
16/09/2022	6 400 000,00	CHF	6 162 494,98	EUR	231 585,25
21/09/2022	32 300 000,00	USD	30 585 122,75	EUR	138 343,12
21/09/2022	6 100 000,00	CHF	5 207 239,60	GBP	70 709,46
21/09/2022	3 279 658,98	EUR	56 000 000,00	ZAR	54 502,32
21/09/2022	1 200 000,00	CHF	1 146 628,24	EUR	52 308,33
21/09/2022	40 000 000,00	MXN	1 807 813,68	EUR	50 558,88
21/09/2022	28 000 000,00	CNH	3 932 087,24	EUR	38 605,68
21/09/2022	2 800 000,00	GBP	3 208 823,35	EUR	30 297,31
21/09/2022	4 800 000,00	CAD	5 951 694,56	NZD	23 528,78
21/09/2022	15 064 114,34	EUR	20 500 000 000,00	KRW	10 116,04
21/09/2022	4 402 091,18	EUR	3 800 000,00	GBP	6 141,72
21/09/2022	290 000 000,00	HUF	715 116,84	EUR	2 303,55
Unrealised loss on forward foreign exchange contracts					(1 110 465,81)
16/09/2022	6 155 763,91	EUR	6 400 000,00	CHF	(238 316,32)
21/09/2022	6 192 540,37	USD	130 000 000,00	MXN	(149 422,81)
21/09/2022	6 389 378,77	EUR	6 500 000,00	CHF	(104 860,98)
21/09/2022	1 000 000 000,00	CLP	1 084 081,35	EUR	(84 841,59)
21/09/2022	6 000 000 000,00	COP	1 436 031,96	EUR	(82 959,00)
21/09/2022	8 150 119,81	EUR	58 000 000,00	CNH	(74 886,96)
21/09/2022	7 383 071,16	EUR	10 100 000,00	CAD	(65 529,76)
21/09/2022	16 000 000,00	BRL	2 904 707,44	EUR	(59 475,80)
21/09/2022	75 000 000,00	ZAR	4 361 426,66	EUR	(42 020,42)
21/09/2022	724 200 000,00	JPY	5 125 206,27	EUR	(27 006,69)
21/09/2022	2 866 845,96	EUR	30 000 000,00	NOK	(26 353,13)
21/09/2022	340 000 000,00	INR	4 088 504,09	EUR	(26 080,65)
21/09/2022	1 919 385,80	EUR	9 000 000,00	MYR	(21 729,40)
21/09/2022	110 000 000,00	TWD	3 557 567,92	EUR	(18 822,18)
21/09/2022	4 323 646,56	USD	5 600 000,00	CAD	(17 304,10)
21/09/2022	6 011 900,03	EUR	10 200 000,00	NZD	(14 498,57)
21/09/2022	21 000 000 000,00	IDR	1 344 258,10	EUR	(12 702,40)
21/09/2022	30 000 000,00	PHP	526 315,79	EUR	(10 547,12)
21/09/2022	33 000 000,00	SEK	3 083 417,66	EUR	(10 105,96)
21/09/2022	5 200 000,00	NZD	3 237 124,28	USD	(6 841,50)
21/09/2022	1 267 551,63	EUR	32 000 000,00	CZK	(5 348,97)
21/09/2022	5 000 000,00	SEK	470 086,25	EUR	(4 432,96)
21/09/2022	989 732,59	EUR	5 000 000,00	RON	(3 311,69)
21/09/2022	650 000 000,00	JPY	4 578 270,82	EUR	(2 421,98)
21/09/2022	3 900 000,00	GBP	4 512 277,21	EUR	(644,87)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Bond

SWAP CONTRACTS AS AT 30 JUNE 2022

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
INTEREST RATE SWAP CONTRACTS				111 050,63	(87 999,77)	(765 257,15)
BANK OF AMERICA SECURITIES EUROPE S.A.	INR	320 000 000,00	15/01/2031	91 380,68	(61 741,58)	(459 999,33)
BNP PARIBAS S.A.	KRW	8 000 000 000,00	09/03/2023	3 479,11	(6 980,20)	(72 983,58)
J.P. MORGAN SE	INR	250 000 000,00	11/02/2027	—	—	137 140,01
J.P. MORGAN SE	KRW	4 500 000 000,00	18/07/2024	8 952,15	(10 251,40)	(143 561,78)
J.P. MORGAN SE	KRW	7 050 000 000,00	26/08/2024	7 238,69	(9 026,59)	(225 852,47)
INFLATION SWAP				—	—	(15 814,26)
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	EUR	6 300 000,00	15/05/2027	—	—	(15 814,26)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Euro High Yield

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	96 766 245,04	
Banks	(Note 3)	1 004 069,78	
Other banks and broker accounts	(Notes 2, 3, 9)	2 640 000,00	
Unrealised profit on swap contracts	(Notes 2, 9)	723 788,59	
Other interest receivable		1 356 948,82	
Receivable on investments sold		855 930,34	
Other assets	(Note 10)	2 075,06	
Total assets		103 349 057,63	
Liabilities			
Swap premium received	(Notes 2, 9)	(605 403,83)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(9 312,32)	
Interest payable on swap contracts	(Notes 2, 9)	(9 930,55)	
Payable on redemptions		(313 097,82)	
Other liabilities		(38 592,01)	
Total liabilities		(976 336,53)	
Total net assets		102 372 721,10	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	86,58	303,922
Class Z Units	EUR	96,45	1 061 133,920

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Euro High Yield

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	158 592 666,40
Net income from investments	(Note 2)	2 434 529,65
Other income	(Note 6)	6 867,23
Total income		2 441 396,88
Management fee	(Note 6)	(166 518,74)
Depository fee	(Note 8)	(12 611,20)
Subscription tax	(Note 4)	(5 374,79)
Interest paid on swap contracts	(Note 2)	(182 208,31)
Other charges and taxes	(Notes 5, 8)	(95 786,13)
Total expenses		(462 499,17)
Net investment income / (loss)		1 978 897,71
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(3 853 888,14)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(18 336 527,89)
- forward foreign exchange contracts	(Notes 2, 9)	5 018,53
- foreign currencies	(Note 2)	(5 892,75)
- swap contracts	(Notes 2, 9)	759 385,07
Net result of operations for the period		(19 453 007,47)
Subscriptions for the period		17 190 281,52
Redemptions for the period		(53 957 219,35)
Net assets at the end of the period		102 372 721,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Euro High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			113 772 547,84	96 766 245,04	94,52
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			104 681 594,63	87 779 049,73	85,74
Ordinary Bonds			74 577 586,35	62 177 999,43	60,73
FRANCE			14 818 526,10	12 369 150,50	12,08
Consumer Retail			6 606 582,00	5 408 598,00	5,28
1 100 000,00	FAURECIA SE 2.75% 15/02/2027	EUR	1 100 000,00	858 000,00	0,84
1 000 000,00	RENAULT SA 2.00% 28/09/2026	EUR	972 300,00	807 230,00	0,79
800 000,00	FAURECIA SE 3.125% 15/06/2026	EUR	841 000,00	670 000,00	0,66
700 000,00	FAURECIA SE 2.375% 15/06/2027	EUR	669 198,00	523 761,00	0,51
600 000,00	RENAULT SA 2.375% 25/05/2026	EUR	594 150,00	514 560,00	0,50
500 000,00	ELIS SA 2.875% 15/02/2026	EUR	514 934,00	460 215,00	0,45
500 000,00	RENAULT SA 1.125% 04/10/2027	EUR	415 000,00	365 300,00	0,36
400 000,00	RENAULT SA 2.50% 02/06/2027	EUR	400 000,00	321 568,00	0,31
400 000,00	FAURECIA SE 3.75% 15/06/2028	EUR	400 000,00	309 000,00	0,30
300 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	300 000,00	255 084,00	0,25
300 000,00	RENAULT SA 2.50% 01/04/2028	EUR	300 000,00	229 752,00	0,22
100 000,00	FNAC DARTY SA 1.875% 30/05/2024	EUR	100 000,00	94 128,00	0,09
Telecommunication			3 713 920,00	2 901 203,00	2,83
1 500 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	1 528 720,00	1 121 295,00	1,09
900 000,00	ALTICE FRANCE SA 5.875% 01/02/2027	EUR	985 200,00	784 008,00	0,77
400 000,00	ILIAD HOLDING SASU 5.125% 15/10/2026	EUR	400 000,00	356 484,00	0,35
400 000,00	ILIAD HOLDING SASU 5.625% 15/10/2028	EUR	400 000,00	341 216,00	0,33
400 000,00	ALTICE FRANCE SA 4.25% 15/10/2029	EUR	400 000,00	298 200,00	0,29
Industries			2 919 819,86	2 651 020,50	2,59
800 000,00	CMA CGM SA 7.50% 15/01/2026	EUR	816 908,67	820 552,00	0,80
650 000,00	VALLOUREC SA 8.50% 30/06/2026	EUR	692 036,19	604 727,50	0,59
500 000,00	CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	506 875,00	475 625,00	0,46
400 000,00	DERICHEBOURG SA 2.25% 15/07/2028	EUR	400 000,00	326 000,00	0,32
300 000,00	PAPREC HOLDING SA 3.50% 01/07/2028	EUR	300 000,00	233 250,00	0,23
200 000,00	GETLINK SE 3.50% 30/10/2025	EUR	204 000,00	190 866,00	0,19
Basic Goods			1 178 632,81	1 080 541,00	1,06
1 100 000,00	TEREOS FINANCE GROUPE I SA 7.50% 30/10/2025	EUR	1 178 632,81	1 080 541,00	1,06
Health			399 571,43	327 788,00	0,32
400 000,00	CHROME BIDCO SASU 3.50% 31/05/2028	EUR	399 571,43	327 788,00	0,32
ITALY			11 034 939,73	9 351 003,50	9,13
Finance			3 512 954,33	2 942 984,00	2,87
1 500 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	1 692 381,33	1 479 270,00	1,44
1 000 000,00	NEXI SPA 2.125% 30/04/2029	EUR	921 845,00	696 020,00	0,68
600 000,00	DOVALUE SPA 3.375% 31/07/2026	EUR	600 000,00	517 110,00	0,51
300 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026	EUR	298 728,00	250 584,00	0,24
Industries			2 932 642,85	2 564 675,00	2,50
1 800 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	1 827 385,71	1 645 506,00	1,61
600 000,00	SOFIMA HOLDING SPA 3.75% 15/01/2028	EUR	603 800,00	483 408,00	0,47
200 000,00	GAMMA BIDCO SPA 5.125% 15/07/2025	EUR	201 457,14	180 100,00	0,17
200 000,00	REKEEP SPA 7.25% 01/02/2026	EUR	200 000,00	173 140,00	0,17
100 000,00	WEBUILD SPA 3.875% 28/07/2026	EUR	100 000,00	82 521,00	0,08
Telecommunication			2 575 558,55	2 147 440,50	2,10
650 000,00	TELECOM ITALIA SPA 2.375% 12/10/2027	EUR	667 812,50	533 630,50	0,52
500 000,00	ZONCOLAN BIDCO SPA 4.875% 21/10/2028	EUR	500 000,00	422 120,00	0,41
300 000,00	TELECOM ITALIA SPA 3.00% 30/09/2025	EUR	280 470,00	278 727,00	0,27

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Euro High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	TELECOM ITALIA SPA 2.875% 28/01/2026	EUR	296 847,00	269 793,00	0,27
300 000,00	TELECOM ITALIA SPA 5.25% 17/03/2055	EUR	333 635,05	239 256,00	0,24
300 000,00	TELECOM ITALIA SPA 1.625% 18/01/2029	EUR	297 222,00	217 914,00	0,21
200 000,00	TELECOM ITALIA SPA 2.75% 15/04/2025	EUR	199 572,00	186 000,00	0,18
Consumer Retail			1 508 254,00	1 285 404,00	1,26
600 000,00	AUTOSTRAD PER L'ITALIA SPA 2.00% 15/01/2030	EUR	594 594,00	472 980,00	0,46
300 000,00	PIAGGIO & C SPA 3.625% 30/04/2025	EUR	303 660,00	285 549,00	0,28
300 000,00	GAMMA BIDCO SPA 6.25% 15/07/2025	EUR	310 000,00	279 195,00	0,28
300 000,00	SHIBA BIDCO SPA 4.50% 31/10/2028	EUR	300 000,00	247 680,00	0,24
Multi-Utilities			505 530,00	410 500,00	0,40
500 000,00	VERDE BIDCO SPA 4.625% 01/10/2026	EUR	505 530,00	410 500,00	0,40
GERMANY			9 610 565,73	8 196 857,00	8,01
Consumer Retail			3 803 949,33	3 083 752,00	3,01
800 000,00	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	795 088,00	632 000,00	0,62
700 000,00	ZF FINANCE GMBH 3.00% 21/09/2025	EUR	697 582,00	613 697,00	0,60
700 000,00	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	EUR	695 730,00	588 994,00	0,57
500 000,00	ZF FINANCE GMBH 3.75% 21/09/2028	EUR	520 403,33	393 040,00	0,38
400 000,00	SCHAEFFLER AG 3.375% 12/10/2028	EUR	400 000,00	323 968,00	0,32
400 000,00	DEUTSCHE LUFTHANSA AG 3.50% 14/07/2029	EUR	393 196,00	300 996,00	0,29
300 000,00	DOUGLAS GMBH 6.00% 08/04/2026	EUR	301 950,00	231 057,00	0,23
Industries			2 318 548,38	1 917 540,00	1,87
800 000,00	HAPAG-LLOYD AG 2.50% 15/04/2028	EUR	800 000,00	678 736,00	0,66
700 000,00	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	694 722,00	562 310,00	0,55
600 000,00	TK ELEVATOR MIDCO GMBH 4.375% 15/07/2027	EUR	618 969,23	518 592,00	0,51
200 000,00	PCF GMBH 4.75% 15/04/2026	EUR	204 857,15	157 902,00	0,15
Raw materials			1 900 030,52	1 805 780,00	1,77
1 500 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	1 499 588,00	1 436 940,00	1,41
400 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	400 442,52	368 840,00	0,36
Health			1 588 037,50	1 389 785,00	1,36
700 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 4.375% 15/01/2028	EUR	704 987,50	595 910,00	0,58
500 000,00	GRUENENTHAL GMBH 3.625% 15/11/2026	EUR	498 650,00	451 595,00	0,44
400 000,00	GRUENENTHAL GMBH 4.125% 15/05/2028	EUR	384 400,00	342 280,00	0,34
NETHERLANDS			8 638 430,33	7 108 949,30	6,94
Consumer Retail			2 748 610,50	2 153 486,00	2,10
1 300 000,00	DUFFRY ONE BV 3.375% 15/04/2028	EUR	1 284 048,00	991 250,00	0,97
500 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	477 000,00	413 750,00	0,40
500 000,00	VZ SECURED FINANCING BV 3.50% 15/01/2032	EUR	496 562,50	377 660,00	0,37
300 000,00	GOODYEAR EUROPE BV 2.75% 15/08/2028	EUR	300 000,00	225 168,00	0,22
200 000,00	ZF EUROPE FINANCE BV 3.00% 23/10/2029	EUR	191 000,00	145 658,00	0,14
Health			1 809 300,00	1 690 699,00	1,65
900 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 6.00% 31/01/2025	EUR	916 800,00	876 609,00	0,86
500 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.75% 09/05/2027	EUR	500 000,00	422 840,00	0,41
500 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.875% 31/03/2027	EUR	392 500,00	391 250,00	0,38
Telecommunication			1 902 750,00	1 392 380,00	1,36
1 300 000,00	ZIGGO BOND CO BV 3.375% 28/02/2030	EUR	1 300 000,00	912 184,00	0,89
400 000,00	WP/AP TELECOM HOLDINGS IV BV 3.75% 15/01/2029	EUR	400 000,00	327 696,00	0,32
200 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	202 750,00	152 500,00	0,15

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Euro High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			1 084 700,00	858 343,00	0,84
500 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	500 000,00	394 135,00	0,39
300 000,00	SAIPEM FINANCE INTERNATIONAL BV 2.625% 07/01/2025	EUR	284 700,00	248 010,00	0,24
300 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	EUR	300 000,00	216 198,00	0,21
Industries			819 357,33	749 876,00	0,73
600 000,00	OI EUROPEAN GROUP BV 3.125% 15/11/2024	EUR	611 700,00	566 346,00	0,55
200 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	207 657,33	183 530,00	0,18
Government			273 712,50	264 165,30	0,26
270 000,00	OCI NV 3.625% 15/10/2025	EUR	273 712,50	264 165,30	0,26
SPAIN			6 634 475,07	5 351 657,00	5,23
Industries			3 530 830,00	2 804 157,00	2,74
1 600 000,00	CELLNEX FINANCE CO SA 1.50% 08/06/2028	EUR	1 444 160,00	1 255 456,00	1,23
900 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	EUR	887 850,00	636 750,00	0,62
700 000,00	CELLNEX FINANCE CO SA 2.00% 15/02/2033	EUR	675 920,00	464 723,00	0,45
600 000,00	CELLNEX FINANCE CO SA 1.25% 15/01/2029	EUR	522 900,00	447 228,00	0,44
Health			2 039 111,00	1 666 061,00	1,63
1 300 000,00	GRIFOLS SA 2.25% 15/11/2027	EUR	1 339 111,00	1 088 295,00	1,06
700 000,00	GRIFOLS ESCROW ISSUER 3.875% 15/10/2028	EUR	700 000,00	577 766,00	0,57
Telecommunication			708 434,07	588 189,00	0,57
700 000,00	LORCA TELECOM BOND CO SA 4.00% 18/09/2027	EUR	708 434,07	588 189,00	0,57
Finance			356 100,00	293 250,00	0,29
300 000,00	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	356 100,00	293 250,00	0,29
LUXEMBOURG			5 578 654,43	4 398 249,65	4,30
Telecommunication			4 490 370,31	3 517 373,00	3,44
1 400 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	1 499 040,00	1 190 420,00	1,16
1 500 000,00	ALTICE FINANCING SA 3.00% 15/01/2028	EUR	1 483 750,00	1 118 460,00	1,09
800 000,00	MATTERHORN TELECOM SA 3.125% 15/09/2026	EUR	807 580,31	680 000,00	0,67
700 000,00	ALTICE FINANCING SA 4.25% 15/08/2029	EUR	700 000,00	528 493,00	0,52
Consumer Retail			588 284,12	479 411,65	0,47
200 000,00	SUMMER BC HOLD CO B SARL 5.75% 31/10/2026	EUR	211 250,00	174 076,00	0,17
169 834,09	CIRSA FINANCE INTERNATIONAL SARL 6.25% 20/12/2023	EUR	177 034,12	162 303,65	0,16
200 000,00	DANA FINANCING LUXEMBOURG SARL 3.00% 15/07/2029	EUR	200 000,00	143 032,00	0,14
Industries			300 000,00	234 903,00	0,23
300 000,00	INPOST SA 2.25% 15/07/2027	EUR	300 000,00	234 903,00	0,23
Health			200 000,00	166 562,00	0,16
200 000,00	CIDRON AIDA FINCO SARL 5.00% 01/04/2028	EUR	200 000,00	166 562,00	0,16
UNITED KINGDOM			5 395 425,02	4 343 358,90	4,24
Consumer Retail			1 833 636,27	1 476 307,00	1,44
1 100 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	1 094 052,93	863 896,00	0,84
500 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 6.875% 15/11/2026	EUR	499 583,34	440 355,00	0,43
240 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/07/2028	EUR	240 000,00	172 056,00	0,17
Telecommunication			1 502 062,50	1 127 467,00	1,10
1 100 000,00	VIRGIN MEDIA FINANCE PLC 3.75% 15/07/2030	EUR	1 102 062,50	819 467,00	0,80
400 000,00	VMED O2 UK FINANCING I PLC 3.25% 31/01/2031	EUR	400 000,00	308 000,00	0,30
Industries			1 091 168,75	980 439,90	0,96
1 045 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	1 091 168,75	980 439,90	0,96

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Euro High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			617 245,00	484 535,00	0,47
500 000,00	INEOS QUATTRO FINANCE 1 PLC 3.75% 15/07/2026	EUR	517 245,00	400 275,00	0,39
100 000,00	INEOS QUATTRO FINANCE 2 PLC 2.50% 15/01/2026	EUR	100 000,00	84 260,00	0,08
Basic Goods			351 312,50	274 610,00	0,27
350 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	351 312,50	274 610,00	0,27
UNITED STATES			4 759 027,33	4 141 961,00	4,05
Consumer Retail			1 404 135,00	1 389 326,00	1,36
1 100 000,00	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	EUR	896 500,00	962 500,00	0,94
300 000,00	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025	EUR	307 635,00	274 500,00	0,27
200 000,00	WMG ACQUISITION CORP 2.25% 15/08/2031	EUR	200 000,00	152 326,00	0,15
Industries			1 520 010,00	1 233 309,00	1,21
900 000,00	BELDEN INC 3.375% 15/07/2031	EUR	903 750,00	665 379,00	0,65
600 000,00	SILGAN HOLDINGS INC 3.25% 15/03/2025	EUR	616 260,00	567 930,00	0,56
Computing and IT			1 015 449,00	832 694,00	0,81
800 000,00	IQVIA INC 2.25% 15/01/2028	EUR	815 449,00	662 000,00	0,64
200 000,00	IQVIA INC 2.875% 15/06/2028	EUR	200 000,00	170 694,00	0,17
Health			819 433,33	686 632,00	0,67
600 000,00	AVANTOR FUNDING INC 3.875% 15/07/2028	EUR	619 433,33	519 132,00	0,51
200 000,00	ORGANON & CO VIA ORGANON FOREIGN DEBT CO-ISSUER BV 2.875% 30/04/2028	EUR	200 000,00	167 500,00	0,16
SWEDEN			2 364 206,01	2 083 641,80	2,03
Finance			1 177 405,12	1 076 226,00	1,05
600 000,00	INTRUM AB 3.125% 15/07/2024	EUR	565 200,00	554 244,00	0,54
300 000,00	INTRUM AB 4.875% 15/08/2025	EUR	303 102,00	271 752,00	0,27
300 000,00	INTRUM AB 3.50% 15/07/2026	EUR	309 103,12	250 230,00	0,24
Consumer Retail			1 186 800,89	1 007 415,80	0,98
300 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	302 400,00	260 295,00	0,25
280 000,00	VERISURE MIDHOLDING AB 5.25% 15/02/2029	EUR	285 694,89	213 418,80	0,21
200 000,00	VOLVO CAR AB 4.25% 31/05/2028	EUR	198 706,00	186 796,00	0,18
200 000,00	VERISURE HOLDING AB 3.875% 15/07/2026	EUR	200 000,00	175 254,00	0,17
200 000,00	DOMETIC GROUP AB 3.00% 08/05/2026	EUR	200 000,00	171 652,00	0,17
AUSTRIA			1 940 160,00	1 673 172,00	1,63
Computing and IT			1 940 160,00	1 673 172,00	1,63
1 800 000,00	AMS AG 6.00% 31/07/2025	EUR	1 940 160,00	1 673 172,00	1,63
IRELAND			1 482 348,23	1 226 985,06	1,20
Telecommunication			815 914,00	684 128,00	0,67
400 000,00	EIRCOM FINANCE DAC 3.50% 15/05/2026	EUR	416 164,00	339 516,00	0,33
200 000,00	EIRCOM FINANCE DAC 1.75% 01/11/2024	EUR	200 000,00	185 600,00	0,18
200 000,00	EIRCOM FINANCE DAC 2.625% 15/02/2027	EUR	199 750,00	159 012,00	0,16
Industries			666 434,23	542 857,06	0,53
577 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	566 434,23	468 397,06	0,46
100 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	100 000,00	74 460,00	0,07
CAYMAN ISLANDS			1 001 690,00	825 060,00	0,81
Telecommunication			1 001 690,00	825 060,00	0,81
1 000 000,00	UPCB FINANCE VII LTD 3.625% 15/06/2029	EUR	1 001 690,00	825 060,00	0,81

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Eurizon Fund - Bond Euro High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NORWAY			508 250,00	417 910,00	0,41
Telecommunication			508 250,00	417 910,00	0,41
500 000,00	ADEVINTA ASA 3.00% 15/11/2027	EUR	508 250,00	417 910,00	0,41
JERSEY			308 124,00	287 569,72	0,28
Consumer Retail			308 124,00	287 569,72	0,28
317 000,00	ADIENT GLOBAL HOLDINGS LTD 3.50% 15/08/2024	EUR	308 124,00	287 569,72	0,28
FINLAND			302 064,37	243 174,00	0,24
Raw materials			302 064,37	243 174,00	0,24
300 000,00	AHLSTROM-MUNKSJO HOLDING 3 OY 3.625% 04/02/2028	EUR	302 064,37	243 174,00	0,24
BELGIUM			200 700,00	159 300,00	0,15
Basic Goods			200 700,00	159 300,00	0,15
200 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	200 700,00	159 300,00	0,15
Floating Rate Notes			30 104 008,28	25 601 050,30	25,01
ITALY			9 827 905,72	8 752 364,30	8,55
Finance			9 326 205,72	8 281 689,30	8,09
2 200 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	1 987 200,00	1 866 084,00	1,82
1 000 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	1 108 500,00	974 520,00	0,95
1 000 000,00	INTESA SANPAOLO VITA SPA FRN 31/12/2049	EUR	1 014 655,00	971 820,00	0,95
900 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	1 018 570,00	888 579,00	0,87
800 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	800 000,00	716 072,00	0,70
700 000,00	BANCO BPM SPA FRN 01/10/2029	EUR	699 125,00	660 723,00	0,65
600 000,00	BPER BANCA FRN 25/07/2032	EUR	600 000,00	510 366,00	0,50
410 000,00	INTESA SANPAOLO SPA FRN 29/12/2049	EUR	502 250,00	388 979,30	0,38
400 000,00	BANCO BPM SPA FRN 14/01/2031	EUR	398 120,00	355 904,00	0,35
400 000,00	INTESA SANPAOLO SPA REG FRN 31/12/2099	EUR	397 785,72	319 000,00	0,31
200 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	200 000,00	169 000,00	0,16
200 000,00	ICCREA BANCA SPA FRN 18/01/2032	EUR	200 000,00	168 696,00	0,16
200 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	200 000,00	152 000,00	0,15
200 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	200 000,00	139 946,00	0,14
Consumer Retail			501 700,00	470 675,00	0,46
500 000,00	SISAL PAY SPA FRN 17/12/2026	EUR	501 700,00	470 675,00	0,46
NETHERLANDS			7 450 614,58	6 337 637,00	6,19
Telecommunication			4 938 224,00	4 137 755,00	4,04
1 500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 494 500,00	1 065 000,00	1,04
1 100 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	1 092 643,00	1 012 000,00	0,99
1 000 000,00	TELEFONICA EUROPE BV FRN 31/03/2049	EUR	1 088 480,00	990 090,00	0,97
700 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	763 651,00	668 500,00	0,65
500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	498 950,00	402 165,00	0,39
Energy			2 512 390,58	2 199 882,00	2,15
1 400 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	1 478 640,58	1 340 332,00	1,31
1 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	1 033 750,00	859 550,00	0,84
FRANCE			4 515 963,00	3 553 557,00	3,47
Multi-Utilities			3 169 149,00	2 377 281,00	2,32
1 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	1 013 000,00	760 270,00	0,74
600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	672 000,00	525 000,00	0,51
500 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	492 749,00	378 915,00	0,37
400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	397 132,00	311 016,00	0,30

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Eurizon Fund - Bond Euro High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	395 840,00	260 968,00	0,26
200 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	198 428,00	141 112,00	0,14
Raw materials			1 346 814,00	1 176 276,00	1,15
1 200 000,00	SOLVAY FINANCE SA FRN 29/12/2049	EUR	1 346 814,00	1 176 276,00	1,15
SPAIN			1 751 111,54	1 512 794,00	1,48
Finance			1 751 111,54	1 512 794,00	1,48
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	672 000,00	576 564,00	0,56
300 000,00	BANCO DE SABADELL SA FRN 17/01/2030	EUR	259 961,54	261 750,00	0,26
200 000,00	BANCO DE SABADELL SA FRN 24/03/2026	EUR	199 900,00	189 942,00	0,19
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	219 250,00	181 786,00	0,18
200 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	200 000,00	165 000,00	0,16
200 000,00	CAIXABANK SA FRN 31/12/2099	EUR	200 000,00	137 752,00	0,13
GERMANY			1 644 393,34	1 434 972,00	1,40
Finance			997 060,00	911 046,00	0,89
600 000,00	DEUTSCHE BANK AG FRN 19/05/2031	EUR	596 964,00	599 046,00	0,59
400 000,00	DEUTSCHE BANK AG FRN 30/04/2027	EUR	400 096,00	312 000,00	0,30
Computing and IT			647 333,34	523 926,00	0,51
600 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	647 333,34	523 926,00	0,51
UNITED KINGDOM			1 855 809,10	1 345 279,00	1,31
Basic Goods			1 293 670,00	904 384,00	0,88
1 300 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	1 293 670,00	904 384,00	0,88
Telecommunication			562 139,10	440 895,00	0,43
500 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	562 139,10	440 895,00	0,43
PORTUGAL			1 300 000,00	1 056 455,00	1,03
Finance			1 300 000,00	1 056 455,00	1,03
800 000,00	BANCO COMERCIAL PORTUGUES SA FRN 17/05/2032	EUR	800 000,00	638 680,00	0,62
500 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	500 000,00	417 775,00	0,41
LUXEMBOURG			1 130 359,00	1 049 422,00	1,03
Industries			1 130 359,00	1 049 422,00	1,03
1 100 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	1 130 359,00	1 049 422,00	1,03
BELGIUM			627 852,00	558 570,00	0,55
Raw materials			627 852,00	558 570,00	0,55
400 000,00	SOLVAY SA FRN 31/12/2099	EUR	429 100,00	386 572,00	0,38
200 000,00	SOLVAY SA FRN 31/12/2099	EUR	198 752,00	171 998,00	0,17
INVESTMENT FUNDS			9 090 953,21	8 987 195,31	8,78
UCI Units			9 090 953,21	8 987 195,31	8,78
LUXEMBOURG			9 090 953,21	8 987 195,31	8,78
Finance			9 090 953,21	8 987 195,31	8,78
85 507,40	EURIZON FUND - MONEY MARKET -Z-	EUR	8 425 322,70	8 384 001,06	8,19
1 174,22	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	665 630,51	603 194,25	0,59
Total Portfolio			113 772 547,84	96 766 245,04	94,52

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Euro High Yield

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts			(9 312,32)
Unrealised loss on forward foreign exchange contracts			(9 312,32)
09/09/2022	371 501,28 EUR	400 000,00 USD	(9 312,32)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Euro High Yield

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						(9 930,55)	723 788,59
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	1 700 000,00	BNP PARIBAS S.A.	20/12/2026	(2 597,22)	218 136,09
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	1 600 000,00	BNP PARIBAS S.A.	20/12/2026	(2 444,44)	206 125,86
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	3 200 000,00	GOLDMAN SACHS BANK EUROPE SE	20/12/2026	(4 888,89)	299 526,64

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	3 142 254 453,10	
Banks	(Note 3)	30 387 046,74	
Other banks and broker accounts	(Notes 2, 3, 9)	13 720 000,28	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	3 855 687,00	
Unrealised profit on swap contracts	(Notes 2, 9)	23 041 211,33	
Other interest receivable		49 300 404,34	
Receivable on subscriptions		14 433 381,64	
Other assets	(Note 10)	52 364,30	
Total assets		3 277 044 548,73	
Liabilities			
Swap premium received	(Notes 2, 9)	(19 207 366,41)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(14 078 670,03)	
Interest payable on swap contracts	(Notes 2, 9)	(321 597,22)	
Payable on investments purchased		(18 104 000,04)	
Payable on redemptions		(11 812 104,75)	
Other liabilities		(1 986 988,82)	
Total liabilities		(65 510 727,27)	
Total net assets		3 211 533 821,46	
	Currency	Net Asset Value per Unit	Units outstanding
Class D Units	EUR	123,21	393 994,454
Class D2 Units	USD	129,18	6 122,538
Class Du2 Units	USD	88,01	3 614,747
Class R Units	EUR	204,82	3 633 437,658
Class R2 Units	USD	216,13	3 707,196
Class RD Units	EUR	85,34	23 880,439
Class Ru2 Units	USD	111,12	2 390,636
Class Ru9 Units	HUF	95,04	35 238,617
Class X Units	EUR	95,55	1 970 919,767
Class Z Units	EUR	238,53	8 531 267,360
Class Z2 Units	USD	96,02	1 011,285
Class Z7 Units	CHF	92,51	100,000
Class ZD Units	EUR	86,75	2 204 501,591
Class Zu2 Units	USD	91,56	92,713

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	4 619 919 043,75
Net income from investments	(Note 2)	84 266 345,76
Other income	(Note 6)	174 229,02
Total income		84 440 574,78
Management fee	(Note 6)	(9 683 257,92)
Performance fee	(Note 7)	(1 109,00)
Depositary fee	(Note 8)	(373 578,20)
Subscription tax	(Note 4)	(336 938,08)
Interest paid on swap contracts	(Note 2)	(5 371 374,99)
Other charges and taxes	(Notes 5, 8)	(2 951 017,08)
Total expenses		(18 717 275,27)
Net investment income / (loss)		65 723 299,51
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(167 246 440,86)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(566 392 731,47)
- forward foreign exchange contracts	(Notes 2, 9)	681 641,58
- foreign currencies	(Note 2)	90 618,41
- swap contracts	(Notes 2, 9)	24 034 628,35
Net result of operations for the period		(643 108 984,48)
Subscriptions for the period		518 010 506,56
Redemptions for the period		(1 280 678 808,99)
Dividend distributions	(Note 14)	(2 607 935,38)
Net assets at the end of the period		3 211 533 821,46

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			3 655 586 237,44	3 142 254 453,10	97,84
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			3 192 536 058,04	2 702 696 084,93	84,15
Ordinary Bonds			2 237 787 623,01	1 871 189 331,08	58,26
FRANCE			440 050 459,63	363 518 118,67	11,32
Consumer Retail			167 704 971,93	134 371 448,00	4,18
30 800 000,00	FAURECIA SE 2.75% 15/02/2027	EUR	30 800 000,00	24 024 000,00	0,75
21 900 000,00	RENAULT SA 2.50% 01/04/2028	EUR	21 900 000,00	16 771 896,00	0,52
21 800 000,00	FAURECIA SE 2.375% 15/06/2027	EUR	21 832 300,00	16 311 414,00	0,51
16 200 000,00	FAURECIA SE 3.75% 15/06/2028	EUR	16 500 000,00	12 514 500,00	0,39
11 800 000,00	RENAULT SA 2.50% 02/06/2027	EUR	11 800 000,00	9 486 256,00	0,30
10 000 000,00	ELIS SA 2.875% 15/02/2026	EUR	10 573 000,00	9 204 300,00	0,29
10 400 000,00	RENAULT SA 2.375% 25/05/2026	EUR	10 340 500,00	8 919 040,00	0,28
10 600 000,00	ELIS SA 1.625% 03/04/2028	EUR	10 621 358,21	8 377 074,00	0,26
9 500 000,00	FAURECIA SE 3.125% 15/06/2026	EUR	9 867 559,52	7 956 250,00	0,25
7 400 000,00	RENAULT SA 1.125% 04/10/2027	EUR	6 142 000,00	5 406 440,00	0,17
5 300 000,00	FNAC DARTY SA 1.875% 30/05/2024	EUR	5 300 000,00	4 988 784,00	0,15
5 000 000,00	GOLDSTORY SASU 5.375% 01/03/2026	EUR	5 025 954,20	4 215 800,00	0,13
4 300 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	4 300 000,00	3 656 204,00	0,11
2 000 000,00	RENAULT SA 1.25% 24/06/2025	EUR	1 730 000,00	1 732 260,00	0,05
1 000 000,00	RENAULT SA 2.00% 28/09/2026	EUR	972 300,00	807 230,00	0,02
Telecommunication			122 801 089,01	98 955 704,78	3,08
28 968 000,00	ALTICE FRANCE SA 5.875% 01/02/2027	EUR	30 344 991,60	25 234 604,16	0,79
32 500 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	32 496 249,16	24 294 725,00	0,76
12 000 000,00	ALTICE FRANCE SA 5.50% 15/10/2029	USD	10 244 592,00	8 793 075,69	0,27
9 700 000,00	ILIAD HOLDING SASU 5.125% 15/10/2026	EUR	9 668 750,00	8 644 737,00	0,27
10 000 000,00	ALTICE FRANCE SA 5.125% 15/07/2029	USD	8 385 390,00	7 217 179,98	0,22
7 800 000,00	ILIAD HOLDING SASU 5.625% 15/10/2028	EUR	7 737 918,37	6 653 712,00	0,21
9 000 000,00	ALTICE FRANCE HOLDING SA 6.00% 15/02/2028	USD	8 224 556,17	6 110 393,31	0,19
7 400 000,00	ALTICE FRANCE SA 4.125% 15/01/2029	EUR	7 481 250,00	5 595 214,00	0,17
5 000 000,00	ALTICE FRANCE HOLDING SA 8.00% 15/05/2027	EUR	5 425 000,00	4 130 950,00	0,13
3 000 000,00	ALTICE FRANCE SA 5.50% 15/01/2028	USD	2 792 391,71	2 281 113,64	0,07
Industries			77 066 886,59	71 829 008,00	2,24
35 100 000,00	CMA CGM SA 7.50% 15/01/2026	EUR	35 999 525,00	36 001 719,00	1,12
20 300 000,00	VALLOUREC SA 8.50% 30/06/2026	EUR	21 606 305,00	18 886 105,00	0,59
9 800 000,00	GETLINK SE 3.50% 30/10/2025	EUR	9 961 056,59	9 352 434,00	0,29
5 400 000,00	DERICHEBOURG SA 2.25% 15/07/2028	EUR	5 400 000,00	4 401 000,00	0,14
4 100 000,00	PAPREC HOLDING SA 3.50% 01/07/2028	EUR	4 100 000,00	3 187 750,00	0,10
Basic Goods			56 589 321,69	45 551 582,89	1,42
13 119 000,00	TEREOS FINANCE GROUPE I SA 7.50% 30/10/2025	EUR	14 075 371,86	12 886 924,89	0,40
14 400 000,00	CASINO GUICHARD PERRACHON SA 4.498% 07/03/2024	EUR	14 926 424,83	11 620 368,00	0,36
13 400 000,00	TEREOS FINANCE GROUPE I SA 4.75% 30/04/2027	EUR	13 400 000,00	11 414 790,00	0,36
9 000 000,00	CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027	EUR	9 000 000,00	6 026 040,00	0,19
4 900 000,00	CASINO GUICHARD PERRACHON SA 3.58% 07/02/2025	EUR	5 187 525,00	3 603 460,00	0,11
Health			15 888 190,41	12 810 375,00	0,40
12 500 000,00	CHROME BIDCO SASU 3.50% 31/05/2028	EUR	12 488 190,41	10 243 375,00	0,32
3 400 000,00	CHROME HOLDCO SASU 5.00% 31/05/2029	EUR	3 400 000,00	2 567 000,00	0,08
GERMANY			301 094 703,00	255 548 564,67	7,96
Consumer Retail			98 668 526,80	77 450 450,00	2,41
24 900 000,00	ZF FINANCE GMBH 3.75% 21/09/2028	EUR	25 906 823,80	19 573 392,00	0,61
23 600 000,00	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	23 455 096,00	18 644 000,00	0,58
15 000 000,00	ZF FINANCE GMBH 3.00% 21/09/2025	EUR	14 945 540,00	13 150 650,00	0,41

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
10 100 000,00	DEUTSCHE LUFTHANSA AG 3.50% 14/07/2029	EUR	9 928 199,00	7 600 149,00	0,24
8 500 000,00	DOUGLAS GMBH 6.00% 08/04/2026	EUR	8 555 250,00	6 546 615,00	0,20
6 900 000,00	SCHAEFFLER AG 3.375% 12/10/2028	EUR	6 900 000,00	5 588 448,00	0,17
5 900 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	5 900 000,00	3 902 319,00	0,12
3 100 000,00	ZF FINANCE GMBH 2.75% 25/05/2027	EUR	3 077 618,00	2 444 877,00	0,08
Industries			85 265 081,02	69 723 716,00	2,17
44 200 000,00	TK ELEVATOR MIDCO GMBH 4.375% 15/07/2027	EUR	45 863 518,02	38 202 944,00	1,19
25 500 000,00	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	25 428 648,00	20 484 150,00	0,64
11 400 000,00	PCF GMBH 4.75% 15/04/2026	EUR	11 572 915,00	9 000 414,00	0,28
2 400 000,00	HAPAG-LLOYD AG 2.50% 15/04/2028	EUR	2 400 000,00	2 036 208,00	0,06
Raw materials			55 607 162,14	53 499 484,67	1,67
37 500 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	36 946 397,00	35 923 500,00	1,12
10 483 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	10 497 946,64	9 666 374,30	0,30
8 121 000,00	THYSSENKRUPP AG 1.875% 06/03/2023	EUR	8 162 818,50	7 909 610,37	0,25
Health			36 723 105,27	31 124 530,00	0,97
19 800 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 4.375% 15/01/2028	EUR	20 492 941,32	16 855 740,00	0,53
7 000 000,00	GRUENENTHAL GMBH 3.625% 15/11/2026	EUR	6 979 500,00	6 322 330,00	0,20
5 800 000,00	GRUENENTHAL GMBH 4.125% 15/05/2028	EUR	5 890 663,95	4 963 060,00	0,15
3 500 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 3.50% 11/02/2027	EUR	3 360 000,00	2 983 400,00	0,09
Finance			24 830 827,77	23 750 384,00	0,74
16 000 000,00	COMMERZBANK AG 4.00% 23/03/2026	EUR	16 915 000,00	15 645 280,00	0,49
5 200 000,00	DEUTSCHE BANK AG 4.50% 19/05/2026	EUR	4 737 127,77	5 182 684,00	0,16
3 000 000,00	COMMERZBANK AG 4.00% 30/03/2027	EUR	3 178 700,00	2 922 420,00	0,09
UNITED KINGDOM			290 934 433,19	241 117 113,38	7,51
Telecommunication			101 875 184,19	80 346 671,96	2,50
44 375 000,00	VIRGIN MEDIA FINANCE PLC 3.75% 15/07/2030	EUR	44 185 798,51	33 058 043,75	1,03
16 000 000,00	VIRGIN MEDIA SECURED FINANCE PLC 5.25% 15/05/2029	GBP	18 630 195,94	15 891 413,21	0,49
17 500 000,00	VMED O2 UK FINANCING I PLC 3.25% 31/01/2031	EUR	17 670 000,00	13 475 000,00	0,42
10 000 000,00	VMED O2 UK FINANCING I PLC 4.00% 31/01/2029	GBP	10 837 781,41	9 264 182,77	0,29
6 000 000,00	VMED O2 UK FINANCING I PLC 4.50% 15/07/2031	GBP	7 068 586,39	5 488 392,29	0,17
3 000 000,00	VIRGIN MEDIA SECURED FINANCE PLC 5.00% 15/04/2027	GBP	3 482 821,94	3 169 639,94	0,10
Consumer Retail			93 563 880,37	78 908 413,67	2,46
38 505 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 6.875% 15/11/2026	EUR	40 720 675,62	33 911 738,55	1,05
16 266 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	16 844 116,19	14 969 274,48	0,47
18 800 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	18 777 000,00	14 764 768,00	0,46
6 700 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/06/2026	EUR	6 700 000,00	6 091 573,00	0,19
3 000 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 3.875% 01/03/2023	GBP	3 526 198,48	3 355 144,31	0,10
3 000 000,00	GKN HOLDINGS LTD 4.625% 12/05/2032	GBP	3 198 633,88	3 098 267,98	0,10
3 600 000,00	TI AUTOMOTIVE FINANCE PLC 3.75% 15/04/2029	EUR	3 600 000,00	2 503 296,00	0,08
230 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 6.25% 15/01/2027	USD	197 256,20	214 351,35	0,01
Industries			73 676 203,24	65 791 095,27	2,05
15 896 000,00	ROLLS-ROYCE PLC 5.75% 15/10/2027	GBP	19 326 300,86	17 403 862,20	0,54
18 200 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	18 793 500,00	17 075 604,00	0,53
14 000 000,00	GATWICK AIRPORT FINANCE PLC 4.375% 07/04/2026	GBP	16 392 271,39	14 208 782,06	0,44
10 200 000,00	HEATHROW FINANCE PLC 4.625% 01/09/2029	GBP	11 944 223,35	10 225 448,32	0,32
3 831 000,00	HEATHROW FINANCE PLC 6.25% 03/03/2025	GBP	4 668 779,64	4 277 532,33	0,14
3 000 000,00	ROLLS-ROYCE PLC 5.75% 15/10/2027	USD	2 551 128,00	2 599 866,36	0,08

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			14 866 453,53	10 627 192,48	0,33
8 600 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	10 093 211,61	6 900 042,32	0,22
2 300 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	2 673 241,92	2 079 490,16	0,06
2 100 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	2 100 000,00	1 647 660,00	0,05
Raw materials			6 952 711,86	5 443 740,00	0,17
6 800 000,00	INEOS QUATTRO FINANCE 1 PLC 3.75% 15/07/2026	EUR	6 952 711,86	5 443 740,00	0,17
ITALY			276 052 856,58	236 144 038,54	7,35
Industries			90 556 904,30	78 797 590,00	2,45
48 100 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	49 032 286,93	43 971 577,00	1,37
20 300 000,00	SOFIMA HOLDING SPA 3.75% 15/01/2028	EUR	20 478 717,37	16 355 304,00	0,51
12 900 000,00	GAMMA BIDCO SPA 5.125% 15/07/2025	EUR	12 945 900,00	11 616 450,00	0,36
4 200 000,00	REKEEP SPA 7.25% 01/02/2026	EUR	4 200 000,00	3 635 940,00	0,11
3 900 000,00	WEBUILD SPA 3.875% 28/07/2026	EUR	3 900 000,00	3 218 319,00	0,10
Telecommunication			89 778 633,76	76 783 959,94	2,39
23 000 000,00	TELECOM ITALIA SPA 3.00% 30/09/2025	EUR	23 362 070,00	21 369 070,00	0,66
16 950 000,00	TELECOM ITALIA SPA 2.375% 12/10/2027	EUR	17 373 287,50	13 915 441,50	0,43
16 000 000,00	ZONCOLAN BIDCO SPA 4.875% 21/10/2028	EUR	16 103 777,78	13 507 840,00	0,42
12 512 000,00	TELECOM ITALIA SPA 3.625% 25/05/2026	EUR	12 575 030,66	11 582 108,16	0,36
9 200 000,00	TELECOM ITALIA SPA 1.625% 18/01/2029	EUR	9 114 808,00	6 682 696,00	0,21
5 100 000,00	TELECOM ITALIA SPA 5.303% 30/05/2024	USD	4 710 119,88	4 689 444,28	0,15
5 500 000,00	TELECOM ITALIA SPA 5.25% 17/03/2025	EUR	5 812 589,94	4 386 360,00	0,14
700 000,00	TELECOM ITALIA SPA 2.75% 15/04/2025	EUR	726 950,00	651 000,00	0,02
Finance			44 965 096,08	37 144 347,60	1,16
19 100 000,00	NEXI SPA 2.125% 30/04/2029	EUR	17 612 147,50	13 293 982,00	0,41
10 410 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	11 467 051,81	10 266 133,80	0,32
11 100 000,00	DOVALUE SPA 3.375% 31/07/2026	EUR	11 100 000,00	9 566 535,00	0,30
4 810 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026	EUR	4 785 896,77	4 017 696,80	0,13
Consumer Retail			34 249 778,97	29 829 546,00	0,93
14 500 000,00	SHIBA BIDCO SPA 4.50% 31/10/2028	EUR	14 506 875,00	11 971 200,00	0,37
8 950 000,00	GAMMA BIDCO SPA 6.25% 15/07/2025	EUR	9 080 000,00	8 329 317,50	0,26
5 550 000,00	PIAGGIO & C SPA 3.625% 30/04/2025	EUR	5 579 403,97	5 282 656,50	0,17
5 200 000,00	ATLANTIA SPA 1.875% 13/07/2027	EUR	5 083 500,00	4 246 372,00	0,13
Multi-Utilities			10 602 443,47	8 620 500,00	0,27
10 500 000,00	VERDE BIDCO SPA 4.625% 01/10/2026	EUR	10 602 443,47	8 620 500,00	0,27
Computing and IT			5 900 000,00	4 968 095,00	0,15
5 900 000,00	ALMAVIVA-THE ITALIAN INNOVATION CO SPA 4.875% 30/10/2026	EUR	5 900 000,00	4 968 095,00	0,15
NETHERLANDS			182 292 035,17	144 127 895,82	4,49
Consumer Retail			82 194 677,43	65 982 602,12	2,06
24 150 000,00	VZ SECURED FINANCING BV 3.50% 15/01/2032	EUR	24 054 838,80	18 240 978,00	0,57
17 900 000,00	DUFY ONE BV 3.375% 15/04/2028	EUR	17 821 984,60	13 648 750,00	0,43
14 810 000,00	ZIGGO BV 4.875% 15/01/2030	USD	13 878 014,03	12 008 503,75	0,37
8 500 000,00	ZIGGO BOND CO BV 5.125% 28/02/2030	USD	7 806 318,62	6 439 089,12	0,20
7 000 000,00	DUFY ONE BV 2.00% 15/02/2027	EUR	7 002 741,67	5 250 000,00	0,16
5 800 000,00	ZIGGO BOND CO BV 6.00% 15/01/2027	USD	5 037 029,71	4 945 243,25	0,16
4 500 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	4 293 750,00	3 723 750,00	0,12
2 300 000,00	GOODYEAR EUROPE BV 2.75% 15/08/2028	EUR	2 300 000,00	1 726 288,00	0,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			41 768 060,11	31 293 584,00	0,97
16 800 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	17 068 060,11	12 810 000,00	0,40
14 900 000,00	ZIGGO BOND CO BV 3.375% 28/02/2030	EUR	14 900 000,00	10 455 032,00	0,32
9 800 000,00	WP/AP TELECOM HOLDINGS IV BV 3.75% 15/01/2029	EUR	9 800 000,00	8 028 552,00	0,25
Energy			32 200 000,00	24 280 251,00	0,76
15 900 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	15 900 000,00	12 533 493,00	0,39
16 300 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	EUR	16 300 000,00	11 746 758,00	0,37
Industries			22 379 297,63	19 400 158,70	0,60
19 880 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	20 762 966,59	18 242 882,00	0,57
1 615 000,00	ENERGIZER GAMMA ACQUISITION BV 3.50% 30/06/2029	EUR	1 616 331,04	1 157 276,70	0,03
Health			3 750 000,00	3 171 300,00	0,10
3 750 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.75% 09/05/2027	EUR	3 750 000,00	3 171 300,00	0,10
LUXEMBOURG			161 287 148,55	130 322 245,58	4,06
Telecommunication			125 315 092,78	99 697 755,60	3,10
30 000 000,00	ALTICE FINANCING SA 4.25% 15/08/2029	EUR	30 111 700,00	22 649 700,00	0,71
20 300 000,00	ALTICE FINANCING SA 5.00% 15/01/2028	USD	18 596 614,67	15 499 224,96	0,48
19 110 000,00	ALTICE FINANCING SA 3.00% 15/01/2028	EUR	18 860 587,50	14 249 180,40	0,44
10 908 900,00	MILLICOM INTERNATIONAL CELLULAR SA 6.25% 25/03/2029	USD	10 591 502,48	9 077 829,40	0,28
10 500 000,00	MATTERHORN TELECOM SA 3.125% 15/09/2026	EUR	10 590 482,00	8 925 000,00	0,28
11 000 000,00	ALTICE FINANCING SA 5.75% 15/08/2029	USD	9 275 266,00	8 440 366,30	0,26
8 126 000,00	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	11 219 614,65	8 412 116,46	0,26
7 200 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	7 761 085,46	6 122 160,00	0,19
5 000 000,00	MATTERHORN TELECOM SA 4.00% 15/11/2027	EUR	5 168 750,00	4 254 650,00	0,13
2 850 000,00	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034	USD	3 139 490,02	2 067 528,08	0,07
Consumer Retail			27 072 055,77	23 511 280,98	0,73
12 000 000,00	SUMMER BC HOLDCO B SARL 5.75% 31/10/2026	EUR	12 674 600,01	10 444 560,00	0,33
8 574 923,07	CIRSA FINANCE INTERNATIONAL SARL 6.25% 20/12/2023	EUR	8 580 080,76	8 194 710,98	0,25
5 500 000,00	CIRSA FINANCE INTERNATIONAL SARL 4.75% 22/05/2025	EUR	5 817 375,00	4 872 010,00	0,15
Industries			6 000 000,00	4 698 060,00	0,15
6 000 000,00	INPOST SA 2.25% 15/07/2027	EUR	6 000 000,00	4 698 060,00	0,15
Health			2 900 000,00	2 415 149,00	0,08
2 900 000,00	CIDRON AIDA FINCO SARL 5.00% 01/04/2028	EUR	2 900 000,00	2 415 149,00	0,08
SPAIN			131 700 819,93	107 936 213,70	3,36
Industries			70 482 705,00	56 740 355,00	1,76
21 800 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	EUR	21 757 275,00	15 423 500,00	0,48
17 100 000,00	CELLNEX FINANCE CO SA 1.50% 08/06/2028	EUR	15 571 280,00	13 417 686,00	0,42
15 500 000,00	CELLNEX FINANCE CO SA 1.25% 15/01/2029	EUR	13 506 460,00	11 553 390,00	0,36
7 000 000,00	CELLNEX FINANCE CO SA 1.00% 15/09/2027	EUR	6 339 440,00	5 550 510,00	0,17
6 300 000,00	CELLNEX FINANCE CO SA 0.75% 15/11/2026	EUR	5 861 940,00	5 336 415,00	0,17
6 000 000,00	CELLNEX FINANCE CO SA 2.00% 15/02/2033	EUR	5 792 920,00	3 983 340,00	0,12
1 800 000,00	CELLNEX TELECOM SA 1.00% 20/04/2027	EUR	1 653 390,00	1 475 514,00	0,04
Health			32 575 045,00	27 259 775,70	0,85
14 000 000,00	GRIFOLS SA 2.25% 15/11/2027	EUR	14 375 404,00	11 720 100,00	0,36
13 400 000,00	GRIFOLS ESCROW ISSUER 3.875% 15/10/2028	EUR	13 400 000,00	11 060 092,00	0,34
2 000 000,00	GRIFOLS SA REG 1.625% 15/02/2025	EUR	1 935 000,00	1 835 420,00	0,06
2 000 000,00	GRIFOLS SA REG 3.20% 01/05/2025	EUR	2 008 000,00	1 814 540,00	0,06
1 000 000,00	GRIFOLS ESCROW ISSUER SA 4.75% 15/10/2028	USD	856 641,00	829 623,70	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			18 168 502,86	15 040 833,00	0,47
17 900 000,00	LORCA TELECOM BONDCO SA 4.00% 18/09/2027	EUR	18 168 502,86	15 040 833,00	0,47
Finance			10 474 567,07	8 895 250,00	0,28
9 100 000,00	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	10 474 567,07	8 895 250,00	0,28
IRELAND			108 053 089,09	84 834 003,57	2,64
Industries			84 649 715,07	65 737 057,57	2,05
26 000 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.125% 15/08/2026	USD	23 588 640,10	21 070 584,30	0,66
24 500 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.75% 15/07/2027	GBP	28 384 812,73	20 404 470,01	0,63
17 595 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 5.25% 15/08/2027	USD	16 557 262,24	12 000 853,26	0,37
13 200 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	13 200 000,00	9 828 720,00	0,31
3 000 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	2 919 000,00	2 432 430,00	0,08
Telecommunication			23 403 374,02	19 096 946,00	0,59
12 000 000,00	EIRCOM FINANCE DAC 2.625% 15/02/2027	EUR	11 982 000,00	9 540 720,00	0,29
9 400 000,00	EIRCOM FINANCE DAC 3.50% 15/05/2026	EUR	9 721 374,02	7 978 626,00	0,25
1 700 000,00	EIRCOM FINANCE DAC 1.75% 01/11/2024	EUR	1 700 000,00	1 577 600,00	0,05
SWEDEN			97 767 823,77	82 666 562,60	2,57
Consumer Retail			56 816 235,10	46 918 759,00	1,46
16 800 000,00	VERISURE MIDHOLDING AB 5.25% 15/02/2029	EUR	17 113 688,28	12 805 128,00	0,40
14 900 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	15 014 137,82	12 298 758,00	0,38
10 400 000,00	VERISURE HOLDING AB 3.875% 15/07/2026	EUR	10 400 000,00	9 113 208,00	0,28
6 100 000,00	DOMETIC GROUP AB 3.00% 08/05/2026	EUR	6 100 000,00	5 235 386,00	0,16
5 300 000,00	VOLVO CAR AB 4.25% 31/05/2028	EUR	5 265 709,00	4 950 094,00	0,16
2 900 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	2 922 700,00	2 516 185,00	0,08
Finance			40 951 588,67	35 747 803,60	1,11
24 140 000,00	INTRUM AB 3.125% 15/07/2024	EUR	24 180 332,08	22 299 083,60	0,69
9 200 000,00	INTRUM AB 3.50% 15/07/2026	EUR	9 385 000,00	7 673 720,00	0,24
7 500 000,00	INTRUM AB 3.00% 15/09/2027	EUR	7 386 256,59	5 775 000,00	0,18
FINLAND			64 583 816,12	63 910 314,59	1,99
Telecommunication			39 545 551,24	41 143 600,22	1,28
23 000 000,00	NOKIA OYJ 4.375% 12/06/2027	USD	20 215 861,39	20 850 152,89	0,65
18 280 000,00	NOKIA OYJ 6.625% 15/05/2039	USD	16 020 217,72	17 274 772,33	0,54
3 300 000,00	NOKIA OYJ 3.125% 15/05/2028	EUR	3 309 472,13	3 018 675,00	0,09
Raw materials			25 038 264,88	22 766 714,37	0,71
11 740 000,00	AHLSTROM-MUNKSJO HOLDING 3 OY 3.625% 04/02/2028	EUR	11 822 346,21	9 516 209,20	0,30
10 000 000,00	SPA HOLDINGS 3 OY 4.875% 04/02/2028	USD	8 376 610,00	8 022 287,91	0,25
4 700 000,00	STORA ENSO OYJ 7.25% 15/04/2036	USD	4 839 308,67	5 228 217,26	0,16
AUSTRIA			53 925 898,00	46 762 368,78	1,45
Computing and IT			53 925 898,00	46 762 368,78	1,45
50 307 000,00	AMS AG 6.00% 31/07/2025	EUR	53 925 898,00	46 762 368,78	1,45

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TURKEY			42 318 437,67	41 746 576,65	1,30
Consumer Retail			12 271 644,76	12 253 981,78	0,38
7 000 000,00	TURKIYE SISE VE CAM FABRIKALARI AS 6.95% 14/03/2026	USD	6 110 112,25	5 953 733,48	0,18
4 000 000,00	ARCELIK AS 5.00% 03/04/2023	USD	3 612 377,36	3 755 244,56	0,12
2 876 000,00	MERSIN ULUSLARARASI LIMAN ISLETMECILIGI AS 5.375% 15/11/2024	USD	2 549 155,15	2 545 003,74	0,08
Basic Goods			12 895 506,54	11 576 882,01	0,36
15 000 000,00	COCA-COLA ICECEK AS 4.50% 20/01/2029	USD	12 895 506,54	11 576 882,01	0,36
Finance			8 375 868,65	9 155 675,57	0,28
10 000 000,00	TC ZIRAAT BANKASI AS 5.125% 29/09/2023	USD	8 375 868,65	9 155 675,57	0,28
Industries			5 279 953,43	5 347 573,39	0,17
6 000 000,00	KOC HOLDING AS 6.50% 11/03/2025	USD	5 279 953,43	5 347 573,39	0,17
Telecommunication			3 495 464,29	3 412 463,90	0,11
4 000 000,00	TURK TELEKOMUNIKASYON AS 6.875% 28/02/2025	USD	3 495 464,29	3 412 463,90	0,11
UNITED STATES			40 227 272,08	32 116 971,93	1,00
Industries			22 549 182,08	17 451 596,43	0,54
18 500 000,00	BELDEN INC 3.375% 15/07/2031	EUR	18 535 000,00	13 677 235,00	0,42
4 251 000,00	CROWN AMERICAS LLC VIA CROWN AMERICAS CAPITAL CORP V 4.25% 30/09/2026	USD	4 014 182,08	3 774 361,43	0,12
Consumer Retail			12 278 090,00	10 082 607,50	0,32
4 200 000,00	FORD MOTOR CREDIT CO LLC 2.33% 25/11/2025	EUR	4 200 000,00	3 717 252,00	0,12
5 000 000,00	DANA INC 4.50% 15/02/2032	USD	4 378 090,00	3 547 324,50	0,11
3 700 000,00	WMG ACQUISITION CORP 2.25% 15/08/2031	EUR	3 700 000,00	2 818 031,00	0,09
Computing and IT			5 400 000,00	4 582 768,00	0,14
4 400 000,00	IQVIA INC 2.875% 15/06/2028	EUR	4 400 000,00	3 755 268,00	0,12
1 000 000,00	IQVIA INC 2.25% 15/01/2028	EUR	1 000 000,00	827 500,00	0,02
DENMARK			18 126 704,63	16 708 702,60	0,52
Telecommunication			18 126 704,63	16 708 702,60	0,52
8 467 000,00	TDC A/S 6.875% 23/02/2023	GBP	10 621 129,46	9 746 211,04	0,30
7 318 000,00	DKT FINANCE APS 7.00% 17/06/2023	EUR	7 505 575,17	6 962 491,56	0,22
BELGIUM			17 209 875,60	13 699 800,00	0,43
Basic Goods			17 209 875,60	13 699 800,00	0,43
17 200 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	17 209 875,60	13 699 800,00	0,43
NORWAY			12 162 250,00	10 029 840,00	0,31
Telecommunication			12 162 250,00	10 029 840,00	0,31
12 000 000,00	ADEVINTA ASA 3.00% 15/11/2027	EUR	12 162 250,00	10 029 840,00	0,31
Floating Rate Notes			904 840 435,03	781 661 753,85	24,34
ITALY			299 328 208,83	267 929 556,82	8,34
Finance			288 605 258,83	257 857 111,82	8,03
33 600 000,00	INTESA SANPAOLO VITA SPA FRN 31/12/2049	EUR	35 020 670,17	32 653 152,00	1,02
23 510 000,00	BANCO BPM SPA FRN 01/10/2029	EUR	23 101 754,25	22 190 853,90	0,69
20 405 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	21 981 385,00	19 885 080,60	0,62
20 408 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	21 973 989,40	19 712 495,36	0,61
19 000 000,00	UNICREDIT SPA FRN 19/06/2032	USD	16 498 179,29	16 060 358,50	0,50
18 000 000,00	BPER BANCA FRN 25/07/2032	EUR	17 685 000,00	15 310 980,00	0,48
16 000 000,00	BANCO BPM SPA FRN 14/09/2030	EUR	16 000 000,00	15 280 000,00	0,47

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
18 500 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	20 180 100,00	14 846 250,00	0,46
15 800 000,00	BANCO BPM SPA FRN 14/01/2031	EUR	15 725 740,00	14 058 208,00	0,44
14 400 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	14 462 109,89	12 889 296,00	0,40
10 000 000,00	UNICREDIT SPA FRN 20/02/2029	EUR	10 120 000,00	9 975 100,00	0,31
10 000 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	8 885 975,00	9 237 300,00	0,29
10 000 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	10 500 000,00	8 629 200,00	0,27
7 543 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	6 965 080,91	6 398 123,46	0,20
5 800 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 04/03/2029	EUR	6 338 662,71	5 879 692,00	0,18
6 000 000,00	INTESA SANPAOLO SPA FRN 29/12/2049	EUR	7 356 210,00	5 692 380,00	0,18
6 000 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	6 000 000,00	5 070 000,00	0,16
7 100 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	7 100 000,00	4 968 083,00	0,15
5 000 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	5 661 680,00	4 936 550,00	0,15
4 500 000,00	INTESA SANPAOLO SPA FRN 12/07/2029	EUR	4 872 525,78	4 433 535,00	0,14
4 300 000,00	INTESA SANPAOLO SPA REG FRN 31/12/2099	EUR	4 276 196,43	3 429 250,00	0,11
3 800 000,00	ICCREA BANCA SPA FRN 18/01/2032	EUR	3 800 000,00	3 205 224,00	0,10
4 100 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	4 100 000,00	3 116 000,00	0,10
Consumer Retail			10 722 950,00	10 072 445,00	0,31
10 700 000,00	SISAL PAY SPA FRN 17/12/2026	EUR	10 722 950,00	10 072 445,00	0,31
NETHERLANDS			177 697 077,19	154 383 721,44	4,81
Telecommunication			117 325 954,04	100 317 884,00	3,13
27 800 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	28 708 900,00	24 881 000,00	0,78
22 100 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	22 209 253,60	17 775 693,00	0,55
18 300 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	18 210 434,23	16 836 000,00	0,52
16 900 000,00	TELEFONICA EUROPE BV FRN 31/03/2049	EUR	18 374 289,46	16 732 521,00	0,52
17 400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	17 378 000,00	12 354 000,00	0,39
7 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	7 092 136,75	6 767 670,00	0,21
5 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	5 164 000,00	4 775 000,00	0,15
200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	188 940,00	196 000,00	0,01
Energy			58 171 123,15	52 027 097,44	1,62
35 938 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	37 164 248,15	34 406 322,44	1,07
20 500 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	21 006 875,00	17 620 775,00	0,55
Multi-Utilities			2 200 000,00	2 038 740,00	0,06
2 200 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	2 200 000,00	2 038 740,00	0,06
FRANCE			137 738 807,87	109 725 641,27	3,42
Multi-Utilities			87 932 463,49	66 137 170,74	2,06
19 600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	19 459 468,00	15 239 784,00	0,47
17 600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	17 711 008,77	11 482 592,00	0,36
11 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	10 913 540,00	7 761 160,00	0,24
8 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	8 519 700,00	7 340 000,00	0,23
9 600 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	9 448 648,00	7 275 168,00	0,23
6 000 000,00	ELECTRICITE DE FRANCE SA FRN 22/07/2049	GBP	7 543 950,96	5 683 340,90	0,18
5 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	5 025 074,14	3 801 350,00	0,12
4 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	4 584 800,00	3 500 000,00	0,11
3 000 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	EUR	3 356 250,00	2 742 570,00	0,08
1 490 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	USD	1 370 023,62	1 311 205,84	0,04
Raw materials			19 327 100,00	16 369 841,00	0,51
16 700 000,00	SOLVAY FINANCE SA FRN 29/12/2049	EUR	19 327 100,00	16 369 841,00	0,51
Government			15 203 546,55	13 426 993,06	0,42
13 100 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	GBP	15 203 546,55	13 426 993,06	0,42
Finance			9 636 947,83	9 240 232,47	0,29
10 000 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	9 636 947,83	9 240 232,47	0,29

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Eurizon Fund - Bond High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			5 638 750,00	4 551 404,00	0,14
5 200 000,00	ACCOR SA FRN 31/12/2099	EUR	5 638 750,00	4 551 404,00	0,14
UNITED KINGDOM			93 881 623,04	76 499 481,04	2,38
Telecommunication			65 644 615,04	56 742 169,04	1,77
22 800 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	25 776 483,64	20 104 812,00	0,63
17 000 000,00	VODAFONE GROUP PLC FRN 03/10/2078	USD	16 552 474,79	15 586 438,13	0,48
13 750 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	14 493 997,12	13 131 250,00	0,41
5 000 000,00	VODAFONE GROUP PLC FRN 03/10/2078	GBP	5 821 659,49	5 324 668,91	0,17
3 000 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	3 000 000,00	2 595 000,00	0,08
Basic Goods			28 237 008,00	19 757 312,00	0,61
28 400 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	28 237 008,00	19 757 312,00	0,61
GERMANY			69 428 573,15	63 809 469,54	1,99
Finance			58 557 961,21	54 514 182,54	1,70
22 500 000,00	DEUTSCHE BANK AG FRN 19/05/2031	EUR	22 386 150,00	22 464 225,00	0,70
18 600 000,00	DEUTSCHE BANK AG FRN 30/04/2027	EUR	18 604 464,00	14 508 000,00	0,45
15 561 000,00	DEUTSCHE BANK AG FRN 24/05/2028	USD	13 082 788,21	13 333 089,54	0,42
3 300 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	3 284 391,00	3 134 868,00	0,10
1 200 000,00	DEUTSCHE BANK AG FRN 31/12/2099	EUR	1 200 168,00	1 074 000,00	0,03
Computing and IT			10 870 611,94	9 295 287,00	0,29
7 100 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	7 470 611,94	6 199 791,00	0,19
3 400 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	3 400 000,00	3 095 496,00	0,10
SPAIN			52 957 041,02	44 628 463,36	1,39
Finance			52 957 041,02	44 628 463,36	1,39
11 200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	12 309 778,45	10 180 016,00	0,32
7 900 000,00	BANCO DE SABADELL SA FRN 24/03/2026	EUR	7 898 460,00	7 502 709,00	0,23
9 000 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	9 116 590,91	7 425 000,00	0,23
9 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	USD	8 207 727,63	7 284 366,36	0,23
7 200 000,00	CAIXABANK SA FRN 31/12/2099	EUR	7 106 197,19	4 959 072,00	0,15
5 000 000,00	BANCO DE SABADELL SA FRN 17/01/2030	EUR	4 169 736,84	4 362 500,00	0,14
4 200 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	4 148 550,00	2 914 800,00	0,09
PORTUGAL			42 964 169,23	35 395 557,00	1,10
Finance			42 964 169,23	35 395 557,00	1,10
21 900 000,00	BANCO COMERCIAL PORTUGUES SA FRN 17/05/2032	EUR	21 900 000,00	17 483 865,00	0,54
17 200 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	17 320 000,00	14 371 460,00	0,45
3 800 000,00	BANCO COMERCIAL PORTUGUES SA FRN 07/12/2027	EUR	3 744 169,23	3 540 232,00	0,11
LUXEMBOURG			13 167 315,17	12 640 765,00	0,39
Industries			13 167 315,17	12 640 765,00	0,39
13 250 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	13 167 315,17	12 640 765,00	0,39
BELGIUM			13 166 704,00	11 722 714,00	0,37
Raw materials			13 166 704,00	11 722 714,00	0,37
7 900 000,00	SOLVAY SA FRN 31/12/2099	EUR	7 850 704,00	6 793 921,00	0,21
5 100 000,00	SOLVAY SA FRN 31/12/2099	EUR	5 316 000,00	4 928 793,00	0,16
IRELAND			4 510 915,53	4 926 384,38	0,15
Finance			4 510 915,53	4 926 384,38	0,15
5 200 000,00	BANK OF IRELAND GROUP PLC FRN 19/09/2027	USD	4 510 915,53	4 926 384,38	0,15

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Zero-Coupon Bonds			49 908 000,00	49 845 000,00	1,55
GERMANY			49 908 000,00	49 845 000,00	1,55
Government			49 908 000,00	49 845 000,00	1,55
50 000 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 16/06/2023	EUR	49 908 000,00	49 845 000,00	1,55
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			232 708 077,47	210 359 445,79	6,55
Ordinary Bonds			183 728 080,32	166 303 557,63	5,18
NETHERLANDS			37 232 301,67	33 623 182,09	1,05
Telecommunication			33 780 753,67	30 384 729,40	0,95
30 485 000,00	UPC HOLDING BV 5.50% 15/01/2028	USD	27 706 169,12	24 927 748,57	0,78
7 000 000,00	UPC BROADBAND FINCO BV 4.875% 15/07/2031	USD	6 074 584,55	5 456 980,83	0,17
Industries			3 451 548,00	3 238 452,69	0,10
4 000 000,00	OI EUROPEAN GROUP BV 4.75% 15/02/2030	USD	3 451 548,00	3 238 452,69	0,10
ITALY			29 236 521,55	26 986 029,19	0,84
Finance			22 551 352,14	22 513 770,07	0,70
24 703 000,00	INTESA SANPAOLO SPA 5.71% 15/01/2026	USD	22 551 352,14	22 513 770,07	0,70
Telecommunication			6 685 169,41	4 472 259,12	0,14
6 123 000,00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	6 685 169,41	4 472 259,12	0,14
IRELAND			26 866 741,75	24 046 864,62	0,75
Telecommunication			11 266 884,52	10 699 738,10	0,34
12 400 000,00	C&W SENIOR FINANCING DAC 6.875% 15/09/2027	USD	11 266 884,52	10 699 738,10	0,34
Consumer Retail			11 154 793,23	9 088 535,03	0,28
9 719 000,00	VIRGIN MEDIA VENDOR FINANCING NOTES III DAC 4.875% 15/07/2028	GBP	11 154 793,23	9 088 535,03	0,28
Industries			4 445 064,00	4 258 591,49	0,13
4 800 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 5.25% 30/04/2025	USD	4 445 064,00	4 258 591,49	0,13
LUXEMBOURG			31 254 891,85	23 712 451,73	0,74
Telecommunication			31 254 891,85	23 712 451,73	0,74
16 120 000,00	TELECOM ITALIA CAPITAL SA 7.721% 04/06/2038	USD	17 555 914,64	11 895 912,13	0,37
14 000 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 5.50% 01/03/2028	USD	13 698 977,21	11 816 539,60	0,37
UNITED STATES			20 132 584,63	19 999 053,49	0,62
Consumer Retail			20 132 584,63	19 999 053,49	0,62
12 428 000,00	ZF NORTH AMERICA CAPITAL INC 4.75% 29/04/2025	USD	10 680 397,15	10 970 212,05	0,34
5 987 000,00	OWENS-BROCKWAY GLASS CONTAINER INC 6.625% 13/05/2027	USD	5 544 800,18	5 344 233,46	0,17
4 700 000,00	LEVI STRAUSS & CO 3.50% 01/03/2031	USD	3 907 387,30	3 684 607,98	0,11
FRANCE			14 740 425,23	13 986 983,18	0,43
Telecommunication			14 740 425,23	13 986 983,18	0,43
11 000 000,00	ALTICE FRANCE SA 8.125% 01/02/2027	USD	10 420 585,23	9 684 146,62	0,30
5 000 000,00	ILIAD HOLDING SASU 6.50% 16/10/2026	USD	4 319 840,00	4 302 836,56	0,13

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
DENMARK			13 090 564,50	12 566 993,93	0,39
Telecommunication			13 090 564,50	12 566 993,93	0,39
13 697 000,00	DKT FINANCE APS 9.375% 17/06/2023	USD	13 090 564,50	12 566 993,93	0,39
UNITED KINGDOM			7 652 088,00	7 980 210,33	0,25
Consumer Retail			7 652 088,00	7 980 210,33	0,25
9 000 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 7.75% 15/10/2025	USD	7 652 088,00	7 980 210,33	0,25
TURKEY			3 521 961,14	3 401 789,07	0,11
Finance			3 521 961,14	3 401 789,07	0,11
4 000 000,00	AKBANK T.A.S. 6.80% 06/02/2026	USD	3 521 961,14	3 401 789,07	0,11
Floating Rate Notes			48 979 997,15	44 055 888,16	1,37
UNITED KINGDOM			25 513 820,08	22 979 319,51	0,71
Telecommunication			25 513 820,08	22 979 319,51	0,71
18 600 000,00	VODAFONE GROUP PLC FRN 04/04/2079	USD	19 470 536,08	17 437 868,82	0,54
4 500 000,00	VODAFONE GROUP PLC FRN 04/06/2081	USD	3 674 970,00	3 229 910,91	0,10
2 900 000,00	VODAFONE GROUP PLC FRN 04/06/2081	USD	2 368 314,00	2 311 539,78	0,07
ITALY			22 621 316,49	20 253 305,85	0,63
Finance			22 621 316,49	20 253 305,85	0,63
23 000 000,00	UNICREDIT SPA FRN 02/04/2034	USD	22 621 316,49	20 253 305,85	0,63
GERMANY			844 860,58	823 262,80	0,03
Finance			844 860,58	823 262,80	0,03
1 000 000,00	DEUTSCHE BANK AG FRN 01/12/2032	USD	844 860,58	823 262,80	0,03
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			4 319 840,00	4 180 353,41	0,13
Ordinary Bonds			4 319 840,00	4 180 353,41	0,13
FRANCE			4 319 840,00	4 180 353,41	0,13
Telecommunication			4 319 840,00	4 180 353,41	0,13
5 000 000,00	ILIAD HOLDING SASU 7.00% 15/10/2028	USD	4 319 840,00	4 180 353,41	0,13
INVESTMENT FUNDS			226 022 261,93	225 018 568,97	7,01
UCI Units			226 022 261,93	225 018 568,97	7,01
LUXEMBOURG			226 022 261,93	225 018 568,97	7,01
Finance			226 022 261,93	225 018 568,97	7,01
1 478 838,43	EURIZON FUND - MONEY MARKET -Z-	EUR	145 159 353,80	145 000 107,87	4,52
422 258,33	EURIZON FUND - MONEY MARKET -Z-	USD	40 472 007,03	40 866 710,51	1,27
42 692,41	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	22 364 160,85	21 931 088,96	0,68
127 154,17	EURIZON FUND - BOND EURO HIGH YIELD -Z-	EUR	13 026 740,30	12 364 471,39	0,39
49 761,14	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	4 999 999,95	4 856 190,24	0,15
Total Portfolio			3 655 586 237,44	3 142 254 453,10	97,84

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(10 222 983,03)
Unrealised profit on forward foreign exchange contracts					3 855 687,00
14/07/2022	114 226 982,57	EUR	96 000 000,00	GBP	2 765 077,11
26/08/2022	47 396 790,53	EUR	40 000 000,00	GBP	1 058 234,65
30/09/2022	11 587 269,35	EUR	10 000 000,00	GBP	24 498,39
15/07/2022	339 877,29	USD	320 702,49	EUR	4 190,68
15/07/2022	280 226,82	USD	264 417,31	EUR	3 455,19
15/07/2022	9 107,29	USD	8 593,49	EUR	112,29
15/07/2022	3 762 146,69	HUF	9 388,43	EUR	69,73
15/07/2022	7 925,95	EUR	8 261,46	USD	28,71
15/07/2022	5 272,36	EUR	5 495,54	USD	19,10
15/07/2022	317,53	EUR	330,97	USD	1,15
Unrealised loss on forward foreign exchange contracts					(14 078 670,03)
14/07/2022	196 327 470,93	EUR	215 000 000,00	USD	(9 207 626,53)
09/09/2022	119 047 508,32	EUR	128 000 000,00	USD	(2 812 844,65)
30/09/2022	125 792 291,96	EUR	134 000 000,00	USD	(1 582 686,16)
26/08/2022	111 030 584,94	EUR	117 000 000,00	USD	(475 448,67)
15/07/2022	2 473,27	EUR	2 624,60	USD	(35,62)
15/07/2022	7 314,58	EUR	7 662,17	USD	(9,79)
15/07/2022	6 147,76	EUR	6 439,90	USD	(8,23)
15/07/2022	294,44	EUR	310,61	USD	(2,48)
15/07/2022	191,69	EUR	77 130,25	HUF	(2,22)
15/07/2022	386,47	EUR	154 603,76	HUF	(2,21)
15/07/2022	215,76	EUR	227,61	USD	(1,82)
15/07/2022	216,69	EUR	86 691,08	HUF	(1,25)
15/07/2022	192,56	EUR	201,71	USD	(0,26)
15/07/2022	2 174,42	EUR	2 274,79	USD	(0,08)
15/07/2022	7,89	EUR	8,32	USD	(0,06)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond High Yield

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						(321 597,22)	23 041 211,33
CDX.NA.IG.38	EUR	L	75 000 000,00	BANK OF AMERICA SECURITIES EUROPE S.A.	20/12/2026	(114 583,33)	10 062 772,40
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	45 000 000,00	BNP PARIBAS S.A.	20/12/2026	(68 750,00)	4 507 451,13
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	90 500 000,00	GOLDMAN SACHS BANK EUROPE SE	20/12/2026	(138 263,89)	8 470 987,80

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 841 965 963,37	
Banks	(Note 3)	2 726 237,89	
Other banks and broker accounts	(Notes 2, 3, 9)	11 332 114,34	
Option contracts	(Notes 2, 9)	1 397 125,79	
Swap premium paid	(Notes 2, 9)	3 889 495,10	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	3 088 793,35	
Unrealised profit on swap contracts	(Notes 2, 9)	141 617,98	
Other interest receivable		29 299 745,39	
Receivable on investments sold		7 667 414,55	
Receivable on subscriptions		8 059 237,71	
Other assets	(Note 10)	12 085,47	
Total assets		1 909 579 830,94	
Liabilities			
Bank overdrafts	(Note 3)	(1 581 698,30)	
Option contracts	(Notes 2, 9)	(681 524,78)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(15 417 453,37)	
Unrealised loss on future contracts	(Notes 2, 9)	(134 117,05)	
Interest payable on swap contracts	(Notes 2, 9)	(11 033,42)	
Payable on investments purchased		(2 429 565,06)	
Payable on redemptions		(13 777 687,33)	
Other liabilities		(1 394 517,20)	
Total liabilities		(35 427 596,51)	
Total net assets		1 874 152 234,43	
	Currency	Net Asset Value per Unit	Units outstanding
Class D Units	EUR	226,35	594,016
Class D2 Units	USD	236,79	4 369,663
Class R Units	EUR	343,65	990 223,290
Class R2 Units	USD	362,03	5 625,841
Class RD Units	EUR	84,59	45 070,463
Class RH Units	EUR	285,02	467 511,133
Class RH9 Units	HUF	84,60	35 098,362
Class X Units	EUR	102,48	197 344,452
Class Z Units	EUR	395,23	1 219 784,785
Class Z2 Units	EUR	84,84	100,000
Class ZD Units	EUR	109,55	107 834,910
Class ZH Units	EUR	326,99	2 332 350,350

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	2 183 596 902,72
Net income from investments	(Note 2)	52 889 086,30
Interest received on swap contracts	(Note 2)	14 820,77
Other income	(Note 6)	41 118,53
Total income		52 945 025,60
Management fee	(Note 6)	(6 562 886,11)
Performance fee	(Note 7)	(301,31)
Depositary fee	(Note 8)	(198 768,34)
Subscription tax	(Note 4)	(204 120,58)
Interest paid on swap contracts	(Note 2)	(132 370,40)
Other charges and taxes	(Notes 5, 8)	(1 745 353,99)
Total expenses		(8 843 800,73)
Net investment income / (loss)		44 101 224,87
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(129 013 144,98)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(271 001 602,59)
- option contracts	(Notes 2, 9)	1 176 479,65
- forward foreign exchange contracts	(Notes 2, 9)	(21 409 306,69)
- foreign currencies	(Note 2)	646 416,79
- future contracts	(Notes 2, 9)	(524 354,04)
- swap contracts	(Notes 2, 9)	(1 377 917,03)
Net result of operations for the period		(377 402 204,02)
Subscriptions for the period		593 013 962,02
Redemptions for the period		(524 531 553,61)
Dividend distributions	(Note 14)	(524 872,68)
Net assets at the end of the period		1 874 152 234,43

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			2 139 024 606,45	1 841 965 963,37	98,28
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			2 025 949 494,77	1 729 318 511,20	92,27
Ordinary Bonds			2 016 054 819,85	1 722 386 887,20	91,90
QATAR			91 344 767,66	87 954 756,17	4,69
Government			91 344 767,66	87 954 756,17	4,69
12 800 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	13 814 264,37	12 786 288,61	0,68
13 000 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.00% 14/03/2029	USD	12 345 615,61	12 555 331,59	0,67
12 000 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	12 813 020,22	11 549 477,54	0,62
10 500 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.40% 16/04/2050	USD	10 927 611,14	9 568 966,54	0,51
9 300 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.50% 23/04/2028	USD	8 831 352,16	9 222 252,65	0,49
8 300 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.375% 14/03/2024	USD	7 658 573,60	7 919 079,71	0,42
8 200 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.75% 16/04/2030	USD	7 978 304,91	7 781 314,14	0,42
7 700 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.25% 02/06/2026	USD	7 019 398,28	7 259 116,95	0,39
5 000 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.40% 16/04/2025	USD	4 624 679,36	4 760 629,90	0,25
4 800 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.625% 02/06/2046	USD	5 331 948,01	4 552 298,54	0,24
SAUDI ARABIA			92 090 773,42	87 809 188,21	4,68
Government			92 090 773,42	87 809 188,21	4,68
10 600 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 26/10/2046	USD	9 524 939,54	9 246 928,15	0,49
9 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.375% 16/04/2029	USD	9 004 061,57	8 743 460,69	0,47
9 900 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.75% 21/01/2055	USD	8 744 811,33	7 745 002,50	0,41
8 100 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.625% 04/03/2028	USD	7 658 626,46	7 654 111,49	0,41
9 400 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.25% 02/02/2033	USD	7 750 603,59	7 483 675,77	0,40
7 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.00% 17/04/2025	USD	6 796 400,15	6 746 234,40	0,36
6 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.625% 04/10/2047	USD	6 136 564,92	5 312 105,40	0,28
5 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 17/04/2030	USD	5 055 658,34	4 885 265,24	0,26
5 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.875% 04/03/2023	USD	4 684 705,58	4 770 769,08	0,25
5 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 26/10/2026	USD	4 609 835,86	4 682 816,51	0,25
4 500 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.25% 16/01/2050	USD	4 714 400,27	4 376 422,11	0,23
4 500 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.00% 17/04/2049	USD	4 962 240,02	4 220 604,02	0,23
3 800 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 22/10/2030	USD	3 580 804,74	3 423 871,43	0,18
4 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.75% 03/02/2032	USD	3 592 512,80	3 407 834,31	0,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.90% 22/10/2025	USD	1 908 837,68	1 862 776,99	0,10
2 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.50% 03/02/2027	USD	1 787 235,20	1 814 529,82	0,10
2 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.45% 02/02/2061	USD	1 578 535,37	1 432 780,30	0,08
UNITED ARAB EMIRATES			88 981 368,38	85 081 848,51	4,54
Government			82 767 691,34	78 730 487,17	4,20
12 500 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 30/09/2029	USD	11 358 154,34	11 000 168,57	0,59
11 100 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 1.70% 02/03/2031	USD	9 276 538,88	8 920 665,74	0,48
9 300 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 16/04/2030	USD	8 697 311,28	8 464 606,58	0,45
8 300 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	7 315 306,58	7 758 470,39	0,41
8 000 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 03/05/2026	USD	7 481 520,71	7 514 162,17	0,40
8 000 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 4.125% 11/10/2047	USD	8 181 970,22	7 095 127,26	0,38
7 000 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.125% 30/09/2024	USD	6 334 155,15	6 475 996,68	0,34
7 500 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 30/09/2049	USD	6 767 473,40	5 573 653,09	0,30
6 300 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.875% 16/04/2050	USD	6 383 756,13	5 352 635,32	0,28
5 000 000,00	UAE INTERNATIONAL GOVERNMENT BOND 2.00% 19/10/2031	USD	4 452 617,32	4 070 161,61	0,22
4 200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 16/04/2025	USD	3 946 523,89	3 900 984,68	0,21
3 000 000,00	EMIRATE OF DUBAI GOVERNMENT INTERNATIONAL BOND 5.25% 30/01/2043	USD	2 572 363,44	2 603 855,08	0,14
Energy			6 213 677,04	6 351 361,34	0,34
5 000 000,00	ABU DHABI CRUDE OIL PIPELINE LLC 4.60% 02/11/2047	USD	4 262 251,41	4 514 659,24	0,24
2 000 000,00	ABU DHABI CRUDE OIL PIPELINE LLC 3.65% 02/11/2029	USD	1 951 425,63	1 836 702,10	0,10
INDONESIA			81 581 634,52	78 298 349,63	4,18
Government			73 316 605,19	70 513 696,26	3,76
8 400 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.85% 14/02/2030	USD	7 385 025,76	7 154 282,65	0,38
5 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.10% 24/04/2028	USD	5 354 227,84	5 171 194,78	0,28
5 100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 11/02/2029	USD	4 968 833,05	4 920 674,88	0,26
4 400 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 6.75% 15/01/2044	USD	5 082 706,88	4 814 937,62	0,26
5 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.85% 12/03/2031	USD	4 086 071,78	3 871 299,86	0,21
4 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.35% 08/01/2027	USD	3 747 286,55	3 825 032,69	0,20
4 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 15/10/2030	USD	3 823 865,28	3 634 569,24	0,19
4 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.35% 11/01/2048	USD	3 847 738,24	3 333 646,16	0,18
4 300 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.05% 12/03/2051	USD	3 553 330,01	3 123 212,35	0,17
3 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.625% 15/04/2043	USD	3 140 021,77	3 019 484,76	0,16

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 000 000,00	PERUSAHAAN PENERBIT SBSN INDONESIA III 4.325% 28/05/2025	USD	2 686 564,50	2 885 848,51	0,15
3 100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.50% 11/01/2028	USD	2 704 243,66	2 831 380,09	0,15
2 921 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 08/01/2026	USD	2 717 619,61	2 829 747,87	0,15
3 300 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.70% 30/10/2049	USD	2 808 797,90	2 532 109,89	0,14
2 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 7.75% 17/01/2038	USD	2 237 174,55	2 279 114,50	0,12
2 400 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.40% 18/09/2029	USD	2 237 247,42	2 130 810,88	0,11
2 700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.50% 14/02/2050	USD	2 391 640,73	2 036 447,68	0,11
2 100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 18/07/2027	USD	1 915 137,47	1 967 927,90	0,10
2 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.25% 17/01/2042	USD	2 225 155,38	1 863 408,30	0,10
2 600 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.20% 23/09/2061	USD	2 162 446,95	1 754 207,47	0,09
1 800 000,00	LEMBAGA PEMBIAYAAN EKSPOR INDONESIA 3.875% 06/04/2024	USD	1 674 208,93	1 710 004,49	0,09
1 300 000,00	PERUSAHAAN PENERBIT SBSN INDONESIA III 3.75% 01/03/2023	USD	1 055 194,40	1 247 201,82	0,07
1 085 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 15/04/2023	USD	868 274,24	1 038 505,30	0,06
800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.35% 12/03/2071	USD	643 792,29	538 646,57	0,03
Energy			8 265 029,33	7 784 653,37	0,42
3 800 000,00	PERTAMINA PERSERO PT 4.15% 25/02/2060	USD	3 414 890,23	2 677 865,32	0,14
1 800 000,00	PERTAMINA PERSERO PT 6.45% 30/05/2044	USD	1 591 655,05	1 750 482,75	0,09
1 500 000,00	PERTAMINA PERSERO PT 6.00% 03/05/2042	USD	1 314 325,38	1 387 885,75	0,08
1 200 000,00	PERTAMINA PERSERO PT 3.10% 27/08/2030	USD	1 072 037,99	1 000 931,76	0,06
1 000 000,00	PERTAMINA PERSERO PT 6.50% 07/11/2048	USD	872 120,68	967 487,79	0,05
PERU			74 162 546,39	66 044 211,98	3,52
Government			65 480 902,34	59 373 393,91	3,17
20 300 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.783% 23/01/2031	USD	17 134 725,52	16 520 767,01	0,88
9 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.844% 20/06/2030	USD	8 033 005,57	7 506 816,05	0,40
5 700 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 8.75% 21/11/2033	USD	7 661 325,18	6 907 444,42	0,37
8 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.862% 01/12/2032	USD	6 401 284,55	5 828 763,36	0,31
5 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.625% 18/11/2050	USD	5 835 136,31	4 964 465,59	0,27
6 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.00% 15/01/2034	USD	5 132 785,15	4 709 379,24	0,25
4 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 7.35% 21/07/2025	USD	4 466 908,69	4 132 727,98	0,22
3 200 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.392% 23/01/2026	USD	2 949 502,19	2 845 397,02	0,15
4 700 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.78% 01/12/2060	USD	3 517 130,67	2 781 966,92	0,15
3 200 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.23% 28/07/2121	USD	2 612 085,89	1 883 973,61	0,10
2 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.60% 15/01/2072	USD	1 737 012,62	1 291 692,71	0,07

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			8 681 644,05	6 670 818,07	0,35
5 800 000,00	PETROLEOS DEL PERU SA 5.625% 19/06/2047	USD	5 239 933,36	3 783 523,29	0,20
3 900 000,00	PETROLEOS DEL PERU SA 4.75% 19/06/2032	USD	3 441 710,69	2 887 294,78	0,15
PANAMA			74 563 071,45	64 421 525,87	3,44
Government			74 563 071,45	64 421 525,87	3,44
12 200 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.87% 23/07/2060	USD	11 264 762,77	8 291 963,20	0,44
7 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.75% 16/03/2025	USD	6 388 279,18	6 618 748,62	0,35
8 300 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 16/04/2050	USD	7 950 821,94	6 486 139,68	0,35
6 600 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 01/04/2056	USD	7 328 146,48	5 038 588,71	0,27
4 800 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 6.70% 26/01/2036	USD	5 435 767,42	4 959 640,88	0,26
6 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.30% 29/04/2053	USD	5 398 436,19	4 522 914,06	0,24
4 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 7.125% 29/01/2026	USD	4 430 595,96	4 147 114,13	0,22
4 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.875% 17/03/2028	USD	3 813 305,51	3 651 289,31	0,20
3 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 9.375% 01/04/2029	USD	3 703 019,98	3 505 734,75	0,19
4 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 15/05/2047	USD	3 982 100,77	3 156 191,45	0,17
3 600 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.298% 19/01/2033	USD	3 174 462,00	2 950 660,80	0,16
3 400 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 5.75% 31/01/2027	USD	3 051 691,16	2 858 933,78	0,15
2 500 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 8.875% 30/09/2027	USD	2 888 237,38	2 818 045,16	0,15
2 900 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.16% 23/01/2030	USD	2 644 699,65	2 469 542,57	0,13
3 300 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	2 639 415,43	2 468 095,34	0,13
500 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.00% 22/09/2024	USD	469 329,63	477 923,43	0,03
PHILIPPINES			74 608 914,92	64 383 651,92	3,44
Government			70 991 156,21	61 300 204,27	3,27
8 772 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.00% 01/02/2028	USD	8 479 489,98	7 932 852,43	0,42
8 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.75% 14/01/2029	USD	8 295 578,94	7 429 528,75	0,40
8 500 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.648% 10/06/2031	USD	6 956 059,15	6 523 483,41	0,35
7 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.457% 05/05/2030	USD	6 456 034,41	5 839 505,15	0,31
4 800 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 7.75% 14/01/2031	USD	6 331 826,71	5 536 311,27	0,29
5 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.00% 13/01/2037	USD	5 273 281,53	4 764 695,14	0,25
5 700 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.95% 20/01/2040	USD	6 060 521,41	4 729 672,90	0,25
6 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.95% 05/05/2045	USD	5 559 991,23	4 105 505,25	0,22
4 700 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.70% 01/03/2041	USD	5 040 374,49	3 716 617,17	0,20
4 600 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.65% 10/12/2045	USD	3 808 579,20	3 015 729,43	0,16

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 800 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.95% 06/01/2032	USD	3 151 331,92	2 954 110,03	0,16
3 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.70% 02/02/2042	USD	3 044 744,12	2 372 136,65	0,13
1 500 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 6.375% 23/10/2034	USD	1 802 961,90	1 607 910,64	0,09
800 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 4.20% 21/01/2024	USD	730 381,22	772 146,05	0,04
Finance			3 617 758,71	3 083 447,65	0,17
3 000 000,00	POWER SECTOR ASSETS & LIABILITIES MANAGEMENT CORP 7.39% 02/12/2024	USD	3 617 758,71	3 083 447,65	0,17
BRAZIL			68 873 085,90	63 962 754,95	3,41
Government			68 873 085,90	63 962 754,95	3,41
8 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	8 144 036,94	8 084 940,37	0,43
8 900 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	7 714 841,41	8 041 797,22	0,43
7 000 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.50% 30/05/2029	USD	6 227 947,80	6 009 642,42	0,32
8 600 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.75% 14/01/2050	USD	6 995 695,61	5 585 044,36	0,30
6 300 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	5 441 030,80	5 057 054,44	0,27
5 000 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.00% 07/04/2026	USD	5 212 491,21	4 952 509,02	0,26
5 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	5 174 730,16	4 918 619,30	0,26
5 900 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 07/01/2041	USD	4 844 073,25	4 535 514,38	0,24
5 200 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	4 701 458,70	3 851 666,20	0,21
3 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.25% 20/01/2034	USD	4 101 966,55	3 624 807,89	0,19
4 600 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.00% 27/01/2045	USD	3 869 095,88	3 151 118,04	0,17
2 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2037	USD	2 579 646,62	2 376 345,37	0,13
3 000 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.75% 12/09/2031	USD	2 510 031,99	2 344 703,49	0,12
1 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.625% 05/01/2023	USD	1 356 038,98	1 428 992,45	0,08
CHILE			67 851 002,29	60 320 938,13	3,22
Government			41 336 313,50	36 671 800,77	1,96
10 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.45% 31/01/2031	USD	8 563 383,54	8 162 610,28	0,44
9 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	8 000 558,46	7 315 013,46	0,39
8 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.24% 06/02/2028	USD	7 147 801,31	7 205 395,58	0,39
8 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.50% 25/01/2050	USD	8 186 534,68	5 888 144,49	0,31
6 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.10% 07/05/2041	USD	5 022 870,20	4 380 066,47	0,23
3 800 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.25% 21/09/2071	USD	2 967 363,78	2 426 773,42	0,13
2 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.10% 22/01/2061	USD	1 447 801,53	1 293 797,07	0,07

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			26 514 688,79	23 649 137,36	1,26
6 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.70% 30/01/2050	USD	5 501 310,42	4 282 730,38	0,23
4 800 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.25% 17/07/2042	USD	4 046 758,95	3 798 127,53	0,20
4 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.875% 04/11/2044	USD	4 163 126,29	3 403 740,38	0,18
3 500 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.625% 01/08/2027	USD	2 884 989,13	3 176 398,06	0,17
3 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.50% 01/08/2047	USD	2 815 604,37	2 440 977,83	0,13
2 700 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.00% 30/09/2029	USD	2 451 768,55	2 256 254,49	0,12
2 800 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.375% 05/02/2049	USD	2 278 442,08	2 234 268,74	0,12
1 300 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.75% 15/01/2031	USD	1 227 309,81	1 116 374,89	0,06
1 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 5.625% 18/10/2043	USD	1 145 379,19	940 265,06	0,05
OMAN			56 764 189,04	59 637 650,46	3,18
Government			54 942 006,85	57 833 221,55	3,08
13 000 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.00% 01/08/2029	USD	11 929 004,18	11 972 013,33	0,64
8 000 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 5.625% 17/01/2028	USD	7 270 163,36	7 358 363,22	0,39
7 800 000,00	OMAN SOVEREIGN SUKUK SAOC 4.397% 01/06/2024	USD	6 159 210,18	7 355 107,20	0,39
6 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 5.375% 08/03/2027	USD	5 597 188,18	6 226 267,82	0,33
6 500 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.75% 15/06/2026	USD	4 961 326,45	5 916 993,32	0,32
6 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.75% 17/01/2048	USD	5 598 580,13	5 522 910,34	0,29
4 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.50% 08/03/2047	USD	4 048 962,55	3 763 462,07	0,20
3 800 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 7.00% 25/01/2051	USD	3 218 195,51	3 196 260,33	0,17
2 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.75% 28/10/2027	USD	2 319 478,91	2 633 756,08	0,14
2 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.875% 01/02/2025	USD	2 411 042,34	2 526 835,60	0,14
1 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.50% 08/03/2047	USD	1 428 855,06	1 361 252,24	0,07
Energy			1 822 182,19	1 804 428,91	0,10
2 000 000,00	OQ SAOC 5.125% 06/05/2028	USD	1 822 182,19	1 804 428,91	0,10
COLOMBIA			68 822 678,15	55 525 276,39	2,96
Government			68 822 678,15	55 525 276,39	2,96
7 000 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/04/2031	USD	5 286 664,88	4 962 839,50	0,26
6 800 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.25% 22/04/2032	USD	5 331 167,80	4 715 413,01	0,25
7 200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.20% 15/05/2049	USD	6 218 283,30	4 663 454,51	0,25
6 200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	7 253 689,50	4 642 305,72	0,25
6 700 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/02/2044	USD	6 184 180,18	4 601 015,37	0,25
5 980 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.00% 30/01/2030	USD	5 036 169,42	4 355 799,40	0,23
4 400 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	4 031 237,32	3 717 936,22	0,20
5 800 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.00% 15/06/2045	USD	5 661 317,45	3 708 904,70	0,20
4 400 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 15/03/2029	USD	3 982 507,51	3 634 982,45	0,19
4 000 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 18/09/2037	USD	4 839 358,89	3 531 034,86	0,19

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 500 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.00% 26/02/2024	USD	3 073 548,01	3 252 427,53	0,17
5 000 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/05/2051	USD	4 172 913,01	2 868 764,95	0,15
1 900 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 8.125% 21/05/2024	USD	2 185 994,51	1 884 879,44	0,10
2 000 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 28/01/2026	USD	1 860 096,84	1 793 103,64	0,10
1 600 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 2.625% 15/03/2023	USD	1 282 058,07	1 504 209,83	0,08
2 200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 15/02/2061	USD	1 767 943,68	1 207 669,55	0,06
800 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 22/02/2042	USD	655 547,78	480 535,71	0,03
MEXICO			62 338 246,60	54 901 717,91	2,93
Government			54 338 434,93	47 049 629,67	2,51
6 800 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.75% 27/04/2032	USD	6 548 574,20	6 243 876,51	0,33
7 738 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.50% 12/02/2034	USD	6 788 604,23	6 116 014,60	0,33
7 691 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.40% 12/02/2052	USD	6 757 547,20	5 511 522,22	0,29
6 200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.75% 12/10/2110	USD	6 121 095,98	4 958 280,70	0,27
5 600 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.25% 16/04/2030	USD	4 920 386,08	4 709 849,85	0,25
7 500 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.75% 19/04/2071	USD	5 860 533,61	4 543 187,63	0,24
6 800 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.771% 24/05/2061	USD	5 696 753,69	4 206 640,65	0,22
5 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.659% 24/05/2031	USD	4 087 428,35	3 931 465,34	0,21
4 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.75% 11/01/2028	USD	3 659 603,24	3 662 538,06	0,20
4 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.00% 27/04/2051	USD	3 897 908,35	3 166 254,11	0,17
Multi-Utilities			3 638 646,19	3 714 783,51	0,20
3 900 000,00	COMISION FEDERAL DE ELECTRICIDAD 4.875% 15/01/2024	USD	3 638 646,19	3 714 783,51	0,20
Industries			2 537 272,92	2 237 663,22	0,12
2 326 000,00	MEXICO CITY AIRPORT TRUST 5.50% 31/07/2047	USD	1 804 951,36	1 513 763,50	0,08
878 000,00	MEXICO CITY AIRPORT TRUST 3.875% 30/04/2028	USD	732 321,56	723 899,72	0,04
Finance			1 823 892,56	1 899 641,51	0,10
2 000 000,00	BANCO NACIONAL DE COMERCIO EXTERIOR SNC 4.375% 14/10/2025	USD	1 823 892,56	1 899 641,51	0,10
DOMINICAN REPUBLIC			61 735 620,76	54 848 009,60	2,93
Government			61 735 620,76	54 848 009,60	2,93
10 000 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 30/01/2060	USD	8 358 981,20	6 539 672,61	0,35
6 200 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.95% 25/01/2027	USD	5 580 299,74	5 688 201,86	0,30
5 700 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.875% 29/01/2026	USD	5 431 197,08	5 584 468,53	0,30
6 600 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.875% 23/09/2032	USD	5 919 789,71	4 857 719,21	0,26
5 100 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.00% 19/07/2028	USD	4 823 390,61	4 536 754,04	0,24

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 600 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.30% 21/01/2041	USD	4 762 503,78	3 718 621,09	0,20
3 750 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.50% 27/01/2025	USD	3 322 330,27	3 570 221,34	0,19
4 400 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.00% 22/02/2033	USD	3 871 705,20	3 503 712,65	0,19
4 650 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.50% 15/02/2048	USD	4 143 710,07	3 347 359,87	0,18
4 300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.50% 30/01/2030	USD	3 584 256,27	3 300 444,18	0,18
3 700 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.50% 22/02/2029	USD	3 255 752,10	3 085 710,79	0,17
3 300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 7.45% 30/04/2044	USD	3 246 178,69	2 707 455,45	0,14
3 300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.85% 27/01/2045	USD	2 943 227,54	2 520 209,75	0,13
2 650 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.40% 05/06/2049	USD	2 492 298,50	1 887 458,23	0,10
BAHRAIN			53 730 070,37	53 147 555,08	2,84
Government			49 801 777,11	49 109 561,44	2,62
5 700 000,00	CBB INTERNATIONAL SUKUK PROGRAMME CO SPC 3.95% 16/09/2027	USD	4 815 645,78	5 044 210,21	0,27
5 300 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.375% 14/05/2030	USD	5 128 112,41	5 003 683,16	0,27
5 500 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.625% 30/09/2031	USD	4 880 345,59	4 527 156,26	0,24
4 700 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.125% 01/08/2023	USD	4 353 684,89	4 515 048,55	0,24
5 100 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.45% 16/09/2032	USD	4 330 939,28	4 096 537,82	0,22
4 000 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 26/01/2026	USD	4 338 445,85	3 938 744,50	0,21
3 800 000,00	CBB INTERNATIONAL SUKUK CO 6 SPC 5.25% 20/03/2025	USD	3 389 241,81	3 599 141,43	0,19
4 250 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.00% 19/09/2044	USD	3 238 035,30	3 009 615,80	0,16
2 700 000,00	CBB INTERNATIONAL SUKUK PROGRAMME CO SPC 6.25% 14/11/2024	USD	2 509 699,17	2 625 078,48	0,14
2 700 000,00	CBB INTERNATIONAL SUKUK CO 5 SPC 5.624% 12/02/2024	USD	2 424 964,15	2 584 970,39	0,14
2 800 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.50% 20/09/2047	USD	2 517 205,31	2 247 686,88	0,12
2 300 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 12/10/2028	USD	2 106 644,41	2 185 093,73	0,12
2 000 000,00	CBB INTERNATIONAL SUKUK CO 7 SPC 6.875% 05/10/2025	USD	1 937 393,15	1 990 760,17	0,10
2 000 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.125% 05/07/2022	USD	1 892 343,57	1 913 128,52	0,10
2 000 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.75% 20/09/2029	USD	1 939 076,44	1 828 705,54	0,10
Energy			3 928 293,26	4 037 993,64	0,22
4 000 000,00	OIL AND GAS HOLDING CO BSCC 8.375% 07/11/2028	USD	3 928 293,26	4 037 993,64	0,22
SOUTH AFRICA			61 179 327,73	52 800 766,09	2,82
Government			61 179 327,73	52 800 766,09	2,82
17 600 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	14 876 541,79	11 499 386,19	0,62
8 600 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.65% 27/09/2047	USD	7 136 872,76	5 614 905,19	0,30
6 700 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.30% 12/10/2028	USD	5 793 590,59	5 471 127,85	0,29

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 500 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	4 974 552,51	4 494 959,59	0,24
7 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.00% 12/10/2046	USD	5 314 654,46	4 338 065,41	0,23
4 500 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.665% 17/01/2024	USD	4 248 154,06	4 271 524,68	0,23
4 800 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	4 639 007,80	4 147 389,61	0,22
4 300 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.875% 14/04/2026	USD	3 740 431,98	3 894 905,00	0,21
4 500 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 6.30% 22/06/2048	USD	4 307 158,26	3 199 522,08	0,17
3 700 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 20/04/2032	USD	3 395 430,80	3 027 208,70	0,16
3 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 16/09/2025	USD	2 752 932,72	2 841 771,79	0,15
TURKEY			50 536 153,90	44 831 979,55	2,39
Government			50 536 153,90	44 831 979,55	2,39
19 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 11/05/2047	USD	13 789 007,12	11 185 366,35	0,60
10 600 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 16/04/2043	USD	7 068 448,04	5 967 614,59	0,32
6 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 7.625% 26/04/2029	USD	5 279 819,14	4 829 270,21	0,26
6 400 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.125% 24/10/2028	USD	5 501 451,83	4 812 075,70	0,26
4 700 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.00% 25/03/2027	USD	3 927 293,95	3 693 689,24	0,20
4 700 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.25% 14/04/2026	USD	3 468 187,90	3 611 957,92	0,19
4 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.25% 13/03/2030	USD	2 877 499,77	2 726 137,36	0,14
3 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.375% 14/10/2025	USD	2 644 584,65	2 541 929,59	0,13
3 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 09/10/2026	USD	2 468 786,65	2 300 942,42	0,12
2 200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.75% 26/01/2026	USD	1 802 121,90	1 741 881,67	0,09
2 200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2045	USD	1 708 952,95	1 421 114,50	0,08
EGYPT			57 468 147,09	44 446 031,06	2,37
Government			57 468 147,09	44 446 031,06	2,37
4 800 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 11/06/2025	USD	4 097 139,33	3 883 480,26	0,21
4 720 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.50% 31/01/2027	USD	4 273 250,94	3 510 981,48	0,19
6 200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.50% 31/01/2047	USD	5 609 436,09	3 505 139,79	0,19
6 500 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.50% 16/02/2061	USD	4 550 066,26	3 448 304,93	0,18
4 700 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.625% 29/05/2032	USD	3 495 400,84	2 930 728,71	0,16
4 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.588% 21/02/2028	USD	3 604 639,07	2 775 264,54	0,15
4 700 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.70% 01/03/2049	USD	4 358 748,86	2 680 994,12	0,14
3 800 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.80% 30/09/2027	USD	3 234 180,00	2 560 061,49	0,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.30% 30/09/2033	USD	3 404 400,00	2 447 329,16	0,13
4 400 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	3 804 869,29	2 403 807,23	0,13
3 300 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.60% 01/03/2029	USD	3 055 946,76	2 301 051,47	0,12
3 500 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.053% 15/01/2032	USD	2 918 890,30	2 168 396,62	0,11
2 300 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.577% 21/02/2023	USD	1 920 691,53	2 155 767,60	0,11
2 300 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.55% 20/11/2023	USD	1 971 401,60	2 072 123,23	0,11
3 500 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.875% 29/05/2050	USD	3 183 579,46	2 026 012,94	0,11
2 100 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 16/02/2031	USD	1 545 068,63	1 245 537,46	0,07
1 200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.20% 01/03/2024	USD	1 058 714,40	1 058 656,19	0,06
1 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.75% 29/05/2024	USD	883 694,93	853 785,54	0,04
600 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 3.875% 16/02/2026	USD	498 028,80	418 608,30	0,02
NIGERIA			44 835 363,03	33 323 650,80	1,78
Government			44 835 363,03	33 323 650,80	1,78
7 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.143% 23/02/2030	USD	6 302 282,32	4 793 935,18	0,26
7 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	6 474 779,44	4 710 741,33	0,25
6 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.50% 28/11/2027	USD	5 332 075,58	4 424 535,36	0,24
5 800 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047	USD	4 874 951,31	3 299 195,92	0,18
5 200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	4 493 039,08	3 078 020,32	0,16
4 800 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.375% 28/09/2033	USD	4 108 498,16	2 994 967,08	0,16
4 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 9.248% 21/01/2049	USD	4 008 979,20	2 654 676,26	0,14
3 700 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.25% 28/09/2051	USD	3 073 736,12	2 195 898,65	0,12
2 300 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 21/11/2025	USD	2 072 704,64	1 930 552,60	0,10
2 700 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.747% 21/01/2031	USD	2 465 010,75	1 929 862,95	0,10
1 800 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.375% 24/03/2029	USD	1 629 306,43	1 311 265,15	0,07
URUGUAY			31 521 204,45	30 974 493,22	1,65
Government			31 521 204,45	30 974 493,22	1,65
7 145 664,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	6 816 600,89	6 731 121,21	0,36
6 085 296,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	6 099 326,47	5 894 550,87	0,32
3 500 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.875% 15/01/2033	USD	4 305 576,24	4 196 485,22	0,22
4 300 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 27/10/2027	USD	3 811 020,51	4 166 613,87	0,22
4 000 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.10% 18/06/2050	USD	4 262 012,10	3 832 684,90	0,20

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Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 300 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.125% 20/11/2045	USD	3 596 426,04	3 761 148,23	0,20
2 000 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.625% 21/03/2036	USD	2 630 242,20	2 391 888,92	0,13
MALAYSIA			30 579 713,40	28 912 783,25	1,54
Energy			24 495 522,47	22 086 608,14	1,18
11 000 000,00	PETRONAS CAPITAL LTD 3.50% 21/04/2030	USD	10 682 206,29	9 919 413,76	0,53
7 800 000,00	PETRONAS CAPITAL LTD 4.55% 21/04/2050	USD	8 308 531,82	7 067 265,57	0,38
3 800 000,00	PETRONAS CAPITAL LTD 2.48% 28/01/2032	USD	3 175 817,16	3 098 884,07	0,16
2 800 000,00	PETRONAS CAPITAL LTD 3.404% 28/04/2061	USD	2 328 967,20	2 001 044,74	0,11
Government			6 084 190,93	6 826 175,11	0,36
7 200 000,00	MALAYSIA SUKUK GLOBAL BHD 3.179% 27/04/2026	USD	6 084 190,93	6 826 175,11	0,36
KAZAKHSTAN			31 702 233,21	28 348 987,53	1,51
Energy			16 960 733,11	14 413 486,83	0,77
5 000 000,00	KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	4 896 292,39	3 985 843,84	0,21
4 400 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.375% 24/04/2030	USD	3 888 969,70	3 725 511,90	0,20
5 060 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.75% 19/04/2047	USD	4 803 484,76	3 721 347,38	0,20
3 500 000,00	KAZMUNAYGAS NATIONAL CO JSC 4.75% 19/04/2027	USD	3 371 986,26	2 980 783,71	0,16
Government			11 721 553,09	10 986 761,90	0,58
7 100 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 5.125% 21/07/2025	USD	6 933 828,12	7 021 357,11	0,37
3 800 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 4.875% 14/10/2044	USD	3 894 266,25	3 000 490,06	0,16
1 000 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 3.875% 14/10/2024	USD	893 458,72	964 914,73	0,05
Industries			2 683 821,27	2 602 047,24	0,14
3 000 000,00	KAZAKHSTAN TEMIR ZHOLY FINANCE BV 6.95% 10/07/2042	USD	2 683 821,27	2 602 047,24	0,14
Finance			336 125,74	346 691,56	0,02
365 000,00	DEVELOPMENT BANK OF KAZAKHSTAN JSC 4.125% 10/12/2022	USD	336 125,74	346 691,56	0,02
CHINA			30 215 906,34	27 880 515,93	1,49
Government			26 832 517,96	24 429 412,21	1,30
6 200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.125% 03/12/2029	USD	5 800 828,22	5 552 868,74	0,30
6 200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.625% 17/11/2033	EUR	6 105 078,00	4 790 058,00	0,25
4 500 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 4.00% 19/10/2048	USD	4 322 104,11	4 418 538,58	0,24
4 000 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.75% 03/12/2039	USD	3 737 118,49	3 299 708,61	0,18
3 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.625% 31/07/2024	USD	2 854 024,04	2 890 784,18	0,15
3 600 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.25% 21/10/2050	USD	3 021 770,30	2 535 237,73	0,13
1 000 000,00	EXPORT-IMPORT BANK OF CHINA 2.875% 26/04/2026	USD	991 594,80	942 216,37	0,05
Finance			3 383 388,38	3 451 103,72	0,19
3 600 000,00	CHINA DEVELOPMENT BANK 3.375% 24/01/2027	USD	3 383 388,38	3 451 103,72	0,19

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Eurizon Fund - Bond Emerging Markets

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ECUADOR			35 379 948,45	26 991 272,08	1,44
Government			35 379 948,45	26 991 272,08	1,44
25 939 620,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 1.00% 31/07/2035	USD	17 800 231,09	12 351 622,38	0,66
14 847 600,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 5.00% 31/07/2030	USD	11 021 179,38	9 382 769,59	0,50
12 798 800,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2040	USD	6 558 537,98	5 256 880,11	0,28
BRITISH VIRGIN ISLANDS			22 603 488,45	23 176 467,15	1,24
Energy			13 018 478,50	13 413 273,23	0,72
5 600 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 2.95% 12/11/2029	USD	5 062 936,92	5 005 531,17	0,27
4 500 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2013 LTD 4.375% 17/10/2023	USD	4 303 021,31	4 369 104,68	0,23
2 800 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2017 LTD 3.25% 13/09/2027	USD	2 333 958,09	2 617 234,96	0,14
1 500 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2015 LTD 3.25% 28/04/2025	USD	1 318 562,18	1 421 402,42	0,08
Multi-Utilities			9 585 009,95	9 763 193,92	0,52
3 600 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 3.50% 04/05/2027	USD	3 384 823,16	3 412 743,20	0,18
3 000 000,00	STATE GRID OVERSEAS INVESTMENT 2014 LTD 4.125% 07/05/2024	USD	2 856 086,24	2 902 692,93	0,16
2 000 000,00	CHINA HUANENG GROUP HONG KONG TREASURY MANAGEMENT HOLDING LTD 3.00% 10/12/2029	USD	1 729 306,88	1 772 653,11	0,09
1 800 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 2.875% 18/05/2026	USD	1 614 793,67	1 675 104,68	0,09
ARGENTINA			38 657 539,20	22 888 807,02	1,22
Government			38 657 539,20	22 888 807,02	1,22
28 941 037,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.125% 09/07/2035	USD	11 002 786,09	6 112 927,90	0,33
24 731 959,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.50% 09/07/2030	USD	9 056 044,77	5 613 276,44	0,30
18 991 616,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.00% 09/01/2038	USD	9 009 338,62	5 291 385,05	0,28
13 700 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 2.50% 09/07/2041	USD	4 479 655,74	3 561 384,47	0,19
6 211 961,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.00% 09/07/2029	USD	2 140 259,44	1 376 382,23	0,07
4 289 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.125% 09/07/2046	USD	2 969 454,54	933 450,93	0,05
ANGOLA			23 466 535,28	22 199 824,47	1,18
Government			23 466 535,28	22 199 824,47	1,18
9 100 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	7 278 642,90	6 333 746,91	0,34
5 900 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.25% 09/05/2028	USD	3 194 505,42	4 694 266,13	0,25
6 000 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.00% 26/11/2029	USD	5 243 214,09	4 552 815,07	0,24
4 900 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.75% 14/04/2032	USD	4 490 673,60	3 749 722,53	0,20
4 200 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.125% 26/11/2049	USD	3 259 499,27	2 869 273,83	0,15

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
COSTA RICA			19 318 567,63	20 994 060,30	1,12
Government			19 318 567,63	20 994 060,30	1,12
5 900 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.00% 04/04/2044	USD	4 845 636,23	4 875 253,28	0,26
5 000 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 4.25% 26/01/2023	USD	4 146 119,17	4 765 029,92	0,25
4 800 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 6.125% 19/02/2031	USD	3 897 738,68	4 287 287,27	0,23
4 300 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.158% 12/03/2045	USD	3 380 226,83	3 579 474,29	0,19
3 000 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 4.375% 30/04/2025	USD	2 343 901,57	2 779 358,47	0,15
1 000 000,00	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375% 15/05/2043	USD	704 945,15	707 657,07	0,04
GHANA			35 891 451,81	20 869 148,53	1,11
Government			35 891 451,81	20 869 148,53	1,11
6 100 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 6.375% 11/02/2027	USD	5 147 389,19	3 327 357,95	0,18
4 800 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	4 309 587,34	2 234 689,61	0,12
4 800 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 11/02/2035	USD	4 136 376,59	2 159 024,57	0,12
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 18/01/2026	USD	2 391 210,32	2 060 643,96	0,11
4 300 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.95% 26/03/2051	USD	3 803 050,99	1 940 994,99	0,10
4 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 26/03/2032	USD	3 129 752,74	1 845 674,31	0,10
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 26/03/2027	USD	2 392 167,03	1 649 634,31	0,09
3 300 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.75% 07/04/2029	USD	2 824 364,62	1 577 762,85	0,08
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.875% 07/05/2042	USD	2 463 271,60	1 374 154,82	0,07
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.75% 11/03/2061	USD	2 893 255,81	1 351 972,98	0,07
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	2 401 025,58	1 347 238,18	0,07
AZERBAIJAN			20 396 796,65	20 077 699,79	1,07
Energy			13 137 609,38	13 088 403,52	0,70
6 800 000,00	SOUTHERN GAS CORRIDOR CJSC 6.875% 24/03/2026	USD	6 693 180,07	6 384 696,27	0,34
3 700 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 4.75% 13/03/2023	USD	3 213 951,31	3 522 689,17	0,19
3 500 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 6.95% 18/03/2030	USD	3 230 478,00	3 181 018,08	0,17
Government			7 259 187,27	6 989 296,27	0,37
3 850 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.75% 18/03/2024	USD	3 482 972,35	3 634 235,41	0,19
4 400 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.50% 01/09/2032	USD	3 776 214,92	3 355 060,86	0,18
ROMANIA			21 906 907,12	18 804 939,60	1,00
Government			21 906 907,12	18 804 939,60	1,00
5 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.375% 22/08/2023	USD	4 619 426,01	4 773 351,70	0,25
4 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	4 169 000,52	2 968 482,79	0,16

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Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 900 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.00% 14/02/2031	USD	3 355 888,34	2 871 328,44	0,15
2 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.875% 22/01/2024	USD	2 415 569,52	2 381 199,74	0,13
3 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.625% 27/03/2032	USD	2 553 179,50	2 247 453,49	0,12
3 300 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.00% 14/02/2051	USD	2 820 234,66	2 052 411,14	0,11
1 800 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 6.125% 22/01/2044	USD	1 973 608,57	1 510 712,30	0,08
UKRAINE			53 763 950,16	16 629 400,16	0,89
Government			53 763 950,16	16 629 400,16	0,89
5 628 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2022	USD	5 132 316,49	3 069 394,55	0,16
8 800 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.253% 15/03/2033	USD	7 669 381,43	2 084 125,07	0,11
8 250 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	7 130 313,19	1 952 790,87	0,11
5 928 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2023	USD	5 058 305,18	1 775 398,91	0,10
6 328 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2026	USD	5 501 991,76	1 537 683,29	0,08
5 900 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2024	USD	5 435 351,96	1 432 687,99	0,08
5 128 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2025	USD	4 357 398,15	1 247 412,56	0,07
4 900 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2027	USD	4 763 837,09	1 191 626,51	0,06
5 000 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 6.876% 21/05/2029	USD	4 243 371,91	1 176 013,80	0,06
2 500 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 8.994% 01/02/2024	USD	2 165 588,30	611 758,16	0,03
2 300 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 9.75% 01/11/2028	USD	2 306 094,70	550 508,45	0,03
JAMAICA			16 891 590,48	16 234 769,54	0,87
Government			16 891 590,48	16 234 769,54	0,87
6 600 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	6 994 917,90	6 609 975,36	0,36
5 500 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 8.00% 15/03/2039	USD	6 027 696,14	5 661 141,74	0,30
4 000 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 6.75% 28/04/2028	USD	3 868 976,44	3 963 652,44	0,21
GUATEMALA			16 922 179,04	16 072 670,91	0,86
Government			16 922 179,04	16 072 670,91	0,86
6 500 000,00	GUATEMALA GOVERNMENT BOND 4.875% 13/02/2028	USD	5 894 765,45	5 842 819,51	0,31
4 500 000,00	GUATEMALA GOVERNMENT BOND 4.50% 03/05/2026	USD	3 852 134,54	4 150 615,01	0,22
4 700 000,00	GUATEMALA GOVERNMENT BOND 6.125% 01/06/2050	USD	4 581 467,66	3 781 894,33	0,20
1 200 000,00	GUATEMALA GOVERNMENT BOND 5.375% 24/04/2032	USD	1 162 483,02	1 059 115,33	0,06
1 200 000,00	GUATEMALA GOVERNMENT BOND 3.70% 07/10/2033	USD	1 010 870,19	889 018,22	0,05
500 000,00	GUATEMALA GOVERNMENT BOND 4.65% 07/10/2041	USD	420 458,18	349 208,51	0,02
KENYA			20 415 856,48	15 848 236,42	0,85
Government			20 415 856,48	15 848 236,42	0,85
7 100 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	6 167 154,97	5 675 925,81	0,30
5 800 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 8.25% 28/02/2048	USD	5 249 596,90	3 401 276,37	0,18

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Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 800 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.00% 22/05/2027	USD	3 487 356,05	2 713 595,39	0,15
3 700 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.25% 28/02/2028	USD	3 470 510,86	2 563 155,85	0,14
2 200 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 8.00% 22/05/2032	USD	2 041 237,70	1 494 283,00	0,08
PARAGUAY			18 022 899,55	15 601 613,83	0,83
Government			18 022 899,55	15 601 613,83	0,83
5 300 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.95% 28/04/2031	USD	5 116 838,12	4 691 650,03	0,25
5 200 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 6.10% 11/08/2044	USD	5 210 016,65	4 324 389,00	0,23
3 900 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.40% 30/03/2050	USD	3 913 447,76	2 887 779,73	0,15
2 825 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.00% 15/04/2026	USD	2 610 551,65	2 659 518,43	0,14
1 330 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 3.849% 28/06/2033	USD	1 172 045,37	1 038 276,64	0,06
KUWAIT			14 328 610,04	15 523 551,33	0,83
Government			14 328 610,04	15 523 551,33	0,83
16 300 000,00	KUWAIT INTERNATIONAL GOVERNMENT BOND 3.50% 20/03/2027	USD	14 328 610,04	15 523 551,33	0,83
MOROCCO			16 603 079,39	14 351 334,46	0,77
Government			16 603 079,39	14 351 334,46	0,77
5 300 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.25% 11/12/2022	USD	4 853 909,33	5 068 523,19	0,27
4 100 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 2.375% 15/12/2027	USD	3 376 630,87	3 161 955,48	0,17
3 500 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 5.50% 11/12/2042	USD	3 346 776,01	2 438 132,17	0,13
2 800 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.00% 15/12/2032	USD	2 301 530,68	1 846 535,18	0,10
3 300 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.00% 15/12/2050	USD	2 724 232,50	1 836 188,44	0,10
PAKISTAN			17 397 440,97	13 582 111,55	0,72
Government			17 397 440,97	13 582 111,55	0,72
8 900 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	7 869 641,89	5 729 133,52	0,31
4 800 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 7.375% 08/04/2031	USD	3 503 597,47	2 884 086,59	0,15
3 800 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.25% 15/04/2024	USD	3 440 430,34	2 802 211,79	0,15
2 000 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.875% 08/04/2051	USD	1 220 483,90	1 140 791,17	0,06
1 500 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.25% 30/09/2025	USD	1 363 287,37	1 025 888,48	0,05
SRI LANKA			28 465 741,69	12 549 227,02	0,67
Government			28 465 741,69	12 549 227,02	0,67
6 200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.55% 28/03/2030	USD	4 231 095,42	1 849 888,76	0,10
5 700 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.20% 11/05/2027	USD	4 458 705,03	1 696 996,69	0,09
5 600 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.85% 14/03/2029	USD	3 954 781,22	1 613 873,62	0,09

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Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 500 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.75% 18/04/2023	USD	2 399 102,58	1 330 178,53	0,07
4 300 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.75% 18/04/2028	USD	3 713 894,45	1 260 735,70	0,07
3 900 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.85% 03/11/2025	USD	2 980 568,23	1 228 922,61	0,07
3 500 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.825% 18/07/2026	USD	1 710 222,21	1 108 637,55	0,06
3 200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.125% 03/06/2025	USD	2 253 717,13	1 010 458,76	0,05
2 800 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.85% 14/03/2024	USD	1 661 658,91	852 681,71	0,04
2 000 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.35% 28/06/2024	USD	1 101 996,51	596 853,09	0,03
IRAQ			11 606 946,81	12 542 863,51	0,67
Government			11 606 946,81	12 542 863,51	0,67
7 537 500,00	IRAQ INTERNATIONAL BOND 5.80% 15/01/2028	USD	6 243 925,11	6 481 190,85	0,35
6 500 000,00	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	5 363 021,70	6 061 672,66	0,32
POLAND			12 055 382,30	11 494 447,64	0,61
Government			12 055 382,30	11 494 447,64	0,61
9 300 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.25% 06/04/2026	USD	9 288 617,84	8 628 198,35	0,46
2 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.00% 22/01/2024	USD	1 853 063,09	1 913 492,00	0,10
1 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.00% 17/03/2023	USD	913 701,37	952 757,29	0,05
HUNGARY			12 491 695,67	11 133 436,56	0,59
Government			12 491 695,67	11 133 436,56	0,59
4 600 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.25% 16/06/2029	USD	4 234 665,34	4 388 139,55	0,23
4 600 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 2.125% 22/09/2031	USD	3 813 874,24	3 402 139,16	0,18
2 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 7.625% 29/03/2041	USD	2 930 269,80	2 207 700,27	0,12
1 800 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 3.125% 21/09/2051	USD	1 512 886,29	1 135 457,58	0,06
JORDAN			12 246 932,57	10 344 721,56	0,55
Government			12 246 932,57	10 344 721,56	0,55
4 600 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 6.125% 29/01/2026	USD	4 370 033,31	4 026 281,94	0,21
5 100 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 5.85% 07/07/2030	USD	4 519 014,39	3 866 380,44	0,21
3 500 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	3 357 884,87	2 452 059,18	0,13
EL SALVADOR			21 697 938,22	9 324 629,61	0,50
Government			21 697 938,22	9 324 629,61	0,50
2 700 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.75% 24/01/2023	USD	2 406 779,10	1 805 096,56	0,10
3 000 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 5.875% 30/01/2025	USD	2 636 367,51	1 061 715,16	0,06
3 200 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 9.50% 15/07/2052	USD	2 683 537,42	1 015 968,35	0,06
3 300 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	2 714 228,03	990 363,11	0,05

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Eurizon Fund - Bond Emerging Markets

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 000 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.25% 10/04/2032	USD	2 406 725,28	973 045,20	0,05
3 000 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 6.375% 18/01/2027	USD	2 388 530,71	966 732,13	0,05
2 800 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.625% 28/02/2029	USD	2 421 104,57	883 883,59	0,05
2 700 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.65% 15/06/2035	USD	2 037 058,88	828 452,91	0,04
2 700 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2050	USD	2 003 606,72	799 372,60	0,04
MONGOLIA			9 395 311,29	9 323 777,20	0,50
Government			9 395 311,29	9 323 777,20	0,50
4 800 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 8.75% 09/03/2024	USD	4 665 844,23	4 627 917,66	0,25
3 600 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 4.45% 07/07/2031	USD	2 958 812,88	2 667 123,53	0,14
2 153 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.625% 01/05/2023	USD	1 770 654,18	2 028 736,01	0,11
TRINIDAD AND TOBAGO			8 400 005,69	9 023 101,07	0,48
Government			6 701 667,46	7 183 299,83	0,38
4 000 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.50% 04/08/2026	USD	3 222 606,23	3 622 134,40	0,19
2 000 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.375% 16/01/2024	USD	1 795 932,36	1 881 123,16	0,10
2 000 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.50% 26/06/2030	USD	1 683 128,87	1 680 042,27	0,09
Multi-Utilities			1 698 338,23	1 839 801,24	0,10
2 000 000,00	TRINIDAD GENERATION UNLTD 5.25% 04/11/2027	USD	1 698 338,23	1 839 801,24	0,10
HONG KONG			8 067 101,10	8 500 285,00	0,45
Raw materials			8 067 101,10	8 500 285,00	0,45
3 700 000,00	CNAC HK FINBRIDGE CO LTD 5.125% 14/03/2028	USD	3 363 106,39	3 579 350,90	0,19
3 500 000,00	CNAC HK FINBRIDGE CO LTD 4.125% 19/07/2027	USD	3 084 441,17	3 264 078,02	0,17
2 000 000,00	CNAC HK FINBRIDGE CO LTD 3.00% 22/09/2030	USD	1 619 553,54	1 656 856,08	0,09
NETHERLANDS			8 770 924,61	7 875 532,92	0,42
Finance			8 770 924,61	7 875 532,92	0,42
3 000 000,00	MDGH - GMTN BV 3.95% 21/05/2050	USD	3 006 127,00	2 548 357,44	0,14
2 500 000,00	MDGH - GMTN BV 2.875% 07/11/2029	USD	2 315 690,81	2 162 466,16	0,12
2 000 000,00	MDGH - GMTN BV 4.50% 07/11/2028	USD	2 036 780,48	1 949 801,73	0,10
1 500 000,00	MDGH - GMTN BV 3.70% 07/11/2049	USD	1 412 326,32	1 214 907,59	0,06
GABON			9 005 190,35	7 580 506,81	0,40
Government			9 005 190,35	7 580 506,81	0,40
4 500 000,00	GABON GOVERNMENT INTERNATIONAL BOND 7.00% 24/11/2031	USD	3 979 485,00	3 139 433,12	0,17
2 700 000,00	GABON GOVERNMENT INTERNATIONAL BOND 6.95% 16/06/2025	USD	2 312 584,58	2 256 202,83	0,12
3 100 000,00	GABON GOVERNMENT INTERNATIONAL BOND 6.625% 06/02/2031	USD	2 713 120,77	2 184 870,86	0,11

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Eurizon Fund - Bond Emerging Markets

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ZAMBIA			8 012 729,92	7 343 399,32	0,39
Government			8 012 729,92	7 343 399,32	0,39
6 000 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.97% 30/07/2027	USD	3 868 331,65	3 351 093,19	0,18
3 600 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.50% 14/04/2024	USD	2 358 813,44	2 084 036,76	0,11
3 500 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BOND 5.375% 20/09/2022	USD	1 785 584,83	1 908 269,37	0,10
IVORY COAST			7 600 514,39	6 484 654,19	0,35
Government			7 600 514,39	6 484 654,19	0,35
5 600 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	5 051 583,29	4 192 139,72	0,23
2 700 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.375% 03/03/2028	USD	2 548 931,10	2 292 514,47	0,12
CAYMAN ISLANDS			5 691 100,77	5 814 740,69	0,31
Government			5 691 100,77	5 814 740,69	0,31
4 000 000,00	KSA SUKUK LTD 4.303% 19/01/2029	USD	3 713 457,27	3 876 493,79	0,21
2 000 000,00	KSA SUKUK LTD 4.303% 19/01/2029	USD	1 977 643,50	1 938 246,90	0,10
RUSSIA			21 935 713,80	5 682 147,19	0,30
Government			21 935 713,80	5 682 147,19	0,30
8 200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.25% 23/06/2047	USD	8 521 007,09	2 070 687,49	0,11
6 000 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.375% 21/03/2029	USD	5 939 589,57	1 518 006,76	0,08
4 200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.75% 27/05/2026	USD	3 971 410,95	1 067 291,85	0,06
3 600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.875% 16/09/2043	USD	3 503 706,19	1 026 161,09	0,05
ARMENIA			6 499 840,23	5 675 237,12	0,30
Government			6 499 840,23	5 675 237,12	0,30
2 900 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.95% 26/09/2029	USD	2 569 803,20	2 067 961,39	0,11
2 000 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 7.15% 26/03/2025	USD	1 841 360,92	1 886 020,58	0,10
2 600 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.60% 02/02/2031	USD	2 088 676,11	1 721 255,15	0,09
BAHAMAS			5 955 310,35	5 599 089,98	0,30
Government			5 955 310,35	5 599 089,98	0,30
2 400 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 4.25% 25/01/2028	USD	2 003 200,85	2 060 425,87	0,11
2 800 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.25% 25/01/2051	USD	2 320 297,15	1 989 072,86	0,11
2 000 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.25% 25/01/2033	USD	1 631 812,35	1 549 591,25	0,08
HONDURAS			6 521 716,03	5 251 857,03	0,28
Government			6 521 716,03	5 251 857,03	0,28
4 000 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 6.25% 19/01/2027	USD	3 697 929,34	2 996 757,70	0,16
2 000 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 5.625% 24/06/2030	USD	1 780 215,80	1 294 849,25	0,07
1 066 666,67	HONDURAS GOVERNMENT INTERNATIONAL BOND 7.50% 15/03/2024	USD	1 043 570,89	960 250,08	0,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BOLIVIA			5 339 484,49	5 239 410,38	0,28
Government			5 339 484,49	5 239 410,38	0,28
4 000 000,00	BOLIVIA GOVERNMENT INTERNATIONAL BOND 4.50% 20/03/2028	USD	3 142 505,37	2 961 136,67	0,16
2 470 000,00	BOLIVIA GOVERNMENT INTERNATIONAL BOND 5.95% 22/08/2023	USD	2 196 979,12	2 278 273,71	0,12
UZBEKISTAN			4 854 388,80	4 679 759,45	0,25
Government			4 854 388,80	4 679 759,45	0,25
3 600 000,00	REPUBLIC OF UZBEKISTAN BOND 5.375% 20/02/2029	USD	3 260 546,26	3 036 575,96	0,16
1 800 000,00	REPUBLIC OF UZBEKISTAN BOND 4.75% 20/02/2024	USD	1 593 842,54	1 643 183,49	0,09
VIETNAM			4 281 252,76	4 476 745,42	0,24
Government			4 281 252,76	4 476 745,42	0,24
4 700 000,00	VIETNAM GOVERNMENT INTERNATIONAL BOND 4.80% 19/11/2024	USD	4 281 252,76	4 476 745,42	0,24
SENEGAL			5 355 353,04	4 035 776,41	0,22
Government			5 355 353,04	4 035 776,41	0,22
3 400 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.75% 13/03/2048	USD	2 929 551,55	2 064 359,11	0,11
2 700 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.25% 23/05/2033	USD	2 425 801,49	1 971 417,30	0,11
CROATIA			4 132 688,86	3 946 090,62	0,21
Government			4 132 688,86	3 946 090,62	0,21
4 000 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 6.00% 26/01/2024	USD	4 132 688,86	3 946 090,62	0,21
SERBIA			4 433 010,99	3 873 595,52	0,21
Government			4 433 010,99	3 873 595,52	0,21
5 500 000,00	SERBIA INTERNATIONAL BOND 2.125% 01/12/2030	USD	4 433 010,99	3 873 595,52	0,21
CANADA			2 470 434,59	2 592 692,42	0,14
Energy			2 470 434,59	2 592 692,42	0,14
3 000 000,00	PETRONAS ENERGY CANADA LTD 2.112% 23/03/2028	USD	2 470 434,59	2 592 692,42	0,14
LEBANON			16 529 729,97	2 388 300,97	0,13
Government			16 529 729,97	2 388 300,97	0,13
7 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.60% 27/11/2026	USD	3 713 720,88	399 330,47	0,02
5 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.00% 27/01/2023	USD	2 023 976,50	314 170,96	0,02
4 200 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 7.00% 23/03/2032	USD	1 274 412,25	272 219,65	0,01
4 500 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 26/02/2030	USD	2 987 759,62	259 768,55	0,01
4 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.10% 04/10/2022	USD	1 379 405,06	253 249,82	0,01
3 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 03/11/2028	USD	963 628,56	182 017,33	0,01
3 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.75% 29/11/2027	USD	987 497,63	181 816,46	0,01
3 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 7.25% 23/03/2037	USD	448 814,05	171 026,85	0,01
2 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.25% 04/11/2024	USD	613 555,99	122 301,41	0,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 200 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.85% 23/03/2027	USD	1 153 587,01	121 863,33	0,01
1 800 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 22/04/2024	USD	983 372,42	110 536,14	0,01
GEORGIA			2 403 299,30	2 308 376,54	0,12
Government			1 910 364,50	1 823 676,12	0,10
2 300 000,00	GEORGIA GOVERNMENT INTERNATIONAL BOND 2.75% 22/04/2026	USD	1 910 364,50	1 823 676,12	0,10
Industries			492 934,80	484 700,42	0,02
600 000,00	GEORGIAN RAILWAY JSC 4.00% 17/06/2028	USD	492 934,80	484 700,42	0,02
ETHIOPIA			3 344 852,23	2 166 875,74	0,12
Government			3 344 852,23	2 166 875,74	0,12
4 000 000,00	ETHIOPIA INTERNATIONAL BOND 6.625% 11/12/2024	USD	3 344 852,23	2 166 875,74	0,12
NAMIBIA			1 789 931,28	1 693 931,02	0,09
Government			1 789 931,28	1 693 931,02	0,09
2 000 000,00	NAMIBIA INTERNATIONAL BOND 5.25% 29/10/2025	USD	1 789 931,28	1 693 931,02	0,09
TUNISIA			2 635 492,70	1 678 285,89	0,09
Finance			2 635 492,70	1 678 285,89	0,09
3 190 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.75% 30/01/2025	USD	2 635 492,70	1 678 285,89	0,09
MOZAMBIQUE			1 372 739,13	1 249 454,44	0,07
Government			1 372 739,13	1 249 454,44	0,07
1 800 000,00	MOZAMBIQUE INTERNATIONAL BOND 5.00% 15/09/2031	USD	1 372 739,13	1 249 454,44	0,07
UNITED KINGDOM			3 496 034,10	1 122 057,48	0,06
Energy			3 496 034,10	1 122 057,48	0,06
3 900 000,00	NAK NAFTOGAZ UKRAINE VIA KONDOR FINANCE PLC 7.625% 08/11/2026	USD	3 496 034,10	1 122 057,48	0,06
BARBADOS			834 523,60	917 911,05	0,05
Government			834 523,60	917 911,05	0,05
1 000 000,00	BARBADOS GOVERNMENT INTERNATIONAL BOND 6.50% 01/10/2029	USD	834 523,60	917 911,05	0,05
TAJIKISTAN			908 648,52	771 420,05	0,04
Government			908 648,52	771 420,05	0,04
1 300 000,00	REPUBLIC OF TAJIKISTAN INTERNATIONAL BOND 7.125% 14/09/2027	USD	908 648,52	771 420,05	0,04
Floating Rate Notes			2 858 103,93	1 610 813,21	0,09
IVORY COAST			1 180 434,95	1 135 786,14	0,06
Government			1 180 434,95	1 135 786,14	0,06
1 379 278,99	IVORY COAST GOVERNMENT INTERNATIONAL BOND FRN 31/12/2032	USD	1 180 434,95	1 135 786,14	0,06
RUSSIA			1 677 668,98	475 027,07	0,03
Government			1 677 668,98	475 027,07	0,03
1 666 500,00	RUSSIAN FOREIGN BOND - EUROBOND FRN 31/03/2030	USD	1 677 668,98	475 027,07	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Zero-Coupon Bonds			7 036 570,99	5 320 810,79	0,28
GHANA			3 978 407,16	3 223 856,10	0,17
Government			3 978 407,16	3 223 856,10	0,17
6 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 0.00% 07/04/2025	USD	3 978 407,16	3 223 856,10	0,17
ECUADOR			3 058 163,83	2 096 954,69	0,11
Government			3 058 163,83	2 096 954,69	0,11
5 093 070,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.00% 31/07/2030	USD	3 058 163,83	2 096 954,69	0,11
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			34 888 342,56	33 530 842,98	1,79
Ordinary Bonds			34 888 342,56	33 530 842,98	1,79
MALAYSIA			17 944 222,31	16 500 673,30	0,88
Energy			17 944 222,31	16 500 673,30	0,88
6 900 000,00	PETRONAS CAPITAL LTD 3.50% 18/03/2025	USD	6 154 729,64	6 557 987,22	0,35
6 000 000,00	PETRONAS CAPITAL LTD 4.50% 18/03/2045	USD	6 429 184,07	5 506 146,27	0,29
4 700 000,00	PETRONAS CAPITAL LTD 4.80% 21/04/2060	USD	5 360 308,60	4 436 539,81	0,24
BRITISH VIRGIN ISLANDS			9 410 923,35	9 967 008,57	0,53
Energy			6 833 281,04	7 176 889,18	0,38
4 100 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2017 LTD 3.625% 12/04/2027	USD	3 815 146,34	3 902 579,21	0,21
1 900 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2017 LTD 2.50% 13/09/2022	USD	1 579 778,38	1 815 273,04	0,09
1 500 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2014 LTD 4.375% 10/04/2024	USD	1 438 356,32	1 459 036,93	0,08
Government			2 577 642,31	2 790 119,39	0,15
3 000 000,00	1MDB GLOBAL INVESTMENTS LTD 4.40% 09/03/2023	USD	2 577 642,31	2 790 119,39	0,15
CHILE			3 635 175,14	3 074 867,61	0,16
Raw materials			1 810 699,66	1 673 499,63	0,09
2 000 000,00	CORP NACIONAL DEL COBRE DE CHILE INC 3.15% 14/01/2030	USD	1 810 699,66	1 673 499,63	0,09
Energy			1 824 475,48	1 401 367,98	0,07
2 000 000,00	EMPRESA NACIONAL DEL PETROLEO 4.50% 14/09/2047	USD	1 824 475,48	1 401 367,98	0,07
BAHRAIN			2 148 478,02	2 220 733,89	0,12
Energy			2 148 478,02	2 220 733,89	0,12
2 300 000,00	OIL AND GAS HOLDING CO BSCC 7.50% 25/10/2027	USD	2 148 478,02	2 220 733,89	0,12
KAZAKHSTAN			1 749 543,74	1 767 559,61	0,10
Multi-Utilities			1 749 543,74	1 767 559,61	0,10
2 100 000,00	KAZTRANS GAS JSC 4.375% 26/09/2027	USD	1 749 543,74	1 767 559,61	0,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			78 186 769,12	79 116 609,19	4,22
UCI Units			78 186 769,12	79 116 609,19	4,22
LUXEMBOURG			78 186 769,12	79 116 609,19	4,22
Finance			78 186 769,12	79 116 609,19	4,22
691 521,94	EURIZON FUND - MONEY MARKET -Z2-	USD	65 991 867,52	66 926 393,32	3,57
124 326,53	EURIZON FUND - MONEY MARKET -Z-	EUR	12 194 901,60	12 190 215,87	0,65
Total Portfolio			2 139 024 606,45	1 841 965 963,37	98,28

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(134 117,05)	34 528 930,49
Unrealised loss on future contracts and commitment						(134 117,05)	34 528 930,49
100 000 000	(33)	Sale	JAPAN 10Y BOND (OSE)	12/09/2022	JPY	(134 117,05)	34 528 930,49

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				382 528,09	715 601,01	52 698 993,75
PURCHASED OPTION CONTRACTS				731 792,86	1 397 125,79	—
1 140	PUT	US 10YR FUT OPTN 118,00 26/08/22	USD	731 792,86	1 397 125,79	—
WRITTEN OPTION CONTRACTS				(349 264,77)	(681 524,78)	52 698 993,75
(1 140)	PUT	US 10YR FUT OPTN 116,00 26/08/22	USD	(349 264,77)	(681 524,78)	52 698 993,75

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(12 328 660,02)
Unrealised profit on forward foreign exchange contracts					3 088 793,35
05/07/2022	100 000 000,00	USD	93 121 982,43	EUR	2 530 617,61
15/07/2022	18 759 466,39	USD	17 684 813,34	EUR	247 607,33
15/07/2022	8 122 320,30	USD	7 677 827,81	EUR	86 405,00
15/07/2022	4 451 643,89	EUR	621 122 737,00	JPY	78 822,26
15/07/2022	8 501 638,82	USD	8 078 257,35	EUR	48 571,02
18/07/2022	4 439 472,73	TRY	230 192,55	EUR	22 363,35
15/07/2022	501 934,44	EUR	8 339 314,49	ZAR	15 914,87
15/07/2022	805 946,49	EUR	112 450 974,00	JPY	14 270,35
15/07/2022	532 592,32	EUR	74 310 795,00	JPY	9 430,26
15/07/2022	4 509 301,44	EUR	639 242 630,00	JPY	8 912,33
15/07/2022	2 569 653,44	USD	2 450 297,02	EUR	6 068,50
18/07/2022	847 133,37	TRY	43 924,99	EUR	4 267,34
15/07/2022	706 719,39	EUR	14 869 706,81	MXN	3 630,21
15/07/2022	166 974,91	EUR	23 297 441,00	JPY	2 956,52
18/07/2022	444 458,23	TRY	23 045,75	EUR	2 238,91
15/07/2022	694 209,41	EUR	98 411 751,00	JPY	1 372,06
15/07/2022	36 977,90	EUR	614 363,75	ZAR	1 172,46
15/07/2022	482 436,69	EUR	68 390 660,00	JPY	953,50
18/07/2022	165 166,10	TRY	8 564,08	EUR	832,01
15/07/2022	18 444,72	EUR	306 447,07	ZAR	584,83
15/07/2022	108 983,26	EUR	2 293 058,84	MXN	559,81
15/07/2022	75 683,29	EUR	1 592 411,88	MXN	388,76
15/07/2022	134 094,70	EUR	19 009 385,00	JPY	265,03
15/07/2022	6 922,06	EUR	115 005,48	ZAR	219,48
15/07/2022	9 083,58	EUR	13 523,79	AUD	194,06
15/07/2022	21 627,25	EUR	455 047,47	MXN	111,09
15/07/2022	2 038,51	EUR	3 034,97	AUD	43,55
15/07/2022	321,00	EUR	477,91	AUD	6,86
15/07/2022	254,77	EUR	379,30	AUD	5,45
15/07/2022	122 087,01	HUF	303,42	EUR	3,51
15/07/2022	34 335,84	HUF	85,08	EUR	1,24
15/07/2022	18 399,13	HUF	6 411,00	JPY	1,13
15/07/2022	46,35	EUR	6 467,00	JPY	0,82
15/07/2022	17 484,12	HUF	43,34	EUR	0,62
15/07/2022	15 190,65	HUF	5 370,00	JPY	0,38
18/07/2022	48,49	TRY	1 010,04	HUF	0,22
15/07/2022	58,44	EUR	23 166,51	HUF	0,20
15/07/2022	4,26	EUR	70,75	ZAR	0,14
15/07/2022	2 473,17	HUF	129,76	MXN	0,08
15/07/2022	830,68	HUF	34,41	ZAR	0,08
15/07/2022	39,87	EUR	5 652,00	JPY	0,08
15/07/2022	6,63	EUR	139,47	MXN	0,04
15/07/2022	32,32	HUF	0,12	AUD	0,00
15/07/2022	4,70	HUF	0,01	GBP	0,00
15/07/2022	130,49	HUF	0,44	CAD	0,00
15/07/2022	1,50	EUR	2,03	CAD	0,00
Unrealised loss on forward foreign exchange contracts					(15 417 453,37)
15/07/2022	856 409 100,30	EUR	907 638 636,27	USD	(11 214 610,69)
15/07/2022	142 894 597,15	EUR	151 442 409,06	USD	(1 871 193,66)
15/07/2022	96 777 127,80	EUR	102 566 238,81	USD	(1 267 288,98)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)		
15/07/2022	28 693 173,32	EUR	30 409 570,26	USD	(375 734,88)
05/07/2022	23 594 790,98	EUR	25 000 000,00	USD	(318 359,03)
15/07/2022	44 350 864,99	USD	42 541 286,29	EUR	(145 711,08)
21/09/2022	24 594 997,62	EUR	25 950 000,00	USD	(88 406,08)
21/09/2022	1 450 100 000,00	JPY	10 265 610,36	EUR	(57 243,59)
15/07/2022	2 936 106,95	EUR	3 099 551,22	USD	(26 794,83)
15/07/2022	7 207 186,50	USD	6 913 122,99	EUR	(23 678,62)
15/07/2022	5 009 661,82	USD	4 805 260,46	EUR	(16 458,83)
15/07/2022	1 485 592,48	USD	1 424 978,18	EUR	(4 880,79)
15/07/2022	648 038 662,00	JPY	4 565 243,95	EUR	(2 929,11)
15/07/2022	936 026,22	EUR	1 265 762,99	CAD	(1 987,58)
15/07/2022	108 323 226,00	JPY	763 105,63	EUR	(489,62)
15/07/2022	210 060,40	EUR	284 059,01	CAD	(446,05)
15/07/2022	106 205,45	PLN	22 935,98	EUR	(390,21)
15/07/2022	73 322 780,00	JPY	516 537,67	EUR	(331,42)
15/07/2022	8 215,78	EUR	8 707,24	USD	(107,59)
15/07/2022	21 738 941,00	JPY	153 144,52	EUR	(98,26)
15/07/2022	33 077,63	EUR	44 729,98	CAD	(70,23)
15/07/2022	16 375,82	PLN	3 536,50	EUR	(60,17)
15/07/2022	26 252,95	EUR	35 501,16	CAD	(55,75)
15/07/2022	3 334 690,19	HUF	8 826,95	USD	(54,28)
15/07/2022	11 306,19	PLN	2 441,67	EUR	(41,54)
15/07/2022	3 232,66	PLN	698,12	EUR	(11,88)
15/07/2022	486,38	USD	188 257,03	HUF	(8,34)
15/07/2022	287,59	USD	111 327,50	HUF	(4,97)
15/07/2022	326,63	EUR	130 663,40	HUF	(1,86)
15/07/2022	421,84	USD	404,63	EUR	(1,39)
15/07/2022	174,95	EUR	70 106,24	HUF	(1,30)
15/07/2022	19 573,95	HUF	49,56	EUR	(0,35)
15/07/2022	6 053,00	JPY	17 069,36	HUF	(0,30)
18/07/2022	0,70	EUR	13,52	TRY	(0,07)
15/07/2022	6 226,00	JPY	43,86	EUR	(0,03)
15/07/2022	0,99	PLN	85,70	HUF	(0,01)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						(11 033,42)	141 617,98
CDX.EM.37	USD	L	41 900 000,00	BARCLAYS BANK PLC	20/06/2027	(11 033,42)	141 617,98

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	240 432 984,73	
Banks	(Note 3)	7 290 063,21	
Other banks and broker accounts	(Notes 2, 3, 9)	1 920 008,05	
Option contracts	(Notes 2, 9)	275 486,66	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	540 014,32	
Unrealised profit on swap contracts	(Notes 2, 9)	41 629,29	
Interest receivable on swap contracts	(Notes 2, 9)	493 401,65	
Other interest receivable		5 739 619,45	
Receivable on investments sold		528 987,69	
Other assets	(Note 10)	11 142,79	
Total assets		257 273 337,84	
Liabilities			
Bank overdrafts	(Note 3)	(1 500 685,06)	
Option contracts	(Notes 2, 9)	(110 510,77)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 101 348,15)	
Unrealised loss on swap contracts	(Notes 2, 9)	(1 011 074,28)	
Interest payable on swap contracts	(Notes 2, 9)	(466 821,85)	
Other liabilities		(126 272,77)	
Total liabilities		(4 316 712,88)	
Total net assets		252 956 624,96	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	91,68	2 759 189,191

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	225 100 908,13
Net income from investments	(Note 2)	8 806 764,58
Interest received on swap contracts	(Note 2)	1 002 634,13
Other income	(Note 6)	8 240,51
Total income		9 817 639,22
Management fee	(Note 6)	(545 632,07)
Depositary fee	(Note 8)	(25 288,64)
Subscription tax	(Note 4)	(12 210,86)
Interest paid on swap contracts	(Note 2)	(924 079,41)
Other charges and taxes	(Notes 5, 8)	(196 756,28)
Total expenses		(1 703 967,26)
Net investment income / (loss)		8 113 671,96
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(10 366 116,49)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(16 414 238,58)
- option contracts	(Notes 2, 9)	(166 931,62)
- forward foreign exchange contracts	(Notes 2, 9)	(418 066,80)
- foreign currencies	(Note 2)	875 092,68
- future contracts	(Notes 2, 9)	35 690,22
- swap contracts	(Notes 2, 9)	(1 102 692,68)
Net result of operations for the period		(19 443 591,31)
Subscriptions for the period		155 431 458,52
Redemptions for the period		(108 132 150,38)
Net assets at the end of the period		252 956 624,96

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			272 393 511,37	240 432 984,73	95,05
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			244 757 251,59	213 762 688,04	84,51
Ordinary Bonds			244 757 251,59	213 762 688,04	84,51
BRAZIL			33 548 775,33	32 787 869,10	12,96
Government			33 548 775,33	32 787 869,10	12,96
80 030 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2023	BRL	14 000 949,21	14 386 170,77	5,69
67 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2025	BRL	12 580 374,09	11 542 725,71	4,56
24 010 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2029	BRL	4 100 948,86	3 843 925,55	1,52
4 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE B 6.00% 15/08/2028	BRL	2 866 503,17	3 015 047,07	1,19
MEXICO			29 388 994,61	29 609 421,57	11,70
Government			29 388 994,61	29 609 421,57	11,70
200 000 000,00	MEXICAN BONOS 5.75% 05/03/2026	MXN	8 182 678,50	8 428 494,22	3,33
140 000 000,00	MEXICAN BONOS 10.00% 05/12/2024	MXN	7 139 052,74	6 730 677,46	2,66
125 000 000,00	MEXICAN BONOS 7.75% 23/11/2034	MXN	5 681 142,15	5 359 546,63	2,12
15 000 000,00	MEXICAN UDIBONOS 4.50% 04/12/2025	MXN	4 658 827,48	5 305 407,14	2,10
50 000 000,00	MEXICAN BONOS 8.50% 31/05/2029	MXN	2 215 853,61	2 303 423,37	0,91
35 000 000,00	MEXICAN BONOS 8.00% 07/11/2047	MXN	1 511 440,13	1 481 872,75	0,58
SOUTH AFRICA			25 674 408,54	24 230 466,15	9,58
Government			25 674 408,54	24 230 466,15	9,58
200 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.50% 31/01/2037	ZAR	10 013 741,46	9 227 490,86	3,65
60 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.50% 21/12/2026	ZAR	4 023 875,58	3 708 337,30	1,47
90 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.50% 28/02/2041	ZAR	3 101 613,01	3 222 948,16	1,27
50 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.50% 21/12/2026	ZAR	3 253 272,64	3 090 281,08	1,22
50 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.00% 31/01/2030	ZAR	2 406 433,92	2 536 158,70	1,00
50 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.875% 28/02/2035	ZAR	2 875 471,93	2 445 250,05	0,97
INDONESIA			21 674 493,84	22 253 645,62	8,80
Government			21 674 493,84	22 253 645,62	8,80
125 000 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2029	IDR	8 467 761,18	8 529 277,65	3,37
70 000 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	4 602 478,84	4 780 800,10	1,89
60 000 000 000,00	INDONESIA TREASURY BOND 6.50% 15/06/2025	IDR	3 601 912,45	3 951 089,64	1,56
60 000 000 000,00	INDONESIA TREASURY BOND 6.375% 15/04/2032	IDR	3 686 076,71	3 635 845,38	1,44
20 000 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2036	IDR	1 316 264,66	1 356 632,85	0,54
THAILAND			21 745 999,17	19 284 851,98	7,62
Government			21 745 999,17	19 284 851,98	7,62
290 000 000,00	THAILAND GOVERNMENT BOND 2.875% 17/12/2028	THB	8 764 544,70	7 934 266,16	3,14
200 000 000,00	THAILAND GOVERNMENT BOND 3.40% 17/06/2036	THB	6 214 264,97	5 327 705,08	2,11
100 000 000,00	THAILAND GOVERNMENT BOND 3.30% 17/06/2038	THB	3 120 425,00	2 595 133,09	1,02
70 000 000,00	THAILAND GOVERNMENT BOND 3.85% 12/12/2025	THB	2 067 578,89	1 999 519,46	0,79
50 000 000,00	THAILAND GOVERNMENT BOND 3.85% 12/12/2025	THB	1 579 185,61	1 428 228,19	0,56

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CZECH REPUBLIC			16 455 659,13	14 208 205,10	5,62
Government			16 455 659,13	14 208 205,10	5,62
130 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.00% 26/06/2026	CZK	4 907 312,21	4 407 822,55	1,74
100 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.45% 25/10/2023	CZK	3 868 743,94	3 735 683,35	1,48
100 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.00% 13/10/2033	CZK	3 894 424,92	3 051 929,27	1,21
65 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.75% 23/06/2032	CZK	2 228 994,29	1 999 389,45	0,79
25 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.50% 24/04/2040	CZK	873 087,72	599 189,40	0,24
11 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 4.85% 26/11/2057	CZK	683 096,05	414 191,08	0,16
POLAND			12 896 607,35	10 563 452,44	4,18
Government			12 896 607,35	10 563 452,44	4,18
40 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/10/2029	PLN	8 557 544,28	6 538 294,61	2,59
17 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 1.75% 25/04/2032	PLN	2 475 086,81	2 318 672,13	0,92
10 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2027	PLN	1 863 976,26	1 706 485,70	0,67
COLOMBIA			11 703 892,73	9 725 401,27	3,84
Government			11 703 892,73	9 725 401,27	3,84
25 000 000 000,00	COLOMBIAN TES 5.75% 03/11/2027	COP	5 880 072,44	4 544 768,55	1,80
19 000 000 000,00	COLOMBIAN TES 10.00% 24/07/2024	COP	4 711 547,52	4 354 709,26	1,72
5 000 000 000,00	COLOMBIAN TES 7.25% 18/10/2034	COP	1 112 272,77	825 923,46	0,32
ROMANIA			10 471 467,12	9 476 304,07	3,75
Government			10 471 467,12	9 476 304,07	3,75
40 000 000,00	ROMANIA GOVERNMENT BOND 3.65% 28/07/2025	RON	7 659 790,81	7 012 643,88	2,77
10 000 000,00	ROMANIA GOVERNMENT BOND 2.50% 25/10/2027	RON	1 646 293,13	1 496 635,84	0,59
7 000 000,00	ROMANIA GOVERNMENT BOND 3.65% 24/09/2031	RON	1 165 383,18	967 024,35	0,39
PHILIPPINES			7 477 442,91	7 920 768,98	3,13
Government			4 124 537,67	4 446 837,67	1,76
30 000 000,00	ASIAN DEVELOPMENT BANK 2.90% 05/03/2024	CNY	3 927 670,31	4 277 597,19	1,69
10 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 6.25% 14/01/2036	PHP	196 867,36	169 240,48	0,07
Supranational			3 352 905,24	3 473 931,31	1,37
25 000 000,00	ASIAN DEVELOPMENT BANK 2.50% 15/02/2027	CNY	3 352 905,24	3 473 931,31	1,37
CHILE			9 120 498,51	6 621 175,55	2,62
Government			9 120 498,51	6 621 175,55	2,62
3 500 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.50% 01/03/2026	CLP	4 465 152,36	3 413 967,71	1,35
3 500 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 5.00% 01/03/2035	CLP	4 655 346,15	3 207 207,84	1,27
MALAYSIA			5 577 940,77	5 479 931,48	2,17
Government			5 577 940,77	5 479 931,48	2,17
18 000 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	3 990 388,84	3 935 192,45	1,56
7 000 000,00	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	1 587 551,93	1 544 739,03	0,61
PERU			5 252 602,64	4 780 276,91	1,89
Government			5 252 602,64	4 780 276,91	1,89
20 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.95% 12/08/2031	PEN	5 252 602,64	4 780 276,91	1,89
CHINA			3 785 308,96	4 225 772,21	1,67
Government			3 785 308,96	4 225 772,21	1,67
30 000 000,00	CHINA GOVERNMENT BOND 2.20% 27/07/2025	CNY	3 785 308,96	4 225 772,21	1,67

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
LUXEMBOURG			3 798 672,42	4 094 988,07	1,62
Government			3 798 672,42	4 094 988,07	1,62
30 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.00% 18/02/2026	CNY	3 798 672,42	4 094 988,07	1,62
UNITED STATES			2 849 478,94	2 854 862,85	1,13
Supranational			2 849 478,94	2 854 862,85	1,13
20 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.25% 28/04/2025	CNY	2 849 478,94	2 854 862,85	1,13
GERMANY			2 817 981,67	2 810 580,11	1,11
Finance			2 817 981,67	2 810 580,11	1,11
20 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 03/03/2025	CNY	2 817 981,67	2 810 580,11	1,11
RUSSIA			19 906 319,01	2 225 269,07	0,88
Government			19 906 319,01	2 225 269,07	0,88
800 000 000,00	RUSSIAN FEDERAL BOND - OFZ 4.50% 16/07/2025	RUB	8 033 904,67	1 047 185,45	0,42
300 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 23/03/2033	RUB	4 271 956,95	392 694,54	0,16
200 000 000,00	RUSSIAN FEDERAL BOND - OFZ 8.50% 17/09/2031	RUB	2 823 703,03	261 796,36	0,10
200 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.10% 16/10/2024	RUB	2 554 143,23	261 796,36	0,10
200 000 000,00	RUSSIAN FEDERAL BOND - OFZ 6.00% 06/10/2027	RUB	2 222 611,13	261 796,36	0,10
URUGUAY			554 161,98	546 251,66	0,22
Government			554 161,98	546 251,66	0,22
25 000 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 8.50% 15/03/2028	UYU	554 161,98	546 251,66	0,22
ECUADOR			56 545,96	63 193,85	0,02
Government			56 545,96	63 193,85	0,02
100 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 5.00% 31/07/2030	USD	56 545,96	63 193,85	0,02
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			19 273 678,97	18 293 216,84	7,23
Ordinary Bonds			19 273 678,97	18 293 216,84	7,23
MALAYSIA			18 344 312,31	17 609 440,74	6,96
Government			18 344 312,31	17 609 440,74	6,96
50 000 000,00	MALAYSIA GOVERNMENT BOND 3.502% 31/05/2027	MYR	10 643 493,40	10 600 348,09	4,19
32 000 000,00	MALAYSIA GOVERNMENT BOND 4.893% 08/06/2038	MYR	7 700 818,91	7 009 092,65	2,77
PERU			929 366,66	683 776,10	0,27
Government			929 366,66	683 776,10	0,27
3 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.90% 12/08/2037	PEN	929 366,66	683 776,10	0,27
INVESTMENT FUNDS			8 362 580,81	8 377 079,85	3,31
UCI Units			8 362 580,81	8 377 079,85	3,31
LUXEMBOURG			8 362 580,81	8 377 079,85	3,31
Finance			8 362 580,81	8 377 079,85	3,31
46 543,91	EURIZON FUND - MONEY MARKET -Z-	EUR	4 561 872,09	4 563 630,08	1,80
31 705,29	EURIZON FUND - BOND SHORT TERM -Z-	EUR	3 050 999,96	3 056 706,91	1,21
7 819,10	EURIZON FUND - MONEY MARKET -Z-	USD	749 708,76	756 742,86	0,30
Total Portfolio			272 393 511,37	240 432 984,73	95,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				40 266,12	75 326,42	5 547 262,50
PURCHASED OPTION CONTRACTS				77 030,83	147 065,87	—
120	PUT	US 10YR FUT OPTN 118,00 26/08/22	USD	77 030,83	147 065,87	—
WRITTEN OPTION CONTRACTS				(36 764,71)	(71 739,45)	5 547 262,50
(120)	PUT	US 10YR FUT OPTN 116,00 26/08/22	USD	(36 764,71)	(71 739,45)	5 547 262,50
UNQUOTED				177 331,31	89 649,47	37 025 000,00
PURCHASED OPTION CONTRACTS				303 414,75	128 420,79	—
17 000 000	CALL	USD/CNH CALL 6,95 14/11/22	USD	208 562,75	64 360,81	—
20 025 000	CALL	EUR/USD CALL 1,09 25/08/22	EUR	94 852,00	64 059,98	—
WRITTEN OPTION CONTRACTS				(126 083,44)	(38 771,32)	37 025 000,00
(17 000 000)	CALL	USD/CNH CALL 7,20 14/11/22	USD	(98 849,44)	(23 171,84)	17 000 000,00
(20 025 000)	CALL	EUR/USD CALL 1,11 25/08/22	EUR	(27 234,00)	(15 599,48)	20 025 000,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(561 333,83)
Unrealised profit on forward foreign exchange contracts					540 014,32
21/09/2022	9 984 931,83	EUR	55 000 000,00	BRL	204 448,08
21/09/2022	3 350 741,23	EUR	14 000 000 000,00	COP	193 570,98
21/09/2022	4 187 000 000,00	HUF	10 294 287,03	EUR	63 779,12
21/09/2022	30 000 000,00	CNH	4 212 950,61	EUR	41 363,24
21/09/2022	1 169 902,28	EUR	20 000 000,00	ZAR	18 060,62
21/09/2022	90 000 000,00	CZK	3 568 638,80	EUR	11 394,13
21/09/2022	9 000 000,00	RON	1 781 984,53	EUR	5 495,17
21/09/2022	2 189 642,04	EUR	2 300 000,00	USD	1 902,98
Unrealised loss on forward foreign exchange contracts					(1 101 348,15)
01/07/2022	1 070 234,11	EUR	80 000 000,00	RUB	(327 429,45)
01/07/2022	1 267 605,63	EUR	90 000 000,00	RUB	(304 765,88)
21/09/2022	5 880 038,18	EUR	130 000 000,00	MXN	(159 672,64)
21/09/2022	6 203 177,94	USD	130 000 000,00	MXN	(139 304,45)
21/09/2022	8 431 999,43	EUR	60 000 000,00	CNH	(76 628,26)
21/09/2022	65 000 000,00	PLN	13 657 453,13	EUR	(55 889,05)
21/09/2022	120 000 000,00	THB	3 256 445,05	EUR	(16 220,46)
21/09/2022	900 000 000,00	HUF	2 355 670,12	USD	(14 214,89)
21/09/2022	1 783 629,63	EUR	9 000 000,00	RON	(3 850,07)
21/09/2022	2 337 179,73	USD	900 000 000,00	HUF	(3 373,00)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

SWAP CONTRACTS AS AT 30 JUNE 2022

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
INTEREST RATE SWAP CONTRACTS				493 401,65	(466 821,85)	(969 444,99)
BNP PARIBAS S.A.	CZK	340 000 000,00	03/02/2024	266 241,20	(258 889,11)	(447 584,06)
BNP PARIBAS S.A.	HUF	3 500 000 000,00	18/03/2025	180 642,13	(174 773,42)	(545 563,02)
BNP PARIBAS S.A.	CNY	44 800 000,00	27/02/2025	14 801,44	(11 031,65)	11 716,98
J.P. MORGAN SE	CNY	35 000 000,00	05/06/2025	7 798,19	(5 705,77)	(17 927,20)
J.P. MORGAN SE	CNY	30 000 000,00	15/07/2025	23 918,69	(16 421,90)	29 912,31

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	273 065 792,59	
Banks	(Note 3)	3 081 365,02	
Option contracts	(Notes 2, 9)	158 095,81	
Swap premium paid	(Notes 2, 9)	594 099,49	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	3 880,36	
Unrealised profit on swap contracts	(Notes 2, 9)	21 631,39	
Other interest receivable		3 150 848,21	
Receivable on subscriptions		16 245,90	
Other assets	(Note 10)	6 207,13	
Total assets		280 098 165,90	
Liabilities			
Amounts due to brokers	(Notes 2, 9)	(22 408,58)	
Option contracts	(Notes 2, 9)	(77 119,91)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(7 687,50)	
Unrealised loss on future contracts	(Notes 2, 9)	(20 320,76)	
Interest payable on swap contracts	(Notes 2, 9)	(1 685,29)	
Payable on redemptions		(878 833,76)	
Other liabilities		(148 710,72)	
Total liabilities		(1 156 766,52)	
Total net assets		278 941 399,38	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	78,14	82 676,216
Class Z Units	EUR	77,95	3 495 584,362

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	475 964 712,92
Net income from investments	(Note 2)	4 187 214,95
Interest received on swap contracts	(Note 2)	3 188,58
Other income	(Note 6)	21 916,00
Total income		4 212 319,53
Management fee	(Note 6)	(771 566,16)
Depositary fee	(Note 8)	(30 908,61)
Subscription tax	(Note 4)	(15 772,22)
Interest paid on swap contracts	(Note 2)	(22 931,44)
Other charges and taxes	(Notes 5, 8)	(282 230,67)
Total expenses		(1 123 409,10)
Net investment income / (loss)		3 088 910,43
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(25 309 584,38)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(63 843 054,15)
- option contracts	(Notes 2, 9)	215 731,89
- forward foreign exchange contracts	(Notes 2, 9)	(16 362,27)
- foreign currencies	(Note 2)	(1 164,99)
- future contracts	(Notes 2, 9)	(324 543,03)
- swap contracts	(Notes 2, 9)	(289 230,08)
Net result of operations for the period		(86 479 296,58)
Subscriptions for the period		68 099 349,18
Redemptions for the period		(178 643 366,14)
Net assets at the end of the period		278 941 399,38

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			349 069 675,45	273 065 792,59	97,89
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			323 327 975,80	247 594 869,50	88,76
Ordinary Bonds			309 620 952,41	235 449 589,50	84,41
ROMANIA			30 449 531,17	22 241 509,00	7,97
Government			30 449 531,17	22 241 509,00	7,97
2 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.875% 28/10/2024	EUR	2 154 000,00	1 997 940,00	0,71
2 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 08/12/2026	EUR	2 075 000,00	1 791 380,00	0,64
2 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 1.75% 13/07/2030	EUR	2 456 607,15	1 779 800,00	0,64
2 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 14/04/2033	EUR	2 226 330,71	1 623 075,00	0,58
2 400 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.375% 08/02/2038	EUR	2 573 883,25	1 608 000,00	0,57
1 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.625% 24/04/2024	EUR	1 669 880,00	1 524 690,00	0,54
2 200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 28/01/2032	EUR	2 249 829,20	1 501 434,00	0,54
1 400 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.875% 26/05/2028	EUR	1 488 921,98	1 199 338,00	0,43
2 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.375% 28/01/2050	EUR	2 062 075,75	1 192 060,00	0,43
2 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.75% 14/04/2041	EUR	1 950 995,00	1 171 100,00	0,42
1 800 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.875% 13/04/2042	EUR	1 780 653,60	1 053 270,00	0,38
1 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.75% 29/10/2025	EUR	1 108 399,00	972 500,00	0,35
1 200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.50% 08/02/2030	EUR	1 299 480,00	941 364,00	0,34
1 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.375% 19/04/2027	EUR	1 094 500,00	884 380,00	0,32
1 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.75% 07/02/2034	EUR	997 240,00	751 240,00	0,27
1 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 1.375% 02/12/2029	EUR	947 943,33	723 790,00	0,26
1 200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.625% 02/12/2040	EUR	1 180 875,00	699 468,00	0,25
500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.75% 26/02/2026	EUR	552 212,20	471 205,00	0,17
500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.625% 03/04/2049	EUR	580 705,00	355 475,00	0,13
CROATIA			18 354 393,04	15 642 542,00	5,61
Government			18 354 393,04	15 642 542,00	5,61
4 000 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.125% 19/06/2029	EUR	4 078 906,25	3 458 640,00	1,24
3 900 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.50% 17/06/2031	EUR	4 098 888,75	3 339 063,00	1,20
2 500 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 2.875% 22/04/2032	EUR	2 478 650,00	2 357 500,00	0,85
2 750 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.125% 04/03/2033	EUR	2 723 935,00	2 159 712,50	0,77
1 600 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 3.00% 20/03/2027	EUR	1 824 702,22	1 638 448,00	0,59

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Eurizon Fund - Euro Emerging Markets Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 2.75% 27/01/2030	EUR	988 750,00	956 660,00	0,34
1 250 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.75% 04/03/2041	EUR	1 272 591,66	917 062,50	0,33
600 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 3.00% 11/03/2025	EUR	664 057,61	617 370,00	0,22
200 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 2.70% 15/06/2028	EUR	223 911,55	198 086,00	0,07
INDONESIA			17 442 585,82	14 925 435,00	5,35
Government			17 442 585,82	14 925 435,00	5,35
2 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	2 605 100,00	2 522 275,00	0,90
2 600 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.45% 18/09/2026	EUR	2 708 222,03	2 390 102,00	0,86
1 800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.15% 18/07/2024	EUR	1 899 150,00	1 784 160,00	0,64
1 800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.75% 24/04/2025	EUR	1 895 256,94	1 739 070,00	0,62
1 700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.75% 14/06/2028	EUR	2 055 300,00	1 666 000,00	0,60
2 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.10% 12/03/2033	EUR	1 946 245,00	1 420 000,00	0,51
1 600 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.40% 30/10/2031	EUR	1 644 709,68	1 233 568,00	0,44
1 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.30% 23/03/2034	EUR	1 479 925,00	1 065 000,00	0,38
1 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 1.00% 28/07/2029	EUR	877 500,00	803 760,00	0,29
300 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 30/07/2025	EUR	331 177,17	301 500,00	0,11
POLAND			16 460 971,59	13 288 022,50	4,76
Government			13 366 109,09	10 696 344,50	3,83
3 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.375% 22/10/2027	EUR	3 228 360,00	2 807 490,00	1,01
2 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.25% 20/01/2025	EUR	2 333 120,00	2 137 940,00	0,76
2 200 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.375% 18/01/2036	EUR	2 772 522,00	1 887 270,00	0,68
1 500 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.00% 25/10/2028	EUR	1 614 750,00	1 344 750,00	0,48
1 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.125% 07/08/2026	EUR	1 052 500,00	945 490,00	0,34
800 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 25/10/2046	EUR	1 023 620,00	629 016,00	0,22
650 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 08/03/2049	EUR	798 987,09	499 453,50	0,18
500 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.00% 07/03/2029	EUR	542 250,00	444 935,00	0,16
Finance			3 094 862,50	2 591 678,00	0,93
1 000 000,00	BANK GOSPODARSTWA KRAJOWEGO 1.75% 06/05/2026	EUR	1 081 600,00	965 840,00	0,35
900 000,00	BANK GOSPODARSTWA KRAJOWEGO 2.00% 01/06/2030	EUR	1 028 850,00	793 647,00	0,28
600 000,00	BANK GOSPODARSTWA KRAJOWEGO 1.625% 30/04/2028	EUR	664 537,50	542 748,00	0,20
300 000,00	BANK GOSPODARSTWA KRAJOWEGO 1.375% 01/06/2025	EUR	319 875,00	289 443,00	0,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
MEXICO			16 561 042,76	12 545 215,00	4,50
Government			16 561 042,76	12 545 215,00	4,50
3 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.45% 25/10/2033	EUR	2 809 580,00	2 045 430,00	0,73
2 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.375% 15/01/2025	EUR	2 071 980,00	1 931 500,00	0,69
1 700 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.75% 17/04/2028	EUR	1 799 185,35	1 470 738,00	0,53
1 500 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.35% 18/09/2027	EUR	1 556 538,00	1 321 755,00	0,47
1 700 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.125% 17/01/2030	EUR	1 591 004,92	1 315 477,00	0,47
1 800 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.875% 08/04/2039	EUR	1 907 820,00	1 296 918,00	0,47
1 800 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.00% 15/03/2115	EUR	2 004 040,00	1 270 980,00	0,46
2 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.125% 25/10/2051	EUR	1 713 950,00	1 104 040,00	0,40
1 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.25% 12/08/2036	EUR	1 001 500,00	695 120,00	0,25
100 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.625% 08/04/2026	EUR	105 444,49	93 257,00	0,03
LITHUANIA			15 495 807,05	11 384 801,00	4,08
Government			15 495 807,05	11 384 801,00	4,08
3 000 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.95% 26/05/2027	EUR	3 160 404,00	2 758 830,00	0,99
2 800 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.75% 06/05/2030	EUR	2 958 200,00	2 407 356,00	0,86
4 500 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.50% 28/07/2050	EUR	4 196 111,55	2 334 420,00	0,84
1 500 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.50% 19/06/2029	EUR	1 555 719,00	1 278 270,00	0,46
1 000 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.25% 06/05/2025	EUR	1 026 500,00	941 640,00	0,34
1 500 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.75% 15/07/2051	EUR	1 465 372,50	906 405,00	0,32
800 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 2.10% 26/05/2047	EUR	1 133 500,00	757 880,00	0,27
CHILE			13 953 299,44	10 787 307,00	3,87
Government			13 953 299,44	10 787 307,00	3,87
3 100 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	3 086 357,06	2 422 805,00	0,87
1 900 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.875% 27/05/2030	EUR	2 122 304,05	1 670 062,00	0,60
2 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 0.555% 21/01/2029	EUR	2 000 000,00	1 653 360,00	0,59
1 500 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.75% 20/01/2026	EUR	1 628 770,00	1 435 830,00	0,51
1 900 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 22/01/2051	EUR	1 764 135,00	1 045 760,00	0,38
1 500 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 29/01/2040	EUR	1 473 083,33	983 520,00	0,35
1 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 0.10% 26/01/2027	EUR	903 690,00	861 380,00	0,31
1 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.30% 26/07/2036	EUR	974 960,00	714 590,00	0,26

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TURKEY			11 426 064,24	10 204 806,00	3,66
Government			11 426 064,24	10 204 806,00	3,66
3 800 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.375% 08/07/2027	EUR	3 640 970,00	3 158 674,00	1,13
2 800 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 3.25% 14/06/2025	EUR	2 801 964,24	2 481 864,00	0,89
2 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.625% 31/03/2025	EUR	2 012 000,00	1 854 560,00	0,67
2 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.20% 16/02/2026	EUR	2 030 000,00	1 818 600,00	0,65
900 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.125% 11/04/2023	EUR	941 130,00	891 108,00	0,32
SERBIA			13 193 972,07	9 885 181,00	3,54
Government			13 193 972,07	9 885 181,00	3,54
3 900 000,00	SERBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/05/2027	EUR	4 284 355,00	3 422 835,00	1,23
3 500 000,00	SERBIA INTERNATIONAL BOND 1.50% 26/06/2029	EUR	3 431 308,38	2 531 725,00	0,91
2 500 000,00	SERBIA GOVERNMENT INTERNATIONAL BOND 1.00% 23/09/2028	EUR	2 399 245,37	1 825 575,00	0,65
2 300 000,00	SERBIA INTERNATIONAL BOND 2.05% 23/09/2036	EUR	1 932 892,40	1 353 642,00	0,48
1 200 000,00	SERBIA GOVERNMENT INTERNATIONAL BOND 1.65% 03/03/2033	EUR	1 146 170,92	751 404,00	0,27
HUNGARY			13 215 798,16	9 795 719,00	3,51
Government			11 233 368,16	8 140 229,00	2,92
2 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 0.125% 21/09/2028	EUR	1 972 220,00	1 555 020,00	0,56
2 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 0.50% 18/11/2030	EUR	1 969 760,00	1 446 840,00	0,52
1 500 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 10/10/2027	EUR	1 638 791,25	1 353 030,00	0,49
1 700 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 05/06/2035	EUR	1 814 881,59	1 201 050,00	0,43
2 100 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.50% 17/11/2050	EUR	2 018 960,32	1 182 783,00	0,42
1 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.625% 28/04/2032	EUR	1 081 305,00	763 610,00	0,27
700 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.125% 28/04/2026	EUR	737 450,00	637 896,00	0,23
Finance			997 430,00	862 700,00	0,31
1 000 000,00	MFB MAGYAR FEJLESZTESI BANK ZRT 0.375% 09/06/2026	EUR	997 430,00	862 700,00	0,31
Multi-Utilities			985 000,00	792 790,00	0,28
1 000 000,00	MVM ENERGETIKA ZARTKORUEN MUKODO 0.875% 18/11/2027	EUR	985 000,00	792 790,00	0,28
CHINA			11 796 652,44	9 415 293,50	3,38
Government			11 796 652,44	9 415 293,50	3,38
2 300 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.125% 17/11/2028	EUR	2 276 406,60	1 923 145,00	0,69
2 300 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.25% 25/11/2030	EUR	2 274 400,00	1 805 362,00	0,65
1 800 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.125% 12/11/2026	EUR	1 809 233,34	1 622 232,00	0,58
1 950 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.625% 17/11/2033	EUR	1 920 145,50	1 506 550,50	0,54
1 600 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 1.00% 12/11/2039	EUR	1 605 925,00	1 131 504,00	0,41

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.50% 12/11/2031	EUR	1 009 192,00	787 500,00	0,28
900 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.625% 25/11/2035	EUR	901 350,00	639 000,00	0,23
BULGARIA			11 836 332,21	9 105 387,00	3,26
Government			10 329 486,21	7 809 771,00	2,80
4 000 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 0.375% 23/09/2030	EUR	3 706 260,41	3 047 240,00	1,09
3 000 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 1.375% 23/09/2050	EUR	2 908 108,46	1 843 740,00	0,66
1 100 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 3.00% 21/03/2028	EUR	1 298 327,34	1 073 611,00	0,39
1 000 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 2.625% 26/03/2027	EUR	1 145 960,00	971 950,00	0,35
1 000 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 3.125% 26/03/2035	EUR	1 270 830,00	873 230,00	0,31
Multi-Utilities			1 506 846,00	1 295 616,00	0,46
1 400 000,00	BULGARIAN ENERGY HOLDING EAD 3.50% 28/06/2025	EUR	1 506 846,00	1 295 616,00	0,46
IVORY COAST			11 354 463,32	8 084 812,90	2,90
Government			11 354 463,32	8 084 812,90	2,90
3 000 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 4.875% 30/01/2032	EUR	2 913 229,01	2 157 030,00	0,77
2 550 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	2 480 658,36	1 699 294,50	0,61
2 000 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.875% 17/10/2031	EUR	2 157 985,00	1 563 740,00	0,56
1 900 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.875% 17/10/2040	EUR	2 046 609,29	1 350 938,00	0,49
1 680 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.25% 22/03/2030	EUR	1 755 981,66	1 313 810,40	0,47
LATVIA			8 777 896,68	6 501 595,00	2,33
Government			8 777 896,68	6 501 595,00	2,33
3 800 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 0.375% 07/10/2026	EUR	3 902 156,68	3 509 414,00	1,26
1 700 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 2.25% 15/02/2047	EUR	2 432 510,00	1 549 193,00	0,55
1 800 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 1.875% 19/02/2049	EUR	2 443 230,00	1 442 988,00	0,52
SAUDI ARABIA			8 208 106,61	6 443 646,00	2,31
Government			8 208 106,61	6 443 646,00	2,31
4 500 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.00% 09/07/2039	EUR	4 745 701,39	3 446 190,00	1,23
2 500 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 0.75% 09/07/2027	EUR	2 565 222,22	2 253 975,00	0,81
900 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 0.625% 03/03/2030	EUR	897 183,00	743 481,00	0,27
PHILIPPINES			7 133 830,35	5 800 571,00	2,08
Government			7 133 830,35	5 800 571,00	2,08
2 200 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.75% 28/04/2041	EUR	2 183 370,00	1 485 286,00	0,53
1 500 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	1 498 392,50	1 394 985,00	0,50
1 500 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.875% 17/05/2027	EUR	1 451 800,00	1 340 820,00	0,48

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.70% 03/02/2029	EUR	1 003 877,85	831 480,00	0,30
1 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.20% 28/04/2033	EUR	996 390,00	748 000,00	0,27
EGYPT			7 784 264,95	5 299 254,00	1,90
Government			7 784 264,95	5 299 254,00	1,90
2 800 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.375% 11/04/2031	EUR	2 738 941,11	1 763 944,00	0,63
2 600 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030	EUR	2 580 300,77	1 616 576,00	0,58
1 400 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.75% 11/04/2025	EUR	1 422 252,15	1 169 574,00	0,42
1 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.75% 16/04/2026	EUR	1 042 770,92	749 160,00	0,27
MOROCCO			6 245 370,88	5 083 827,00	1,82
Government			6 245 370,88	5 083 827,00	1,82
2 000 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.50% 19/06/2024	EUR	2 163 200,00	1 979 960,00	0,71
2 000 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 2.00% 30/09/2030	EUR	1 917 720,00	1 451 680,00	0,52
1 300 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 1.50% 27/11/2031	EUR	1 247 410,88	864 435,00	0,31
900 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 1.375% 30/03/2026	EUR	917 040,00	787 752,00	0,28
PERU			5 555 495,00	4 387 780,00	1,57
Government			5 555 495,00	4 387 780,00	1,57
2 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.75% 30/01/2026	EUR	2 135 750,00	1 950 260,00	0,70
2 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.95% 17/11/2036	EUR	1 944 000,00	1 374 080,00	0,49
1 500 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.25% 11/03/2033	EUR	1 475 745,00	1 063 440,00	0,38
KAZAKHSTAN			4 722 412,68	4 157 943,50	1,49
Government			4 722 412,68	4 157 943,50	1,49
2 000 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	2 057 400,00	1 970 680,00	0,71
1 800 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 0.60% 30/09/2026	EUR	1 802 587,68	1 571 634,00	0,56
850 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.50% 30/09/2034	EUR	862 425,00	615 629,50	0,22
UNITED ARAB EMIRATES			4 696 770,74	4 131 572,00	1,48
Finance			2 988 355,50	2 573 940,00	0,92
1 500 000,00	MDGH GMTN RSC LTD 0.375% 10/03/2027	EUR	1 496 643,00	1 354 065,00	0,48
1 500 000,00	MDGH GMTN RSC LTD 1.00% 10/03/2034	EUR	1 491 712,50	1 219 875,00	0,44
Consumer Retail			1 708 415,24	1 557 632,00	0,56
1 600 000,00	DP WORLD PLC 2.375% 25/09/2026	EUR	1 708 415,24	1 557 632,00	0,56
BRITISH VIRGIN ISLANDS			4 499 874,91	3 936 139,50	1,41
Multi-Utilities			3 750 392,41	3 241 317,00	1,16
1 100 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 0.797% 05/08/2026	EUR	1 132 170,00	996 182,00	0,36
900 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.375% 02/05/2025	EUR	939 033,56	862 929,00	0,31

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
900 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.303% 05/08/2032	EUR	935 508,85	706 041,00	0,25
700 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.75% 19/05/2025	EUR	743 680,00	676 165,00	0,24
Finance			749 482,50	694 822,50	0,25
750 000,00	SINOCHEM OFFSHORE CAPITAL CO LTD 0.75% 25/11/2025	EUR	749 482,50	694 822,50	0,25
SOUTH AFRICA			4 157 001,51	3 579 372,00	1,28
Government			4 157 001,51	3 579 372,00	1,28
3 800 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 3.75% 24/07/2026	EUR	4 157 001,51	3 579 372,00	1,28
MACEDONIA			4 309 260,10	3 471 996,00	1,24
Government			4 309 260,10	3 471 996,00	1,24
2 000 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 1.625% 10/03/2028	EUR	1 944 896,00	1 498 720,00	0,54
1 200 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 3.675% 03/06/2026	EUR	1 308 671,90	1 070 316,00	0,38
1 000 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 2.75% 18/01/2025	EUR	1 055 692,20	902 960,00	0,32
TUNISIA			4 789 468,00	3 172 516,00	1,14
Finance			4 789 468,00	3 172 516,00	1,14
2 200 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.625% 17/02/2024	EUR	1 973 075,00	1 280 554,00	0,46
1 800 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 6.375% 15/07/2026	EUR	1 599 270,00	961 380,00	0,35
1 350 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 6.75% 31/10/2023	EUR	1 217 123,00	930 582,00	0,33
ALBANIA			3 886 062,30	3 127 639,00	1,12
Government			3 886 062,30	3 127 639,00	1,12
1 500 000,00	REPUBLIC OF ALBANIA 3.50% 23/11/2031	EUR	1 470 900,00	1 112 610,00	0,40
1 200 000,00	ALBANIA GOVERNMENT INTERNATIONAL BOND 3.50% 16/06/2027	EUR	1 241 717,65	1 024 512,00	0,37
1 100 000,00	ALBANIA GOVERNMENT INTERNATIONAL BOND REG 3.50% 09/10/2025	EUR	1 173 444,65	990 517,00	0,35
COLOMBIA			3 612 460,09	3 028 704,00	1,09
Government			3 612 460,09	3 028 704,00	1,09
3 200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 22/03/2026	EUR	3 612 460,09	3 028 704,00	1,09
SENEGAL			3 885 344,54	2 816 783,00	1,01
Government			3 885 344,54	2 816 783,00	1,01
2 000 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 4.75% 13/03/2028	EUR	2 033 026,56	1 621 740,00	0,58
1 900 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 5.375% 08/06/2037	EUR	1 852 317,98	1 195 043,00	0,43

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
MONTENEGRO			3 346 334,92	2 696 838,00	0,97
Government			3 346 334,92	2 696 838,00	0,97
1 800 000,00	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 2.875% 16/12/2027	EUR	1 705 471,20	1 395 900,00	0,50
1 300 000,00	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 2.55% 03/10/2029	EUR	1 184 947,00	892 788,00	0,32
450 000,00	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 3.375% 21/04/2025	EUR	455 916,72	408 150,00	0,15
BENIN			2 569 318,09	1 798 388,00	0,65
Government			2 569 318,09	1 798 388,00	0,65
1 600 000,00	BENIN GOVERNMENT INTERNATIONAL BOND 4.875% 19/01/2032	EUR	1 592 651,43	1 146 928,00	0,41
1 000 000,00	BENIN GOVERNMENT INTERNATIONAL BOND 4.95% 22/01/2035	EUR	976 666,66	651 460,00	0,24
UKRAINE			5 730 286,05	1 408 500,00	0,51
Government			5 730 286,05	1 408 500,00	0,51
3 400 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND REG 4.375% 27/01/2030	EUR	3 154 224,51	816 000,00	0,30
2 400 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 6.75% 20/06/2026	EUR	2 576 061,54	592 500,00	0,21
ARGENTINA			2 087 395,32	1 350 150,00	0,48
Government			2 087 395,32	1 350 150,00	0,48
3 400 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.50% 09/07/2041	EUR	1 106 101,93	718 080,00	0,26
3 000 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2030	EUR	981 293,39	632 070,00	0,22
NETHERLANDS			1 350 000,00	1 243 185,00	0,45
Finance			1 350 000,00	1 243 185,00	0,45
1 500 000,00	BOI FINANCE BV 7.50% 16/02/2027	EUR	1 350 000,00	1 243 185,00	0,45
ESTONIA			1 054 659,67	986 100,00	0,35
Multi-Utilities			1 054 659,67	986 100,00	0,35
1 000 000,00	EESTI ENERGIA AS 2.384% 22/09/2023	EUR	1 054 659,67	986 100,00	0,35
CAMEROON			1 269 837,18	963 053,00	0,35
Government			1 269 837,18	963 053,00	0,35
1 300 000,00	REPUBLIC OF CAMEROON INTERNATIONAL BOND 5.95% 07/07/2032	EUR	1 269 837,18	963 053,00	0,35
CZECH REPUBLIC			838 844,31	746 744,00	0,27
Industries			838 844,31	746 744,00	0,27
800 000,00	CESKE DRAHY AS 1.50% 23/05/2026	EUR	838 844,31	746 744,00	0,27
RUSSIA			3 040 687,50	720 000,00	0,26
Government			3 040 687,50	720 000,00	0,26
3 000 000,00	RUSSIAN FOREIGN BOND - EUROBOND 2.65% 27/05/2036	EUR	3 040 687,50	720 000,00	0,26
HONG KONG			450 877,87	423 378,00	0,15
Raw materials			450 877,87	423 378,00	0,15
450 000,00	CNAC HK FINBRIDGE CO LTD 1.125% 22/09/2024	EUR	450 877,87	423 378,00	0,15

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED KINGDOM			1 327 240,00	396 500,00	0,14
Energy			1 327 240,00	396 500,00	0,14
1 300 000,00	NAK NAFTOGAZ UKRAINE VIA KONDOR FINANCE PLC 7.125% 19/07/2024	EUR	1 327 240,00	396 500,00	0,14
ITALY			418 488,96	290 884,60	0,10
Government			418 488,96	290 884,60	0,10
422 000,00	BTP 1.50% 30/04/2045	EUR	418 488,96	290 884,60	0,10
IRELAND			2 332 449,89	180 500,00	0,07
Industries			2 332 449,89	180 500,00	0,07
1 800 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 2.20% 23/05/2027	EUR	1 906 307,03	148 500,00	0,06
400 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 4.60% 06/03/2023	EUR	426 142,86	32 000,00	0,01
Floating Rate Notes			625 132,85	399 114,00	0,14
ARGENTINA			625 132,85	399 114,00	0,14
Government			625 132,85	399 114,00	0,14
1 800 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/01/2038	EUR	625 132,85	399 114,00	0,14
Zero-Coupon Bonds			11 883 138,54	10 750 406,00	3,85
POLAND			6 237 705,54	5 849 328,00	2,10
Government			6 237 705,54	5 849 328,00	2,10
6 200 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 0.00% 10/02/2025	EUR	6 237 705,54	5 849 328,00	2,10
LATVIA			3 945 995,00	3 228 580,00	1,16
Government			3 945 995,00	3 228 580,00	1,16
3 000 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 0.00% 17/03/2031	EUR	2 956 395,00	2 387 070,00	0,86
1 000 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 0.00% 24/01/2029	EUR	989 600,00	841 510,00	0,30
PHILIPPINES			1 300 250,00	1 290 510,00	0,46
Government			1 300 250,00	1 290 510,00	0,46
1 300 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.00% 03/02/2023	EUR	1 300 250,00	1 290 510,00	0,46
CHINA			399 188,00	381 988,00	0,13
Government			399 188,00	381 988,00	0,13
400 000,00	EXPORT-IMPORT BANK OF CHINA 0.00% 15/10/2024	EUR	399 188,00	381 988,00	0,13
Asset and Mortgage Backed Securities			1 198 752,00	995 760,00	0,36
LATVIA			1 198 752,00	995 760,00	0,36
Government			1 198 752,00	995 760,00	0,36
1 200 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 0.25% 23/01/2030	EUR	1 198 752,00	995 760,00	0,36

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			25 741 699,65	25 470 923,09	9,13
UCI Units			25 741 699,65	25 470 923,09	9,13
LUXEMBOURG			25 741 699,65	25 470 923,09	9,13
Finance			25 741 699,65	25 470 923,09	9,13
204 178,89	EURIZON FUND - BOND SHORT TERM -Z-	EUR	19 916 219,55	19 684 886,40	7,06
59 011,08	EURIZON FUND - MONEY MARKET -Z-	EUR	5 825 480,10	5 786 036,69	2,07
Total Portfolio			349 069 675,45	273 065 792,59	97,89

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(20 320,76)	5 231 656,14
Unrealised loss on future contracts and commitment						(20 320,76)	5 231 656,14
100 000 000	(5)	Sale	JAPAN 10Y BOND (OSE)	12/09/2022	JPY	(20 320,76)	5 231 656,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				43 286,07	80 975,90	5 963 307,19
PURCHASED OPTION CONTRACTS				82 808,14	158 095,81	—
129	PUT	US 10YR FUT OPTN 118,00 26/08/22	USD	82 808,14	158 095,81	—
WRITTEN OPTION CONTRACTS				(39 522,07)	(77 119,91)	5 963 307,19
(129)	PUT	US 10YR FUT OPTN 116,00 26/08/22	USD	(39 522,07)	(77 119,91)	5 963 307,19

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(3 807,14)
Unrealised profit on forward foreign exchange contracts					3 880,36
21/09/2022	1 140 000,00	USD	1 080 477,26	EUR	3 880,36
Unrealised loss on forward foreign exchange contracts					(7 687,50)
21/09/2022	188 900 000,00	JPY	1 337 499,57	EUR	(7 687,50)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Euro Emerging Markets Bonds

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						(1 685,29)	21 631,39
CDX.EM.37	USD	L	6 400 000,00	BARCLAYS BANK PLC	20/06/2027	(1 685,29)	21 631,39

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Local Emerging Markets Debt

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	839 925 240,55	
Banks	(Note 3)	131 112 766,08	
Other banks and broker accounts	(Notes 2, 3, 9)	6 449 998,49	
Option contracts	(Notes 2, 9)	886 221,33	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	5 826 272,07	
Other interest receivable		18 437 256,70	
Receivable on subscriptions		2 507 366,22	
Other assets	(Note 10)	12 404,46	
Total assets		1 005 157 525,90	
Liabilities			
Bank overdrafts	(Note 3)	(61 215,95)	
Option contracts	(Notes 2, 9)	(204 553,08)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(7 555 442,86)	
Payable on investments purchased		(5 058 209,33)	
Payable on redemptions		(158 997,74)	
Other liabilities		(662 003,20)	
Total liabilities		(13 700 422,16)	
Total net assets		991 457 103,74	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	99,13	120 377,640
Class RD Units	EUR	85,83	218,893
Class Z Units	EUR	95,90	10 214 184,808

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Local Emerging Markets Debt

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	958 271 035,78
Net income from investments	(Note 2)	27 733 285,90
Other income	(Note 6)	79 603,77
Total income		27 812 889,67
Management fee	(Note 6)	(3 125 290,60)
Depository fee	(Note 8)	(95 891,83)
Subscription tax	(Note 4)	(51 936,75)
Other charges and taxes	(Notes 5, 8)	(879 063,60)
Total expenses		(4 152 182,78)
Net investment income / (loss)		23 660 706,89
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(41 074 372,52)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(12 828 016,54)
- option contracts	(Notes 2, 9)	1 027 874,71
- forward foreign exchange contracts	(Notes 2, 9)	(4 800 536,12)
- foreign currencies	(Note 2)	(252 657,63)
Net result of operations for the period		(34 267 001,21)
Subscriptions for the period		328 062 047,77
Redemptions for the period		(260 608 869,15)
Dividend distributions	(Note 14)	(109,45)
Net assets at the end of the period		991 457 103,74

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Local Emerging Markets Debt

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			901 816 983,96	839 925 240,55	84,72
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			848 953 987,26	789 142 541,48	79,59
Ordinary Bonds			841 320 286,70	782 401 532,66	78,91
BRAZIL			135 180 931,37	131 425 886,98	13,26
Government			126 656 462,95	123 486 721,18	12,46
220 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2025	BRL	35 407 678,82	37 901 487,41	3,82
220 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2027	BRL	40 539 469,55	36 494 679,28	3,68
170 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2029	BRL	30 759 878,60	27 216 465,79	2,75
100 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2023	BRL	16 132 059,75	17 975 972,48	1,81
25 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2031	BRL	3 817 376,23	3 898 116,22	0,40
Consumer Retail			8 524 468,42	7 939 165,80	0,80
10 000 000,00	NATURA COSMETICOS SA 4.125% 03/05/2028	USD	8 524 468,42	7 939 165,80	0,80
CHINA			76 186 558,30	85 134 243,29	8,59
Government			63 102 953,18	70 396 644,28	7,10
320 000 000,00	CHINA GOVERNMENT BOND 2.85% 04/06/2027	CNY	42 364 022,13	46 146 667,61	4,65
90 000 000,00	CHINA GOVERNMENT BOND 2.68% 21/05/2030	CNY	11 056 964,20	12 666 514,39	1,28
75 000 000,00	CHINA GOVERNMENT BOND 3.81% 14/09/2050	CNY	9 681 966,85	11 583 462,28	1,17
Finance			13 083 605,12	14 737 599,01	1,49
70 000 000,00	CHINA CONSTRUCTION BANK CORP 4.20% 14/09/2030	CNY	9 125 102,46	10 332 132,57	1,04
30 000 000,00	CHINA CONSTRUCTION BANK CORP 4.70% 29/10/2028	CNY	3 958 502,66	4 405 466,44	0,45
SOUTH AFRICA			87 369 513,88	77 426 793,32	7,81
Government			87 369 513,88	77 426 793,32	7,81
490 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.00% 28/02/2031	ZAR	26 013 102,57	22 531 250,92	2,27
450 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 9.00% 31/01/2040	ZAR	22 613 376,46	21 165 163,05	2,14
300 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 28/02/2048	ZAR	15 584 211,33	13 486 009,42	1,36
300 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.50% 28/02/2041	ZAR	13 386 647,96	10 743 160,54	1,08
100 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.25% 31/03/2032	ZAR	4 931 517,59	4 887 463,96	0,49
100 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.50% 31/01/2037	ZAR	4 840 657,97	4 613 745,43	0,47
INDONESIA			67 641 173,71	72 005 640,00	7,26
Government			67 641 173,71	72 005 640,00	7,26
300 000 000 000,00	INDONESIA TREASURY BOND 7.00% 15/09/2030	IDR	19 713 422,04	19 098 031,18	1,92
300 000 000 000,00	INDONESIA TREASURY BOND 6.625% 15/05/2033	IDR	16 000 223,52	18 169 017,95	1,83
230 000 000 000,00	INDONESIA TREASURY BOND 7.50% 15/05/2038	IDR	12 773 584,75	14 670 325,46	1,48
200 000 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	12 670 903,80	13 659 428,85	1,38
100 000 000 000,00	INDONESIA TREASURY BOND 7.50% 15/04/2040	IDR	6 483 039,60	6 408 836,56	0,65

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Local Emerging Markets Debt

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
MEXICO			64 853 904,35	61 723 537,21	6,22
Government			62 513 146,79	60 005 410,14	6,05
670 000 000,00	MEXICAN BONOS 7.75% 13/11/2042	MXN	28 826 011,56	27 808 223,24	2,80
350 000 000,00	MEXICAN BONOS 7.75% 29/05/2031	MXN	16 101 453,73	15 308 730,28	1,54
195 000 000,00	MEXICAN BONOS 8.50% 18/11/2038	MXN	9 453 568,36	8 781 997,44	0,89
180 000 000,00	MEXICAN BONOS 8.50% 18/11/2038	MXN	8 132 113,14	8 106 459,18	0,82
Telecommunication			2 340 757,56	1 718 127,07	0,17
60 000 000,00	GRUPO TELEVISIA SAB 7.25% 14/05/2043	MXN	2 340 757,56	1 718 127,07	0,17
THAILAND			66 197 097,64	59 991 400,64	6,05
Government			66 197 097,64	59 991 400,64	6,05
1 000 000 000,00	THAILAND GOVERNMENT BOND 3.40% 17/06/2036	THB	29 986 150,36	26 638 525,38	2,69
750 000 000,00	THAILAND GOVERNMENT BOND 2.00% 17/12/2031	THB	20 199 448,51	18 955 610,07	1,91
500 000 000,00	THAILAND GOVERNMENT BOND 3.65% 20/06/2031	THB	16 011 498,77	14 397 265,19	1,45
POLAND			62 193 630,95	48 612 375,30	4,90
Government			51 510 932,44	40 966 294,72	4,13
100 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2026	PLN	18 762 124,55	17 722 703,34	1,79
90 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/10/2029	PLN	21 791 121,02	14 711 162,87	1,48
50 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2027	PLN	10 957 686,87	8 532 428,51	0,86
Supranational			10 682 698,51	7 646 080,58	0,77
50 000 000,00	EIB 1.00% 25/02/2028	PLN	10 682 698,51	7 646 080,58	0,77
CZECH REPUBLIC			42 880 215,85	36 669 157,96	3,70
Government			42 880 215,85	36 669 157,96	3,70
450 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.75% 23/07/2029	CZK	18 221 658,32	15 776 150,93	1,59
400 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.00% 13/10/2033	CZK	14 796 800,20	12 207 717,07	1,23
250 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.50% 25/08/2028	CZK	9 861 757,33	8 685 289,96	0,88
MALAYSIA			37 758 395,04	35 921 191,85	3,62
Government			37 758 395,04	35 921 191,85	3,62
100 000 000,00	MALAYSIA GOVERNMENT BOND 3.885% 15/08/2029	MYR	22 525 910,76	21 154 253,40	2,13
40 000 000,00	MALAYSIA GOVERNMENT BOND 3.757% 22/05/2040	MYR	7 608 954,97	7 553 853,47	0,76
25 000 000,00	MALAYSIA GOVERNMENT BOND 3.828% 05/07/2034	MYR	5 409 209,44	5 018 641,80	0,51
10 000 000,00	MALAYSIA GOVERNMENT BOND 4.762% 07/04/2037	MYR	2 214 319,87	2 194 443,18	0,22
UNITED KINGDOM			29 082 977,89	31 176 195,41	3,14
Government			29 082 977,89	31 176 195,41	3,14
25 000 000,00	INTER-AMERICAN DEVELOPMENT BANK 0.875% 20/04/2026	USD	20 773 555,64	21 962 554,36	2,21
10 000 000,00	INTER-AMERICAN DEVELOPMENT BANK 0.25% 15/11/2023	USD	8 309 422,25	9 213 641,05	0,93
COLOMBIA			40 480 826,10	27 948 254,86	2,82
Government			40 480 826,10	27 948 254,86	2,82
60 000 000 000,00	COLOMBIAN TES 6.00% 28/04/2028	COP	13 691 818,89	10 785 519,70	1,09
60 000 000 000,00	COLOMBIAN TES 7.00% 30/06/2032	COP	14 784 466,11	10 150 241,70	1,02
30 000 000 000,00	COLOMBIAN TES 7.75% 18/09/2030	COP	9 539 794,16	5 571 164,56	0,56
10 000 000 000,00	COLOMBIAN TES 7.25% 26/10/2050	COP	2 464 746,94	1 441 328,90	0,15
HUNGARY			26 517 488,32	21 891 075,97	2,21
Government			26 517 488,32	21 891 075,97	2,21
8 000 000 000,00	HUNGARY GOVERNMENT BOND 3.25% 22/10/2031	HUF	17 400 118,94	14 043 902,37	1,42
4 000 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 3.00% 27/10/2027	HUF	9 117 369,38	7 847 173,60	0,79

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Local Emerging Markets Debt

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PERU			21 893 814,60	20 892 999,21	2,11
Government			21 893 814,60	20 892 999,21	2,11
20 000 000,00	PERU GOVERNMENT BOND 6.35% 12/08/2028	PEN	4 963 528,41	4 746 402,43	0,48
15 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.94% 12/02/2029	PEN	3 621 317,93	3 448 854,12	0,35
15 000 000,00	PERU GOVERNMENT BOND 6.90% 12/08/2037	PEN	3 613 073,93	3 418 880,50	0,34
10 000 000,00	PERU GOVERNMENT BOND 8.20% 12/08/2026	PEN	2 713 676,25	2 631 689,11	0,27
10 000 000,00	PERU GOVERNMENT BOND 6.95% 12/08/2031	PEN	2 512 508,78	2 390 138,45	0,24
10 000 000,00	PERU GOVERNMENT BOND 6.15% 12/08/2032	PEN	2 346 302,18	2 225 774,28	0,22
10 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.40% 12/08/2034	PEN	2 123 407,12	2 031 260,32	0,21
CHILE			20 160 501,42	18 108 559,59	1,83
Government			20 160 501,42	18 108 559,59	1,83
5 000 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.50% 01/03/2026	CLP	5 315 158,20	4 877 096,72	0,49
5 000 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 2.50% 01/03/2025	CLP	5 000 009,19	4 657 686,84	0,47
3 000 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 6.00% 01/01/2043	CLP	3 511 653,15	3 034 079,85	0,31
3 000 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.70% 01/09/2030	CLP	3 165 311,25	2 790 660,89	0,28
3 000 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 5.00% 01/03/2035	CLP	3 168 369,63	2 749 035,29	0,28
GERMANY			18 873 762,99	16 666 890,94	1,68
Supranational			18 873 762,99	16 666 890,94	1,68
10 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.375% 20/04/2028	USD	8 323 866,97	8 646 995,04	0,87
126 120 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 7.00% 24/01/2023	MXN	5 392 710,18	5 872 339,92	0,59
45 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 13.25% 22/02/2023	TRY	5 157 185,84	2 147 555,98	0,22
EGYPT			13 521 886,88	12 439 017,86	1,25
Government			13 521 886,88	12 439 017,86	1,25
150 000 000,00	EGYPT GOVERNMENT BOND 14.556% 13/10/2027	EGP	8 142 214,40	7 518 302,14	0,76
100 000 000,00	EGYPT GOVERNMENT BOND 14.06% 12/01/2026	EGP	5 379 672,48	4 920 715,72	0,49
OMAN			8 222 185,44	9 103 066,64	0,92
Government			8 222 185,44	9 103 066,64	0,92
10 000 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.75% 15/06/2026	USD	8 222 185,44	9 103 066,64	0,92
ROMANIA			11 031 495,45	8 288 780,10	0,84
Government			11 031 495,45	8 288 780,10	0,84
60 000 000,00	ROMANIA GOVERNMENT BOND 3.65% 24/09/2031	RON	11 031 495,45	8 288 780,10	0,84
HONG KONG			4 146 397,07	3 830 537,50	0,39
Computing and IT			4 146 397,07	3 830 537,50	0,39
4 700 000,00	LENOVO GROUP LTD 3.421% 02/11/2030	USD	4 146 397,07	3 830 537,50	0,39
ARGENTINA			2 062 644,46	1 315 130,97	0,13
Industries			2 062 644,46	1 315 130,97	0,13
3 260 847,00	CIA LATINOAMERICANA DE INFRAESTRUCTURA & SERVICIOS SA 5.25% 25/07/2027	USD	2 062 644,46	1 315 130,97	0,13

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Local Emerging Markets Debt

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TURKEY			4 259 660,47	1 035 544,74	0,10
Government			4 259 660,47	1 035 544,74	0,10
20 000 000,00	TURKEY GOVERNMENT BOND 7.10% 08/03/2023	TRY	4 259 660,47	1 035 544,74	0,10
LUXEMBOURG			805 224,52	795 252,32	0,08
Energy			805 224,52	795 252,32	0,08
915 000,00	ULTRAPAR INTERNATIONAL SA 5.25% 06/06/2029	USD	805 224,52	795 252,32	0,08
Floating Rate Notes			3 111 818,25	3 424 968,60	0,35
PHILIPPINES			3 111 818,25	3 424 968,60	0,35
Supranational			3 111 818,25	3 424 968,60	0,35
24 000 000,00	ASIAN DEVELOPMENT BANK FRN 16/01/2023	CNH	3 111 818,25	3 424 968,60	0,35
Zero-Coupon Bonds			4 521 882,31	3 316 040,22	0,33
UNITED STATES			4 521 882,31	3 316 040,22	0,33
Supranational			4 521 882,31	3 316 040,22	0,33
200 000 000,00	INTERNATIONAL FINANCE CORP 0.00% 23/03/2038	MXN	2 464 736,20	2 066 169,46	0,21
232 000 000,00	INTERNATIONAL FINANCE CORP 0.00% 24/01/2050	ZAR	2 057 146,11	1 249 870,76	0,12
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			48 722 402,55	46 765 798,59	4,72
Ordinary Bonds			48 722 402,55	46 765 798,59	4,72
MALAYSIA			48 722 402,55	46 765 798,59	4,72
Government			48 722 402,55	46 765 798,59	4,72
140 000 000,00	MALAYSIA GOVERNMENT BOND 3.502% 31/05/2027	MYR	30 490 924,27	29 680 974,65	2,99
35 000 000,00	MALAYSIA GOVERNMENT BOND 3.906% 15/07/2026	MYR	7 886 608,87	7 582 033,82	0,77
25 000 000,00	MALAYSIA GOVERNMENT BOND 4.893% 08/06/2038	MYR	6 078 516,79	5 475 853,64	0,55
10 000 000,00	MALAYSIA GOVERNMENT BOND 4.921% 06/07/2048	MYR	2 278 184,79	2 144 549,74	0,22
10 000 000,00	MALAYSIA GOVERNMENT BOND 4.065% 15/06/2050	MYR	1 988 167,83	1 882 386,74	0,19
INVESTMENT FUNDS			4 140 594,15	4 016 900,48	0,41
UCI Units			4 140 594,15	4 016 900,48	0,41
LUXEMBOURG			4 140 594,15	4 016 900,48	0,41
Finance			4 140 594,15	4 016 900,48	0,41
43 388,43	EURIZON FUND - SLJ FLEXIBLE GLOBAL MACRO -Z-	EUR	4 140 594,15	4 016 900,48	0,41
Total Portfolio			901 816 983,96	839 925 240,55	84,72

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Local Emerging Markets Debt

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
UNQUOTED				973 803,59	681 668,25	75 000 000,00
PURCHASED OPTION CONTRACTS				1 255 935,20	886 221,33	—
50 000 000	PUT	USD/INR PUT 77,50 09/09/22	USD	279 329,59	75 709,03	—
25 000 000	PUT	USD/MXN PUT 20,00 23/09/22	USD	356 176,12	285 236,05	—
50 000 000	PUT	USD/BRL PUT 5,00 27/09/22	USD	620 429,49	525 276,25	—
WRITTEN OPTION CONTRACTS				(282 131,61)	(204 553,08)	75 000 000,00
(25 000 000)	PUT	USD/MXN PUT 19,25 23/09/22	USD	(107 090,29)	(73 891,63)	25 000 000,00
(50 000 000)	PUT	USD/BRL PUT 4,70 27/09/22	USD	(175 041,32)	(130 661,45)	50 000 000,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Local Emerging Markets Debt

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts				(1 729 170,79)
Unrealised profit on forward foreign exchange contracts				5 826 272,07
14/11/2022	450 000 000,00	RUB	3 461 538,46	EUR 2 805 684,28
21/09/2022	19 999 000,05	USD	100 000 000,00	BRL 1 240 169,00
21/09/2022	16 156 555,73	USD	250 000 000,00	ZAR 969 947,88
21/09/2022	80 000 000,00	MYR	16 880 129,98	EUR 374 227,33
21/09/2022	48 700 000,00	TRY	2 294 957,13	EUR 301 658,38
21/09/2022	620 800 000,00	MXN	28 769 066,14	EUR 72 876,00
21/09/2022	53 250 000,00	RON	10 530 140,88	EUR 45 780,65
21/09/2022	202 500 000,00	CZK	8 043 847,51	EUR 11 226,58
21/09/2022	140 000 000,00	CNY	20 911 908,59	USD 4 701,97
Unrealised loss on forward foreign exchange contracts				(7 555 442,86)
11/11/2022	2 922 077,92	EUR	450 000 000,00	RUB (3 368 873,95)
21/09/2022	490 000 000,00	ZAR	29 307 376,96	EUR (1 087 256,17)
21/09/2022	145 000 000,00	BRL	26 856 825,34	EUR (1 071 913,63)
21/09/2022	57 000 000 000,00	COP	13 718 048,38	EUR (863 855,23)
21/09/2022	86 500 000,00	PLN	18 521 516,62	EUR (420 973,65)
21/09/2022	6 960 381,11	EUR	50 000 000,00	CNY (145 304,24)
21/09/2022	99 736 354,06	EUR	105 000 000,00	USD (138 689,80)
21/09/2022	800 000 000,00	INR	10 177 987,56	USD (122 565,71)
21/09/2022	2 840 625 000,00	JPY	625 000 000,00	TWD (109 170,48)
21/09/2022	3 542 000 000,00	HUF	8 855 540,18	EUR (93 115,93)
21/09/2022	420 000 000 000,00	IDR	26 862 807,80	EUR (87 588,15)
21/09/2022	1 280 000 000,00	THB	34 608 531,53	EUR (46 135,92)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Italian Equity Opportunities

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	169 225 890,35	
Banks	(Note 3)	292 455,62	
Other banks and broker accounts	(Notes 2, 3, 9)	247 172,86	
Receivable on investments sold		5 617 892,07	
Receivable on subscriptions		148 439,47	
Other assets	(Note 10)	26 697,71	
Total assets		175 558 548,08	
Liabilities			
Payable on investments purchased		(3 522 988,20)	
Payable on redemptions		(247 820,30)	
Other liabilities		(185 688,59)	
Total liabilities		(3 956 497,09)	
Total net assets		171 602 050,99	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	111,12	542 975,392
Class RD Units	EUR	102,69	7 841,246
Class X Units	EUR	113,23	95,147
Class Z Units	EUR	128,95	856 539,319

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Italian Equity Opportunities

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	290 885 481,15
Net income from investments	(Note 2)	6 038 396,39
Other income	(Note 6)	60 930,87
Total income		6 099 327,26
Management fee	(Note 6)	(1 078 135,19)
Performance fee	(Note 7)	(101,08)
Depositary fee	(Note 8)	(22 099,82)
Subscription tax	(Note 4)	(23 153,83)
Other charges and taxes	(Notes 5, 8)	(175 449,91)
Total expenses		(1 298 939,83)
Net investment income / (loss)		4 800 387,43
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(6 594 205,44)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(52 974 496,83)
- foreign currencies	(Note 2)	7 395,76
Net result of operations for the period		(54 760 919,08)
Subscriptions for the period		43 251 291,42
Redemptions for the period		(107 765 729,17)
Dividend distributions	(Note 14)	(8 073,33)
Net assets at the end of the period		171 602 050,99

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Italian Equity Opportunities

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			194 459 006,81	169 225 890,35	98,62
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			191 825 003,97	166 591 909,27	97,08
Shares			189 885 235,97	164 719 996,14	95,99
ITALY			158 668 028,55	139 012 836,14	81,01
Finance			50 006 172,83	41 690 855,00	24,29
5 900 000,00	INTESA SANPAOLO SPA	EUR	12 991 646,55	10 502 000,00	6,12
480 000,00	UNICREDIT SPA	EUR	4 934 137,76	4 351 200,00	2,54
270 000,00	ASSICURAZIONI GENERALI SPA	EUR	4 653 907,22	4 110 750,00	2,40
1 100 000,00	BANCA POPOLARE DI SONDRIO SCPA	EUR	3 490 158,02	3 614 600,00	2,11
480 000,00	BFF BANK SPA	EUR	3 464 018,68	3 079 200,00	1,79
420 000,00	DOVALUE SPA	EUR	3 709 823,30	2 364 600,00	1,38
850 000,00	BANCO BPM SPA	EUR	2 361 933,04	2 308 600,00	1,35
600 000,00	ANIMA HOLDING SPA	EUR	2 423 940,84	2 098 800,00	1,22
230 000,00	POSTE ITALIANE SPA	EUR	2 464 844,52	2 049 760,00	1,19
175 000,00	FINECOBANK BANCA FINECO SPA	EUR	2 312 183,27	1 998 500,00	1,16
450 000,00	UNIPOL GRUPPO SPA	EUR	2 236 924,55	1 951 200,00	1,14
220 000,00	NEXI SPA	EUR	3 231 324,06	1 738 880,00	1,01
550 000,00	BPER BANCA	EUR	938 572,86	862 125,00	0,50
80 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	792 758,16	660 640,00	0,38
Multi-Utilities			29 737 675,20	23 896 740,00	13,93
2 170 000,00	ENEL SPA	EUR	15 792 182,64	11 327 400,00	6,60
900 000,00	SNAM SPA	EUR	4 686 116,69	4 499 100,00	2,62
2 100 000,00	IREN SPA	EUR	5 450 761,16	4 376 400,00	2,55
380 000,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	2 703 346,39	2 845 440,00	1,66
700 000,00	A2A SPA	EUR	1 105 268,32	848 400,00	0,50
Industries			25 691 529,29	23 503 569,68	13,70
185 000,00	PRYSMIAN SPA	EUR	5 106 353,53	4 848 850,00	2,83
200 000,00	BUZZI UNICEM SPA	EUR	3 917 125,04	3 122 000,00	1,82
1 300 000,00	WEBUILD SPA	EUR	2 367 560,75	1 922 700,00	1,12
105 000,00	SALCEF SPA	EUR	1 231 195,67	1 743 000,00	1,02
610 000,00	MAIRE TECNIMONT SPA	EUR	1 602 314,99	1 671 400,00	0,98
160 000,00	LEONARDO SPA	EUR	1 286 643,00	1 548 480,00	0,90
178 464,00	GVS SPA	EUR	2 211 488,12	1 388 449,92	0,81
97 184,00	DANIELI & C OFFICINE MECCANICHE SPA -PREF-	EUR	1 581 738,25	1 304 209,28	0,76
35 000,00	INTERPUMP GROUP SPA	EUR	1 734 216,22	1 273 300,00	0,74
45 000,00	LU-VE SPA	EUR	607 455,74	899 100,00	0,52
44 000,00	DANIELI & C OFFICINE MECCANICHE SPA	EUR	823 761,75	858 000,00	0,50
85 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	784 950,76	823 140,00	0,48
40 000,00	CAREL INDUSTRIES SPA	EUR	720 985,78	758 400,00	0,44
67 172,00	AVIO SPA	EUR	777 525,07	738 892,00	0,43
47 757,00	BIESSE SPA	EUR	938 214,62	603 648,48	0,35
Consumer Retail			18 845 226,91	15 595 050,00	9,09
96 000,00	MONCLER SPA	EUR	4 656 517,28	3 929 280,00	2,29
130 000,00	ATLANTIA SPA	EUR	2 406 287,16	2 909 400,00	1,70
350 000,00	RAI WAY SPA	EUR	1 804 053,97	1 785 000,00	1,04
260 000,00	ESPRINET SPA	EUR	3 253 896,85	1 777 100,00	1,04
100 000,00	DE' LONGHI SPA	EUR	2 952 195,69	1 774 000,00	1,03
150 000,00	AUTOGRILL SPA	EUR	1 054 810,33	950 400,00	0,55
21 000,00	BRUNELLO CUCINELLI SPA	EUR	965 125,67	902 580,00	0,53
120 000,00	TECHNOGYM SPA	EUR	769 840,01	746 400,00	0,43
63 000,00	BREMBO SPA	EUR	665 755,56	584 010,00	0,34
18 000,00	MARR SPA	EUR	316 744,39	236 880,00	0,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Italian Equity Opportunities

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			13 447 822,31	14 000 760,00	8,16
770 000,00	ENI SPA	EUR	8 957 463,71	8 722 560,00	5,08
150 000,00	ERG SPA	EUR	3 620 699,17	4 446 000,00	2,59
600 000,00	SARAS SPA	EUR	869 659,43	832 200,00	0,49
Telecommunication			8 556 903,69	7 903 340,00	4,60
40 000,00	REPLY SPA	EUR	5 113 811,60	4 628 000,00	2,70
1 400 000,00	ARNOLDO MONDADORI EDITORE SPA	EUR	2 304 824,39	2 394 000,00	1,39
3 700 000,00	TELECOM ITALIA SPA -PREF-	EUR	1 138 267,70	881 340,00	0,51
Computing and IT			6 235 150,44	6 195 859,76	3,61
66 000,00	TINEXTA SPA	EUR	1 608 576,56	1 469 160,00	0,86
190 000,00	SECO SPA	EUR	822 377,07	1 202 700,00	0,70
90 000,00	EL.EN. SPA	EUR	1 387 111,03	1 111 500,00	0,65
7 000,00	SESA SPA	EUR	968 709,66	849 800,00	0,49
11 000,00	DIGITAL VALUE SPA	EUR	217 659,75	638 000,00	0,37
71 836,00	CY4GATE SPA	EUR	843 276,61	634 311,88	0,37
52 988,00	DEFENCE TECH HOLDING SPA	EUR	220 726,38	185 987,88	0,11
6 000,00	WIIT SPA	EUR	166 713,38	104 400,00	0,06
Health			4 765 919,48	4 357 200,00	2,54
16 000,00	DIASORIN SPA	EUR	2 148 730,55	2 003 200,00	1,17
45 000,00	AMPLIFON SPA	EUR	1 507 928,47	1 316 250,00	0,77
25 000,00	RECORDATI SPA	EUR	1 109 260,46	1 037 750,00	0,60
Raw materials			786 656,24	1 005 861,70	0,59
40 000,00	SOL SPA	EUR	423 870,74	659 200,00	0,39
26 873,00	INDUSTRIE DE NORA SPA	EUR	362 785,50	346 661,70	0,20
Basic Goods			594 972,16	863 600,00	0,50
68 000,00	ORSERO SPA	EUR	594 972,16	863 600,00	0,50
NETHERLANDS			29 618 288,04	23 989 360,00	13,98
Consumer Retail			15 093 535,91	12 633 900,00	7,36
600 000,00	STELLANTIS NV	EUR	9 097 350,93	7 075 200,00	4,12
26 000,00	FERRARI NV	EUR	4 937 610,74	4 555 200,00	2,65
100 000,00	DAVIDE CAMPARI-MILANO NV	EUR	1 058 574,24	1 003 500,00	0,59
Computing and IT			7 265 646,21	5 997 000,00	3,50
200 000,00	STMICROELECTRONICS NV	EUR	7 265 646,21	5 997 000,00	3,50
Industries			5 007 143,14	3 639 160,00	2,12
225 000,00	CNH INDUSTRIAL NV	EUR	2 779 002,07	2 479 500,00	1,44
230 000,00	IVECO GROUP NV	EUR	2 228 141,07	1 159 660,00	0,68
Energy			2 251 962,78	1 719 300,00	1,00
220 000,00	ARISTON HOLDING NV	EUR	2 251 962,78	1 719 300,00	1,00
LUXEMBOURG			1 598 919,38	1 717 800,00	1,00
Industries			1 598 919,38	1 717 800,00	1,00
140 000,00	TENARIS SA	EUR	1 598 919,38	1 717 800,00	1,00
Zero-Coupon Bonds			1 939 768,00	1 728 701,56	1,01
ITALY			1 939 768,00	1 728 701,56	1,01
Computing and IT			856 664,33	859 013,20	0,50
186 742,00	ALMAWAVE SPA 0.00%	EUR	856 664,33	859 013,20	0,50
Health			688 700,27	479 925,00	0,28
59 250,00	LABOMAR SPA 0.00%	EUR	688 700,27	479 925,00	0,28

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Italian Equity Opportunities

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			394 403,40	389 763,36	0,23
116 001,00	OMER SPA 0.00%	EUR	394 403,40	389 763,36	0,23
Warrants			0,00	143 211,57	0,08
ITALY			0,00	143 211,57	0,08
Industries			0,00	143 211,57	0,08
96 830,00	WEBUILD SPA 02/08/2030	EUR	0,00	143 211,57	0,08
INVESTMENT FUNDS			2 634 002,84	2 633 981,08	1,54
UCI Units			2 634 002,84	2 633 981,08	1,54
LUXEMBOURG			2 634 002,84	2 633 981,08	1,54
Finance			2 634 002,84	2 633 981,08	1,54
26 863,65	EURIZON FUND - MONEY MARKET -Z-	EUR	2 634 002,84	2 633 981,08	1,54
Total Portfolio			194 459 006,81	169 225 890,35	98,62

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Top European Research

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 509 748 649,53	
Banks	(Note 3)	6 694 909,29	
Other banks and broker accounts	(Notes 2, 3, 9)	5 302 090,98	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	3 273 657,39	
Unrealised profit on future contracts	(Notes 2, 9)	1 990 061,61	
Other interest receivable		56 609,59	
Receivable on investments sold		1 285 393,34	
Receivable on subscriptions		1 147 444,84	
Other assets	(Note 10)	1 288 148,34	
Total assets		1 530 786 964,91	
Liabilities			
Bank overdrafts	(Note 3)	(2 248,24)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 303 222,57)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 083 247,55)	
Payable on redemptions		(2 337 894,57)	
Other liabilities		(1 575 372,88)	
Total liabilities		(6 301 985,81)	
Total net assets		1 524 484 979,10	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	116,75	4 331 572,048
Class X Units	EUR	113,93	20 517,320
Class Z Units	EUR	135,95	7 464 397,793
Class ZD Units	EUR	115,56	14 181,737

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Top European Research

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 805 013 217,17
Net income from investments	(Note 2)	33 903 119,70
Other income	(Note 6)	74 738,06
Total income		33 977 857,76
Management fee	(Note 6)	(8 465 427,71)
Performance fee	(Note 7)	(640,03)
Depositary fee	(Note 8)	(161 778,03)
Subscription tax	(Note 4)	(192 857,31)
Other charges and taxes	(Notes 5, 8)	(1 308 377,51)
Total expenses		(10 129 080,59)
Net investment income / (loss)		23 848 777,17
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	11 925 924,29
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(301 841 893,01)
- forward foreign exchange contracts	(Notes 2, 9)	3 476 999,72
- foreign currencies	(Note 2)	(47 439,82)
- future contracts	(Notes 2, 9)	(974 118,42)
Net result of operations for the period		(263 611 750,07)
Subscriptions for the period		628 939 775,70
Redemptions for the period		(645 856 211,58)
Dividend distributions	(Note 14)	(52,12)
Net assets at the end of the period		1 524 484 979,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Top European Research

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 495 231 012,20	1 509 748 649,53	99,03
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 442 691 562,45	1 460 062 172,63	95,77
Shares			1 429 453 094,54	1 448 510 420,73	95,01
UNITED KINGDOM			400 943 687,15	419 983 904,81	27,55
Finance			132 080 389,63	127 511 793,29	8,36
6 027 620,00	HSBC HOLDINGS PLC	GBP	31 811 199,04	37 502 727,70	2,46
6 951 045,00	NATWEST GROUP PLC	GBP	18 338 744,68	17 627 075,27	1,16
188 518,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	16 784 031,96	16 713 507,80	1,10
8 698 662,00	BARCLAYS PLC	GBP	19 270 190,56	15 472 510,97	1,01
1 311 994,00	SEGRO PLC	GBP	15 234 589,07	14 887 230,85	0,98
1 195 320,00	PRUDENTIAL PLC	GBP	16 925 872,99	14 107 638,32	0,92
1 452 166,00	LAND SECURITIES GROUP PLC	GBP	13 715 761,33	11 201 102,38	0,73
Basic Goods			61 540 746,64	62 901 024,61	4,13
1 002 102,00	DIAGEO PLC	GBP	39 128 711,45	41 098 367,17	2,70
533 276,00	BRITISH AMERICAN TOBACCO PLC	GBP	22 412 035,19	21 802 657,44	1,43
Health			48 475 956,09	61 462 006,11	4,03
489 899,00	ASTRAZENECA PLC	GBP	48 475 956,09	61 462 006,11	4,03
Consumer Retail			61 383 741,82	56 201 767,25	3,69
325 036,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	19 108 852,53	16 424 688,61	1,08
633 251,00	RELX PLC	GBP	15 940 815,47	16 374 855,16	1,08
289 572,00	BERKELEY GROUP HOLDINGS PLC	GBP	13 844 747,29	12 526 872,61	0,82
251 598,00	UNILEVER PLC	GBP	12 489 326,53	10 875 350,87	0,71
Energy			36 419 802,82	53 771 061,56	3,53
2 169 091,00	SHELL PLC	GBP	36 419 802,82	53 771 061,56	3,53
Raw materials			33 197 271,00	30 682 297,22	2,01
537 224,00	RIO TINTO PLC	GBP	33 197 271,00	30 682 297,22	2,01
Multi-Utilities			16 570 659,57	16 235 422,35	1,06
864 860,00	SSE PLC	GBP	16 570 659,57	16 235 422,35	1,06
Telecommunication			11 275 119,58	11 218 532,42	0,74
7 624 654,00	VODAFONE GROUP PLC	GBP	11 275 119,58	11 218 532,42	0,74
FRANCE			280 685 450,20	282 024 835,44	18,50
Consumer Retail			80 706 090,98	83 207 230,30	5,46
86 864,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	46 181 698,33	50 528 788,80	3,32
55 570,00	L'OREAL SA	EUR	17 165 130,04	18 299 201,00	1,20
553 580,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	17 359 262,61	14 379 240,50	0,94
Health			48 405 530,03	50 274 913,96	3,30
349 464,00	SANOFI	EUR	30 647 082,33	33 667 361,76	2,21
116 218,00	ESSILORLUXOTTICA SA	EUR	17 758 447,70	16 607 552,20	1,09
Industries			48 136 610,71	42 642 518,82	2,80
281 427,00	VINCI SA	EUR	27 687 698,03	23 910 037,92	1,57
165 921,00	SCHNEIDER ELECTRIC SE	EUR	20 448 912,68	18 732 480,90	1,23
Energy			33 266 260,38	40 038 911,52	2,62
794 896,00	TOTALENERGIES SE	EUR	33 266 260,38	40 038 911,52	2,62
Finance			39 480 244,58	36 386 051,85	2,39
954 478,00	AXA SA	EUR	19 665 238,19	20 673 993,48	1,36
752 133,00	SOCIETE GENERALE SA	EUR	19 815 006,39	15 712 058,37	1,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Top European Research

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			13 824 310,60	13 026 842,28	0,85
559 332,00	VEOLIA ENVIRONNEMENT SA	EUR	13 824 310,60	13 026 842,28	0,85
Basic Goods			9 065 976,15	9 459 990,10	0,62
560 260,00	CARREFOUR SA	EUR	9 065 976,15	9 459 990,10	0,62
Computing and IT			7 800 426,77	6 988 376,61	0,46
199 014,00	DASSAULT SYSTEMES SE	EUR	7 800 426,77	6 988 376,61	0,46
SWITZERLAND			186 578 395,36	194 167 442,23	12,73
Health			79 834 840,42	77 531 864,45	5,08
120 184,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	38 432 262,39	38 251 661,27	2,51
47 414,00	LONZA GROUP AG REG	CHF	27 131 030,10	24 112 953,87	1,58
187 759,00	NOVARTIS AG REG	CHF	14 271 547,93	15 167 249,31	0,99
Basic Goods			67 753 042,53	75 303 784,52	4,94
676 316,00	NESTLE SA REG	CHF	67 753 042,53	75 303 784,52	4,94
Finance			23 251 226,10	25 973 843,38	1,70
1 689 163,00	UBS GROUP AG REG	CHF	23 251 226,10	25 973 843,38	1,70
Industries			15 739 286,31	15 357 949,88	1,01
69 869,00	SIKA AG REG	CHF	15 739 286,31	15 357 949,88	1,01
GERMANY			168 943 774,77	157 599 156,07	10,34
Telecommunication			34 130 334,22	37 032 119,25	2,43
1 653 465,00	DEUTSCHE TELEKOM AG REG	EUR	27 374 860,06	31 326 547,89	2,06
116 464,00	SCOUT24 AG	EUR	6 755 474,16	5 705 571,36	0,37
Consumer Retail			29 419 684,76	27 228 955,52	1,79
403 936,00	DAIMLER AG	EUR	22 244 507,35	22 305 345,92	1,47
197 260,00	ZALANDO SE	EUR	7 175 177,41	4 923 609,60	0,32
Computing and IT			32 436 171,63	27 006 890,82	1,77
310 674,00	SAP SE	EUR	32 436 171,63	27 006 890,82	1,77
Industries			28 811 158,69	25 019 316,28	1,64
257 692,00	SIEMENS AG REG	EUR	28 811 158,69	25 019 316,28	1,64
Finance			22 659 784,52	20 485 039,72	1,34
112 481,00	ALLIANZ SE REG	EUR	22 659 784,52	20 485 039,72	1,34
Multi-Utilities			15 225 888,26	15 252 222,72	1,00
434 784,00	RWE AG	EUR	15 225 888,26	15 252 222,72	1,00
Health			6 260 752,69	5 574 611,76	0,37
98 283,00	BAYER AG REG	EUR	6 260 752,69	5 574 611,76	0,37
NETHERLANDS			129 450 035,53	123 545 585,38	8,10
Computing and IT			45 408 130,56	50 332 677,75	3,30
110 415,00	ASML HOLDING NV	EUR	45 408 130,56	50 332 677,75	3,30
Industries			31 364 932,87	28 405 077,60	1,86
307 248,00	AIRBUS SE	EUR	31 364 932,87	28 405 077,60	1,86
Finance			15 857 667,07	17 019 239,60	1,11
272 395,00	PROSUS NV	EUR	15 857 667,07	17 019 239,60	1,11
Raw materials			16 894 501,83	12 943 491,38	0,85
206 699,00	AKZO NOBEL NV	EUR	16 894 501,83	12 943 491,38	0,85

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Top European Research

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			14 380 885,70	10 618 200,00	0,70
7 650,00	ADYEN NV	EUR	14 380 885,70	10 618 200,00	0,70
Energy			5 543 917,50	4 226 899,05	0,28
540 870,00	ARISTON HOLDING NV	EUR	5 543 917,50	4 226 899,05	0,28
DENMARK			77 328 579,05	92 511 127,10	6,07
Health			35 127 086,26	51 747 835,67	3,39
488 860,00	NOVO NORDISK A/S -B-	DKK	35 127 086,26	51 747 835,67	3,39
Industries			19 923 752,80	17 623 582,10	1,16
132 224,00	DSV A/S	DKK	19 923 752,80	17 623 582,10	1,16
Finance			10 673 937,53	11 668 301,61	0,77
544 544,00	TRYG A/S	DKK	10 673 937,53	11 668 301,61	0,77
Multi-Utilities			11 603 802,46	11 471 407,72	0,75
114 987,00	ORSTED A/S	DKK	11 603 802,46	11 471 407,72	0,75
JERSEY			34 805 623,44	38 061 644,13	2,50
Consumer Retail			22 653 797,65	19 680 661,73	1,29
704 154,00	EXPERIAN PLC	GBP	22 653 797,65	19 680 661,73	1,29
Finance			12 151 825,79	18 380 982,40	1,21
6 334 318,00	MAN GROUP PLC	GBP	12 151 825,79	18 380 982,40	1,21
SWEDEN			41 694 084,08	33 339 492,01	2,19
Industries			41 694 084,08	33 339 492,01	2,19
1 147 699,00	ASSA ABLOY AB -B-	SEK	29 859 949,43	23 279 348,40	1,53
716 118,00	SKF AB -B-	SEK	11 834 134,65	10 060 143,61	0,66
IRELAND			28 129 496,02	29 772 612,05	1,95
Raw materials			28 129 496,02	29 772 612,05	1,95
108 679,00	LINDE PLC GERMANY TRADED	EUR	28 129 496,02	29 772 612,05	1,95
ITALY			29 278 404,41	25 633 923,18	1,68
Finance			29 278 404,41	25 633 923,18	1,68
1 317 236,00	UNICREDIT SPA	EUR	13 182 809,30	11 940 744,34	0,78
4 927 819,00	INTESA SANPAOLO SPA	EUR	10 798 230,31	8 771 517,82	0,58
1 812 099,00	BANCO BPM SPA	EUR	5 297 364,80	4 921 661,02	0,32
SPAIN			27 500 756,57	24 653 419,90	1,62
Multi-Utilities			27 500 756,57	24 653 419,90	1,62
2 491 251,00	IBERDROLA SA	EUR	27 500 756,57	24 653 419,90	1,62
NORWAY			13 180 210,92	21 388 216,95	1,40
Energy			13 180 210,92	21 388 216,95	1,40
644 911,00	EQUINOR ASA	NOK	13 180 210,92	21 388 216,95	1,40
BERMUDA			10 934 597,04	5 829 061,48	0,38
Finance			4 308 422,03	3 066 819,45	0,20
784 561,00	CONDUIT HOLDINGS LTD	GBP	4 308 422,03	3 066 819,45	0,20
Computing and IT			6 626 175,01	2 762 242,03	0,18
2 037 900,00	AUTOSTORE HOLDINGS LTD	NOK	6 626 175,01	2 762 242,03	0,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Top European Research

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Ordinary Bonds			8 778 189,50	8 495 775,00	0,56
SPAIN			4 087 200,00	4 004 400,00	0,27
Finance			4 087 200,00	4 004 400,00	0,27
4 000 000,00	CAIXABANK SA 1.125% 12/01/2023	EUR	4 087 200,00	4 004 400,00	0,27
SWEDEN			2 587 837,00	2 479 875,00	0,16
Consumer Retail			2 587 837,00	2 479 875,00	0,16
2 500 000,00	ESSITY AB 1.125% 27/03/2024	EUR	2 587 837,00	2 479 875,00	0,16
NETHERLANDS			2 103 152,50	2 011 500,00	0,13
Multi-Utilities			2 103 152,50	2 011 500,00	0,13
2 000 000,00	EDP FINANCE BV 1.875% 29/09/2023	EUR	2 103 152,50	2 011 500,00	0,13
Zero-Coupon Bonds			4 460 278,41	3 055 976,90	0,20
UNITED KINGDOM			4 460 278,41	3 055 976,90	0,20
Telecommunication			4 460 278,41	3 055 976,90	0,20
1 147 781,00	S4 CAPITAL PLC 0.00%	GBP	4 460 278,41	3 055 976,90	0,20
INVESTMENT FUNDS			52 539 449,75	49 686 476,90	3,26
UCI Units			52 539 449,75	49 686 476,90	3,26
LUXEMBOURG			52 539 449,75	49 686 476,90	3,26
Finance			52 539 449,75	49 686 476,90	3,26
374 571,24	EURIZON FUND - MONEY MARKET -Z-	EUR	36 736 799,42	36 726 710,57	2,41
15 587,70	EURIZON FUND - EQUITY SMALL MID CAP EUROPE	EUR	15 802 650,33	12 959 766,33	0,85
Total Portfolio			1 495 231 012,20	1 509 748 649,53	99,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Top European Research

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						906 814,06	138 847 713,85
Unrealised profit on future contracts and commitment						1 990 061,61	40 232 260,00
50	(1 704)	Sale	STOXX 600 OIL	16/09/2022	EUR	1 444 610,33	26 377 920,00
50	(164)	Sale	STOXX 600 AUTO	16/09/2022	EUR	366 925,40	4 074 580,00
50	(564)	Sale	STOXX 600 UTILITIES	16/09/2022	EUR	178 525,88	9 779 760,00
Unrealised loss on future contracts and commitment						(1 083 247,55)	98 615 453,85
50	2 470	Purchase	STOXX EUROPE 600	16/09/2022	EUR	(463 877,11)	49 992 800,00
50	453	Purchase	STOXX 600 INDUSTRY	16/09/2022	EUR	(267 345,02)	13 084 905,00
50	673	Purchase	STOXX 600 INSURANCE	16/09/2022	EUR	(188 410,05)	9 603 710,00
10	186	Purchase	FTSE 100 INDEX	16/09/2022	GBP	(91 828,67)	15 386 163,85
10	127	Purchase	EURO STOXX 50	16/09/2022	EUR	(57 785,00)	4 370 070,00
50	227	Purchase	STOXX 600 TECHNOLOGY	16/09/2022	EUR	(14 001,70)	6 177 805,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Top European Research

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					1 970 434,82
Unrealised profit on forward foreign exchange contracts					3 273 657,39
16/12/2022	33 264 098,00	CHF	31 997 200,82	EUR	1 266 878,25
16/12/2022	102 684 428,76	EUR	88 157 868,00	GBP	1 190 943,29
16/12/2022	8 026 142,00	CHF	7 721 065,71	EUR	305 071,72
16/12/2022	7 254 610,68	EUR	74 195 214,00	NOK	135 759,33
16/12/2022	3 168 157,00	CHF	3 048 126,94	EUR	120 028,26
16/12/2022	13 839 414,00	GBP	15 825 570,59	EUR	107 327,92
16/12/2022	20 793 363,14	EUR	18 006 699,00	GBP	62 795,53
16/12/2022	2 388 318,00	USD	2 209 274,42	EUR	45 780,85
16/12/2022	30 322 626,00	NOK	2 885 233,28	EUR	24 149,35
16/12/2022	4 272 338,26	EUR	45 887 387,00	SEK	9 780,54
16/12/2022	1 002 890,27	EUR	869 242,00	GBP	2 158,26
16/12/2022	30 414,00	CHF	29 286,34	EUR	1 127,64
16/12/2022	20 122,00	CHF	19 369,83	EUR	752,16
16/12/2022	122 722,00	USD	115 187,77	EUR	686,62
16/12/2022	101 660,00	GBP	116 865,65	EUR	172,43
16/12/2022	16 108,00	CHF	15 999,77	EUR	108,22
16/12/2022	5 150,00	USD	4 816,99	EUR	45,65
16/12/2022	71 522,00	NOK	6 825,03	EUR	37,33
16/12/2022	39 245,00	NOK	3 733,48	EUR	31,98
16/12/2022	16 342,00	NOK	1 547,39	EUR	20,59
16/12/2022	13 097,00	SEK	1 215,82	EUR	0,78
16/12/2022	2 662,00	NOK	254,93	EUR	0,48
16/12/2022	193 443,00	GBP	222 704,86	EUR	0,21
Unrealised loss on forward foreign exchange contracts					(1 303 222,57)
16/12/2022	401 546 505,00	SEK	38 110 699,38	EUR	(810 358,99)
16/12/2022	89 261 329,00	SEK	8 462 405,03	EUR	(170 767,79)
16/12/2022	3 396 969,89	EUR	3 535 410,00	CHF	(138 438,10)
16/12/2022	7 120 834,00	GBP	8 264 609,70	EUR	(66 609,02)
16/12/2022	4 125 904,00	GBP	4 810 125,05	EUR	(60 096,64)
16/12/2022	9 559 866,02	EUR	8 328 192,00	GBP	(28 129,39)
16/12/2022	26 103 420,48	EUR	194 186 527,00	DKK	(17 268,69)
16/12/2022	2 786 693,57	EUR	2 429 367,00	GBP	(10 163,14)
16/12/2022	3 153 494,09	EUR	23 452 230,00	DKK	(1 145,01)
16/12/2022	60 678,00	NOK	5 916,58	EUR	(94,67)
16/12/2022	71 232,00	SEK	6 662,18	EUR	(45,32)
16/12/2022	12 648,00	USD	11 980,14	EUR	(37,87)
16/12/2022	5 153,00	USD	4 891,16	EUR	(25,69)
16/12/2022	138 545,00	NOK	13 312,83	EUR	(19,77)
16/12/2022	11 939,00	NOK	1 164,68	EUR	(19,16)
16/12/2022	3 255,00	SEK	304,84	EUR	(2,48)
16/12/2022	1 133,00	SEK	106,09	EUR	(0,84)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Small Mid Cap Europe

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	118 314 799,16	
Banks	(Note 3)	436 327,16	
Other banks and broker accounts	(Notes 2, 3, 9)	173 793,88	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	226 444,55	
Receivable on investments sold		521 011,26	
Receivable on subscriptions		73 999,73	
Other assets	(Note 10)	278 641,37	
Total assets		120 025 017,11	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(129 571,84)	
Unrealised loss on future contracts	(Notes 2, 9)	(29 795,00)	
Payable on investments purchased		(359 680,98)	
Payable on redemptions		(30 134,98)	
Other liabilities		(130 362,03)	
Total liabilities		(679 544,83)	
Total net assets		119 345 472,28	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	687,73	63 547,692
Class R2 Units	USD	722,84	529,631
Class RH9 Units	HUF	107,15	35 313,509
Class X Units	EUR	108,39	98,697
Class Z Units	EUR	818,74	91 739,495

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Small Mid Cap Europe

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	174 488 297,29
Net income from investments	(Note 2)	2 730 675,74
Other income	(Note 6)	1 181,16
Total income		2 731 856,90
Management fee	(Note 6)	(712 739,91)
Performance fee	(Note 7)	(130,76)
Depositary fee	(Note 8)	(13 679,58)
Subscription tax	(Note 4)	(16 198,67)
Other charges and taxes	(Notes 5, 8)	(115 797,97)
Total expenses		(858 546,89)
Net investment income / (loss)		1 873 310,01
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	197 138,53
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(41 897 070,84)
- forward foreign exchange contracts	(Notes 2, 9)	168 702,73
- foreign currencies	(Note 2)	827,19
- future contracts	(Notes 2, 9)	(298 715,00)
Net result of operations for the period		(39 955 807,38)
Subscriptions for the period		10 248 596,96
Redemptions for the period		(25 435 614,59)
Net assets at the end of the period		119 345 472,28

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Small Mid Cap Europe

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			128 592 582,74	118 314 799,16	99,14
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			127 099 119,23	116 820 974,96	97,89
Shares			126 295 196,67	116 020 574,96	97,22
FRANCE			23 335 920,80	21 789 040,58	18,26
Computing and IT			4 135 290,82	5 185 988,85	4,35
13 994,00	TELEPERFORMANCE	EUR	3 211 285,01	4 104 440,20	3,44
6 617,00	CAPGEMINI SE	EUR	924 005,81	1 081 548,65	0,91
Basic Goods			4 881 557,01	4 734 655,43	3,97
183 358,00	CARREFOUR SA	EUR	3 063 417,91	3 095 999,83	2,60
129 028,00	ELIS SA	EUR	1 818 139,10	1 638 655,60	1,37
Industries			4 110 450,05	3 900 713,31	3,27
28 405,00	EIFFAGE SA	EUR	2 625 604,71	2 439 421,40	2,05
12 418,00	LEGRAND SA	EUR	832 506,20	874 972,28	0,73
27 157,00	ALSTOM SA	EUR	652 339,14	586 319,63	0,49
Consumer Retail			3 997 181,07	2 959 213,45	2,48
10 813,00	TRIGANO SA	EUR	1 649 756,00	1 009 934,20	0,85
48 820,00	VALEO SA	EUR	1 192 386,47	899 508,50	0,75
11 299,00	SODEXO SA	EUR	851 714,31	757 710,94	0,64
11 307,00	ACCOR SA	EUR	303 324,29	292 059,81	0,24
Multi-Utilities			3 014 747,09	2 394 478,19	2,01
68 695,00	VEOLIA ENVIRONNEMENT SA	EUR	1 575 847,52	1 599 906,55	1,34
35 663,00	RUBIS SCA	EUR	1 438 899,57	794 571,64	0,67
Finance			2 605 880,34	2 190 365,21	1,83
10 171,00	EURAZEO SE	EUR	614 069,04	601 106,10	0,50
25 467,00	SCOR SE	EUR	676 338,68	522 073,50	0,44
17 853,00	ANTIN INFRASTRUCTURE PARTNERS SA	EUR	427 908,99	402 049,56	0,33
11 359,00	ROTHSCHILD & CO	EUR	452 972,96	366 327,75	0,31
6 142,00	UNIBAIL-RODAMCO-WESTFIELD SE	EUR	434 590,67	298 808,30	0,25
Telecommunication			590 814,42	423 626,14	0,35
9 079,00	PUBLICIS GROUPE SA	EUR	590 814,42	423 626,14	0,35
UNITED KINGDOM			22 149 616,95	20 094 292,65	16,84
Consumer Retail			9 930 333,61	8 456 045,86	7,09
104 618,00	BURBERRY GROUP PLC	GBP	2 126 598,68	1 994 304,26	1,67
452 680,00	KINGFISHER PLC	GBP	1 205 632,75	1 284 668,86	1,08
222 195,00	RENTOKIL INITIAL PLC	GBP	1 276 356,37	1 225 006,63	1,03
188 119,00	BARRATT DEVELOPMENTS PLC	GBP	1 377 727,11	999 551,66	0,84
33 649,00	WHITBREAD PLC	GBP	1 161 348,70	968 612,09	0,81
39 785,00	PERSIMMON PLC	GBP	1 346 002,59	861 010,88	0,72
73 118,00	WATCHES OF SWITZERLAND GROUP PLC	GBP	785 103,33	653 171,26	0,55
8 561,00	INTERTEK GROUP PLC	GBP	530 009,62	418 282,98	0,35
53 711,00	THG PLC	GBP	121 554,46	51 437,24	0,04
Finance			6 443 480,63	6 603 809,59	5,53
277 103,00	SEGRE PLC	GBP	2 233 742,73	3 144 295,11	2,63
173 046,00	PHOENIX GROUP HOLDINGS PLC	GBP	1 362 663,54	1 186 818,58	0,99
30 234,00	SCHRODERS PLC	GBP	1 117 106,90	938 444,27	0,79
67 776,00	ST JAMES'S PLACE PLC	GBP	1 054 429,19	868 022,45	0,73
251 079,00	STANDARD LIFE ABERDEEN PLC	GBP	675 538,27	466 229,18	0,39

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Small Mid Cap Europe

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			2 111 176,83	1 692 507,29	1,42
10 842,00	CRODA INTERNATIONAL PLC	GBP	1 045 012,70	815 125,23	0,69
22 010,00	JOHNSON MATTHEY PLC	GBP	516 548,32	492 311,51	0,41
28 700,00	ANTOFAGASTA PLC	GBP	549 615,81	385 070,55	0,32
Health			1 581 681,64	1 203 535,10	1,01
28 506,00	HIKMA PHARMACEUTICALS PLC	GBP	749 753,74	535 620,26	0,45
36 548,00	SMITH & NEPHEW PLC	GBP	551 816,28	487 183,68	0,41
56 268,00	OXFORD NANOPORE TECHNOLOGIES PLC	GBP	280 111,62	180 731,16	0,15
Telecommunication			949 288,71	977 024,12	0,82
151 543,00	AUTO TRADER GROUP PLC	GBP	949 288,71	977 024,12	0,82
Multi-Utilities			691 113,66	888 495,77	0,74
28 130,00	SEVERN TRENT PLC	GBP	691 113,66	888 495,77	0,74
Computing and IT			442 541,87	272 874,92	0,23
79 736,00	DARKTRACE PLC	GBP	442 541,87	272 874,92	0,23
GERMANY			18 244 280,85	15 000 345,33	12,57
Raw materials			4 328 974,45	3 911 345,22	3,28
32 573,00	BRENNTAG AG	EUR	1 982 820,33	2 022 783,30	1,70
35 524,00	COVESTRO AG	EUR	1 661 559,97	1 171 581,52	0,98
6 904,00	SYMRISE AG	EUR	684 594,15	716 980,40	0,60
Industries			4 307 445,31	3 455 426,21	2,90
32 899,00	KION GROUP AG	EUR	1 819 748,85	1 302 471,41	1,09
6 920,00	MTU AERO ENGINES AG	EUR	1 326 677,15	1 202 004,00	1,01
20 745,00	HEIDELBERGCEMENT AG	EUR	1 161 019,31	950 950,80	0,80
Consumer Retail			4 367 807,95	3 119 349,94	2,61
2 465,00	RATIONAL AG	EUR	1 484 497,58	1 366 842,50	1,14
16 090,00	PUMA SE	EUR	1 420 937,60	1 011 095,60	0,85
29 704,00	ZALANDO SE	EUR	1 462 372,77	741 411,84	0,62
Finance			3 574 277,91	2 917 061,02	2,44
198 184,00	COMMERZBANK AG	EUR	939 497,65	1 325 058,22	1,11
22 345,00	DWS GROUP GMBH & CO KGAA	EUR	667 092,25	557 731,20	0,47
49 004,00	INSTONE REAL ESTATE GROUP SE	EUR	1 158 224,93	554 725,28	0,46
6 061,00	LEG IMMOBILIEN AG	EUR	809 463,08	479 546,32	0,40
Health			1 114 564,85	1 002 385,66	0,84
36 046,00	SYNLAB AG	EUR	648 828,00	598 724,06	0,50
3 544,00	CARL ZEISS MEDITEC AG	EUR	465 736,85	403 661,60	0,34
Telecommunication			551 210,38	594 777,28	0,50
217 072,00	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	551 210,38	594 777,28	0,50
NETHERLANDS			8 962 710,73	9 428 178,45	7,90
Finance			2 031 983,46	2 440 300,63	2,05
39 889,00	NN GROUP NV	EUR	1 312 256,12	1 728 789,26	1,45
91 424,00	AEGON NV	EUR	384 051,18	377 398,27	0,32
4 289,00	EURONEXT NV	EUR	335 676,16	334 113,10	0,28
Telecommunication			1 761 660,43	2 266 718,89	1,90
666 486,00	KONINKLIJKE KPN NV	EUR	1 761 660,43	2 266 718,89	1,90
Health			1 861 795,83	2 191 560,40	1,84
35 432,00	QIAGEN NV	EUR	1 351 945,71	1 583 810,40	1,33
1 700,00	ARGENX SE	EUR	509 850,12	607 750,00	0,51

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Small Mid Cap Europe

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			1 183 805,25	1 053 412,82	0,88
95 591,00	CNH INDUSTRIAL NV	EUR	1 183 805,25	1 053 412,82	0,88
Computing and IT			502 447,82	741 619,01	0,62
24 733,00	STMICROELECTRONICS NV	EUR	502 447,82	741 619,01	0,62
Raw materials			909 251,39	610 227,00	0,51
4 660,00	IMCD GROUP NV	EUR	909 251,39	610 227,00	0,51
Basic Goods			711 766,55	124 339,70	0,10
8 253,00	JUST EAT TAKEAWAY	EUR	711 766,55	124 339,70	0,10
SWEDEN			8 861 877,08	8 362 297,57	7,01
Industries			3 376 235,76	3 446 865,75	2,89
136 888,00	INWIDO AB	SEK	1 411 864,21	1 441 310,56	1,21
92 452,00	HEXAGON AB	SEK	726 757,06	916 913,44	0,77
57 505,00	EPIROC AB -B-	SEK	850 595,51	741 816,93	0,62
48 380,00	NIBE INDUSTRIER AB	SEK	387 018,98	346 824,82	0,29
Telecommunication			1 985 054,90	1 600 718,82	1,34
73 590,00	HEMNET GROUP AB	SEK	1 196 647,48	863 449,95	0,72
67 798,00	TELE2 AB -B-	SEK	788 407,42	737 268,87	0,62
Basic Goods			951 042,74	1 374 841,92	1,15
141 352,00	SWEDISH MATCH AB	SEK	951 042,74	1 374 841,92	1,15
Health			1 465 212,53	1 151 475,51	0,97
36 938,00	CAMURUS AB	SEK	666 243,35	670 274,55	0,56
21 807,00	GETINGE AB -B-	SEK	798 969,18	481 200,96	0,41
Finance			690 348,19	506 497,68	0,43
25 913,00	EQT AB	SEK	690 348,19	506 497,68	0,43
Raw materials			380 930,18	267 583,36	0,22
8 811,00	BOLIDEN AB	SEK	380 930,18	267 583,36	0,22
Energy			13 052,78	14 314,53	0,01
21 939,00	LUNDIN PETROLEUM AB	SEK	13 052,78	14 314,53	0,01
DENMARK			7 594 894,81	6 994 377,06	5,86
Health			1 675 757,36	2 035 181,30	1,70
6 589,00	GENMAB A/S	DKK	1 675 757,36	2 035 181,30	1,70
Finance			1 672 196,32	1 799 397,68	1,51
61 664,00	TRYG A/S	DKK	1 213 996,81	1 321 314,99	1,11
35 447,00	DANSKE BANK A/S	DKK	458 199,51	478 082,69	0,40
Raw materials			1 362 661,75	1 311 341,90	1,10
22 892,00	NOVOZYMES A/S -B-	DKK	1 362 661,75	1 311 341,90	1,10
Industries			1 285 992,10	979 553,84	0,82
4 560,00	ROCKWOOL INTERNATIONAL A/S -B-	DKK	1 285 992,10	979 553,84	0,82
Telecommunication			1 598 287,28	868 902,34	0,73
25 982,00	GN STORE NORD A/S	DKK	1 598 287,28	868 902,34	0,73
ITALY			7 281 310,97	6 658 294,53	5,58
Industries			2 094 325,77	2 063 806,06	1,73
223 177,00	ENAV SPA	EUR	881 761,25	889 583,52	0,75
84 437,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	799 663,87	817 687,91	0,68
13 603,00	PRYSMIAN SPA	EUR	412 900,65	356 534,63	0,30

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Small Mid Cap Europe

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			1 815 085,78	1 835 099,99	1,54
166 625,00	SECO SPA	EUR	1 135 302,52	1 054 736,25	0,88
30 724,00	WIIT SPA	EUR	471 630,66	534 597,60	0,45
36 518,00	TECHNOPROBE SPA	EUR	208 152,60	245 766,14	0,21
Multi-Utilities			867 310,30	1 082 922,05	0,91
144 621,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	867 310,30	1 082 922,05	0,91
Consumer Retail			1 523 118,52	1 011 445,00	0,85
33 286,00	DE' LONGHI SPA	EUR	1 009 333,94	590 493,64	0,50
50 656,00	FILA SPA	EUR	513 784,58	420 951,36	0,35
Finance			981 470,60	665 021,43	0,55
31 882,00	FINECOBANK BANCA FINECO SPA	EUR	329 738,67	364 092,44	0,30
38 073,00	NEXI SPA	EUR	651 731,93	300 928,99	0,25
SWITZERLAND			5 934 466,35	6 226 558,26	5,22
Finance			1 731 991,81	1 967 278,25	1,65
24 299,00	JULIUS BAER GROUP LTD	CHF	1 086 025,57	1 069 206,89	0,90
1 933,00	SWISS LIFE HOLDING AG REG	CHF	645 966,24	898 071,36	0,75
Industries			1 747 060,77	1 790 432,03	1,50
4 208,00	SIKA AG REG	CHF	638 541,26	924 963,19	0,77
1 888,00	GEBERIT AG REG	CHF	1 108 519,51	865 468,84	0,73
Health			1 488 316,89	1 592 992,07	1,34
3 542,00	SONOVA HOLDING AG REG	CHF	710 744,41	1 075 841,22	0,90
7 801,00	BACHEM HOLDING AG	CHF	777 572,48	517 150,85	0,44
Basic Goods			967 096,88	875 855,91	0,73
25 897,00	COCA-COLA HBC AG	GBP	641 761,46	548 118,24	0,46
154,00	BARRY CALLEBAUT AG REG	CHF	325 335,42	327 737,67	0,27
SPAIN			3 440 960,00	4 699 698,85	3,94
Energy			2 162 479,11	3 398 512,35	2,85
241 887,00	REPSOL SA	EUR	2 162 479,11	3 398 512,35	2,85
Multi-Utilities			780 922,82	835 855,30	0,70
46 372,00	RED ELECTRICA CORP SA	EUR	780 922,82	835 855,30	0,70
Health			497 558,07	465 331,20	0,39
7 968,00	LABORATORIOS FARMACEUTICOS ROVI SA	EUR	497 558,07	465 331,20	0,39
NORWAY			4 310 270,02	3 966 538,33	3,32
Raw materials			2 292 602,43	2 186 067,97	1,83
41 734,00	YARA INTERNATIONAL ASA	NOK	1 643 091,39	1 663 091,72	1,39
97 928,00	NORSK HYDRO ASA	NOK	649 511,04	522 976,25	0,44
Energy			605 320,50	953 289,63	0,80
20 863,00	AKER BP ASA	SEK	377 727,41	691 004,15	0,58
7 919,00	AKER BP ASA	NOK	227 593,09	262 285,48	0,22
Health			1 064 659,00	601 599,62	0,50
125 026,00	AKER BIOMARINE ASA	NOK	1 064 659,00	601 599,62	0,50
Telecommunication			347 688,09	225 581,11	0,19
14 517,00	SCHIBSTED ASA	NOK	347 688,09	225 581,11	0,19

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Small Mid Cap Europe

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IRELAND			3 769 627,69	3 284 541,90	2,75
Raw materials			1 026 525,53	1 090 399,20	0,91
33 990,00	SMURFIT KAPPA GROUP PLC	EUR	1 026 525,53	1 090 399,20	0,91
Basic Goods			1 049 497,23	1 035 933,72	0,87
100 284,00	GLANBIA PLC	EUR	1 049 497,23	1 035 933,72	0,87
Industries			1 329 379,25	805 264,60	0,67
14 029,00	KINGSPAN GROUP PLC	EUR	1 329 379,25	805 264,60	0,67
Finance			364 225,68	352 944,38	0,30
58 512,00	BANK OF IRELAND GROUP PLC	EUR	364 225,68	352 944,38	0,30
JERSEY			2 847 852,63	2 422 668,76	2,03
Consumer Retail			1 661 865,15	1 333 508,77	1,12
7 977,00	FERGUSON PLC	GBP	697 375,20	851 406,58	0,71
23 661,00	WIZZ AIR HOLDINGS PLC	GBP	964 489,95	482 102,19	0,41
Telecommunication			1 185 987,48	1 089 159,99	0,91
113 703,00	WPP PLC	GBP	1 185 987,48	1 089 159,99	0,91
LUXEMBOURG			2 990 047,67	2 307 527,20	1,93
Health			765 868,55	786 463,00	0,66
10 475,00	EUROFINS SCIENTIFIC SE	EUR	765 868,55	786 463,00	0,66
Finance			1 003 567,93	564 477,70	0,47
186 112,00	AROUNDTOWN SA	EUR	1 003 567,93	564 477,70	0,47
Computing and IT			619 072,19	538 840,50	0,45
21 131,00	MAJOREL GROUP LUXEMBOURG SA	EUR	619 072,19	538 840,50	0,45
Raw materials			601 539,00	417 746,00	0,35
15 764,00	APERAM SA	EUR	601 539,00	417 746,00	0,35
FINLAND			1 485 663,18	1 347 206,94	1,13
Basic Goods			497 457,12	516 624,25	0,43
8 470,00	BAKKAFROST P	NOK	497 457,12	516 624,25	0,43
Raw materials			434 378,77	500 393,49	0,42
17 249,00	UPM-KYMMENE OYJ	EUR	434 378,77	500 393,49	0,42
Industries			553 827,29	330 189,20	0,28
44 440,00	WARTSILA OYJ ABP	EUR	553 827,29	330 189,20	0,28
BERMUDA			2 346 443,21	1 269 608,50	1,06
Finance			1 066 726,41	757 138,66	0,63
193 693,00	CONDUIT HOLDINGS LTD	GBP	1 066 726,41	757 138,66	0,63
Computing and IT			1 279 716,80	512 469,84	0,43
378 085,00	AUTOSTORE HOLDINGS LTD	NOK	1 279 716,80	512 469,84	0,43
PORTUGAL			1 080 665,60	688 005,61	0,58
Energy			615 408,13	687 944,61	0,58
61 506,00	GALP ENERGIA SGPS SA	EUR	615 408,13	687 944,61	0,58
Finance			465 257,47	61,00	0,00
610 033,00	BANCO ESPIRITO SANTO SA REG	EUR	465 257,47	61,00	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Small Mid Cap Europe

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BELGIUM			715 993,96	648 010,36	0,54
Raw materials			584 673,94	495 035,24	0,41
14 857,00	UMICORE SA	EUR	584 673,94	495 035,24	0,41
Finance			131 320,02	152 975,12	0,13
3 644,00	AGEAS	EUR	131 320,02	152 975,12	0,13
AUSTRIA			762 535,44	491 792,40	0,41
Finance			762 535,44	491 792,40	0,41
20 322,00	ERSTE GROUP BANK AG	EUR	762 535,44	491 792,40	0,41
ISLE OF MAN			180 058,73	341 591,68	0,29
Consumer Retail			180 058,73	341 591,68	0,29
23 619,00	GVC HOLDINGS PLC	GBP	180 058,73	341 591,68	0,29
Zero-Coupon Bonds			803 922,56	800 400,00	0,67
ITALY			803 922,56	800 400,00	0,67
Government			803 922,56	800 400,00	0,67
800 000,00	BOT 0.00% 12/08/2022	EUR	803 922,56	800 400,00	0,67
INVESTMENT FUNDS			1 493 463,51	1 493 824,20	1,25
UCI Units			1 493 463,51	1 493 824,20	1,25
LUXEMBOURG			1 493 463,51	1 493 824,20	1,25
Finance			1 493 463,51	1 493 824,20	1,25
15 235,33	EURIZON FUND - MONEY MARKET -Z-	EUR	1 493 463,51	1 493 824,20	1,25
Total Portfolio			128 592 582,74	118 314 799,16	99,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Small Mid Cap Europe

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(29 795,00)	1 494 800,00
Unrealised loss on future contracts and commitment						(29 795,00)	1 494 800,00
50	101	Purchase	STOXX EUR SMALL 20	16/09/2022	EUR	(29 795,00)	1 494 800,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Small Mid Cap Europe

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					96 872,71
Unrealised profit on forward foreign exchange contracts					226 444,55
16/12/2022	3 838 138,00	CHF	3 691 958,59	EUR	146 177,23
16/12/2022	1 667 989,12	EUR	17 059 056,00	NOK	31 213,95
16/12/2022	817 899,00	CHF	804 906,68	EUR	12 991,85
16/12/2022	598 890,00	USD	553 993,38	EUR	11 479,92
16/12/2022	1 021 814,16	EUR	882 649,00	GBP	5 647,08
16/12/2022	301 315,06	EUR	3 193 027,00	SEK	4 709,33
16/12/2022	2 516 762,00	NOK	237 128,76	EUR	4 348,47
16/12/2022	788 058,45	EUR	8 453 015,00	SEK	2 843,46
16/12/2022	242 736,06	EUR	2 595 334,00	SEK	1 651,05
16/12/2022	3 046 395,00	NOK	290 704,10	EUR	1 590,13
15/07/2022	82 899,84	USD	78 222,89	EUR	1 022,16
16/12/2022	391 273,29	EUR	339 131,00	GBP	842,03
15/07/2022	35 767,24	USD	28 768,45	GBP	790,03
15/07/2022	17 128,19	USD	170 268,97	SEK	485,03
15/07/2022	4 424,03	USD	42 411,86	NOK	125,02
15/07/2022	7 085,12	USD	49 733,74	DKK	85,05
16/12/2022	1 669,00	CHF	1 605,56	EUR	63,44
15/07/2022	1 048,32	CHF	1 048,03	USD	45,52
15/07/2022	977 187,07	HUF	2 078,91	GBP	43,05
15/07/2022	2 247 443,09	HUF	5 608,49	EUR	41,65
16/12/2022	800,00	CHF	770,34	EUR	29,66
15/07/2022	457 064,93	HUF	12 002,85	SEK	29,08
15/07/2022	2 177,80	USD	2 054,88	EUR	26,91
16/12/2022	2 258,00	USD	2 105,55	EUR	26,46
16/12/2022	1 079,00	USD	993,74	EUR	25,05
16/12/2022	2 349,00	USD	2 197,11	EUR	20,82
15/07/2022	1 199,80	GBP	1 437,32	USD	19,03
15/07/2022	1 535,27	USD	1 250,13	GBP	16,17
16/12/2022	1 016,00	USD	950,46	EUR	8,85
15/07/2022	2 134,13	EUR	2 224,47	USD	7,73
15/07/2022	119 020,25	HUF	3 017,12	NOK	7,27
16/12/2022	456,00	USD	423,44	EUR	7,12
15/07/2022	1 901,35	EUR	1 981,85	USD	6,87
16/12/2022	497,00	GBP	568,33	EUR	3,85
15/07/2022	201 038,05	HUF	3 730,00	DKK	3,85
16/12/2022	580,00	USD	544,39	EUR	3,25
16/12/2022	3 202,00	NOK	304,61	EUR	2,61
15/07/2022	70,64	CHF	27 435,27	HUF	1,60
15/07/2022	25 865,91	HUF	55,33	GBP	0,79
16/12/2022	964,00	NOK	91,73	EUR	0,76
16/12/2022	115,00	GBP	132,01	EUR	0,39
16/12/2022	6 005,00	SEK	557,46	EUR	0,35
15/07/2022	61,01	CHF	24 106,65	HUF	0,35
16/12/2022	26,00	USD	24,27	EUR	0,28
Unrealised loss on forward foreign exchange contracts					(129 571,84)
16/12/2022	36 327 386,00	SEK	3 447 825,02	EUR	(73 312,11)
16/12/2022	3 202 855,00	GBP	3 730 618,08	EUR	(43 268,05)
16/12/2022	263 703,79	EUR	274 088,00	CHF	(10 384,05)
16/12/2022	1 035 061,41	EUR	7 699 948,00	DKK	(684,74)
16/12/2022	88 259,00	GBP	102 186,04	EUR	(576,12)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Small Mid Cap Europe

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
15/07/2022	13 718,97	USD	13 461,60	CHF	(335,04)
16/12/2022	231 248,36	EUR	2 492 967,00	SEK	(327,60)
16/12/2022	304 641,34	EUR	264 850,00	GBP	(272,45)
16/12/2022	5 672,00	GBP	6 612,62	EUR	(82,62)
16/12/2022	98 611,00	SEK	9 235,29	EUR	(75,15)
16/12/2022	25 008,00	SEK	2 370,88	EUR	(47,84)
16/12/2022	44 104,00	GBP	50 822,99	EUR	(47,39)
16/12/2022	45 031,00	SEK	4 218,94	EUR	(35,93)
15/07/2022	365 680,25	HUF	948,95	CHF	(28,74)
15/07/2022	10 084,20	SEK	1 000,42	USD	(15,34)
16/12/2022	14 395,00	SEK	1 347,88	EUR	(10,70)
16/12/2022	2 731,00	USD	2 586,79	EUR	(8,17)
15/07/2022	1 715,83	EUR	1 802,75	USD	(7,44)
15/07/2022	9 228,33	SEK	906,83	USD	(5,74)
16/12/2022	524,00	GBP	608,17	EUR	(4,90)
16/12/2022	2 810,00	SEK	265,81	EUR	(4,78)
15/07/2022	660,38	GBP	807,00	USD	(4,71)
15/07/2022	8 222,77	SEK	807,38	USD	(4,51)
16/12/2022	622,00	USD	590,39	EUR	(3,10)
15/07/2022	352,77	EUR	372,14	USD	(2,96)
15/07/2022	150,53	GBP	70 648,68	HUF	(2,84)
15/07/2022	462,72	EUR	185 104,89	HUF	(2,64)
15/07/2022	944,09	SEK	35 911,39	HUF	(2,19)
16/12/2022	9 380,00	SEK	873,32	EUR	(2,00)
15/07/2022	115,11	EUR	46 455,08	HUF	(1,68)
16/12/2022	463,00	GBP	534,65	EUR	(1,61)
15/07/2022	145,07	EUR	58 330,08	HUF	(1,57)
15/07/2022	831,91	SEK	31 467,74	HUF	(1,48)
16/12/2022	8 838,00	NOK	849,25	EUR	(1,27)
16/12/2022	2 379,00	SEK	222,21	EUR	(1,22)
15/07/2022	706,31	SEK	26 572,16	HUF	(0,89)
15/07/2022	47 544,62	HUF	120,38	EUR	(0,85)
15/07/2022	55,50	GBP	25 954,64	HUF	(0,81)
15/07/2022	50,01	GBP	23 218,55	HUF	(0,31)
15/07/2022	403,80	DKK	21 717,05	HUF	(0,30)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	3 096 766 057,29	
Banks	(Note 3)	17 733 734,00	
Other banks and broker accounts	(Notes 2, 3, 9)	7 943 800,48	
Option contracts	(Notes 2, 9)	833 639,20	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	5 040 290,98	
Unrealised profit on future contracts	(Notes 2, 9)	10 069 915,65	
Unrealised profit on swap contracts	(Notes 2, 9)	7 120 369,96	
Interest receivable on swap contracts	(Notes 2, 9)	17 954,87	
Other interest receivable		19 069,49	
Receivable on investments sold		34 305 069,37	
Receivable on subscriptions		3 386 251,70	
Other assets	(Note 10)	1 697 438,63	
Total assets		3 184 933 591,62	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(14 326 439,55)	
Unrealised loss on future contracts	(Notes 2, 9)	(4 094 677,36)	
Unrealised loss on swap contracts	(Notes 2, 9)	(1 121 402,39)	
Payable on investments purchased		(27 910 511,59)	
Payable on redemptions		(7 109 610,62)	
Other liabilities		(3 110 487,22)	
Total liabilities		(57 673 128,73)	
Total net assets		3 127 260 462,89	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	190,59	4 761 253,491
Class RH Units	EUR	148,03	369 812,424
Class RH9 Units	HUF	116,53	35 431,718
Class X Units	EUR	172,20	127 299,243
Class Z Units	EUR	216,38	6 341 139,668
Class ZH Units	EUR	133,26	5 757 862,748

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	3 542 309 643,17
Net income from investments	(Note 2)	14 078 409,82
Interest received on swap contracts	(Note 2)	76 273,80
Other income	(Note 6)	83 276,96
Total income		14 237 960,58
Management fee	(Note 6)	(15 018 499,93)
Depositary fee	(Note 8)	(315 870,12)
Subscription tax	(Note 4)	(344 675,45)
Interest paid on swap contracts	(Note 2)	(74 720,18)
Other charges and taxes	(Notes 5, 8)	(3 446 638,73)
Total expenses		(19 200 404,41)
Net investment income / (loss)		(4 962 443,83)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(23 643 582,33)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(566 622 179,34)
- option contracts	(Notes 2, 9)	(14 573,90)
- forward foreign exchange contracts	(Notes 2, 9)	(12 600 601,78)
- foreign currencies	(Note 2)	135 780,87
- future contracts	(Notes 2, 9)	(5 096 050,02)
- swap contracts	(Notes 2, 9)	7 142 257,32
Net result of operations for the period		(605 661 393,01)
Subscriptions for the period		1 400 308 237,44
Redemptions for the period		(1 209 696 024,71)
Net assets at the end of the period		3 127 260 462,89

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			3 046 852 020,55	3 096 766 057,29	99,03
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			2 905 153 611,54	2 955 600 606,99	94,51
Shares			2 828 273 526,83	2 874 874 243,54	91,93
UNITED STATES			2 621 932 141,76	2 681 906 948,55	85,76
Computing and IT			676 412 899,70	728 538 254,73	23,30
805 059,00	MICROSOFT CORP	USD	155 778 195,82	197 774 475,22	6,32
1 281 806,00	APPLE INC	USD	134 555 271,91	167 629 762,39	5,36
590 765,00	ACTIVISION BLIZZARD INC	USD	43 338 996,42	43 997 290,95	1,41
230 789,00	CROWDSTRIKE HOLDINGS INC -A-	USD	41 119 249,06	37 210 577,27	1,19
652 816,00	MARVELL TECHNOLOGY INC	USD	26 379 966,06	27 181 676,33	0,87
199 829,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	24 920 169,38	26 987 287,32	0,86
214 053,00	ELECTRONIC ARTS INC	USD	25 853 435,37	24 907 504,17	0,80
327 382,00	ORACLE CORP	USD	20 807 635,28	21 879 748,23	0,70
175 880,00	QUALCOMM INC	USD	22 200 256,79	21 490 184,71	0,69
238 311,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	24 038 111,90	20 896 237,71	0,67
45 179,00	SERVICENOW INC	USD	22 271 988,65	20 549 543,62	0,66
50 756,00	MSCI INC	USD	23 521 435,94	20 009 649,09	0,64
132 784,00	NVIDIA CORP	USD	26 903 418,87	19 253 650,31	0,61
154 156,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	16 615 950,60	18 067 565,84	0,58
55 796,00	KLA CORP	USD	15 180 950,01	17 029 403,21	0,54
176 288,00	ADVANCED MICRO DEVICES INC	USD	15 093 037,33	12 894 681,53	0,41
680 673,00	PING IDENTITY HOLDING CORP	USD	16 530 857,49	11 810 617,00	0,38
21 682,00	ADOBE INC	USD	7 533 063,78	7 591 863,57	0,24
35 553,00	SALESFORCE.COM INC	USD	7 156 726,58	5 612 576,16	0,18
15 906,00	VEEVA SYSTEMS INC -A-	USD	4 206 724,68	3 013 080,09	0,10
87 520,00	ROBLOX CORP	USD	2 407 457,78	2 750 880,01	0,09
Finance			456 722 524,39	443 846 698,60	14,19
421 055,00	VISA INC -A-	USD	80 252 357,96	79 297 458,35	2,53
1 710 724,00	BANK OF AMERICA CORP	USD	57 901 190,58	50 939 637,31	1,63
942 737,00	WELLS FARGO & CO	USD	36 317 314,49	35 321 643,55	1,13
521 762,00	CHARLES SCHWAB CORP	USD	32 921 396,99	31 531 806,10	1,01
283 977,00	JPMORGAN CHASE & CO	USD	35 754 410,62	30 588 410,15	0,98
125 109,00	AMERICAN TOWER CORP	USD	25 578 273,32	30 586 458,21	0,98
155 620,00	MARSH & MCLENNAN COS INC	USD	17 545 250,97	23 109 672,95	0,74
113 367,00	CME GROUP INC	USD	20 561 744,84	22 197 357,49	0,71
63 268,00	SBA COMMUNICATIONS CORP	USD	19 480 831,08	19 368 621,71	0,62
269 602,00	METLIFE INC	USD	16 332 856,78	16 192 368,26	0,52
819 417,00	REGIONS FINANCIAL CORP	USD	16 186 034,13	14 696 131,23	0,47
196 970,00	MORGAN STANLEY	USD	12 565 683,38	14 330 230,81	0,46
112 785,00	PROLOGIS INC	USD	11 913 256,67	12 692 292,00	0,40
276 403,00	CITIGROUP INC	USD	14 646 751,00	12 159 142,31	0,39
191 969,00	DUKE REALTY CORP	USD	9 450 231,29	10 090 102,52	0,32
386 770,00	STORE CAPITAL CORP	USD	10 247 697,43	9 648 441,04	0,31
266 610,00	SPIRIT REALTY CAPITAL INC	USD	10 801 975,12	9 634 632,82	0,31
36 268,00	BERKSHIRE HATHAWAY INC -B-	USD	9 611 741,31	9 471 414,63	0,30
121 247,00	BANK OF NEW YORK MELLON CORP	USD	5 612 238,31	4 837 355,12	0,15
34 551,00	AMERICAN EXPRESS CO	USD	4 843 038,39	4 581 242,65	0,15
38 505,00	PAYPAL HOLDINGS INC	USD	8 198 249,73	2 572 279,39	0,08
Health			308 339 607,64	360 002 808,70	11,51
179 063,00	ELI LILLY & CO	USD	36 243 565,92	55 533 600,56	1,77
513 102,00	MERCK & CO INC	USD	34 973 909,58	44 745 816,97	1,43
79 219,00	THERMO FISHER SCIENTIFIC INC	USD	35 107 100,81	41 167 060,05	1,32
81 986,00	UNITEDHEALTH GROUP INC	USD	34 285 610,86	40 279 758,66	1,29
168 822,00	INTUITIVE SURGICAL INC	USD	38 709 007,76	32 411 179,16	1,04

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
742 127,00	BOSTON SCIENTIFIC CORP	USD	24 924 406,56	26 456 622,75	0,85
414 877,00	GILEAD SCIENCES INC	USD	23 620 447,06	24 528 719,80	0,78
42 783,00	HUMANA INC	USD	14 085 180,81	19 154 852,89	0,61
212 000,00	CENTENE CORP	USD	11 675 860,99	17 157 512,96	0,55
156 447,00	ABBOTT LABORATORIES	USD	15 181 927,77	16 258 996,96	0,52
90 353,00	JOHNSON & JOHNSON	USD	15 090 976,90	15 341 300,63	0,49
141 833,00	CVS HEALTH CORP	USD	12 623 143,36	12 570 899,79	0,40
46 592,00	HCA HEALTHCARE INC	USD	6 594 225,65	7 489 839,17	0,24
137 718,00	PFIZER INC	USD	5 224 243,61	6 906 648,35	0,22
Telecommunication			388 311 059,79	342 501 044,94	10,95
49 251,00	ALPHABET INC -A-	USD	97 447 837,81	102 664 637,96	3,28
692 076,00	AMAZON.COM INC	USD	87 303 075,51	70 309 818,58	2,25
26 250,00	ALPHABET INC -C-	USD	53 680 879,12	54 924 260,99	1,76
14 427,00	BOOKING HOLDINGS INC	USD	29 853 816,63	24 135 713,27	0,77
212 285,00	WALT DISNEY CO	USD	31 193 114,96	19 168 497,92	0,61
131 983,00	T-MOBILE US INC	USD	13 474 031,53	16 985 025,32	0,54
604 968,00	ENDEAVOR GROUP HOLDINGS INC	USD	13 602 318,78	11 897 406,30	0,38
74 225,00	META PLATFORMS INC -A-	USD	18 589 134,66	11 448 450,46	0,37
241 725,00	TWITTER INC	USD	8 969 704,59	8 645 175,49	0,28
41 577,00	NETFLIX INC	USD	17 910 236,05	6 954 489,23	0,22
138 618,00	CISCO SYSTEMS INC	USD	6 458 238,70	5 653 710,99	0,18
106 139,00	VERIZON COMMUNICATIONS INC	USD	4 969 575,75	5 152 379,19	0,16
121 529,00	COMCAST CORP -A-	USD	4 859 095,70	4 561 479,24	0,15
Consumer Retail			309 437 044,47	295 075 538,78	9,44
71 439,00	TESLA INC	USD	50 099 722,26	46 016 984,58	1,47
60 718,00	COSTCO WHOLESALE CORP	USD	27 690 950,85	27 835 789,52	0,89
384 799,00	ROSS STORES INC	USD	33 249 765,60	25 849 573,55	0,83
183 945,00	PROCTER & GAMBLE CO	USD	20 993 673,22	25 299 588,10	0,81
319 588,00	TRANSUNION	USD	26 363 621,58	24 452 481,57	0,78
93 260,00	MCDONALD'S CORP	USD	19 107 313,23	22 023 082,18	0,70
117 388,00	LOWE'S COS INC	USD	18 260 247,24	19 612 764,03	0,63
230 405,00	STARBUCKS CORP	USD	16 504 282,11	16 835 467,82	0,54
120 397,00	WALMART INC	USD	14 677 949,40	14 001 500,62	0,45
136 385,00	NIKE INC -B-	USD	14 955 665,07	13 332 582,61	0,43
49 458,00	LULULEMON ATHLETICA INC	USD	15 967 112,78	12 896 596,51	0,41
74 508,00	VERISK ANALYTICS INC	USD	13 973 663,01	12 335 923,38	0,39
36 378,00	HOME DEPOT INC	USD	9 558 921,02	9 543 636,83	0,31
239 644,00	SOUTHWEST AIRLINES CO	USD	10 056 582,23	8 279 632,89	0,26
150 000,00	TJX COS INC	USD	8 751 979,48	8 013 296,57	0,26
197 098,00	ARAMARK	USD	6 219 278,03	5 774 654,35	0,18
22 000,00	TARGET CORP	USD	3 006 317,36	2 971 983,67	0,10
Industries			173 543 804,22	164 152 253,24	5,25
105 970,00	PARKER-HANNIFIN CORP	USD	28 649 545,47	24 940 380,98	0,80
211 441,00	AMETEK INC	USD	25 466 590,20	22 225 122,18	0,71
95 792,00	L3HARRIS TECHNOLOGIES INC	USD	21 244 342,66	22 146 376,09	0,71
1 107 810,00	GRAPHIC PACKAGING HOLDING CO	USD	17 072 090,80	21 722 805,90	0,69
95 686,00	CATERPILLAR INC	USD	18 408 160,66	16 361 214,02	0,52
161 184,00	RAYTHEON TECHNOLOGIES CORP	USD	12 918 145,69	14 817 921,37	0,47
242 320,00	HEXCEL CORP	USD	11 293 128,34	12 124 693,25	0,39
173 004,00	GENERAL ELECTRIC CO	USD	15 049 353,56	10 536 291,42	0,34
25 807,00	DEERE & CO	USD	8 806 485,19	7 392 436,86	0,24
65 271,00	OWENS CORNING	USD	4 597 643,21	4 639 426,59	0,15
21 221,00	ROCKWELL AUTOMATION INC	USD	5 134 636,49	4 045 681,73	0,13
69 463,00	XPO LOGISTICS INC	USD	4 903 681,95	3 199 902,85	0,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			109 312 280,07	129 468 054,59	4,14
280 337,00	PEPSICO INC	USD	32 943 233,65	44 689 817,23	1,43
554 735,00	MONDELEZ INTERNATIONAL INC -A-	USD	25 826 640,75	32 946 099,61	1,05
409 850,00	PERFORMANCE FOOD GROUP CO	USD	17 022 012,98	18 025 639,69	0,58
56 293,00	CONSTELLATION BRANDS INC -A-	USD	13 452 128,26	12 549 283,07	0,40
138 205,00	SYSCO CORP	USD	10 053 537,11	11 198 380,41	0,36
106 502,00	PHILIP MORRIS INTERNATIONAL INC	USD	10 014 727,32	10 058 834,58	0,32
Energy			84 840 588,56	104 137 557,93	3,33
1 186 278,00	BAKER HUGHES A GE CO	USD	25 077 455,96	32 758 955,02	1,05
369 258,00	CONOCOPHILLIPS	USD	24 838 035,02	31 721 330,08	1,01
1 501 362,00	KINDER MORGAN INC	USD	23 226 409,61	24 068 898,38	0,77
123 510,00	VALERO ENERGY CORP	USD	8 485 081,18	12 555 975,14	0,40
37 018,00	EXXON MOBIL CORP	USD	3 213 606,79	3 032 399,31	0,10
Multi-Utilities			86 884 360,57	92 168 071,65	2,95
497 857,00	NEXTERA ENERGY INC	USD	33 500 697,65	36 887 471,76	1,18
433 562,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	27 853 916,88	26 243 059,26	0,84
237 965,00	DUKE ENERGY CORP	USD	21 791 251,64	24 403 109,08	0,78
50 501,00	AMERICAN ELECTRIC POWER CO INC	USD	3 738 494,40	4 634 431,55	0,15
Raw materials			28 127 972,35	22 016 665,39	0,70
268 429,00	DUPONT DE NEMOURS INC	USD	18 801 720,00	14 270 682,88	0,45
68 855,00	CELANESE CORP -A-	USD	9 326 252,35	7 745 982,51	0,25
IRELAND			99 205 032,12	82 595 566,15	2,64
Computing and IT			39 525 381,39	33 642 276,07	1,08
126 675,00	ACCENTURE PLC -A-	USD	39 525 381,39	33 642 276,07	1,08
Industries			40 193 395,61	30 045 808,11	0,96
656 044,00	JOHNSON CONTROLS INTERNATIONAL	USD	40 193 395,61	30 045 808,11	0,96
Raw materials			19 486 255,12	18 907 481,97	0,60
68 747,00	LINDE PLC US TRADED	USD	19 486 255,12	18 907 481,97	0,60
SWITZERLAND			27 063 423,53	36 702 333,26	1,17
Finance			27 063 423,53	36 702 333,26	1,17
195 190,00	CHUBB LTD	USD	27 063 423,53	36 702 333,26	1,17
NETHERLANDS			38 149 962,80	35 441 879,95	1,13
Computing and IT			20 927 528,58	18 146 898,33	0,58
128 161,00	NXP SEMICONDUCTORS NV	USD	20 927 528,58	18 146 898,33	0,58
Consumer Retail			17 222 434,22	17 294 981,62	0,55
98 545,00	FERRARI NV	USD	17 222 434,22	17 294 981,62	0,55
CANADA			27 339 810,23	28 003 783,13	0,90
Industries			27 339 810,23	28 003 783,13	0,90
358 836,00	CANADIAN PACIFIC RAILWAY LTD	CAD	23 315 302,69	23 923 675,72	0,77
61 076,00	CANADIAN PACIFIC RAILWAY LTD	USD	4 024 507,54	4 080 107,41	0,13
JERSEY			14 583 156,39	10 223 732,50	0,33
Consumer Retail			14 583 156,39	10 223 732,50	0,33
120 000,00	APTIV PLC	USD	14 583 156,39	10 223 732,50	0,33

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Zero-Coupon Bonds			76 701 419,58	80 544 511,00	2,57
UNITED STATES			76 701 419,58	80 544 511,00	2,57
Government			76 701 419,58	80 544 511,00	2,57
85 000 000,00	UNITED STATES TREASURY BILL 0.00% 01/12/2022	USD	76 701 419,58	80 544 511,00	2,57
Warrants			178 665,13	181 852,45	0,01
ITALY			178 665,13	181 852,45	0,01
Consumer Retail			178 665,13	181 852,45	0,01
123 453,00	ERMENEGILDO ZEGNA HOLDITALIA SPA 30/10/2027	USD	178 665,13	181 852,45	0,01
INVESTMENT FUNDS			141 698 409,01	141 165 450,30	4,52
UCI Units			141 698 409,01	141 165 450,30	4,52
LUXEMBOURG			117 047 640,07	117 032 140,53	3,75
Finance			117 047 640,07	117 032 140,53	3,75
1 102 399,61	EURIZON FUND - MONEY MARKET -Z-	EUR	108 202 297,50	108 090 281,56	3,46
92 392,42	EURIZON FUND - MONEY MARKET -Z2-	USD	8 845 342,57	8 941 858,97	0,29
ITALY			24 650 768,94	24 133 309,77	0,77
Finance			24 650 768,94	24 133 309,77	0,77
4 928 182,52	EPSILON U.S. EQUITY ESG INDEX	EUR	24 650 768,94	24 133 309,77	0,77
Total Portfolio			3 046 852 020,55	3 096 766 057,29	99,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						5 975 238,29	387 126 709,43
Unrealised profit on future contracts and commitment						10 069 915,65	327 913 727,81
100	1 009	Purchase	XAV HEALTH CARE	16/09/2022	USD	7 885 150,78	125 206 929,10
20	656	Purchase	NASDAQ 100 EMINI	16/09/2022	USD	1 429 691,70	144 690 856,77
100	426	Purchase	XAK TECHNOLOGY	16/09/2022	USD	513 167,77	52 308 217,38
100	82	Purchase	XAP CONS STAPLES	16/09/2022	USD	241 905,40	5 707 724,56
Unrealised loss on future contracts and commitment						(4 094 677,36)	59 212 981,62
100	319	Purchase	XAE ENERGY	16/09/2022	USD	(3 856 865,88)	22 784 191,07
50	(201)	Sale	S&P 500 EMINI	16/09/2022	USD	(237 811,48)	36 428 790,55

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				848 213,10	833 639,20	—
PURCHASED OPTION CONTRACTS				848 213,10	833 639,20	—
2 351	PUT	SKILLZ INC 2,50 20/01/23	USD	321 593,81	335 070,10	—
2 439	PUT	SKILLZ INC 2,50 18/11/22	USD	316 372,91	335 947,24	—
8 000	CALL	FUBOTV INC 10,00 19/08/22	USD	77 478,61	45 913,25	—
4 536	CALL	FUBOTV INC 10,00 18/11/22	USD	99 027,34	91 114,84	—
991	CALL	FUBOTV INC 10,00 20/01/23	USD	33 740,43	25 593,77	—

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts			(9 286 148,57)
Unrealised profit on forward foreign exchange contracts			5 040 290,98
16/12/2022	184 572 911,00 USD	170 704 517,52 EUR	3 569 643,63
16/12/2022	39 472 351,00 USD	36 852 017,76 EUR	417 865,57
15/07/2022	24 576 011,72 USD	23 297 668,64 EUR	194 864,22
15/07/2022	22 542 842,83 USD	21 395 407,14 EUR	153 592,84
16/12/2022	5 166 036,00 USD	4 757 849,61 EUR	119 933,30
16/12/2022	13 550 679,00 USD	12 676 495,21 EUR	118 086,63
16/12/2022	19 114 121,23 EUR	25 956 537,00 CAD	105 122,12
15/07/2022	25 096 550,77 USD	23 886 462,58 EUR	103 660,41
16/12/2022	30 820 302,75 EUR	32 536 858,00 USD	98 927,64
16/12/2022	5 008 971,00 USD	4 670 783,40 EUR	58 698,38
15/07/2022	19 909 806,30 USD	19 006 612,09 EUR	25 433,63
15/07/2022	2 024 878,98 CAD	1 479 269,61 EUR	21 299,16
15/07/2022	4 065 046,48 EUR	5 466 064,75 CAD	14 332,26
15/07/2022	4 708 836,84 USD	4 489 737,64 EUR	11 501,43
15/07/2022	1 428 942,69 USD	1 356 209,19 EUR	9 735,92
15/07/2022	1 674 738,14 USD	1 593 986,77 EUR	6 917,45
15/07/2022	5 457 389,49 CAD	4 038 591,80 EUR	5 693,48
15/07/2022	767 920,22 EUR	800 825,60 USD	2 400,50
15/07/2022	283 264,16 EUR	380 891,15 CAD	998,72
15/07/2022	87 019,54 USD	82 590,23 EUR	592,89
15/07/2022	124 451,74 USD	118 451,01 EUR	514,05
15/07/2022	21 655,60 USD	20 412,67 EUR	288,20
15/07/2022	99 626,06 USD	95 106,59 EUR	127,27
15/07/2022	1 664,03 EUR	5 934,81 ILS	43,42
15/07/2022	422 838,25 HUF	1 050,87 EUR	12,16
15/07/2022	50 560,33 HUF	125,33 EUR	1,78
15/07/2022	38 553,16 HUF	95,53 EUR	1,39
15/07/2022	23 023,53 HUF	76,92 CAD	0,88
15/07/2022	316,45 USD	120 074,67 HUF	0,63
15/07/2022	274,02 USD	104 007,28 HUF	0,46
15/07/2022	113 429,62 HUF	297,95 USD	0,36
15/07/2022	3,52 EUR	12,54 ILS	0,10
15/07/2022	59,24 EUR	23 529,75 HUF	0,09
15/07/2022	200,23 HUF	1,78 ILS	0,01
15/07/2022	59,31 HUF	0,20 CAD	0,00
Unrealised loss on forward foreign exchange contracts			(14 326 439,55)
15/07/2022	885 328 728,08 EUR	938 262 532,73 USD	(11 568 768,34)
15/07/2022	61 088 414,58 EUR	64 740 890,89 USD	(798 254,59)
15/07/2022	27 117 807,73 EUR	28 703 765,60 USD	(320 499,36)
15/07/2022	19 806 782,74 EUR	20 991 624,48 USD	(259 387,21)
15/07/2022	72 430 923,95 USD	69 488 769,45 EUR	(251 096,53)
16/12/2022	23 030 864,01 EUR	24 623 036,00 USD	(218 262,42)
15/07/2022	19 749 039,52 EUR	20 873 549,83 USD	(204 261,32)
15/07/2022	40 182 094,66 USD	38 550 262,07 EUR	(139 669,25)
16/12/2022	6 873 155,77 EUR	7 401 731,00 USD	(115 575,43)
15/07/2022	9 377 070,92 EUR	9 899 092,46 USD	(85 601,77)
16/12/2022	13 640 579,07 EUR	14 533 164,00 USD	(81 667,34)
16/12/2022	5 967 968,65 EUR	8 244 951,00 CAD	(70 135,21)
15/07/2022	3 403 649,93 EUR	3 607 154,16 USD	(44 476,18)
16/12/2022	7 228 517,67 EUR	7 701 322,00 USD	(43 088,03)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
15/07/2022	2 244 529,50	EUR	2 375 798,56	USD	(26 527,59)
15/07/2022	1 648 257,31	EUR	1 746 856,06	USD	(21 585,37)
15/07/2022	1 606 456,77	EUR	2 191 737,17	CAD	(17 764,92)
15/07/2022	5 036 134,45	USD	4 831 565,95	EUR	(17 458,79)
15/07/2022	1 554 275,41	EUR	1 642 775,85	USD	(16 075,63)
15/07/2022	8 229 314,86	EUR	8 619 466,68	USD	(10 146,72)
15/07/2022	2 686 065,99	USD	2 576 982,33	EUR	(9 336,52)
15/07/2022	132 949,25	EUR	140 724,65	USD	(1 571,29)
15/07/2022	103 066,78	EUR	109 232,24	USD	(1 349,75)
15/07/2022	293 639,41	USD	281 711,74	EUR	(1 017,97)
15/07/2022	84 173,64	EUR	88 966,49	USD	(870,60)
15/07/2022	381 046,00	CAD	283 116,13	EUR	(735,93)
15/07/2022	159 301,85	USD	152 832,45	EUR	(553,72)
15/07/2022	34 773,23	EUR	36 790,77	USD	(395,55)
16/12/2022	34 149,00	CAD	25 135,03	EUR	(126,37)
15/07/2022	4 950 371,28	HUF	13 103,67	USD	(80,58)
16/12/2022	73 043,00	CAD	53 538,41	EUR	(46,13)
15/07/2022	1 530,46	USD	592 376,02	HUF	(26,26)
15/07/2022	566,04	USD	219 116,86	HUF	(9,78)
15/07/2022	145 715,14	HUF	388,23	USD	(4,78)
15/07/2022	530,47	EUR	212 570,79	HUF	(3,94)
15/07/2022	463,09	EUR	185 256,59	HUF	(2,65)
15/07/2022	345,13	USD	132 030,41	HUF	(2,02)
15/07/2022	140,40	EUR	56 219,47	HUF	(0,94)
15/07/2022	105 159,95	HUF	277,55	USD	(0,93)
15/07/2022	571,56	EUR	772,35	CAD	(0,80)
15/07/2022	77,00	CAD	22 896,34	HUF	(0,50)
16/12/2022	1 822,00	CAD	1 334,57	EUR	(0,25)
15/07/2022	121,69	EUR	48 502,18	HUF	(0,25)
15/07/2022	17,83	EUR	24,09	CAD	(0,02)
15/07/2022	46 544,07	HUF	117,03	EUR	(0,02)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity USA

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
TOTAL RETURN SWAPS						17 954,87	5 998 967,57
USD SOFR FOXA US	USD	L	270 000,00	SOCIÉTÉ GÉNÉRALE S.A.	20/12/2022	2 409,08	30 991,44
USD LIBOR FOXA	USD	L	270 000,00	J.P. MORGAN SE	31/10/2022	1 044,96	227 270,57
USD SOFR DISCA US	USD	L	314 000,00	J.P. MORGAN SE	04/04/2023	1 281,41	1 510 756,30
USD SOFR DISCK UW	USD	L	314 000,00	GOLDMAN SACHS BANK EUROPE SE	04/04/2023	1 060,47	1 510 756,30
USD SOFR FUBO US	USD	L	430 000,00	J.P. MORGAN SE	07/11/2022	169,03	357 836,37
USD SOFR FUBO US	USD	L	430 000,00	J.P. MORGAN SE	09/11/2022	146,50	341 384,12
USD SOFR FUBO US	USD	L	495 000,00	SOCIÉTÉ GÉNÉRALE S.A.	07/12/2022	—	392 988,71
USD SOFR NKE	USD	L	145 000,00	GOLDMAN SACHS BANK EUROPE SE	16/11/2022	4 246,21	1 558 946,08
USD SOFR OPEN US	USD	L	300 000,00	SOCIÉTÉ GÉNÉRALE S.A.	07/12/2022	418,61	708 785,76
USD SOFR OPEN US	USD	L	500 000,00	SOCIÉTÉ GÉNÉRALE S.A.	26/04/2023	423,40	52 608,93
USD SOFR RBLX US	USD	L	77 000,00	SOCIÉTÉ GÉNÉRALE S.A.	18/11/2022	525,50	(601 740,94)
USD SOFR RBLX US	USD	L	120 000,00	SOCIÉTÉ GÉNÉRALE S.A.	07/02/2023	879,41	(328 279,72)
USD SOFR RBLX US	USD	L	100 000,00	SOCIÉTÉ GÉNÉRALE S.A.	08/02/2023	700,20	(162 609,42)
USD SOFR TGT UN	USD	L	125 000,00	SOCIÉTÉ GÉNÉRALE S.A.	14/04/2023	2 596,61	428 045,38
USD SOFR VIAC US	USD	L	376 000,00	SOCIÉTÉ GÉNÉRALE S.A.	23/01/2023	2 053,48	(28 772,31)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Japan Equity

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	739 716 696,34	
Banks	(Note 3)	55 144 516,15	
Other banks and broker accounts	(Notes 2, 3, 9)	711 119,40	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	456 896,28	
Unrealised profit on future contracts	(Notes 2, 9)	49 285,50	
Receivable on investments sold		295 600,38	
Receivable on subscriptions		1 027 423,52	
Other assets	(Note 10)	812 920,14	
Total assets		798 214 457,71	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(126 429,57)	
Payable on investments purchased		(926 413,34)	
Payable on redemptions		(405 437,00)	
Other liabilities		(1 153 433,66)	
Total liabilities		(2 611 713,57)	
Total net assets		795 602 744,14	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	104,74	4 419 565,136
Class X Units	EUR	113,36	14 431,182
Class Z Units	EUR	242,86	830 493,080
Class ZH Units	EUR	101,31	1 277 028,815

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Japan Equity

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	731 828 302,96
Net income from investments	(Note 2)	8 509 735,86
Other income	(Note 6)	2 614,85
Total income		8 512 350,71
Management fee	(Note 6)	(4 668 275,43)
Performance fee	(Note 7)	(122 177,48)
Depositary fee	(Note 8)	(68 781,04)
Subscription tax	(Note 4)	(122 842,13)
Other charges and taxes	(Notes 5, 8)	(593 315,72)
Total expenses		(5 575 391,80)
Net investment income / (loss)		2 936 958,91
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	6 460 584,19
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(67 609 692,96)
- forward foreign exchange contracts	(Notes 2, 9)	(1 382 396,85)
- foreign currencies	(Note 2)	(312 618,66)
- future contracts	(Notes 2, 9)	(502 552,74)
Net result of operations for the period		(60 409 718,11)
Subscriptions for the period		291 332 998,89
Redemptions for the period		(167 148 839,60)
Net assets at the end of the period		795 602 744,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Japan Equity

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			804 381 881,31	739 716 696,34	92,97
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			804 381 881,31	739 716 696,34	92,97
Shares			804 381 881,31	739 716 696,34	92,97
JAPAN			804 381 881,31	739 716 696,34	92,97
Consumer Retail			252 554 944,63	237 147 934,52	29,81
3 375 000,00	TOYOTA MOTOR CORP	JPY	47 853 505,84	49 901 571,71	6,27
70 000,00	NINTENDO CO LTD	JPY	28 773 346,98	28 920 733,12	3,63
950 000,00	RECRUIT HOLDINGS CO LTD	JPY	32 992 894,28	26 721 543,57	3,36
275 000,00	SONY CORP	JPY	22 815 740,26	21 482 318,59	2,70
400 000,00	DENSO CORP	JPY	21 394 456,74	20 299 994,58	2,55
500 000,00	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	16 407 631,30	19 326 957,93	2,43
300 000,00	SECOM CO LTD	JPY	20 791 340,82	17 706 873,04	2,23
1 350 000,00	SEKISUI CHEMICAL CO LTD	JPY	19 790 802,72	17 650 898,79	2,22
1 750 000,00	MARUBENI CORP	JPY	14 325 513,68	15 081 363,90	1,90
1 375 000,00	LION CORP	JPY	19 927 896,39	14 482 897,07	1,82
150 000,00	DAIICHIKOSHO CO LTD	JPY	5 026 784,47	4 171 665,78	0,52
200 000,00	TOPRE CORP	JPY	2 455 031,15	1 401 116,44	0,18
Industries			214 962 307,18	198 731 469,18	24,98
150 000,00	DAIKIN INDUSTRIES LTD	JPY	23 250 862,69	22 970 564,76	2,89
150 000,00	FANUC CORP	JPY	25 879 164,61	22 431 944,62	2,82
425 000,00	MURATA MANUFACTURING CO LTD	JPY	26 881 672,47	22 131 303,05	2,78
450 000,00	EAST JAPAN RAILWAY CO	JPY	23 946 804,02	21 982 038,38	2,76
900 000,00	KOMATSU LTD	JPY	19 293 208,11	19 060 816,22	2,40
1 000 000,00	KAMIGUMI CO LTD	JPY	16 711 404,20	18 475 022,81	2,32
650 000,00	KEISEI ELECTRIC RAILWAY CO LTD	JPY	17 430 246,87	17 116 151,09	2,15
800 000,00	KYOWA EXEO CORP	JPY	15 896 873,83	11 958 071,17	1,50
1 600 000,00	AMADA HOLDINGS CO LTD	JPY	13 001 131,99	11 231 462,04	1,41
1 225 000,00	SANWA HOLDINGS CORP	JPY	12 418 284,57	11 212 451,92	1,41
350 000,00	TAISEI CORP	JPY	10 241 339,16	10 411 562,49	1,31
300 000,00	AMANO CORP	JPY	5 692 236,78	4 953 193,04	0,62
100 000,00	SHO - BOND HOLDINGS CO LTD	JPY	3 684 028,62	4 203 349,32	0,53
100 000,00	HAZAMA ANDO CORP	JPY	635 049,26	593 538,27	0,08
Finance			131 813 419,11	123 059 564,10	15,47
2 125 000,00	MIZUHO FINANCIAL GROUP INC	JPY	25 484 669,63	23 085 857,63	2,90
5 250 000,00	RESONA HOLDINGS INC	JPY	20 338 304,23	18 781 473,03	2,36
3 500 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	15 910 431,44	17 974 422,92	2,26
1 300 000,00	JAPAN EXCHANGE GROUP INC	JPY	22 631 787,80	17 921 617,02	2,25
1 000 000,00	JAPAN POST INSURANCE CO LTD	JPY	16 591 778,12	15 285 546,69	1,92
900 000,00	MITSUBISHI ESTATE CO LTD	JPY	11 252 146,33	12 476 977,11	1,57
400 000,00	ZENKOKU HOSHO CO LTD	JPY	15 455 017,33	11 969 336,42	1,51
100 000,00	TOKIO MARINE HOLDINGS INC	JPY	4 149 284,23	5 564 333,28	0,70
Computing and IT			68 409 343,50	59 634 138,38	7,49
325 000,00	TOKYO OHKA KOGYO CO LTD	JPY	16 435 198,07	15 194 016,47	1,91
462 500,00	OTSUKA CORP	JPY	15 983 944,73	13 106 863,43	1,65
225 000,00	ORACLE CORP JAPAN	JPY	16 744 451,33	12 451 630,27	1,56
35 000,00	TOKYO ELECTRON LTD	JPY	11 180 023,17	10 916 738,90	1,37
312 500,00	NS SOLUTIONS CORP	JPY	8 065 726,20	7 964 889,31	1,00
Health			45 564 081,30	38 722 915,57	4,87
850 000,00	CHUGAI PHARMACEUTICAL CO LTD	JPY	24 976 108,71	20 766 798,70	2,61
450 000,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	13 313 611,78	12 096 774,65	1,52
300 000,00	NIHON KOHDEN CORP	JPY	7 274 360,81	5 859 342,22	0,74

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Japan Equity

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			36 933 028,79	34 401 633,08	4,32
500 000,00	TOYO SUISAN KAISHA LTD	JPY	17 819 194,01	18 622 879,32	2,34
950 000,00	NICHIREI CORP	JPY	19 113 834,78	15 778 753,76	1,98
Raw materials			36 956 118,55	31 758 874,00	3,99
250 000,00	NITTO DENKO CORP	JPY	16 972 036,71	15 454 525,56	1,94
500 000,00	SUMITOMO BAKELITE CO LTD	JPY	17 054 887,06	14 310 397,81	1,80
100 000,00	AICA KOGYO CO LTD	JPY	2 929 194,78	1 993 950,63	0,25
Telecommunication			17 188 638,25	16 260 167,51	2,04
1 025 000,00	NIPPON TELEVISION HOLDINGS INC	JPY	10 693 683,67	8 710 684,58	1,09
250 000,00	KDDI CORP	JPY	6 494 954,58	7 549 482,93	0,95
Total Portfolio			804 381 881,31	739 716 696,34	92,97

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Japan Equity

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						49 285,50	19 754 685,69
Unrealised profit on future contracts and commitment						49 285,50	19 754 685,69
10 000	150	Purchase	TOPIX INDEX	08/09/2022	JPY	49 285,50	19 754 685,69

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Japan Equity

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					330 466,71
Unrealised profit on forward foreign exchange contracts					456 896,28
15/07/2022	131 234 661,23	EUR	18 594 639 150,00	JPY	324 882,11
15/07/2022	5 101 146,10	EUR	713 772 767,00	JPY	76 050,72
15/07/2022	473 352 024,00	JPY	3 289 748,37	EUR	42 739,47
15/07/2022	484 901 576,00	JPY	3 400 574,89	EUR	13 223,98
Unrealised loss on forward foreign exchange contracts					(126 429,57)
15/07/2022	410 252 736,00	JPY	2 934 541,64	EUR	(46 284,73)
15/07/2022	2 853 808,35	EUR	410 845 951,00	JPY	(38 624,91)
15/07/2022	186 563 221,00	JPY	1 336 642,55	EUR	(23 202,16)
15/07/2022	2 696 256,98	EUR	384 680 376,00	JPY	(11 965,68)
15/07/2022	716 861,78	EUR	102 723 426,00	JPY	(6 330,58)
15/07/2022	119 360 665,00	JPY	840 343,18	EUR	(21,51)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity China A

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	445 603 673,71	
Banks	(Note 3)	38 013 852,52	
Unrealised profit on swap contracts	(Notes 2, 9)	2 515 177,93	
Other interest receivable		21 385,96	
Receivable on subscriptions		1 272 796,76	
Other assets	(Note 10)	590 939,69	
Total assets		488 017 826,57	
Liabilities			
Bank overdrafts	(Note 3)	(3 695 440,61)	
Unrealised loss on swap contracts	(Notes 2, 9)	(122 291,33)	
Interest payable on swap contracts	(Notes 2, 9)	(21 385,96)	
Payable on redemptions		(348 641,34)	
Other liabilities		(605 258,77)	
Total liabilities		(4 793 018,01)	
Total net assets		483 224 808,56	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	130,00	2 219 749,292
Class X Units	EUR	95,21	12 513,877
Class Z Units	EUR	139,29	1 388 885,151

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity China A

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	517 958 026,03
Net income from investments	(Note 2)	4 275 889,04
Interest received on swap contracts	(Note 2)	111 601,70
Total income		4 387 490,74
Management fee	(Note 6)	(2 938 203,47)
Depository fee	(Note 8)	(44 343,02)
Subscription tax	(Note 4)	(77 597,72)
Interest paid on swap contracts	(Note 2)	(231 576,33)
Other charges and taxes	(Notes 5, 8)	(417 691,29)
Total expenses		(3 709 411,83)
Net investment income / (loss)		678 078,91
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(46 338 898,91)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(4 020 821,26)
- foreign currencies	(Note 2)	99 043,49
- swap contracts	(Notes 2, 9)	3 683 482,61
Net result of operations for the period		(45 899 115,16)
Subscriptions for the period		124 440 532,49
Redemptions for the period		(113 274 634,80)
Net assets at the end of the period		483 224 808,56

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity China A

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			430 362 041,46	445 603 673,71	92,21
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			430 362 041,46	445 603 673,71	92,21
Shares			430 362 041,46	445 603 673,71	92,21
CHINA			391 853 410,24	404 536 573,45	83,71
Consumer Retail			102 359 278,24	108 616 711,46	22,48
60 977,00	KWEICHOW MOUTAI CO LTD	CNH	14 489 519,07	17 791 361,49	3,68
3 215 772,00	QINGDAO HAIER CO LTD -A-	CNH	12 870 819,81	12 598 986,19	2,61
348 266,00	CHINA INTERNATIONAL TRAVEL -A-	CNH	10 830 957,16	11 574 075,80	2,40
239 076,00	BYD CO LTD	CNH	8 637 617,80	11 375 450,75	2,35
2 021 654,00	LUXSHARE PRECISION INDUSTRY -A-	CNH	11 631 492,74	9 746 413,64	2,02
119 216,00	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD	CNH	6 935 347,53	9 082 922,75	1,88
920 507,00	WUXI LEAD INTELLIGENT EQUIPMENT CO LTD	CNH	7 792 500,29	8 297 677,18	1,72
1 805 102,00	ZHONGJI INNOLIGHT CO LTD	CNH	9 193 016,59	7 996 743,57	1,66
1 243 700,00	GREAT WALL MOTOR CO LTD	CNH	6 069 928,09	6 572 588,31	1,36
1 204 294,00	LAOBAIXING PHARMACY CHAIN JSC	CNH	5 169 472,23	5 821 377,22	1,20
139 683,00	WULIANGYE YIBIN CO LTD	CNH	4 509 697,19	4 024 335,84	0,83
433 461,00	MIDEA GROUP CO LTD	CNH	4 228 909,74	3 734 778,72	0,77
Finance			76 899 364,23	74 110 527,04	15,34
2 112 532,00	CHINA MERCHANTS BANK CO LTD -A-	CNH	13 665 019,86	12 719 368,94	2,63
4 434 066,00	INDUSTRIAL BANK OF KOREA	CNH	12 130 997,37	12 589 400,43	2,61
3 847 032,00	CITIC SECURITIES CO LTD -A-	CNH	12 348 452,54	11 888 691,80	2,46
10 646 900,00	POSTAL SAVINGS BANK OF CHINA CO LTD	CNH	7 915 404,83	8 187 696,91	1,70
1 214 464,00	PING AN INSURANCE GROUP CO OF CHINA LTD -A-	CNH	10 597 974,32	8 090 182,85	1,68
2 083 760,00	EAST MONEY INFORMATION CO LTD	CNH	7 231 981,86	7 551 465,30	1,56
567 600,00	SHANGHAI JINJIANG INTERNATIONAL HOTELS CO LTD -A-	CNH	4 294 249,03	5 093 811,27	1,05
2 148 907,00	HUATAI SECURITIES CO LTD -H-	CNH	4 894 854,28	4 353 672,76	0,90
2 496 184,00	ORIENT SECURITIES CO LTD	CNH	3 820 430,14	3 636 236,78	0,75
Industries			61 864 774,40	62 983 719,42	13,03
2 993 943,00	NARI TECHNOLOGY CO LTD -A-	CNH	10 814 280,90	11 533 393,50	2,39
10 323 840,00	CHINA RAILWAY GROUP LTD -A-	CNH	8 157 716,02	9 043 977,10	1,87
1 592 153,00	ESTUN AUTOMATION CO LTD	CNH	3 981 386,01	5 565 455,33	1,15
2 045 034,00	SANY HEAVY INDUSTRY CO LTD -A-	CNH	7 070 404,92	5 561 260,60	1,15
2 671 950,00	COSCO SHIPPING HOLDINGS CO LTD	CNH	6 096 718,00	5 298 988,11	1,10
1 463 436,00	ZHEJIANG WEIXING NEW BUILDING MATERIALS CO LTD	CNH	4 591 412,53	5 019 471,76	1,04
601 031,00	BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD	CNH	3 472 138,09	4 413 680,16	0,91
4 898 064,00	BAOSHAN IRON & STEEL CO LTD -A-	CNH	5 083 583,53	4 206 983,07	0,87
1 941 170,00	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD	CNH	3 863 535,01	4 098 973,44	0,85
677 532,00	GOERTEK INC	CNH	3 461 939,04	3 248 021,59	0,67
1 843 700,00	FOXCONN INDUSTRIAL INTERNET CO LTD	CNH	2 922 978,43	2 588 422,53	0,53
729 743,00	JIANGSU ZHONGTIAN TECHNOLOGY CO LTD	CNH	2 348 681,92	2 405 092,23	0,50
Energy			40 044 503,90	45 612 254,31	9,44
1 445 166,00	LONGI GREEN ENERGY TECHNOLOGY CO LTD	CNH	10 201 599,60	13 738 438,26	2,84
92 905,00	SUZHOU MAXWELL TECHNOLOGIES CO LTD	CNH	4 248 771,58	6 507 016,94	1,35
10 233 200,00	CHINA PETROLEUM & CHEMICAL CORP	CNH	6 085 256,18	5 956 915,55	1,23
398 346,00	SUNGROW POWER SUPPLY CO LTD	CNH	6 636 996,89	5 583 966,93	1,15
563 266,00	TCL ZHONGHUAN RENEWABLE ENERGY TECHNOLOGY CO LTD	CNH	3 442 029,43	4 732 655,68	0,98
612 545,00	YANTAI JEREH OILFIELD SERVICES GROUP CO LTD	CNH	3 821 812,07	3 522 028,48	0,73
1 771 000,00	CHINA LONGYUAN POWER GROUP CORP LTD -H-	HKD	3 285 474,22	3 272 756,22	0,68
204 180,00	JA SOLAR TECHNOLOGY CO LTD	CNH	2 322 563,93	2 298 476,25	0,48
Raw materials			38 483 007,27	39 380 027,14	8,15
11 947 076,00	CMOC GROUP LTD	CNH	9 710 738,83	9 767 109,71	2,02
234 146,00	YUNNAN ENERGY NEW MATERIAL CO LTD	CNH	7 545 230,47	8 366 765,50	1,73

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity China A

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
383 773,00	GANFENG LITHIUM CO LTD	CNH	8 766 871,33	8 142 076,96	1,68
1 492 599,00	ASIA - POTASH INTERNATIONAL INVESTMENT GUANGZHOU CO LTD	CNH	6 629 750,71	7 327 867,98	1,52
417 413,00	WANHUA CHEMICAL GROUP CO LTD -A-	CNH	5 830 415,93	5 776 206,99	1,20
Health			36 834 795,83	36 852 344,08	7,62
1 440 463,00	AIER EYE HOSPITAL GROUP CO LTD	CNH	8 526 608,85	9 201 084,51	1,90
167 928,00	SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	CNH	7 739 470,04	7 504 032,16	1,55
1 322 033,00	DASHENLIN PHARMACEUTICAL GROUP CO LTD	CNH	5 069 366,18	5 903 865,45	1,22
258 520,00	CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD	CNH	5 828 172,22	4 094 548,95	0,85
274 500,00	WUXI APTEC CO LTD	CNH	3 941 676,54	4 072 712,42	0,84
111 270,00	TOPCHOICE MEDICAL CORP	CNH	2 151 129,29	2 769 325,37	0,57
648 266,00	SHANGHAI PHARMACEUTICALS -A-	CNH	1 652 117,58	1 672 251,09	0,35
189 704,00	YUNNAN BAIYAO GROUP CO LTD -A-	CNH	1 926 255,13	1 634 524,13	0,34
Basic Goods			28 349 456,26	30 208 941,86	6,25
418 200,00	CHONGQING BREWERY CO LTD	CNH	7 319 085,57	8 747 175,02	1,81
707 400,00	MUYUAN FOODS CO LTD	CNH	5 759 282,20	5 578 331,74	1,15
148 500,00	LUZHOU LAOJIAO CO LTD	CNH	4 661 559,58	5 223 524,82	1,08
1 641 438,00	SHANDONG DENGHAI SEEDS CO LTD	CNH	5 191 041,80	4 939 134,82	1,02
1 611 825,00	JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEVELOPMENT CORP	CNH	3 533 359,35	3 217 254,52	0,67
247 438,00	CHACHA FOOD CO LTD	CNH	1 885 127,76	2 009 821,09	0,42
38 238,00	FOSHAN HAITIAN FLAVOURING & FOOD CO LTD -A-	CNY	0,00	493 699,85	0,10
Computing and IT			7 018 230,11	6 772 048,14	1,40
501 392,00	SHENZHEN INOVANCE TECHNOLOGY CO LTD	CNH	4 747 033,31	4 712 104,15	0,97
52 100,00	NAURA TECHNOLOGY GROUP CO LTD	CNH	2 271 196,80	2 059 943,99	0,43
HONG KONG			28 889 849,98	30 732 845,51	6,36
Multi-Utilities			8 698 538,73	9 901 121,44	2,05
3 001 558,00	CHINA YANGTZE POWER CO LTD	CNH	8 698 538,73	9 901 121,44	2,05
Consumer Retail			6 306 687,50	6 430 959,50	1,33
2 588 971,00	CHINA JUSHI CO LTD -A-	CNH	6 306 687,50	6 430 959,50	1,33
Computing and IT			5 818 508,31	6 075 630,52	1,26
1 755 000,00	HUA HONG SEMICONDUCTOR LTD	HKD	5 818 508,31	6 075 630,52	1,26
Basic Goods			5 745 640,85	5 991 056,77	1,24
1 078 068,00	INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD -A-	CNH	5 745 640,85	5 991 056,77	1,24
Health			2 320 474,59	2 334 077,28	0,48
2 458 000,00	CSPC PHARMACEUTICAL GROUP LTD	HKD	2 320 474,59	2 334 077,28	0,48
CAYMAN ISLANDS			5 263 840,75	5 560 682,98	1,15
Telecommunication			5 263 840,75	5 560 682,98	1,15
234 900,00	MEITUAN	HKD	5 263 840,75	5 560 682,98	1,15
UNITED STATES			4 354 940,49	4 773 571,77	0,99
Consumer Retail			4 354 940,49	4 773 571,77	0,99
102 300,00	YUM CHINA HOLDINGS INC	HKD	4 354 940,49	4 773 571,77	0,99
Total Portfolio			430 362 041,46	445 603 673,71	92,21

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity China A

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
TOTAL RETURN SWAPS						(21 385,96)	2 392 886,60
USD SOFR 000538	USD	L	672 377,85	MORGAN STANLEY BANK AG	25/05/2023	(496,23)	32 144,01
USD SOFR 000858	USD	L	2 875 823,30	MORGAN STANLEY BANK AG	25/05/2023	(2 122,45)	394 187,91
USD SOFR 002129	USD	L	3 214 066,26	MORGAN STANLEY BANK AG	25/05/2023	(2 372,07)	979 300,00
USD SOFR 002371	USD	L	2 289 625,31	MORGAN STANLEY BANK AG	25/05/2023	(1 689,81)	194 192,17
USD SOFR 002371 C2	USD	L	3 886 134,56	MORGAN STANLEY BANK AG	25/05/2023	(2 868,10)	329 598,43
USD SOFR 300274	USD	L	636 270,73	MORGAN STANLEY BANK AG	25/05/2023	(469,59)	83 494,05
USD SOFR 300450	USD	L	798 512,88	MORGAN STANLEY BANK AG	25/05/2023	(589,32)	36 947,72
USD SOFR 600019	USD	L	751 615,20	MORGAN STANLEY BANK AG	25/05/2023	(554,71)	(68 645,63)
USD SOFR 600036	USD	L	1 054 270,00	MORGAN STANLEY BANK AG	25/05/2023	(778,11)	46 781,05
USD SOFR 600519	USD	L	1 029 179,92	MORGAN STANLEY BANK AG	25/05/2023	(759,56)	93 207,93
USD SOFR 600570	USD	L	2 506 560,00	MORGAN STANLEY BANK AG	25/05/2023	(1 849,92)	(8 617,00)
USD SOFR 600570 C1	USD	L	2 782 020,50	MORGAN STANLEY BANK AG	23/05/2023	(2 053,23)	(9 563,97)
USD SOFR 688303 CH	USD	L	2 709 891,60	MORGAN STANLEY BANK AG	25/05/2023	(2 000,01)	53 424,17
USD SOFR 688303 CH	USD	L	2 255 909,76	MORGAN STANLEY BANK AG	25/05/2023	(469,31)	44 474,14
USD SOFR BD5CGB4	USD	L	74 855,38	MORGAN STANLEY BANK AG	17/05/2023	(49,73)	9 822,83
USD SOFR BD5CP95	USD	L	422 763,19	MORGAN STANLEY BANK AG	17/05/2023	(312,01)	20 210,82
USD SOFR BD5CPG2	USD	L	896 465,36	MORGAN STANLEY BANK AG	17/05/2023	(595,56)	122 878,13
USD SOFR BD6QWJ5	USD	L	609 624,52	MORGAN STANLEY BANK AG	17/05/2023	(405,00)	28 207,74
USD SOFR BP3R273	USD	L	1 043 582,71	MORGAN STANLEY BANK AG	17/05/2023	(693,28)	46 306,83
USD SOFR BP3R2Y0	USD	L	388 310,66	MORGAN STANLEY BANK AG	17/05/2023	(257,96)	(35 464,73)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Asian Equity Opportunities

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	99 574 573,08	
Banks	(Note 3)	27 959 739,10	
Other banks and broker accounts	(Notes 2, 3, 9)	210 000,00	
Unrealised profit on swap contracts	(Notes 2, 9)	269 922,59	
Other interest receivable		7 582,89	
Receivable on investments sold		818 835,53	
Receivable on subscriptions		68 992,20	
Other assets	(Note 10)	257 942,84	
Total assets		129 167 588,23	
Liabilities			
Bank overdrafts	(Note 3)	(21 947 086,83)	
Unrealised loss on swap contracts	(Notes 2, 9)	(337 428,97)	
Interest payable on swap contracts	(Notes 2, 9)	(7 582,89)	
Payable on investments purchased		(1 016 161,73)	
Payable on redemptions		(12 825,47)	
Other liabilities		(125 484,35)	
Total liabilities		(23 446 570,24)	
Total net assets		105 721 017,99	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	84,03	509 879,760
Class X Units	EUR	101,88	675,000
Class Z Units	EUR	88,71	708 017,309

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Asian Equity Opportunities

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	115 135 434,77
Net income from investments	(Note 2)	1 023 269,33
Interest received on swap contracts	(Note 2)	3 524,76
Total income		1 026 794,09
Management fee	(Note 6)	(593 954,61)
Depository fee	(Note 8)	(9 608,25)
Subscription tax	(Note 4)	(14 078,86)
Interest paid on swap contracts	(Note 2)	(135 010,81)
Other charges and taxes	(Notes 5, 8)	(104 968,74)
Total expenses		(857 621,27)
Net investment income / (loss)		169 172,82
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(10 886 285,56)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(3 131 438,01)
- foreign currencies	(Note 2)	(28 552,19)
- swap contracts	(Notes 2, 9)	(238 188,54)
Net result of operations for the period		(14 115 291,48)
Subscriptions for the period		17 731 807,28
Redemptions for the period		(13 030 932,58)
Net assets at the end of the period		105 721 017,99

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Asian Equity Opportunities

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			106 080 027,27	99 574 573,08	94,19
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			106 080 027,27	99 574 573,08	94,19
Shares			106 080 027,27	99 574 573,08	94,19
CHINA			27 832 976,46	28 619 691,15	27,07
Consumer Retail			7 271 523,01	7 961 370,58	7,53
557 000,00	HAIER SMART HOME CO LTD	HKD	1 856 049,73	1 972 410,14	1,87
317 900,00	ZHONGJI INNOLIGHT CO LTD	CNY	1 529 798,02	1 410 404,68	1,33
584 000,00	GREAT WALL MOTOR CO LTD -H-	HKD	868 149,87	1 148 979,48	1,09
29 500,00	BYD CO LTD -H-	HKD	966 000,17	1 129 139,39	1,07
209 195,00	DASHENLIN PHARMACEUTICAL GROUP CO LTD	CNY	804 846,42	935 593,61	0,88
21 700,00	CHINA INTERNATIONAL TRAVEL SERVICE CORP LTD -A-	CNY	704 973,30	722 232,07	0,68
71 500,00	SHANGHAI JINJIANG INTERNATIONAL HOTELS CO LTD	CNY	541 705,50	642 611,21	0,61
Industries			6 752 243,79	6 561 164,94	6,21
303 550,00	NARI TECHNOLOGY CO LTD -A-	CNY	1 234 185,31	1 171 077,43	1,11
79 300,00	SUNGROW POWER SUPPLY CO LTD	CNY	1 338 578,46	1 113 261,92	1,05
306 100,00	ESTUN AUTOMATION CO LTD	CNY	813 839,60	1 071 571,17	1,02
112 303,00	WUXI LEAD INTELLIGENT EQUIPMENT CO LTD	CNY	1 082 009,02	1 013 824,05	0,96
391 758,00	CHINA JUSHI CO LTD	CNY	985 559,27	974 559,26	0,92
483 000,00	COSCO SHIPPING HOLDINGS CO LTD -H-	HKD	772 163,80	645 287,99	0,61
166 400,00	ZHEJIANG WEIXING NEW BUILDING MATERIALS CO LTD -A-	CNY	525 908,33	571 583,12	0,54
Finance			5 076 220,32	5 085 404,34	4,81
2 195 000,00	POSTAL SAVINGS BANK OF CHINA CO LTD -H-	HKD	1 458 607,75	1 666 934,23	1,58
683 925,00	CITIC SECURITIES CO LTD -H-	HKD	1 473 075,13	1 462 291,52	1,38
200 000,00	CHINA MERCHANTS BANK CO LTD -H-	HKD	1 444 762,45	1 279 926,98	1,21
463 544,00	ORIENT SECURITIES CO LTD -A-	CNY	699 774,99	676 251,61	0,64
Raw materials			4 254 693,89	4 202 810,73	3,97
1 421 593,00	CHINA MOLYBDENUM CO LTD	CNY	1 215 993,47	1 163 915,65	1,10
52 200,00	GANFENG LITHIUM CO LTD	CNY	1 134 043,84	1 109 106,06	1,05
218 324,00	ASIA - POTASH INTERNATIONAL INVESTMENT GUANGZHOU CO LTD	CNY	958 873,89	1 073 439,97	1,01
61 792,00	WANHUA CHEMICAL GROUP CO LTD -A-	CNY	945 782,69	856 349,05	0,81
Energy			1 766 009,95	2 251 226,06	2,13
236 460,00	LONGI GREEN ENERGY TECHNOLOGY CO LTD -A-	CNY	1 766 009,95	2 251 226,06	2,13
Basic Goods			2 400 055,28	2 249 860,38	2,13
122 900,00	MUYUAN FOODSTUFF CO LTD -A-	CNY	990 669,13	970 583,62	0,92
228 300,00	SHANDONG DENGHAI SEEDS CO LTD	CNY	757 126,64	687 977,29	0,65
295 800,00	JIANGSU PROVINCIAL AGRICULTURAL RECLAMATION AND DEVELOPMENT CORP	CNY	652 259,51	591 299,47	0,56
Health			312 230,22	307 854,12	0,29
35 677,00	YUNNAN BAIYAO GROUP CO LTD -A-	CNY	312 230,22	307 854,12	0,29
CAYMAN ISLANDS			19 594 772,59	16 705 837,40	15,80
Telecommunication			11 489 843,57	10 108 564,96	9,56
95 500,00	TENCENT HOLDINGS LTD	HKD	5 416 950,84	4 125 655,67	3,90
84 376,00	JD.COM INC	HKD	2 746 332,43	2 600 111,05	2,46
102 800,00	MEITUAN	HKD	2 373 576,94	2 433 538,57	2,30
89 100,00	KUAISHOU TECHNOLOGY	HKD	952 983,36	949 259,67	0,90

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Asian Equity Opportunities

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			5 672 234,93	4 661 800,50	4,41
231 100,00	ALIBABA GROUP HOLDING LTD	HKD	4 345 616,53	3 152 288,27	2,98
476 800,00	TONGCHENG-ELONG HOLDINGS LTD	HKD	894 671,80	981 080,36	0,93
142 600,00	HUAZHU GROUP LTD	HKD	431 946,60	528 431,87	0,50
Computing and IT			1 575 970,59	1 109 864,19	1,05
30 000,00	PARADE TECHNOLOGIES LTD	TWD	1 575 970,59	1 109 864,19	1,05
Basic Goods			856 723,50	825 607,75	0,78
173 000,00	CHINA MENGNIU DAIRY CO LTD	HKD	856 723,50	825 607,75	0,78
TAIWAN			13 949 074,94	11 939 938,30	11,30
Computing and IT			9 403 142,83	7 916 773,89	7,49
517 000,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	9 403 142,83	7 916 773,89	7,49
Industries			2 061 083,92	1 781 412,46	1,69
250 000,00	DELTA ELECTRONICS INC	TWD	2 061 083,92	1 781 412,46	1,69
Consumer Retail			1 060 900,47	908 930,52	0,86
68 000,00	ECLAT TEXTILE CO LTD	TWD	1 060 900,47	908 930,52	0,86
Finance			830 568,73	804 516,42	0,76
569 000,00	E.SUN FINANCIAL HOLDING CO LTD	TWD	540 789,11	530 836,78	0,50
241 000,00	MEGA FINANCIAL HOLDING CO LTD	TWD	289 779,62	273 679,64	0,26
Raw materials			593 378,99	528 305,01	0,50
257 000,00	TAIWAN FERTILIZER CO LTD	TWD	593 378,99	528 305,01	0,50
SOUTH KOREA			12 778 309,17	10 036 405,53	9,49
Computing and IT			5 558 589,27	4 106 231,89	3,88
89 274,00	SAMSUNG ELECTRONICS CO LTD	KRW	5 044 133,38	3 748 764,19	3,54
16 790,00	DOOSAN BOBCAT INC	KRW	514 455,89	357 467,70	0,34
Finance			3 099 548,50	2 693 941,18	2,55
50 039,00	HANA FINANCIAL GROUP INC	KRW	1 659 736,46	1 450 579,82	1,37
35 052,00	KB FINANCIAL GROUP INC	KRW	1 439 812,04	1 243 361,36	1,18
Telecommunication			1 883 890,09	1 282 849,89	1,21
4 057,00	NAVER CORP	KRW	1 138 740,06	717 306,10	0,68
1 443,00	SAMSUNG SDI CO LTD	KRW	745 150,03	565 543,79	0,53
Consumer Retail			1 020 023,05	959 208,46	0,91
16 844,00	KIA MOTORS CORP	KRW	1 020 023,05	959 208,46	0,91
Industries			772 022,50	507 736,73	0,48
48 880,00	KOH YOUNG TECHNOLOGY INC	KRW	772 022,50	507 736,73	0,48
Energy			444 235,76	486 437,38	0,46
6 349,00	S-OIL CORP	KRW	444 235,76	486 437,38	0,46
HONG KONG			8 219 492,27	8 333 203,51	7,88
Finance			4 428 611,83	4 334 874,97	4,10
47 400,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	2 368 837,79	2 230 291,04	2,11
203 000,00	AIA GROUP LTD	HKD	2 059 774,04	2 104 583,93	1,99
Basic Goods			2 222 803,76	2 381 761,26	2,25
334 000,00	CHINA RESOURCES BEER HOLDINGS CO LTD	HKD	2 222 803,76	2 381 761,26	2,25
Computing and IT			1 045 073,03	1 090 497,79	1,03
315 000,00	HUA HONG SEMICONDUCTOR LTD	HKD	1 045 073,03	1 090 497,79	1,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Asian Equity Opportunities

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			523 003,65	526 069,49	0,50
554 000,00	CSPC PHARMACEUTICAL GROUP LTD	HKD	523 003,65	526 069,49	0,50
INDIA			7 849 171,65	7 340 112,23	6,94
Basic Goods			2 529 825,22	2 413 943,46	2,28
132 552,00	GODREJ CONSUMER PRODUCTS LTD	INR	1 264 345,70	1 216 237,75	1,15
44 331,00	HINDUSTAN UNILEVER LTD	INR	1 265 479,52	1 197 705,71	1,13
Consumer Retail			2 324 505,86	2 071 537,09	1,96
201 640,00	DABUR INDIA LTD	INR	1 308 966,02	1 211 254,70	1,15
36 588,00	TITAN CO LTD	INR	1 015 539,84	860 282,39	0,81
Finance			2 050 907,76	1 860 976,64	1,76
217 259,00	ICICI BANK LTD	INR	2 050 907,76	1 860 976,64	1,76
Energy			589 378,98	653 331,30	0,62
20 781,00	RELIANCE INDUSTRIES LTD	INR	589 378,98	653 331,30	0,62
Health			354 553,83	340 323,74	0,32
7 628,00	APOLLO HOSPITALS ENTERPRISE LTD	INR	354 553,83	340 323,74	0,32
INDONESIA			4 016 083,01	4 268 922,02	4,04
Consumer Retail			2 058 137,21	2 220 680,66	2,10
5 220 557,00	ASTRA INTERNATIONAL TBK PT	IDR	2 058 137,21	2 220 680,66	2,10
Finance			1 957 945,80	2 048 241,36	1,94
7 686 872,00	BANK RAKYAT INDONESIA PERSERO TBK PT	IDR	1 957 945,80	2 048 241,36	1,94
THAILAND			3 724 754,41	4 079 064,61	3,86
Health			1 114 201,18	1 218 455,31	1,15
251 600,00	BUMRUNGRAD HOSPITAL PCL	THB	1 114 201,18	1 218 455,31	1,15
Industries			1 027 004,02	1 178 855,05	1,12
613 700,00	AIRPORTS OF THAILAND PCL	THB	1 027 004,02	1 178 855,05	1,12
Finance			1 029 184,93	1 043 096,27	0,99
288 800,00	BANGKOK BANK PCL REG	THB	1 029 184,93	1 043 096,27	0,99
Energy			554 364,28	638 657,98	0,60
148 000,00	PTT EXPLORATION & PRODUCTION PCL	THB	554 364,28	638 657,98	0,60
SINGAPORE			2 802 080,11	3 085 411,15	2,92
Finance			2 802 080,11	3 085 411,15	2,92
653 600,00	CAPITALAND INVESTMENT LTD	SGD	1 305 434,16	1 716 036,65	1,62
75 900,00	UNITED OVERSEAS BANK LTD	SGD	1 496 645,95	1 369 374,50	1,30
MALAYSIA			2 564 840,40	2 238 632,18	2,12
Basic Goods			1 406 496,76	1 158 736,79	1,10
629 100,00	SIME DARBY PLANTATION BHD	MYR	714 645,02	591 169,53	0,56
119 200,00	KUALA LUMPUR KEPONG BHD	MYR	691 851,74	567 567,26	0,54
Consumer Retail			1 158 343,64	1 079 895,39	1,02
1 752 100,00	GENTING MALAYSIA BHD	MYR	1 158 343,64	1 079 895,39	1,02
LUXEMBOURG			1 148 194,36	1 274 947,70	1,21
Consumer Retail			1 148 194,36	1 274 947,70	1,21
669 600,00	SAMSONITE INTERNATIONAL SA	HKD	1 148 194,36	1 274 947,70	1,21

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Asian Equity Opportunities

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			1 084 650,96	1 208 558,25	1,14
Consumer Retail			1 084 650,96	1 208 558,25	1,14
25 900,00	YUM CHINA HOLDINGS INC	HKD	1 084 650,96	1 208 558,25	1,14
JAPAN			515 626,94	443 849,05	0,42
Industries			515 626,94	443 849,05	0,42
31 100,00	KUBOTA CORP	JPY	515 626,94	443 849,05	0,42
Total Portfolio			106 080 027,27	99 574 573,08	94,19

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Asian Equity Opportunities

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
TOTAL RETURN SWAPS						(7 582,89)	(67 506,38)
USD SOFR 000893 C2	USD	L	579 763,24	MORGAN STANLEY BANK AG	17/05/2023	(427,88)	(36 335,45)
USD SOFR 300308	USD	L	144 332,51	MORGAN STANLEY BANK AG	17/05/2023	(106,52)	(4 515,24)
USD SOFR 4966	USD	L	273 346,20	MORGAN STANLEY BANK AG	17/05/2023	(165,72)	(39 489,91)
USD SOFR 601888	USD	L	216 665,60	MORGAN STANLEY BANK AG	17/05/2023	(159,90)	59 014,38
USD SOFR 6099626	USD	L	1 750 783,41	MORGAN STANLEY BANK AG	17/05/2023	(2 105,93)	210 908,21
USD SOFR 6099626	USD	L	629 789,50	MORGAN STANLEY BANK AG	17/05/2023	(757,52)	(33 366,36)
USD SOFR 6099626	USD	L	255 999,32	MORGAN STANLEY BANK AG	17/05/2023	(307,93)	(15 366,21)
USD SOFR 6442327	USD	L	187 921,44	MORGAN STANLEY BANK AG	17/05/2023	(226,04)	(8 849,81)
USD SOFR 6442327	USD	L	378 042,79	MORGAN STANLEY BANK AG	17/05/2023	(454,75)	(22 292,77)
USD SOFR APH	USD	L	629 360,61	MORGAN STANLEY BANK AG	17/05/2023	(757,04)	(66 243,84)
USD SOFR APH US	USD	L	329 130,72	MORGAN STANLEY BANK AG	17/05/2023	(395,88)	(19 232,60)
USD SOFR BHARTI	USD	L	264 542,02	MORGAN STANLEY BANK AG	17/05/2023	(318,22)	(22 406,68)
USD SOFR BHARTI IN	USD	L	771 209,55	MORGAN STANLEY BANK AG	17/05/2023	(927,66)	(68 177,83)
USD SOFR RIL IN	USD	L	392 331,10	MORGAN STANLEY BANK AG	17/05/2023	(471,90)	(1 152,27)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets New Frontiers

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	68 339 506,78	
Banks	(Note 3)	2 605 021,55	
Other banks and broker accounts	(Notes 2, 3, 9)	91 858,55	
Unrealised profit on future contracts	(Notes 2, 9)	4 203,93	
Receivable on investments sold		10 676,51	
Receivable on subscriptions		69 101,42	
Other assets	(Note 10)	417 842,07	
Total assets		71 538 210,81	
Liabilities			
Bank overdrafts	(Note 3)	(244 202,87)	
Unrealised loss on future contracts	(Notes 2, 9)	(4 766,20)	
Payable on investments purchased		(822 289,13)	
Payable on redemptions		(36 575,10)	
Other liabilities		(82 329,09)	
Total liabilities		(1 190 162,39)	
Total net assets		70 348 048,42	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	123,86	268 590,130
Class Z Units	EUR	157,86	234 896,756

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets New Frontiers

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	75 390 548,91
Net income from investments	(Note 2)	1 299 886,15
Total income		1 299 886,15
Management fee	(Note 6)	(421 702,57)
Depository fee	(Note 8)	(6 572,11)
Subscription tax	(Note 4)	(10 289,37)
Other charges and taxes	(Notes 5, 8)	(54 639,04)
Total expenses		(493 203,09)
Net investment income / (loss)		806 683,06
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	1 025 119,85
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(12 758 875,14)
- forward foreign exchange contracts	(Notes 2, 9)	3 991,51
- foreign currencies	(Note 2)	26 290,36
- future contracts	(Notes 2, 9)	(562,27)
Net result of operations for the period		(10 897 352,63)
Subscriptions for the period		20 410 675,30
Redemptions for the period		(14 555 823,16)
Net assets at the end of the period		70 348 048,42

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets New Frontiers

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			68 686 714,28	68 339 506,78	97,14
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			66 260 144,06	66 113 128,12	93,98
Shares			66 260 144,06	66 075 194,34	93,93
VIETNAM			21 634 396,34	21 312 747,86	30,30
Finance			11 229 146,16	11 333 619,26	16,11
757 422,00	VINGROUP JSC	VND	2 735 898,42	2 288 858,67	3,25
461 140,00	MASAN GROUP CORP	VND	1 324 839,04	2 123 462,23	3,02
520 515,00	NO VA LAND INVESTMENT GROUP CORP	VND	1 209 822,93	1 594 348,45	2,27
422 272,00	BANK FOR FOREIGN TRADE OF VIETNAM JSC	VND	1 050 282,55	1 298 636,50	1,85
692 632,00	VINCOM RETAIL JSC	VND	861 287,83	813 022,17	1,15
675 300,00	VNDIRECT SECURITIES CORP	VND	649 900,34	483 102,98	0,69
194 610,00	PHAT DAT REAL ESTATE DEVELOPMENT CORP	VND	499 128,22	414 465,74	0,59
443 190,00	SAIGON THUONG TIN COMMERCIAL JSB	VND	284 923,09	391 761,84	0,56
484 200,00	SSI SECURITIES CORP	VND	538 984,36	374 262,54	0,53
322 500,00	VIETNAM JOINT STOCK COMMERCIAL BANK FOR INDUSTRY & TRADE	VND	389 811,98	346 732,97	0,49
223 358,00	BANK FOR INVESTMENT AND DEVELOPMENT OF VIETNAM JSC	VND	213 973,63	307 638,04	0,44
129 297,00	THAIHOLDINGS JSC	VND	851 141,71	301 415,26	0,43
239 337,00	HO CHI MINH CITY DEVELOPMENT JOINT STOCK COMMERCIAL BANK	VND	140 108,43	236 164,60	0,33
333 414,00	SAIGON - HANOI COMMERCIAL JOINT STOCK BANK	VND	266 251,31	185 059,47	0,26
80 930,00	BAO VIET HOLDINGS	VND	212 792,32	174 687,80	0,25
Basic Goods			3 918 770,82	3 132 536,07	4,45
685 184,00	VIETNAM DAIRY PRODUCTS JSC	VND	2 746 750,43	2 033 939,98	2,89
130 005,00	DUC GIANG CHEMICALS JSC	VND	588 582,64	622 701,20	0,88
74 870,00	SAIGON BEER ALCOHOL BEVERAGE CORP	VND	583 437,75	475 894,89	0,68
Consumer Retail			3 105 195,70	2 976 728,82	4,23
897 021,00	VINHOMES JSC	VND	2 481 436,20	2 290 276,59	3,25
128 432,00	VIETJET AVIATION JSC	VND	623 759,50	686 452,23	0,98
Industries			2 597 372,60	2 951 243,00	4,20
2 489 247,00	HOA PHAT GROUP JSC	VND	1 772 342,23	2 282 267,67	3,25
220 800,00	KHANG DIEN HOUSE TRADING & INVESTMENT JSC	VND	365 513,25	353 136,32	0,50
158 400,00	DEVELOPMENT INVESTMENT CONSTRUCTION JSC	VND	345 115,18	230 543,12	0,33
92 000,00	VIETNAM RUBBER GROUP LTD	VND	114 401,94	85 295,89	0,12
Energy			356 523,86	466 358,94	0,66
82 890,00	PETROVIETNAM GAS JSC	VND	272 914,19	393 620,62	0,56
43 900,00	VIETNAM NATIONAL PETROLEUM GROUP	VND	83 609,67	72 738,32	0,10
Multi-Utilities			206 803,27	258 095,01	0,37
461 580,00	PETROVIETNAM POWER CORP	VND	206 803,27	258 095,01	0,37
Raw materials			220 583,93	194 166,76	0,28
92 600,00	PETROVIETNAM FERTILIZER & CHEMICALS JSC	VND	220 583,93	194 166,76	0,28
MOROCCO			5 812 222,97	5 867 350,95	8,34
Finance			2 136 261,75	2 272 853,44	3,23
34 170,00	ATTIJARIWABA BANK	MAD	1 342 731,80	1 388 457,90	1,97
28 650,00	BANK OF AFRICA	MAD	439 895,19	508 046,13	0,72
14 746,00	BANQUE CENTRALE POPULAIRE	MAD	338 149,19	356 435,52	0,51
50,00	WABA ASSURANCE	MAD	15 485,57	19 913,89	0,03
Telecommunication			1 851 055,59	1 629 070,09	2,32
144 363,00	MAROC TELECOM	MAD	1 851 055,59	1 629 070,09	2,32

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets New Frontiers

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			1 231 210,51	1 361 399,18	1,94
5 855,00	LAFARGEHOLCIM MAROC SA	MAD	873 199,85	943 871,19	1,34
2 590,00	CIMENTS DU MAROC	MAD	358 010,66	417 527,99	0,60
Basic Goods			487 301,16	486 839,72	0,69
23 336,00	COSUMAR	MAD	487 301,16	486 839,72	0,69
Energy			105 197,27	115 254,98	0,16
679,00	TOTAL MAROC SA	MAD	105 197,27	115 254,98	0,16
Raw materials			1 196,69	1 933,54	0,00
10,00	MANAGEM SA	MAD	1 196,69	1 933,54	0,00
BAHRAIN			3 950 864,64	5 652 017,49	8,03
Finance			3 949 720,59	5 650 157,62	8,03
6 789 607,00	AHLI UNITED BANK BSC	KWD	3 949 683,68	5 650 095,51	8,03
51,00	BBK BSC	BHD	36,91	62,11	0,00
Telecommunication			1 144,05	1 859,87	0,00
1 496,00	BAHRAIN TELECOMMUNICATIONS CO BSC	BHD	1 144,05	1 859,87	0,00
NIGERIA			5 626 933,75	4 908 548,47	6,98
Finance			2 073 211,10	1 521 819,14	2,16
13 626 348,00	ZENITH BANK PLC	NGN	797 638,36	681 534,57	0,97
12 967 851,00	GUARANTY TRUST HOLDING CO PLC	NGN	1 030 309,06	612 731,99	0,87
2 624 963,00	STANBIC IBTC HOLDINGS PLC	NGN	214 417,13	202 985,21	0,29
474 808,00	ACCESS BANK PLC	NGN	12 762,61	10 122,98	0,01
517 524,00	AFRICA PRUDENTIAL PLC	NGN	3 110,70	6 739,50	0,01
139 672,00	FBN HOLDINGS PLC	NGN	2 787,46	3 734,36	0,01
2 654 755,00	WAPIC INSURANCE PLC	NGN	10 279,04	2 508,75	0,00
85 129,00	UNITED BANK FOR AFRICA PLC	NGN	1 906,74	1 461,78	0,00
Telecommunication			630 430,99	963 433,06	1,37
1 817 377,00	MTN NIGERIA COMMUNICATIONS PLC	NGN	630 430,99	963 433,06	1,37
Industries			836 573,39	905 395,25	1,29
1 428 423,00	DANGOTE CEMENT PLC	NGN	836 573,39	905 395,25	1,29
Basic Goods			1 569 037,78	777 996,56	1,11
145 364,00	NESTLE NIGERIA PLC	NGN	530 324,80	469 065,60	0,67
2 198 104,00	NIGERIAN BREWERIES PLC	NGN	992 285,01	297 902,57	0,42
323 297,00	UNILEVER NIGERIA PLC	NGN	46 427,97	11 028,39	0,02
Energy			503 113,75	723 294,08	1,03
241 392,00	SEPLAT PETROLEUM DEVELOPMENT CO PLC	NGN	503 113,75	723 294,08	1,03
Raw materials			14 566,74	16 610,38	0,02
100 231,00	BUA CEMENT PLC	NGN	14 566,74	16 610,38	0,02
ICELAND			5 319 429,87	4 492 325,86	6,39
Industries			2 566 274,45	1 895 087,91	2,69
321 474,00	MAREL HF	ISK	1 866 262,67	1 399 878,93	1,99
115 974,00	MAREL HF	EUR	700 011,78	495 208,98	0,70
Finance			1 377 575,24	1 501 786,22	2,14
534 323,00	ARION BANKI HF SDR	SEK	488 275,37	601 498,11	0,85
566 714,00	ISLANDSBANKI HF	ISK	492 745,72	490 289,81	0,70
276 518,00	ARION BANKI HF	ISK	299 584,47	313 986,99	0,45
84 554,00	ARION BANKI HF	ISK	96 969,68	96 011,31	0,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets New Frontiers

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			676 871,87	633 667,25	0,90
582 851,00	BRIM HF	ISK	396 047,72	363 480,68	0,52
397 837,00	SILDARVINNSLAN HF	ISK	280 824,15	270 186,57	0,38
Health			698 708,31	461 784,48	0,66
114 471,00	OSSUR HF	DKK	698 708,31	461 784,48	0,66
ROMANIA			3 622 129,40	4 424 067,54	6,29
Finance			2 003 584,45	2 251 113,13	3,20
4 026 487,00	BANCA TRANSILVANIA SA	RON	1 536 530,79	1 815 238,48	2,58
170 844,00	BRD-GROUPE SOCIETE GENERALE SA	RON	467 053,66	435 874,65	0,62
Energy			1 618 544,95	2 172 954,41	3,09
11 988 170,00	OMV PETROM SA	RON	984 138,07	1 181 489,97	1,68
97 307,00	SOCIETATEA NATIONALA DE GAZE	RON	634 406,88	991 464,44	1,41
KAZAKHSTAN			5 142 687,39	4 413 599,05	6,27
Computing and IT			3 100 880,97	2 089 270,39	2,97
41 997,00	KASPI.KZ JSC GDR -S-	USD	2 813 660,59	1 827 790,62	2,60
6 008,00	KASPI.KZ JSC GDR	USD	287 220,38	261 479,77	0,37
Raw materials			1 060 523,33	1 408 866,32	2,00
50 363,00	NAC KAZATOMPROM JSC -GDR-	USD	886 073,62	1 249 621,08	1,77
6 418,00	NAC KAZATOMPROM JSC	USD	174 449,71	159 245,24	0,23
Finance			981 283,09	915 462,34	1,30
95 707,00	HALYK SAVINGS BANK OF KAZAKHSTAN JSC -GDR- REG	USD	981 283,09	915 462,34	1,30
BANGLADESH			4 220 387,54	3 953 942,91	5,62
Health			2 041 239,31	2 094 380,00	2,98
729 571,00	SQUARE PHARMACEUTICALS LTD	BDT	1 558 814,40	1 617 810,98	2,30
17 419,00	RENATA LTD	BDT	184 141,61	239 850,43	0,34
149 631,00	BEXIMCO PHARMACEUTICALS LTD	BDT	298 283,30	236 718,59	0,34
Telecommunication			759 017,84	648 773,33	0,92
182 240,00	GRAMEENPHONE LTD	BDT	615 381,49	548 453,78	0,78
325 700,00	ROBI AXIATA LTD	BDT	143 636,35	100 319,55	0,14
Consumer Retail			737 927,43	598 395,26	0,85
450 518,00	BANGLADESH EXPORT IMPORT CO LTD	BDT	737 927,43	598 395,26	0,85
Basic Goods			355 652,56	341 049,30	0,48
61 322,00	BRITISH AMERICAN TOBACCO BANGLADESH CO LTD	BDT	355 652,56	341 049,30	0,48
Multi-Utilities			173 446,85	146 926,40	0,21
56 641,00	UNITED POWER GENERATION AND DISTRIBUTION CO LTD	BDT	168 484,30	144 089,83	0,21
7 071,00	DHAKA ELECTRIC SUPPLY CO LTD	BDT	4 933,23	2 807,46	0,00
50,00	POWER GRID CO OF BANGLADESH LTD	BDT	29,32	29,11	0,00
Industries			101 845,47	82 275,20	0,12
117 547,00	LAFARGEHOLCIM BANGLADESH LTD	BDT	101 845,47	82 275,20	0,12
Finance			51 170,71	42 083,86	0,06
96 418,00	BRAC BANK LTD	BDT	50 113,35	40 945,63	0,06
3 263,00	ISLAMI BANK BANGLADESH LTD	BDT	1 005,66	1 098,54	0,00
192,00	PRIME BANK LTD	BDT	51,70	39,69	0,00
Energy			87,37	59,56	0,00
136,00	TITAS GAS TRANSMISSION & DISTRIBUTION CO LTD	BDT	87,37	59,56	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets New Frontiers

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
KENYA			3 415 885,73	3 116 026,43	4,43
Telecommunication			2 213 870,52	1 995 994,67	2,84
9 860 657,00	SAFARICOM PLC	KES	2 213 870,52	1 995 994,67	2,84
Finance			689 871,95	784 647,18	1,11
2 148 956,00	EQUITY GROUP HOLDINGS LTD	KES	655 931,21	749 685,23	1,06
111 497,00	KCB GROUP LTD	KES	33 940,74	34 961,95	0,05
Basic Goods			512 143,26	335 384,58	0,48
301 195,00	EAST AFRICAN BREWERIES LTD	KES	512 143,26	335 384,58	0,48
SLOVENIA			2 477 383,36	3 016 351,50	4,29
Health			1 530 272,97	1 915 557,00	2,73
20 335,00	KRKA DD NOVO MESTO	EUR	1 530 272,97	1 915 557,00	2,73
Finance			906 894,70	1 071 272,00	1,52
13 317,00	NOVA LJUBLJANSKA BANKA DD	EUR	711 222,90	809 673,60	1,15
4 773,00	ZAVAROVALNICA TRIGLAV DD	EUR	130 456,91	170 873,40	0,24
3 629,00	POZAVAROVALNICA SAVA DD	EUR	65 214,89	90 725,00	0,13
Consumer Retail			40 215,69	29 522,50	0,04
1 225,00	LUKA KOPER	EUR	40 215,69	29 522,50	0,04
OMAN			990 893,59	1 274 474,35	1,81
Finance			896 919,51	1 169 097,98	1,66
888 233,00	BANK MUSCAT SAOG	OMR	892 410,70	1 165 039,03	1,66
6 200,00	NATIONAL BANK OF OMAN SAOG	OMR	3 233,68	3 234,38	0,00
2 837,00	BANK DHOFAR SAOG	OMR	1 275,13	824,57	0,00
Telecommunication			93 974,08	105 376,37	0,15
48 646,00	OMAN TELECOMMUNICATIONS CO SAOG	OMR	93 974,08	105 376,37	0,15
MAURITIUS			1 050 733,88	1 206 561,42	1,72
Finance			1 050 733,88	1 206 561,42	1,72
172 819,00	MCB GROUP LTD	MUR	953 045,71	1 113 506,11	1,59
905 768,00	SBM HOLDINGS LTD	MUR	95 418,62	91 099,13	0,13
4 927,00	LIGHTHOUSE PROPERTIES PLC	ZAR	2 269,55	1 956,18	0,00
ESTONIA			510 282,57	473 801,29	0,67
Energy			241 849,42	238 749,89	0,34
60 658,00	ENEFIT GREEN AS	EUR	241 849,42	238 749,89	0,34
Finance			107 750,97	128 712,00	0,18
3 460,00	LHV GROUP AS	EUR	107 750,97	128 712,00	0,18
Industries			160 682,18	106 339,40	0,15
206 886,00	TALLINK GRUPP AS	EUR	160 682,18	106 339,40	0,15
LITHUANIA			350 150,01	346 359,84	0,49
Finance			161 773,55	177 681,67	0,25
321 305,00	SIAULIU BANKAS AB	EUR	161 773,55	177 681,67	0,25
Multi-Utilities			161 844,49	137 636,90	0,20
7 655,00	AB IGNITIS GRUPE	EUR	161 844,49	137 636,90	0,20
Telecommunication			26 531,97	31 041,27	0,04
16 042,00	TELIA LIETUVA AB	EUR	26 531,97	31 041,27	0,04

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets New Frontiers

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CROATIA			277 323,01	276 074,65	0,39
Telecommunication			277 276,48	276 022,20	0,39
11 879,00	HRVATSKI TELEKOM DD	HRK	277 276,48	276 022,20	0,39
Basic Goods			46,53	52,45	0,00
1,00	ADRIS GRUPA DD -PREF-	HRK	46,53	52,45	0,00
SRI LANKA			546 919,04	266 537,68	0,38
Consumer Retail			156 721,62	118 746,83	0,17
364 291,00	JOHN KEELLS HOLDINGS PLC	LKR	156 721,62	118 746,83	0,17
Multi-Utilities			218 648,70	95 412,62	0,14
207 316,00	EXPOLANKA HOLDINGS PLC	LKR	218 648,70	95 412,62	0,14
Finance			171 548,72	52 378,23	0,07
203 979,00	COMMERCIAL BANK OF CEYLON PLC	LKR	142 762,15	27 631,67	0,04
23 779,00	LOLC HOLDINGS PLC	LKR	28 786,57	24 746,56	0,03
JORDAN			220 756,63	249 571,93	0,36
Finance			220 756,63	249 571,93	0,36
38 142,00	ARAB BANK PLC	JOD	220 756,63	249 571,93	0,36
QATAR			211 915,56	234 369,37	0,33
Finance			211 915,56	234 369,37	0,33
44 660,00	QATAR NATIONAL BANK QPSC	QAR	211 915,56	234 369,37	0,33
SOUTH KOREA			302 852,60	226 454,66	0,32
Computing and IT			302 852,60	226 454,66	0,32
217,00	SAMSUNG ELECTRONICS CO LTD -S-	USD	302 852,60	226 454,66	0,32
SERBIA			267 045,31	223 420,07	0,32
Energy			199 069,64	141 811,97	0,20
27 734,00	NIS AD NOVI SAD	RSD	199 069,64	141 811,97	0,20
Industries			67 975,67	81 608,10	0,12
6 384,00	AERODROM NIKOLA TESLA AD BEOGRAD	RSD	67 975,67	81 608,10	0,12
UNITED STATES			96 725,81	80 365,40	0,11
Industries			96 725,81	80 365,40	0,11
5 092,00	BLOOM ENERGY CORP	USD	96 725,81	80 365,40	0,11
TOGO			90 705,74	39 478,92	0,06
Finance			90 705,74	39 478,92	0,06
1 615 886,00	ECOBANK TRANSNATIONAL INC	NGN	90 705,74	39 478,92	0,06
RUSSIA			71 476,98	7 848,25	0,01
Raw materials			71 476,98	7 848,25	0,01
1 288,00	MMC NORILSK NICKEL PJSC -ADR-	USD	35 523,77	7 627,07	0,01
1 880,00	SEVERSTAL PAO GDR	USD	35 953,21	221,18	0,00
CYPRUS			11 003,59	5 494,95	0,01
Basic Goods			11 003,59	5 494,95	0,01
827,00	MHP SE -GDR-	USD	8 439,21	2 966,43	0,01
3 475,00	AGROTON PUBLIC LTD	PLN	2 564,38	2 528,52	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets New Frontiers

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
JERSEY			36 775,10	4 240,93	0,01
Raw materials			36 775,10	4 240,93	0,01
2 017,00	POLYMETAL INTERNATIONAL PLC	GBP	36 775,10	4 240,93	0,01
TUNISIA			929,74	1 861,44	0,00
Finance			929,74	1 861,44	0,00
56,00	BANQUE INTERNATIONALE ARABE DE TUNISIE	TND	929,74	1 207,47	0,00
437,00	BANQUE DE TUNISIE	TND	0,00	653,97	0,00
BAHAMAS			1 333,91	1 301,13	0,00
Raw materials			1 333,91	1 301,13	0,00
444,00	ALUMINIUM BAHRAIN BSC	BHD	1 333,91	1 301,13	0,00
Rights			0,00	37 933,78	0,05
VIETNAM			0,00	37 824,41	0,05
Finance			0,00	37 824,41	0,05
484 200,00	SSI SECURITIES CORP 25/07/2022	VND	0,00	37 824,41	0,05
ESTONIA			0,00	95,16	0,00
Finance			0,00	95,16	0,00
78,00	LHV GROUP AS	EUR	0,00	95,16	0,00
TUNISIA			0,00	14,21	0,00
Finance			0,00	14,21	0,00
14,00	BANQUE INTERNATIONALE ARABE DE TUNISIE 29/06/2050	TND	0,00	14,20	0,00
1,00	BANQUE DE TUNISIE 04/05/2048	TND	0,00	0,01	0,00
INVESTMENT FUNDS			2 426 570,22	2 226 378,66	3,16
UCI Units			2 426 570,22	2 226 378,66	3,16
LUXEMBOURG			2 426 570,22	2 226 378,66	3,16
Finance			2 426 570,22	2 226 378,66	3,16
56 410,00	DB X-TRACKERS FTSE VIETNAM SWAP UCITS ETF	EUR	1 959 532,72	1 827 401,95	2,60
543 565,00	XTRACKERS MSCI PAKISTAN SWAP UCITS ETF	EUR	467 037,50	398 976,71	0,56
Total Portfolio			68 686 714,28	68 339 506,78	97,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Emerging Markets New Frontiers

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(562,27)	1 309 796,36
Unrealised profit on future contracts and commitment						4 203,93	245 951,53
100	(3)	Sale	MSCI INDIA	16/09/2022	USD	4 203,93	245 951,53
Unrealised loss on future contracts and commitment						(4 766,20)	1 063 844,83
50	23	Purchase	HSCEI	28/07/2022	HKD	(4 766,20)	1 063 844,83

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Global Equity

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	666 518 736,39	
Banks	(Note 3)	11 811 121,15	
Other banks and broker accounts	(Notes 2, 3, 9)	9 524 328,71	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 764 829,67	
Unrealised profit on future contracts	(Notes 2, 9)	596 915,95	
Receivable on investments sold		3 082 018,50	
Receivable on subscriptions		1 171 096,49	
Other assets	(Note 10)	500 958,28	
Total assets		694 970 005,14	
Liabilities			
Bank overdrafts	(Note 3)	(1 770 652,40)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(13 776 051,05)	
Payable on redemptions		(1 718 935,47)	
Other liabilities		(743 679,67)	
Total liabilities		(18 009 318,59)	
Total net assets		676 960 686,55	
	Currency	Net Asset Value per Unit	Units outstanding
Class A Units	EUR	114,53	103 075,147
Class R Units	EUR	115,85	2 347 000,496
Class X Units	EUR	110,94	45 725,694
Class Z Units	EUR	124,53	3 117 288,731

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Global Equity

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	791 516 404,13
Net income from investments	(Note 2)	6 353 971,34
Other income	(Note 6)	17 628,60
Total income		6 371 599,94
Management fee	(Note 6)	(3 671 980,73)
Depository fee	(Note 8)	(68 683,10)
Subscription tax	(Note 4)	(90 010,13)
Other charges and taxes	(Notes 5, 8)	(572 917,51)
Total expenses		(4 403 591,47)
Net investment income / (loss)		1 968 008,47
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(13 461 370,41)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(141 071 678,33)
- forward foreign exchange contracts	(Notes 2, 9)	(14 564 505,51)
- foreign currencies	(Note 2)	(76 302,94)
- future contracts	(Notes 2, 9)	(1 161 128,19)
Net result of operations for the period		(168 366 976,91)
Subscriptions for the period		223 698 033,98
Redemptions for the period		(169 886 774,65)
Net assets at the end of the period		676 960 686,55

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Global Equity

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			651 762 137,77	666 518 736,39	98,46
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			618 521 328,54	633 267 099,03	93,55
Shares			602 743 080,03	617 991 669,29	91,29
UNITED STATES			373 069 626,05	388 261 856,27	57,35
Computing and IT			108 367 125,98	109 732 676,79	16,21
144 399,00	MICROSOFT CORP	USD	31 562 467,94	35 473 718,63	5,24
110 654,00	APPLE INC	USD	11 951 989,78	14 470 913,48	2,14
90 617,00	NVIDIA CORP	USD	11 210 924,43	13 139 444,74	1,94
32 679,00	ADOBE INC	USD	12 830 763,74	11 442 418,12	1,69
60 599,00	AUTODESK INC	USD	14 869 669,97	9 967 578,70	1,47
17 525,00	INTUIT INC	USD	5 343 345,69	6 461 176,26	0,95
40 498,00	QUALCOMM INC	USD	4 885 249,63	4 948 314,19	0,73
112 912,00	INTEL CORP	USD	4 962 889,00	4 040 402,10	0,60
188 061,00	HEWLETT PACKARD ENTERPRISE	USD	2 962 504,79	2 385 278,23	0,35
36 526,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	2 509 496,34	2 357 970,26	0,35
19 418,00	CITRIX SYSTEMS INC	USD	1 897 731,89	1 804 818,27	0,27
13 616,00	VMWARE INC -A-	USD	1 527 090,63	1 484 482,13	0,22
9 723,00	ANALOG DEVICES INC	USD	1 177 846,91	1 358 681,16	0,20
7 242,00	DOCUSIGN INC	USD	675 155,24	397 480,52	0,06
Health			74 620 915,24	84 830 172,92	12,53
358 738,00	BOSTON SCIENTIFIC CORP	USD	12 976 019,74	12 788 910,70	1,89
207 515,00	BAXTER INTERNATIONAL INC	USD	14 705 967,69	12 749 237,05	1,88
29 942,00	ELI LILLY & CO	USD	3 686 542,33	9 286 044,96	1,37
53 444,00	ZOETIS INC	USD	8 497 277,75	8 787 115,73	1,30
70 950,00	MERCK & CO INC	USD	4 920 744,31	6 187 299,43	0,91
18 255,00	VERTEX PHARMACEUTICALS INC	USD	3 330 124,71	4 920 442,87	0,73
18 880,00	DANAHER CORP	USD	3 876 607,85	4 578 371,14	0,68
44 654,00	EDWARDS LIFESCIENCES CORP	USD	3 261 853,10	4 061 551,79	0,60
6 254,00	REGENERON PHARMACEUTICALS INC	USD	3 072 228,56	3 536 206,82	0,52
25 573,00	ABBOTT LABORATORIES	USD	2 330 290,47	2 657 713,66	0,39
41 769,00	GILEAD SCIENCES INC	USD	2 497 288,75	2 469 503,24	0,36
10 321,00	RESMED INC	USD	1 896 740,44	2 069 531,27	0,31
28 215,00	HOLOGIC INC	USD	1 186 118,29	1 870 294,81	0,28
7 534,00	INTUITIVE SURGICAL INC	USD	1 524 661,07	1 446 409,97	0,21
6 069,00	ABIOMED INC	USD	1 409 339,33	1 436 834,23	0,21
19 226,00	BRISTOL-MYERS SQUIBB CO	USD	1 018 868,44	1 416 043,00	0,21
4 782,00	TELEFLEX INC	USD	1 355 838,86	1 124 544,29	0,17
4 550,00	BIOGEN INC	USD	1 053 105,97	887 586,30	0,13
6 058,00	ABBVIE INC	USD	540 209,82	887 506,22	0,13
3 806,00	AMGEN INC	USD	710 565,17	885 742,89	0,13
4 844,00	DEXCOM INC	USD	357 911,53	345 328,19	0,05
1 838,00	SEAGEN INC	USD	287 106,36	311 077,29	0,05
1 746,00	INCYTE CORP	USD	125 504,70	126 877,07	0,02
Consumer Retail			53 708 309,98	50 276 129,90	7,43
115 594,00	PROCTER & GAMBLE CO	USD	13 325 825,33	15 898 668,55	2,35
126 786,00	MOHAWK INDUSTRIES INC	USD	17 039 346,82	15 048 903,75	2,22
26 181,00	UNITED RENTALS INC	USD	4 789 508,33	6 083 148,30	0,90
69 614,00	COLGATE-PALMOLIVE CO	USD	4 420 098,05	5 336 330,34	0,79
39 805,00	ETSY INC	USD	9 497 592,96	2 787 435,42	0,41
3 536,00	TESLA INC	USD	1 447 322,44	2 277 692,26	0,34
25 305,00	DR HORTON INC	USD	1 799 908,72	1 602 121,70	0,24
13 943,00	HASBRO INC	USD	1 231 259,24	1 092 020,62	0,16
3 952,00	PULTEGROUP INC	USD	157 448,09	149 808,96	0,02

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Eurizon Fund - Sustainable Global Equity

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			53 075 008,35	47 055 894,88	6,95
196 237,00	CITIGROUP INC	USD	11 128 548,59	8 632 589,41	1,27
86 067,00	CAPITAL ONE FINANCIAL CORP	USD	10 333 027,43	8 577 475,43	1,27
50 120,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	8 888 277,66	6 952 895,29	1,03
45 032,00	SUN COMMUNITIES INC	USD	7 303 901,37	6 864 317,08	1,01
50 394,00	JPMORGAN CHASE & CO	USD	5 025 118,99	5 428 159,12	0,80
7 494,00	EQUINIX INC	USD	4 804 733,19	4 709 654,61	0,70
36 385,00	BOSTON PROPERTIES INC	USD	3 331 490,19	3 096 788,60	0,46
15 386,00	DISCOVER FINANCIAL SERVICES	USD	988 155,74	1 391 944,17	0,20
32 225,00	SYNCHRONY FINANCIAL	USD	791 197,81	851 360,27	0,13
1 487,00	MASTERCARD INC -A-	USD	387 785,26	448 724,29	0,07
8 863,00	HUNTINGTON BANCSHARES INC	USD	92 772,12	101 986,61	0,01
Industries			23 052 189,43	27 062 185,03	4,00
55 788,00	WASTE MANAGEMENT INC	USD	5 686 641,69	8 163 421,64	1,21
28 401,00	ROCKWELL AUTOMATION INC	USD	7 197 707,42	5 414 514,24	0,80
15 255,00	DEERE & CO	USD	3 334 304,34	4 369 807,58	0,65
49 838,00	XYLEM INC	USD	3 032 419,60	3 726 945,58	0,55
44 042,00	OWENS CORNING	USD	2 337 993,09	3 130 481,01	0,46
40 522,00	TRIMBLE INC	USD	1 463 123,29	2 257 014,98	0,33
Basic Goods			19 595 036,90	20 027 867,68	2,96
172 253,00	CHURCH & DWIGHT CO INC	USD	15 263 415,19	15 267 076,08	2,26
36 827,00	KIMBERLY-CLARK CORP	USD	4 331 621,71	4 760 791,60	0,70
Telecommunication			15 778 880,90	18 168 275,52	2,68
6 316,00	ALPHABET INC -A-	USD	9 535 337,05	13 165 821,07	1,94
54 724,00	GODADDY INC -A-	USD	4 202 844,57	3 641 113,25	0,54
13 400,00	AMAZON.COM INC	USD	2 040 699,28	1 361 341,20	0,20
Raw materials			13 176 829,31	17 451 612,83	2,58
34 453,00	SHERWIN-WILLIAMS CO	USD	6 050 748,01	7 378 996,66	1,09
136 088,00	MOSAIC CO	USD	3 371 273,58	6 148 009,88	0,91
98 087,00	INTERNATIONAL PAPER CO	USD	3 754 807,72	3 924 606,29	0,58
Multi-Utilities			5 787 961,54	7 342 108,30	1,08
80 713,00	CONSOLIDATED EDISON INC	USD	5 787 961,54	7 342 108,30	1,08
Energy			5 907 368,42	6 314 932,42	0,93
98 630,00	ESSENTIAL UTILITIES INC	USD	3 954 349,81	4 325 588,01	0,64
9 246,00	ENPHASE ENERGY INC	USD	1 428 033,36	1 726 710,25	0,25
10 797,00	SUNRUN INC	USD	476 938,40	241 253,00	0,04
1 349,00	PLUG POWER INC	USD	48 046,85	21 381,16	0,00
JAPAN			43 948 772,12	43 021 819,90	6,36
Industries			15 830 687,34	14 526 218,33	2,15
346 000,00	KOMATSU LTD	JPY	7 474 399,10	7 327 824,90	1,08
106 000,00	OMRON CORP	JPY	6 660 224,13	5 142 914,07	0,76
47 600,00	FUJII ELECTRIC CO LTD	JPY	1 546 841,82	1 883 494,78	0,28
10 900,00	YOKOGAWA ELECTRIC CORP	JPY	149 222,29	171 984,58	0,03
Consumer Retail			11 726 275,98	10 515 251,80	1,55
266 700,00	SEKISUI HOUSE LTD	JPY	4 154 363,76	4 462 538,61	0,66
248 400,00	NGK INSULATORS LTD	JPY	3 259 476,17	3 197 046,37	0,47
142 500,00	STANLEY ELECTRIC CO LTD	JPY	3 334 212,13	2 235 379,19	0,33
16 100,00	KAO CORP	JPY	978 223,92	620 287,63	0,09
Telecommunication			5 360 467,92	6 568 050,15	0,97
217 500,00	KDDI CORP	JPY	5 360 467,92	6 568 050,15	0,97

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			6 686 149,35	6 503 148,88	0,96
94 600,00	TERUMO CORP	JPY	3 085 041,76	2 722 846,61	0,40
51 200,00	SHIONOGI & CO LTD	JPY	2 557 134,60	2 471 146,95	0,37
53 400,00	ONO PHARMACEUTICAL CO LTD	JPY	1 043 972,99	1 309 155,32	0,19
Multi-Utilities			2 658 862,16	3 051 482,34	0,45
154 400,00	TOKYO GAS CO LTD	JPY	2 658 862,16	3 051 482,34	0,45
Finance			1 622 996,49	1 813 395,94	0,27
506 900,00	RESONA HOLDINGS INC	JPY	1 622 996,49	1 813 395,94	0,27
Computing and IT			63 332,88	44 272,46	0,01
800,00	ORACLE CORP JAPAN	JPY	63 332,88	44 272,46	0,01
UNITED KINGDOM			36 376 415,80	39 355 058,13	5,81
Consumer Retail			17 226 068,60	14 752 323,11	2,18
136 436,00	UNILEVER PLC	EUR	7 038 714,92	5 910 407,52	0,87
1 558 734,00	KINGFISHER PLC	GBP	5 019 540,10	4 423 559,76	0,66
102 135,00	BERKELEY GROUP HOLDINGS PLC	GBP	5 167 813,58	4 418 355,83	0,65
Finance			7 528 159,00	10 754 107,60	1,59
1 496 539,00	STANDARD CHARTERED PLC	GBP	7 528 159,00	10 754 107,60	1,59
Health			7 703 669,36	10 434 260,10	1,54
83 169,00	ASTRAZENECA PLC	GBP	7 703 669,36	10 434 260,10	1,54
Raw materials			3 812 218,27	3 316 875,46	0,49
196 241,00	MONDI PLC	GBP	3 812 218,27	3 316 875,46	0,49
Telecommunication			106 300,57	97 491,86	0,01
11 193,00	PEARSON PLC	GBP	106 300,57	97 491,86	0,01
SWEDEN			26 287 686,37	22 554 087,30	3,33
Health			13 293 709,49	10 723 141,88	1,59
751 823,00	SVENSKA CELLULOSA AB SCA -B-	SEK	13 293 709,49	10 723 141,88	1,59
Consumer Retail			5 726 051,24	6 727 773,38	0,99
269 845,00	ESSITY AB -B-	SEK	5 726 051,24	6 727 773,38	0,99
Finance			7 267 925,64	5 103 172,04	0,75
544 532,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	7 267 925,64	5 103 172,04	0,75
CANADA			23 091 230,47	22 491 011,47	3,32
Finance			9 347 227,52	11 147 393,94	1,65
42 545,00	ROYAL BANK OF CANADA	CAD	3 084 050,79	3 932 148,14	0,58
36 250,00	BANK OF MONTREAL	CAD	2 531 157,17	3 327 226,69	0,49
38 690,00	TORONTO-DOMINION BANK	CAD	1 981 064,94	2 421 678,76	0,36
87 093,00	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	1 618 960,80	1 292 918,73	0,19
3 070,00	BANK OF NOVA SCOTIA	CAD	131 993,82	173 421,62	0,03
Energy			3 289 587,62	3 473 529,21	0,51
133 991,00	PARKLAND CORP	CAD	3 289 587,62	3 473 529,21	0,51
Multi-Utilities			2 313 866,09	2 316 314,85	0,34
81 517,00	NORTHLAND POWER INC	CAD	2 313 866,09	2 316 314,85	0,34
Industries			1 583 577,56	2 157 450,26	0,32
19 991,00	WSP GLOBAL INC	CAD	1 583 577,56	2 157 450,26	0,32
Raw materials			1 702 522,17	1 739 672,21	0,26
23 753,00	WEST FRASER TIMBER CO LTD	CAD	1 702 522,17	1 739 672,21	0,26

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			4 854 449,51	1 656 651,00	0,24
55 440,00	SHOPIFY INC -A-	USD	4 854 449,51	1 656 651,00	0,24
IRELAND			17 611 349,47	21 876 331,08	3,23
Computing and IT			10 791 176,07	15 054 636,36	2,22
56 686,00	ACCENTURE PLC -A-	USD	10 791 176,07	15 054 636,36	2,22
Industries			5 842 786,59	5 683 791,88	0,84
77 325,00	JOHNSON CONTROLS INTERNATIONAL	USD	3 135 478,34	3 541 366,30	0,52
55 814,00	JAMES HARDIE INDUSTRIES PLC	AUD	1 579 215,77	1 166 338,58	0,17
17 005,00	KINGSPAN GROUP PLC	EUR	1 128 092,48	976 087,00	0,15
Health			977 386,81	1 137 902,84	0,17
14 915,00	HORIZON THERAPEUTICS PLC	USD	977 386,81	1 137 902,84	0,17
NETHERLANDS			20 360 650,64	17 465 098,04	2,58
Industries			11 671 525,07	8 530 042,02	1,26
774 051,00	CNH INDUSTRIAL NV	EUR	11 671 525,07	8 530 042,02	1,26
Energy			6 489 066,09	6 697 646,28	0,99
563 064,00	TECHNIP ENERGIES NV	EUR	6 489 066,09	6 697 646,28	0,99
Finance			1 652 261,65	1 879 786,92	0,28
199 320,00	ING GROEP NV	EUR	1 652 261,65	1 879 786,92	0,28
Raw materials			547 797,83	357 622,82	0,05
5 711,00	AKZO NOBEL NV	EUR	547 797,83	357 622,82	0,05
AUSTRALIA			10 515 211,41	11 843 346,76	1,75
Finance			6 683 925,13	7 516 644,44	1,11
630 333,00	SUNCORP GROUP LTD	AUD	3 521 834,88	4 552 360,66	0,67
483 860,00	INSURANCE AUSTRALIA GROUP LTD	AUD	1 429 874,93	1 387 619,80	0,21
620 857,00	MIRVAC GROUP	AUD	924 442,31	806 534,52	0,12
130 692,00	GPT GROUP	AUD	367 674,48	362 765,29	0,05
138 884,00	STOCKLAND	AUD	362 956,43	329 779,53	0,05
717,00	MACQUARIE GROUP LTD	AUD	77 142,10	77 584,64	0,01
Energy			1 535 178,47	2 054 831,35	0,30
77 405,00	AMPOL LTD	AUD	1 258 018,80	1 742 770,46	0,26
42 097,00	APA GROUP	AUD	277 159,67	312 060,89	0,04
Industries			1 475 094,93	1 441 290,07	0,21
138 949,00	ORICA LTD	AUD	1 475 094,93	1 441 290,07	0,21
Health			639 435,35	637 643,12	0,10
3 603,00	CSL LTD	AUD	639 435,35	637 643,12	0,10
Telecommunication			181 577,53	192 937,78	0,03
76 189,00	TELSTRA CORP LTD	AUD	181 577,53	192 937,78	0,03
SPAIN			9 933 547,91	11 040 227,38	1,63
Multi-Utilities			8 366 002,73	8 570 389,72	1,27
745 490,00	IBERDROLA SA	EUR	7 290 770,44	7 377 369,04	1,09
66 187,00	RED ELECTRICA CORP SA	EUR	1 075 232,29	1 193 020,68	0,18
Telecommunication			1 567 545,18	2 469 837,66	0,36
507 988,00	TELEFONICA SA	EUR	1 567 545,18	2 469 837,66	0,36

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			11 330 830,57	9 305 488,91	1,37
Computing and IT			9 144 065,31	7 818 744,99	1,15
89 943,00	SAP SE	EUR	9 144 065,31	7 818 744,99	1,15
Finance			2 186 765,26	1 486 743,92	0,22
18 791,00	LEG IMMOBILIEN AG	EUR	2 186 765,26	1 486 743,92	0,22
FRANCE			8 171 514,61	7 570 092,16	1,12
Computing and IT			5 411 032,79	5 280 734,16	0,78
150 384,00	DASSAULT SYSTEMES SE	EUR	5 411 032,79	5 280 734,16	0,78
Industries			2 095 594,03	1 579 583,90	0,23
13 991,00	SCHNEIDER ELECTRIC SE	EUR	2 095 594,03	1 579 583,90	0,23
Health			664 887,79	709 774,10	0,11
7 882,00	IPSEN SA	EUR	664 887,79	709 774,10	0,11
NORWAY			6 738 673,32	6 146 487,99	0,91
Telecommunication			6 738 673,32	6 146 487,99	0,91
484 624,00	TELENOR ASA	NOK	6 738 673,32	6 146 487,99	0,91
HONG KONG			4 956 333,83	5 167 791,71	0,76
Finance			4 512 531,56	4 695 498,66	0,69
219 200,00	AIA GROUP LTD	HKD	2 142 339,43	2 272 535,95	0,33
179 700,00	LINK REIT	HKD	1 429 452,36	1 401 922,30	0,21
21 700,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	940 739,77	1 021 040,41	0,15
Industries			443 802,27	472 293,05	0,07
94 500,00	MTR CORP LTD	HKD	443 802,27	472 293,05	0,07
ITALY			4 293 033,26	3 787 237,44	0,56
Industries			2 505 302,44	2 079 761,38	0,31
759 037,00	MAIRE TECNIMONT SPA	EUR	2 505 302,44	2 079 761,38	0,31
Multi-Utilities			1 586 058,63	1 561 367,66	0,23
312 336,00	SNAM SPA	EUR	1 586 058,63	1 561 367,66	0,23
Health			201 672,19	146 108,40	0,02
1 167,00	DIASORIN SPA	EUR	201 672,19	146 108,40	0,02
AUSTRIA			1 762 388,49	3 146 268,40	0,47
Multi-Utilities			1 762 388,49	3 146 268,40	0,47
33 704,00	VERBUND AG	EUR	1 762 388,49	3 146 268,40	0,47
SINGAPORE			1 703 250,47	2 234 223,98	0,33
Finance			998 867,82	1 278 900,77	0,19
58 200,00	DBS GROUP HOLDINGS LTD	SGD	904 870,38	1 187 238,67	0,18
60 600,00	MAPLETREE COMMERCIAL TRUST	SGD	83 125,65	76 221,04	0,01
10 353,00	CAPITALAND MALL TRUST	SGD	10 871,79	15 441,06	0,00
Industries			244 770,92	370 678,05	0,05
83 100,00	KEPPEL CORP LTD	SGD	244 770,92	370 678,05	0,05
Telecommunication			277 871,80	343 778,21	0,05
197 700,00	SINGAPORE TELECOMMUNICATIONS LTD	SGD	277 871,80	343 778,21	0,05
Consumer Retail			181 739,93	240 866,95	0,04
43 000,00	CITY DEVELOPMENTS LTD	SGD	181 739,93	240 866,95	0,04

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
DENMARK			1 191 565,58	1 194 421,93	0,18
Health			1 191 565,58	1 194 421,93	0,18
3 867,00	GENMAB A/S	DKK	1 191 565,58	1 194 421,93	0,18
ISRAEL			672 456,86	885 526,09	0,13
Finance			445 814,87	614 367,56	0,09
103 288,00	ISRAEL DISCOUNT BANK LTD -A-	ILS	363 742,06	512 304,00	0,08
1 529,00	AZRIELI GROUP	ILS	82 072,81	102 063,56	0,01
Raw materials			73 988,18	142 051,49	0,02
16 412,00	ICL GROUP LTD	ILS	73 988,18	142 051,49	0,02
Telecommunication			152 653,81	129 107,04	0,02
705,00	NICE LTD	ILS	152 653,81	129 107,04	0,02
NEW ZEALAND			489 822,39	375 583,26	0,06
Health			296 438,07	187 647,79	0,03
35 452,00	RYMAN HEALTHCARE LTD	NZD	296 438,07	187 647,79	0,03
Telecommunication			80 338,38	85 691,10	0,01
30 018,00	SPARK NEW ZEALAND LTD	NZD	80 338,38	85 691,10	0,01
Industries			77 130,64	72 950,24	0,01
17 084,00	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	77 130,64	72 950,24	0,01
Multi-Utilities			35 915,30	29 294,13	0,01
10 525,00	MERIDIAN ENERGY LTD	NZD	35 915,30	29 294,13	0,01
BERMUDA			238 720,41	269 711,09	0,04
Industries			238 720,41	269 711,09	0,04
46 000,00	CK INFRASTRUCTURE HOLDINGS LTD	HKD	238 720,41	269 711,09	0,04
Ordinary Bonds			2 013 997,51	1 510 994,21	0,22
AUSTRALIA			2 009 256,93	1 505 026,32	0,22
Consumer Retail			2 009 256,93	1 505 026,32	0,22
96 059,00	IDP EDUCATION LTD 0.00%	AUD	2 009 256,93	1 505 026,32	0,22
SINGAPORE			4 740,58	5 967,89	0,00
Finance			4 740,58	5 967,89	0,00
6 837,00	CDL HOSPITALITY TRUSTS 0.00%	SGD	4 740,58	5 967,89	0,00
Zero-Coupon Bonds			13 764 251,00	13 764 435,53	2,04
ITALY			13 286 845,02	13 233 308,25	1,96
Government			13 286 845,02	13 233 308,25	1,96
11 100 000,00	BOT 0.00% 14/09/2022	EUR	11 152 354,92	11 107 770,00	1,64
1 900 000,00	BOT 0.00% 12/08/2022	EUR	1 909 250,31	1 900 950,00	0,28
225 000,00	BOT 0.00% 14/04/2023	EUR	225 239,79	224 588,25	0,04
CAYMAN ISLANDS			477 405,98	531 127,28	0,08
Consumer Retail			477 405,98	531 127,28	0,08
295 200,00	CHOW TAI FOOK JEWELLERY GROUP LTD 0.00%	HKD	477 405,98	531 127,28	0,08

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			33 240 809,23	33 251 637,36	4,91
UCI Units			33 240 809,23	33 251 637,36	4,91
LUXEMBOURG			33 240 809,23	33 251 637,36	4,91
Finance			33 240 809,23	33 251 637,36	4,91
196 047,48	EURIZON FUND - BOND SHORT TERM -Z-	EUR	18 882 380,76	18 900 937,84	2,79
132 795,05	EURIZON FUND - MONEY MARKET -Z-	EUR	13 041 141,69	13 020 554,36	1,92
13 743,82	EURIZON FUND - MONEY MARKET -Z-	USD	1 317 286,78	1 330 145,16	0,20
Total Portfolio			651 762 137,77	666 518 736,39	98,46

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Global Equity

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						596 915,95	57 742 381,48
Unrealised profit on future contracts and commitment						596 915,95	57 742 381,48
50	214	Purchase	S&P 500 EMINI	16/09/2022	USD	507 135,74	38 784 881,48
100	500	Purchase	MSCI WORLD NET TOTAL RETURN INDEX	16/09/2022	EUR	89 780,21	18 957 500,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Global Equity

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(12 011 221,38)
Unrealised profit on forward foreign exchange contracts					1 764 829,67
15/07/2022	27 876 620,46	EUR	292 662 700,00	SEK	567 859,33
15/07/2022	16 262 190,60	EUR	24 219 500,00	AUD	342 124,25
15/07/2022	43 113 090,64	EUR	36 879 800,00	GBP	295 410,60
15/07/2022	22 000 000,00	USD	20 902 612,82	EUR	127 476,56
15/07/2022	20 265 400,00	USD	19 267 442,80	EUR	104 519,62
15/07/2022	6 072 806,36	EUR	61 707 000,00	NOK	101 754,98
15/07/2022	22 870 173,42	EUR	30 725 600,00	CAD	100 478,85
15/07/2022	1 375 300,00	CHF	1 320 174,91	EUR	53 855,94
15/07/2022	4 073 900,00	USD	3 870 479,59	EUR	23 815,01
15/07/2022	737 835,15	EUR	2 640 000,00	ILS	16 935,63
15/07/2022	2 491 400,00	CAD	1 830 230,91	EUR	16 060,69
15/07/2022	667 821,13	EUR	1 110 000,00	NZD	8 190,07
15/07/2022	1 562 328,78	EUR	1 340 200,00	GBP	6 348,14
Unrealised loss on forward foreign exchange contracts					(13 776 051,05)
15/07/2022	451 119 861,27	EUR	485 195 200,00	USD	(12 684 612,40)
15/07/2022	46 993 317,11	EUR	6 713 352 500,00	JPY	(269 955,16)
15/07/2022	3 512 994,69	EUR	3 669 200,00	CHF	(152 819,30)
15/07/2022	6 594 799,92	EUR	55 310 000,00	HKD	(145 273,71)
15/07/2022	16 114 597,92	EUR	17 000 000,00	USD	(135 925,69)
15/07/2022	6 381 181,89	EUR	6 771 000,00	USD	(91 306,07)
15/07/2022	9 468 755,47	EUR	10 000 000,00	USD	(90 376,06)
15/07/2022	32 000 000,00	USD	30 657 830,82	EUR	(68 609,91)
15/07/2022	4 282 160,19	EUR	4 526 800,00	USD	(45 067,47)
15/07/2022	1 973 900,00	GBP	2 311 915,99	EUR	(20 205,66)
15/07/2022	1 799 988,05	EUR	2 650 000,00	SGD	(20 188,87)
15/07/2022	2 413 000,00	AUD	1 606 015,67	EUR	(19 892,09)
15/07/2022	1 884 800,00	GBP	2 206 173,78	EUR	(17 909,11)
15/07/2022	8 000 000,00	USD	7 654 623,39	EUR	(7 318,16)
15/07/2022	2 117 987,60	EUR	1 827 800,00	GBP	(4 099,71)
15/07/2022	1 397 141,85	EUR	10 397 100,00	DKK	(959,39)
15/07/2022	2 768 294,94	EUR	20 593 000,00	DKK	(852,12)
15/07/2022	15 291 200,00	SEK	1 427 523,18	EUR	(680,17)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Planet

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 678 875 609,78	
Banks	(Note 3)	9 106 837,25	
Receivable on subscriptions		3 213 707,04	
Other assets	(Note 10)	2 760 575,79	
Total assets		1 693 956 729,86	
Liabilities			
Payable on redemptions		(1 446 005,29)	
Other liabilities		(2 481 037,74)	
Total liabilities		(3 927 043,03)	
Total net assets		1 690 029 686,83	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	113,85	10 437 980,542
Class Z Units	EUR	118,45	4 232 187,676
Class Z2 Units	EUR	84,83	4 814,000

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Planet

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 802 334 824,89
Net income from investments	(Note 2)	19 912 174,55
Total income		19 912 174,55
Management fee	(Note 6)	(12 620 218,52)
Depositary fee	(Note 8)	(166 028,28)
Subscription tax	(Note 4)	(332 837,61)
Other charges and taxes	(Notes 5, 8)	(1 447 637,57)
Total expenses		(14 566 721,98)
Net investment income / (loss)		5 345 452,57
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	156 058,78
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(325 237 436,98)
- foreign currencies	(Note 2)	7 372,97
Net result of operations for the period		(319 728 552,66)
Subscriptions for the period		451 517 218,74
Redemptions for the period		(244 093 804,14)
Net assets at the end of the period		1 690 029 686,83

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Planet

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 828 546 037,02	1 678 875 609,78	99,34
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 657 489 068,07	1 522 688 476,55	90,10
Shares			1 657 489 068,07	1 522 688 476,55	90,10
UNITED STATES			1 040 359 492,20	986 204 346,91	58,35
Computing and IT			434 934 964,03	393 060 910,39	23,26
374 964,00	MICROSOFT CORP	USD	95 937 238,73	92 115 370,83	5,45
413 518,00	VMWARE INC -A-	USD	37 277 438,69	45 083 731,11	2,67
270 615,00	TEXAS INSTRUMENTS INC	USD	38 328 878,65	39 772 346,08	2,35
290 206,00	APPLE INC	USD	44 873 421,11	37 952 047,99	2,25
1 052 600,00	INTEL CORP	USD	49 735 805,83	37 665 857,02	2,23
839 503,00	DELL TECHNOLOGIES INC	USD	34 343 508,50	37 106 927,91	2,20
285 702,00	QUALCOMM INC	USD	36 090 710,05	34 908 964,93	2,07
179 258,00	AUTODESK INC	USD	43 003 616,97	29 485 110,70	1,74
131 903,00	NVIDIA CORP	USD	33 827 693,10	19 125 905,51	1,13
243 480,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	18 271 612,55	15 718 080,21	0,93
21 687,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 275 832,86	2 928 870,69	0,17
12 886,00	CITRIX SYSTEMS INC	USD	969 206,99	1 197 697,41	0,07
Industries			170 166 010,65	173 686 004,03	10,28
291 778,00	WASTE MANAGEMENT INC	USD	42 625 195,81	42 695 684,37	2,53
247 880,00	PERKINELMER INC	USD	29 442 313,42	33 720 883,23	1,99
552 440,00	TRIMBLE INC	USD	30 035 193,69	30 770 084,31	1,82
408 174,00	OWENS CORNING	USD	26 986 138,50	29 012 782,24	1,72
136 198,00	CATERPILLAR INC	USD	24 950 589,95	23 288 303,69	1,38
37 612,00	ROPER TECHNOLOGIES INC	USD	16 126 579,28	14 198 266,19	0,84
Finance			151 966 545,03	124 511 639,49	7,37
1 183 665,00	WEYERHAEUSER CO	USD	36 115 291,87	37 498 674,25	2,22
218 335,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	39 898 534,05	30 288 515,42	1,79
342 171,00	CBRE GROUP INC -A-	USD	32 216 534,63	24 092 218,67	1,43
204 297,00	CAPITAL ONE FINANCIAL CORP	USD	26 915 390,51	20 360 329,72	1,21
17 182,00	BLACKROCK INC	USD	14 025 295,60	10 009 590,51	0,59
15 505,00	NASDAQ INC	USD	2 795 498,37	2 262 310,92	0,13
Multi-Utilities			63 773 969,15	80 835 067,34	4,78
490 208,00	CONSOLIDATED EDISON INC	USD	32 189 285,48	44 592 075,94	2,64
254 690,00	AMERICAN WATER WORKS CO INC	USD	31 584 683,67	36 242 991,40	2,14
Raw materials			87 406 075,98	78 888 425,01	4,67
141 122,00	SHERWIN-WILLIAMS CO	USD	29 783 444,52	30 224 908,32	1,79
206 602,00	PPG INDUSTRIES INC	USD	30 952 403,36	22 595 891,92	1,34
435 938,00	INTERNATIONAL PAPER CO	USD	17 153 000,10	17 442 525,70	1,03
48 717,00	NUCOR CORP	USD	4 906 887,29	4 865 409,65	0,29
25 563,00	ECOLAB INC	USD	4 610 340,71	3 759 689,42	0,22
Health			58 134 058,65	68 819 591,87	4,07
166 266,00	DANAHER CORP	USD	35 186 581,29	40 319 250,88	2,38
550 345,00	CORTEVA INC	USD	22 947 477,36	28 500 340,99	1,69
Energy			27 836 033,01	30 307 859,88	1,79
653 855,00	ESSENTIAL UTILITIES INC	USD	25 531 214,87	28 675 933,77	1,70
55 527,00	SUNRUN INC	USD	1 685 829,58	1 240 720,13	0,07
109 063,00	FUELCELL ENERGY INC	USD	618 988,56	391 205,98	0,02

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Planet

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			33 538 189,70	24 417 960,25	1,44
319 017,00	EBAY INC	USD	18 221 085,44	12 715 519,45	0,75
3 877,00	ALPHABET INC -A-	USD	9 956 998,03	8 081 679,59	0,48
35 640,00	AMAZON.COM INC	USD	5 360 106,23	3 620 761,21	0,21
Consumer Retail			12 603 646,00	11 676 888,65	0,69
98 377,00	MOHAWK INDUSTRIES INC	USD	12 603 646,00	11 676 888,65	0,69
JAPAN			120 061 026,18	113 373 106,82	6,71
Consumer Retail			83 656 387,32	75 972 703,65	4,50
1 972 600,00	SEKISUI HOUSE LTD	JPY	36 001 656,42	33 006 387,95	1,96
956 400,00	ITOCHU CORP	JPY	25 921 131,37	24 692 873,41	1,46
820 800,00	DAIWA HOUSE INDUSTRY CO LTD	JPY	21 733 599,53	18 273 442,29	1,08
Industries			25 867 679,18	25 529 596,21	1,51
747 800,00	YOKOGAWA ELECTRIC CORP	JPY	11 732 434,07	11 799 088,81	0,70
1 681 300,00	OBAYASHI CORP	JPY	11 654 648,27	11 660 108,62	0,69
36 600,00	FUJI ELECTRIC CO LTD	JPY	1 748 172,02	1 448 233,38	0,08
60 900,00	mitsubishi electric corp	JPY	732 424,82	622 165,40	0,04
Telecommunication			10 536 959,68	11 870 806,96	0,70
393 100,00	KDDI CORP	JPY	10 536 959,68	11 870 806,96	0,70
FRANCE			96 819 331,81	81 197 657,48	4,81
Industries			55 727 154,51	50 905 884,48	3,01
1 338 791,00	BOUYGUES SA	EUR	42 041 383,07	39 306 903,76	2,33
69 485,00	SCHNEIDER ELECTRIC SE	EUR	8 069 829,59	7 844 856,50	0,46
91 687,00	CIE DE SAINT-GOBAIN	EUR	5 615 941,85	3 754 124,22	0,22
Finance			41 092 177,30	30 291 773,00	1,80
340 357,00	GECINA SA	EUR	41 092 177,30	30 291 773,00	1,80
UNITED KINGDOM			102 162 092,43	78 829 456,90	4,67
Consumer Retail			79 937 874,60	61 572 563,17	3,64
755 397,00	BERKELEY GROUP HOLDINGS PLC	GBP	41 639 048,24	32 678 442,63	1,93
10 181 449,00	KINGFISHER PLC	GBP	38 298 826,36	28 894 120,54	1,71
Finance			18 480 467,96	14 128 019,79	0,84
1 097 158,00	3i GROUP PLC	GBP	18 480 467,96	14 128 019,79	0,84
Raw materials			3 743 749,87	3 128 873,94	0,19
185 118,00	MONDI PLC	GBP	3 743 749,87	3 128 873,94	0,19
IRELAND			87 010 119,71	71 717 813,67	4,24
Computing and IT			51 115 122,62	38 118 883,18	2,25
143 531,00	ACCENTURE PLC -A-	USD	51 115 122,62	38 118 883,18	2,25
Industries			35 894 997,09	33 598 930,49	1,99
607 548,00	JOHNSON CONTROLS INTERNATIONAL	USD	29 354 529,22	27 824 765,75	1,65
100 261,00	KINGSPAN GROUP PLC	EUR	6 508 814,66	5 754 981,40	0,34
918,00	JAMES HARDIE INDUSTRIES PLC	AUD	31 653,21	19 183,34	0,00
CANADA			58 532 322,17	53 460 997,21	3,16
Finance			33 343 323,68	28 946 707,90	1,71
803 216,00	POWER CORP OF CANADA	CAD	23 871 742,01	19 726 343,05	1,17
621 098,00	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	9 471 581,67	9 220 364,85	0,54
Raw materials			12 556 284,14	14 294 417,70	0,85
195 172,00	WEST FRASER TIMBER CO LTD	CAD	12 556 284,14	14 294 417,70	0,85

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Planet

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			8 722 036,78	8 124 948,89	0,48
221 490,00	OPEN TEXT CORP	CAD	8 595 526,03	7 996 828,83	0,47
1 685,00	CGI INC	CAD	126 510,75	128 120,06	0,01
Energy			3 910 677,57	2 094 922,72	0,12
347 499,00	BALLARD POWER SYSTEMS INC	CAD	3 910 677,57	2 094 922,72	0,12
DENMARK			35 953 897,22	31 902 299,43	1,89
Multi-Utilities			35 953 897,22	31 902 299,43	1,89
319 782,00	ORSTED A/S	DKK	35 953 897,22	31 902 299,43	1,89
SPAIN			30 665 897,32	30 770 693,80	1,82
Multi-Utilities			30 665 897,32	30 770 693,80	1,82
1 707 112,00	RED ELECTRICA CORP SA	EUR	30 665 897,32	30 770 693,80	1,82
AUSTRALIA			31 855 376,22	30 645 561,81	1,81
Finance			22 768 505,18	20 812 359,68	1,23
279 202,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	17 526 708,62	16 597 976,26	0,98
3 244 163,00	MIRVAC GROUP	AUD	5 241 796,56	4 214 383,42	0,25
Energy			5 881 439,90	6 956 681,31	0,41
938 456,00	APA GROUP	AUD	5 881 439,90	6 956 681,31	0,41
Industries			1 807 631,55	1 624 693,49	0,09
271 137,00	LENDLEASE GROUP	AUD	1 807 631,55	1 624 693,49	0,09
Telecommunication			814 496,66	796 211,17	0,05
314 415,00	TELSTRA CORP LTD	AUD	814 496,66	796 211,17	0,05
Raw materials			583 302,93	455 616,16	0,03
43 565,00	BLUESCOPE STEEL LTD	AUD	583 302,93	455 616,16	0,03
SWITZERLAND			17 109 953,55	16 930 552,66	1,00
Finance			17 109 953,55	16 930 552,66	1,00
202 330,00	SWISS PRIME SITE AG REG	CHF	17 109 953,55	16 930 552,66	1,00
ITALY			26 220 217,08	16 648 103,00	0,99
Industries			26 220 217,08	16 648 103,00	0,99
6 075 950,00	MAIRE TECNIMONT SPA	EUR	26 220 217,08	16 648 103,00	0,99
FINLAND			8 154 408,22	8 600 916,10	0,51
Telecommunication			8 154 408,22	8 600 916,10	0,51
160 405,00	ELISA OYJ	EUR	8 154 408,22	8 600 916,10	0,51
SWEDEN			2 584 933,96	2 406 970,76	0,14
Health			2 584 933,96	2 406 970,76	0,14
168 758,00	SVENSKA CELLULOSA AB SCA -B-	SEK	2 584 933,96	2 406 970,76	0,14
INVESTMENT FUNDS			171 056 968,95	156 187 133,23	9,24
UCI Units			171 056 968,95	156 187 133,23	9,24
IRELAND			171 056 968,95	156 187 133,23	9,24
Finance			171 056 968,95	156 187 133,23	9,24
2 598 648,00	ISHARES S&P 500 UCITS ETF	EUR	101 856 189,44	93 608 498,26	5,54
1 440 407,00	ISHARES CORE MSCI EUROPE UCITS ETF	EUR	40 812 373,33	36 766 388,68	2,17

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Planet

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
717 545,00	ISHARES CORE S&P 500 UCITS ETF USD DIST	EUR	28 388 406,18	25 812 246,29	1,53
Total Portfolio			1 828 546 037,02	1 678 875 609,78	99,34

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Innovation

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 637 439 501,09	
Banks	(Note 3)	61 501 103,61	
Other banks and broker accounts	(Notes 2, 3, 9)	4 538 869,23	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	4 260 997,32	
Unrealised profit on future contracts	(Notes 2, 9)	942 047,98	
Receivable on subscriptions		3 729 515,24	
Other assets	(Note 10)	842 207,59	
Total assets		1 713 254 242,06	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(60 452,05)	
Unrealised loss on future contracts	(Notes 2, 9)	(795 972,18)	
Payable on redemptions		(1 645 461,07)	
Other liabilities		(2 626 339,07)	
Total liabilities		(5 128 224,37)	
Total net assets		1 708 126 017,69	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	117,78	10 704 563,994
Class Z Units	EUR	122,23	3 656 428,941
Class Z2 Units	USD	82,14	4 799,422

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Innovation

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 933 836 672,50
Net income from investments	(Note 2)	20 484 008,20
Total income		20 484 008,20
Management fee	(Note 6)	(13 532 544,39)
Performance fee	(Note 7)	(8 409,37)
Depository fee	(Note 8)	(173 184,56)
Subscription tax	(Note 4)	(356 438,03)
Other charges and taxes	(Notes 5, 8)	(1 588 952,30)
Total expenses		(15 659 528,65)
Net investment income / (loss)		4 824 479,55
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	12 456 852,74
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(431 726 265,42)
- forward foreign exchange contracts	(Notes 2, 9)	6 015 703,01
- foreign currencies	(Note 2)	62 329,16
- future contracts	(Notes 2, 9)	(1 547 964,52)
Net result of operations for the period		(409 914 865,48)
Subscriptions for the period		458 981 934,17
Redemptions for the period		(274 777 723,50)
Net assets at the end of the period		1 708 126 017,69

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Innovation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 798 028 771,60	1 637 439 501,09	95,86
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 798 028 771,60	1 637 439 501,09	95,86
Shares			1 798 028 771,60	1 637 439 501,09	95,86
UNITED STATES			1 025 185 122,05	967 771 894,49	56,66
Computing and IT			375 217 856,75	375 141 808,67	21,96
685 458,00	APPLE INC	USD	76 162 343,78	89 641 616,34	5,25
337 768,00	MICROSOFT CORP	USD	72 039 151,52	82 977 631,39	4,86
617 562,00	MICRON TECHNOLOGY INC	USD	42 120 773,00	32 654 675,99	1,91
179 465,00	CROWDSTRIKE HOLDINGS INC -A-	USD	31 115 424,54	28 935 504,94	1,69
69 354,00	INTUIT INC	USD	26 687 772,68	25 569 667,25	1,50
203 517,00	DATADOG INC -A-	USD	18 467 451,78	18 540 304,32	1,08
117 906,00	ANALOG DEVICES INC	USD	16 165 067,63	16 476 052,79	0,96
109 028,00	NVIDIA CORP	USD	20 458 526,30	15 809 035,62	0,93
124 676,00	QUALCOMM INC	USD	14 538 463,10	15 233 740,44	0,89
725 960,00	VEECO INSTRUMENTS INC	USD	12 513 926,08	13 471 352,54	0,79
314 043,00	INTEL CORP	USD	15 076 575,35	11 237 600,93	0,66
263 066,00	MARVELL TECHNOLOGY INC	USD	14 974 743,68	10 953 430,78	0,64
59 827,00	SALESFORCE.COM INC	USD	11 501 362,96	9 444 592,41	0,55
31 074,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	3 396 274,35	4 196 602,93	0,25
Telecommunication			225 573 241,52	192 576 678,90	11,28
593 760,00	AMAZON.COM INC	USD	72 389 129,03	60 321 637,91	3,53
27 273,00	ALPHABET INC -C-	USD	56 598 951,07	57 064 737,90	3,34
157 528,00	META PLATFORMS INC -A-	USD	32 599 589,64	24 297 089,98	1,42
233 459,00	VERIZON COMMUNICATIONS INC	USD	11 360 894,60	11 332 962,38	0,66
116 180,00	AIRBNB INC	USD	16 518 120,99	9 899 388,31	0,58
495 151,00	UBER TECHNOLOGIES INC	USD	15 732 478,96	9 690 363,52	0,57
19 691,00	PALO ALTO NETWORKS INC	USD	7 004 388,71	9 303 336,92	0,55
175 358,00	CISCO SYSTEMS INC	USD	7 103 872,75	7 152 198,50	0,42
21 014,00	NETFLIX INC	USD	6 265 815,77	3 514 963,48	0,21
Consumer Retail			134 538 109,32	117 698 678,67	6,89
51 430,00	TESLA INC	USD	32 663 813,13	33 128 312,51	1,94
554 558,00	VF CORP	USD	32 149 934,31	23 429 938,77	1,37
205 641,00	NIKE INC -B-	USD	23 185 437,33	20 102 838,44	1,18
405 322,00	WESTROCK CO	USD	15 686 787,34	15 446 009,10	0,90
506 448,00	GENERAL MOTORS CO	USD	21 152 906,95	15 385 518,39	0,90
38 903,00	HOME DEPOT INC	USD	9 699 230,26	10 206 061,46	0,60
Industries			91 857 265,86	90 385 132,06	5,29
30 860,00	BROADCOM INC	USD	11 600 828,96	14 340 330,20	0,84
215 674,00	BALL CORP	USD	15 350 737,39	14 187 098,92	0,83
118 913,00	DOVER CORP	USD	14 475 011,14	13 799 346,41	0,81
71 752,00	ROCKWELL AUTOMATION INC	USD	16 779 909,27	13 679 174,19	0,80
73 989,00	WASTE MANAGEMENT INC	USD	8 349 012,87	10 826 762,10	0,63
91 730,00	AGILENT TECHNOLOGIES INC	USD	11 162 404,96	10 421 132,78	0,61
29 846,00	HONEYWELL INTERNATIONAL INC	USD	5 371 469,25	4 962 010,44	0,29
120 852,00	INGERSOLL RAND INC	USD	4 909 151,13	4 864 367,21	0,29
26 699,00	3M CO	USD	3 858 740,89	3 304 909,81	0,19
Finance			100 868 651,24	90 088 475,45	5,27
1 347 852,00	BANK OF AMERICA CORP	USD	44 440 405,50	40 134 523,18	2,35
220 465,00	JPMORGAN CHASE & CO	USD	27 622 406,36	23 747 253,63	1,39
23 955,00	BLACKROCK INC	USD	14 357 866,57	13 955 286,97	0,81
183 394,00	PAYPAL HOLDINGS INC	USD	14 447 972,81	12 251 411,67	0,72

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Innovation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			55 871 409,34	53 270 111,15	3,12
78 815,00	AIR PRODUCTS & CHEMICALS INC	USD	18 238 517,49	18 129 449,74	1,06
504 636,00	FREEMPORT-MCMORAN INC	USD	18 789 636,09	14 123 727,53	0,83
138 717,00	NUCOR CORP	USD	13 608 265,53	13 853 788,82	0,81
113 208,00	STEEL DYNAMICS INC	USD	5 234 990,23	7 163 145,06	0,42
Health			41 258 588,02	48 611 009,59	2,85
43 276,00	HUMANA INC	USD	16 604 722,97	19 375 579,41	1,14
34 872,00	THERMO FISHER SCIENTIFIC INC	USD	15 315 269,65	18 121 633,93	1,06
65 455,00	JOHNSON & JOHNSON	USD	9 338 595,40	11 113 796,25	0,65
GERMANY			156 490 382,79	124 435 202,15	7,28
Consumer Retail			105 360 270,31	84 768 274,46	4,96
414 392,00	DAIMLER AG	EUR	25 186 078,14	22 882 726,24	1,34
132 798,00	ADIDAS AG	EUR	33 831 017,86	22 410 990,48	1,31
627 840,00	DAIMLER TRUCK HOLDING AG	EUR	17 212 888,33	15 639 494,40	0,91
180 649,00	BAYERISCHE MOTOREN WERKE AG	EUR	14 394 118,49	13 270 475,54	0,78
78 755,00	VOLKSWAGEN AG -PREF-	EUR	13 865 862,34	10 034 962,10	0,59
14 353,00	VITESCO TECHNOLOGIES GROUP AG	EUR	870 305,15	529 625,70	0,03
Computing and IT			41 794 466,57	32 243 037,93	1,89
237 929,00	SAP SE	EUR	25 695 414,75	20 683 167,97	1,21
500 644,00	INFINEON TECHNOLOGIES AG	EUR	16 099 051,82	11 559 869,96	0,68
Industries			9 335 645,91	7 423 889,76	0,43
76 464,00	SIEMENS AG REG	EUR	9 335 645,91	7 423 889,76	0,43
JAPAN			134 108 248,77	123 084 449,04	7,21
Industries			87 762 699,59	79 837 551,68	4,67
46 600,00	SMC CORP	JPY	23 468 374,16	19 840 245,32	1,16
401 800,00	HITACHI LTD	JPY	17 370 880,60	18 213 023,89	1,07
1 773 700,00	MITSUBISHI ELECTRIC CORP	JPY	20 422 156,32	18 120 439,67	1,06
112 600,00	FANUC CORP	JPY	17 619 458,26	16 838 913,09	0,98
20 900,00	KEYENCE CORP	JPY	8 881 830,25	6 824 929,71	0,40
Consumer Retail			33 231 692,29	31 679 947,50	1,86
3 583 300,00	HINO MOTORS LTD	JPY	20 219 574,54	17 584 786,52	1,03
953 300,00	TOYOTA MOTOR CORP	JPY	13 012 117,75	14 095 160,98	0,83
Computing and IT			13 113 856,89	11 566 949,86	0,68
1 332 400,00	RENESAS ELECTRONICS CORP	JPY	13 113 856,89	11 566 949,86	0,68
FRANCE			117 753 924,89	100 287 375,35	5,87
Industries			53 334 704,90	42 579 871,41	2,49
145 820,00	SCHNEIDER ELECTRIC SE	EUR	19 118 506,01	16 463 078,00	0,96
124 205,00	SAFRAN SA	EUR	14 323 675,99	11 701 353,05	0,69
200 641,00	CIE DE SAINT-GOBAIN	EUR	10 288 191,70	8 215 245,75	0,48
287 179,00	ALSTOM SA	EUR	9 604 331,20	6 200 194,61	0,36
Multi-Utilities			34 546 129,59	31 307 911,47	1,83
978 274,00	VEOLIA ENVIRONNEMENT SA	EUR	23 658 005,54	22 784 001,46	1,33
1 091 969,00	ELECTRICITE DE FRANCE SA	EUR	10 888 124,05	8 523 910,01	0,50
Consumer Retail			20 453 978,19	18 185 105,40	1,07
31 262,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	20 453 978,19	18 185 105,40	1,07
Computing and IT			9 419 112,21	8 214 487,07	0,48
233 931,00	DASSAULT SYSTEMES SE	EUR	9 419 112,21	8 214 487,07	0,48

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Innovation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SPAIN			91 660 739,84	85 699 951,49	5,02
Finance			33 087 116,75	32 956 046,59	1,93
12 260 434,00	BANCO SANTANDER SA	EUR	33 087 116,75	32 956 046,59	1,93
Consumer Retail			20 242 450,17	17 976 438,52	1,05
832 628,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	20 242 450,17	17 976 438,52	1,05
Multi-Utilities			11 654 346,85	12 781 338,60	0,75
567 555,00	EDP RENOVAVEIS SA	EUR	11 654 346,85	12 781 338,60	0,75
Telecommunication			16 463 709,88	12 778 793,79	0,75
345 093,00	CELLNEX TELECOM SA	EUR	16 463 709,88	12 778 793,79	0,75
Industries			10 213 116,19	9 207 333,99	0,54
514 089,00	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	10 213 116,19	9 207 333,99	0,54
SWEDEN			70 008 808,05	56 640 987,12	3,32
Consumer Retail			70 008 808,05	56 640 987,12	3,32
2 218 335,00	VOLVO AB -B-	SEK	40 640 542,32	32 795 220,90	1,92
1 477 564,00	HENNES & MAURITZ AB -B-	SEK	23 486 193,63	16 848 390,35	0,99
1 103 059,00	VOLVO CAR AB	SEK	5 882 072,10	6 997 375,87	0,41
UNITED KINGDOM			48 473 067,10	56 011 984,67	3,28
Finance			27 815 339,82	36 980 941,54	2,17
5 943 756,00	HSBC HOLDINGS PLC	GBP	27 815 339,82	36 980 941,54	2,17
Raw materials			15 546 892,74	13 653 561,58	0,80
807 805,00	MONDI PLC	GBP	15 546 892,74	13 653 561,58	0,80
Telecommunication			5 110 834,54	5 377 481,55	0,31
3 654 795,00	VODAFONE GROUP PLC	GBP	5 110 834,54	5 377 481,55	0,31
NETHERLANDS			28 454 217,72	23 503 414,59	1,38
Computing and IT			12 098 020,32	11 008 321,65	0,64
24 149,00	ASML HOLDING NV	EUR	12 098 020,32	11 008 321,65	0,64
Industries			10 757 711,49	7 806 189,11	0,46
246 797,00	SIGNIFY NV	EUR	10 757 711,49	7 806 189,11	0,46
Health			5 598 485,91	4 688 903,83	0,28
228 115,00	KONINKLIJKE PHILIPS NV	EUR	5 598 485,91	4 688 903,83	0,28
DENMARK			29 685 105,51	22 869 931,36	1,34
Multi-Utilities			14 171 815,04	12 173 337,72	0,71
122 023,00	ORSTED A/S	DKK	14 171 815,04	12 173 337,72	0,71
Energy			15 513 290,47	10 696 593,64	0,63
530 666,00	VESTAS WIND SYSTEMS AS	DKK	15 513 290,47	10 696 593,64	0,63
SWITZERLAND			23 136 016,44	21 585 264,29	1,26
Industries			23 136 016,44	21 585 264,29	1,26
514 485,00	ABB LTD REG	CHF	14 331 001,65	13 087 513,85	0,76
78 515,00	TE CONNECTIVITY LTD	USD	8 805 014,79	8 497 750,44	0,50
BELGIUM			19 192 227,99	14 667 830,52	0,86
Raw materials			19 192 227,99	14 667 830,52	0,86
440 211,00	UMICORE SA	EUR	19 192 227,99	14 667 830,52	0,86

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Innovation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CAYMAN ISLANDS			13 825 070,01	9 808 917,56	0,57
Telecommunication			13 825 070,01	9 808 917,56	0,57
90 207,00	ALIBABA GROUP HOLDING LTD -ADR-	USD	13 825 070,01	9 808 917,56	0,57
IRELAND			8 994 064,64	8 230 830,19	0,48
Industries			8 994 064,64	8 230 830,19	0,48
87 895,00	ALLEGION PLC	USD	8 994 064,64	8 230 830,19	0,48
JERSEY			6 958 368,11	7 005 399,37	0,41
Consumer Retail			6 958 368,11	7 005 399,37	0,41
65 635,00	FERGUSON PLC	GBP	6 958 368,11	7 005 399,37	0,41
TAIWAN			7 787 997,76	6 841 133,50	0,40
Computing and IT			7 787 997,76	6 841 133,50	0,40
87 487,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD -ADR-	USD	7 787 997,76	6 841 133,50	0,40
BERMUDA			13 064 012,75	5 309 909,13	0,31
Computing and IT			13 064 012,75	5 309 909,13	0,31
3 917 493,00	AUTOSTORE HOLDINGS LTD	NOK	13 064 012,75	5 309 909,13	0,31
ISRAEL			3 251 397,18	3 685 026,27	0,21
Computing and IT			3 251 397,18	3 685 026,27	0,21
31 635,00	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	3 251 397,18	3 685 026,27	0,21
Total Portfolio			1 798 028 771,60	1 637 439 501,09	95,86

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Innovation

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						146 075,80	77 868 926,23
Unrealised profit on future contracts and commitment						942 047,98	63 030 116,23
20	71	Purchase	NASDAQ 100 EMINI	16/09/2022	USD	320 846,85	15 660 138,46
250	169	Purchase	XAF FINANCIAL	16/09/2022	USD	236 420,90	15 686 392,71
50	181	Purchase	HANG SENG INDEX	29/09/2022	HKD	229 741,71	23 890 361,21
50	43	Purchase	S&P 500 EMINI	16/09/2022	USD	155 038,52	7 793 223,85
Unrealised loss on future contracts and commitment						(795 972,18)	14 838 810,00
50	3 719	Purchase	EURO STOXX BANK	16/09/2022	EUR	(795 972,18)	14 838 810,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Innovation

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					4 200 545,27
Unrealised profit on forward foreign exchange contracts					4 260 997,32
16/12/2022	211 543 569,00	USD	195 663 210,22	EUR	4 076 707,38
16/12/2022	6 241 329,00	USD	5 838 687,29	EUR	54 389,71
16/12/2022	11 399 521,86	EUR	12 035 019,00	USD	36 029,63
16/12/2022	6 193 986,00	USD	5 813 119,15	EUR	35 256,48
16/12/2022	6 131 278,75	EUR	6 472 764,00	USD	19 680,30
16/12/2022	1 346 669,00	USD	1 257 271,70	EUR	14 256,22
16/12/2022	582 557,00	USD	536 527,16	EUR	13 524,48
16/12/2022	874 020,00	USD	815 009,33	EUR	10 242,34
16/12/2022	162 789,00	USD	152 794,96	EUR	910,78
Unrealised loss on forward foreign exchange contracts					(60 452,05)
16/12/2022	6 378 848,79	EUR	6 819 832,00	USD	(60 452,05)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity People

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 109 110 245,02	
Banks	(Note 3)	44 934 850,92	
Other banks and broker accounts	(Notes 2, 3, 9)	2 658 119,34	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	3 319 625,99	
Unrealised profit on future contracts	(Notes 2, 9)	627 551,64	
Receivable on subscriptions		2 042 582,48	
Other assets	(Note 10)	1 066 012,45	
Total assets		1 163 758 987,84	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(19 031,28)	
Unrealised loss on future contracts	(Notes 2, 9)	(531 418,21)	
Payable on redemptions		(999 141,95)	
Other liabilities		(1 576 425,35)	
Total liabilities		(3 126 016,79)	
Total net assets		1 160 632 971,05	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	107,82	6 483 882,123
Class Z Units	EUR	112,11	4 113 646,702
Class Z2 Units	EUR	82,25	4 839,462

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity People

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 319 114 948,52
Net income from investments	(Note 2)	10 256 709,61
Total income		10 256 709,61
Management fee	(Note 6)	(8 181 173,17)
Performance fee	(Note 7)	(2 930,46)
Depository fee	(Note 8)	(118 053,02)
Subscription tax	(Note 4)	(209 189,19)
Other charges and taxes	(Notes 5, 8)	(1 078 137,08)
Total expenses		(9 589 482,92)
Net investment income / (loss)		667 226,69
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	13 491 282,74
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(277 322 808,32)
- forward foreign exchange contracts	(Notes 2, 9)	5 802 922,20
- foreign currencies	(Note 2)	57 494,86
- future contracts	(Notes 2, 9)	(1 059 067,51)
Net result of operations for the period		(258 362 949,34)
Subscriptions for the period		280 513 030,61
Redemptions for the period		(180 632 058,74)
Net assets at the end of the period		1 160 632 971,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity People

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 191 786 911,94	1 109 110 245,02	95,56
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 191 786 911,94	1 109 110 245,02	95,56
Shares			1 191 786 911,94	1 109 110 245,02	95,56
UNITED STATES			656 455 749,08	615 534 891,66	53,03
Computing and IT			180 005 958,10	176 466 781,62	15,20
445 657,00	APPLE INC	USD	48 082 356,63	58 281 344,46	5,02
190 829,00	MICROSOFT CORP	USD	39 535 815,22	46 879 924,74	4,04
86 786,00	NVIDIA CORP	USD	16 902 569,87	12 583 950,59	1,08
66 418,00	AUTODESK INC	USD	14 897 942,01	10 924 712,33	0,94
337 069,00	HP INC	USD	8 379 441,98	10 568 772,30	0,91
61 106,00	CROWDSTRIKE HOLDINGS INC -A-	USD	12 504 990,92	9 852 243,97	0,85
79 677,00	VMWARE INC -A-	USD	9 212 222,00	8 686 771,66	0,75
82 170,00	ORACLE CORP	USD	6 208 281,13	5 491 624,20	0,47
36 001,00	ZSCALER INC	USD	8 958 462,17	5 148 510,29	0,44
51 892,00	TWILIO INC -A-	USD	10 418 175,96	4 159 997,12	0,36
108 679,00	INTEL CORP	USD	4 905 700,21	3 888 929,96	0,34
Consumer Retail			147 577 472,92	133 361 746,78	11,49
465 073,00	GENERAL MOTORS CO	USD	21 249 613,40	14 128 576,27	1,22
21 528,00	TESLA INC	USD	15 238 987,08	13 867 126,42	1,19
56 780,00	MCDONALD'S CORP	USD	10 759 138,80	13 408 434,55	1,15
158 762,00	HASBRO INC	USD	12 674 018,09	12 434 295,23	1,07
39 743,00	HOME DEPOT INC	USD	10 510 525,69	10 426 432,42	0,90
140 652,00	STARBUCKS CORP	USD	12 454 460,38	10 277 303,97	0,89
72 900,00	MARRIOTT INTERNATIONAL INC -A-	USD	7 786 462,20	9 484 078,69	0,82
293 068,00	TAPESTRY INC	USD	9 096 283,80	8 555 584,98	0,74
486 267,00	MACY'S INC	USD	7 261 011,26	8 521 127,16	0,73
76 318,00	HILTON WORLDWIDE HOLDINGS INC	USD	7 649 499,06	8 135 136,86	0,70
958 151,00	GAP INC	USD	17 489 998,93	7 551 929,87	0,65
92 898,00	COLGATE-PALMOLIVE CO	USD	6 183 015,86	7 121 188,50	0,61
49 515,00	PROCTER & GAMBLE CO	USD	5 917 276,94	6 810 237,33	0,59
36 858,00	ROBERT HALF INTERNATIONAL INC	USD	3 307 181,43	2 640 294,53	0,23
Telecommunication			116 798 179,95	91 714 838,39	7,90
15 425,00	ALPHABET INC -C-	USD	27 554 222,06	32 274 541,93	2,78
271 260,00	AMAZON.COM INC	USD	36 279 181,04	27 558 015,87	2,37
67 484,00	META PLATFORMS INC -A-	USD	15 922 261,19	10 408 719,85	0,90
115 634,00	AIRBNB INC	USD	16 644 447,69	9 852 865,10	0,85
74 901,00	WALT DISNEY CO	USD	10 218 683,43	6 763 264,77	0,58
139 382,00	UBER TECHNOLOGIES INC	USD	5 129 636,33	2 727 778,49	0,24
12 732,00	NETFLIX INC	USD	5 049 748,21	2 129 652,38	0,18
Health			90 933 328,52	85 644 299,25	7,38
121 328,00	ZOETIS INC	USD	18 899 184,73	19 948 416,62	1,72
866 934,00	ELANCO ANIMAL HEALTH INC	USD	24 263 068,07	16 278 077,62	1,40
212 863,00	GILEAD SCIENCES INC	USD	12 491 525,85	12 585 071,92	1,09
49 528,00	BIOGEN INC	USD	10 819 923,35	9 661 620,74	0,83
51 203,00	JOHNSON & JOHNSON	USD	7 183 178,04	8 693 907,41	0,75
148 635,00	PFIZER INC	USD	5 169 592,01	7 454 143,08	0,64
27 796,00	INSULET CORP	USD	6 492 936,89	5 794 500,83	0,50
27 478,00	STRYKER CORP	USD	5 613 919,58	5 228 561,03	0,45
Finance			69 782 693,88	71 125 123,36	6,13
156 508,00	JPMORGAN CHASE & CO	USD	18 782 185,61	16 858 164,20	1,45
137 032,00	WELLTOWER INC	USD	12 295 172,69	10 793 999,15	0,93
216 897,00	VENTAS INC	USD	9 030 904,97	10 670 059,69	0,92

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity People

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
330 661,00	BANK OF AMERICA CORP	USD	10 483 366,88	9 845 978,32	0,85
124 201,00	MORGAN STANLEY	USD	8 066 072,39	9 036 041,01	0,78
162 199,00	AMERICAN INTERNATIONAL GROUP INC	USD	6 280 097,00	7 932 694,78	0,68
22 930,00	BERKSHIRE HATHAWAY INC -B-	USD	4 844 894,34	5 988 186,21	0,52
Basic Goods			26 262 861,00	32 989 542,08	2,84
208 431,00	KELLOGG CO	USD	11 194 572,15	14 223 032,31	1,22
69 699,00	PEPSICO INC	USD	9 217 853,16	11 111 039,82	0,96
127 220,00	COCA-COLA CO	USD	5 850 435,69	7 655 469,95	0,66
Industries			19 199 595,27	17 545 317,30	1,51
44 818,00	CATERPILLAR INC	USD	7 518 828,81	7 663 366,53	0,66
22 610,00	PARKER-HANNIFIN CORP	USD	5 631 947,33	5 321 336,36	0,46
23 922,00	ROCKWELL AUTOMATION INC	USD	6 048 819,13	4 560 614,41	0,39
Raw materials			5 895 659,44	6 687 242,88	0,58
65 332,00	FMC CORP	USD	5 895 659,44	6 687 242,88	0,58
UNITED KINGDOM			119 884 617,46	120 306 877,15	10,37
Finance			41 166 419,05	45 800 391,09	3,95
5 575 542,00	HSBC HOLDINGS PLC	GBP	27 738 069,02	34 689 982,68	2,99
941 369,00	PRUDENTIAL PLC	GBP	13 428 350,03	11 110 408,41	0,96
Consumer Retail			37 919 884,23	27 598 695,83	2,38
290 733,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	17 405 258,14	14 691 292,64	1,27
3 817 180,00	DR MARTENS PLC	GBP	17 848 296,64	10 526 882,55	0,91
54 952,00	UNILEVER PLC	EUR	2 666 329,45	2 380 520,64	0,20
Telecommunication			18 359 959,07	19 696 164,25	1,70
9 627 142,00	VODAFONE GROUP PLC	GBP	13 612 028,45	14 164 892,55	1,22
635 043,00	PEARSON PLC	GBP	4 747 930,62	5 531 271,70	0,48
Health			12 607 487,92	16 738 801,91	1,44
133 421,00	ASTRAZENECA PLC	GBP	12 607 487,92	16 738 801,91	1,44
Basic Goods			9 830 867,19	10 472 824,07	0,90
255 359,00	DIAGEO PLC	GBP	9 830 867,19	10 472 824,07	0,90
FRANCE			71 985 418,43	71 793 126,58	6,19
Consumer Retail			43 895 203,05	43 844 536,30	3,78
37 935,00	KERING SA	EUR	22 858 934,31	18 591 943,50	1,60
22 954,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	11 545 971,91	13 352 341,80	1,15
11 153,00	HERMES INTERNATIONAL	EUR	9 490 296,83	11 900 251,00	1,03
Health			9 975 779,88	10 866 056,49	0,94
43 597,00	ESSILORLUXOTTICA SA	EUR	5 952 839,96	6 230 011,30	0,54
47 797,00	SANOFI	EUR	4 000 411,46	4 604 762,98	0,40
2 078,00	EUROAPI SA	EUR	22 528,46	31 282,21	0,00
Computing and IT			11 683 603,86	10 234 079,10	0,88
31 318,00	CAPGEMINI SE	EUR	5 664 007,68	5 118 927,10	0,44
17 440,00	TELEPERFORMANCE	EUR	6 019 596,18	5 115 152,00	0,44
Basic Goods			6 430 831,64	6 848 454,69	0,59
405 594,00	CARREFOUR SA	EUR	6 430 831,64	6 848 454,69	0,59
SWITZERLAND			62 474 774,89	66 014 089,13	5,69
Consumer Retail			31 953 048,31	33 917 084,84	2,92
75 965,00	SWATCH GROUP AG	CHF	18 265 659,10	17 191 263,07	1,48
164 685,00	CIE FINANCIERE RICHEMONT SA REG	CHF	13 687 389,21	16 725 821,77	1,44

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity People

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			19 412 535,31	19 219 669,40	1,66
124 668,00	STRAUMANN HOLDING AG	CHF	13 397 874,36	14 280 883,92	1,23
16 260,00	SONOVA HOLDING AG REG	CHF	6 014 660,95	4 938 785,48	0,43
Basic Goods			6 485 758,23	7 163 210,21	0,62
64 334,00	NESTLE SA REG	CHF	6 485 758,23	7 163 210,21	0,62
Finance			4 623 433,04	5 714 124,68	0,49
371 608,00	UBS GROUP AG REG	CHF	4 623 433,04	5 714 124,68	0,49
GERMANY			65 720 233,64	45 254 474,28	3,90
Consumer Retail			48 867 974,61	35 355 719,86	3,05
94 065,00	ADIDAS AG	EUR	23 597 813,54	15 874 409,40	1,37
235 211,00	PUMA SE	EUR	18 992 712,61	14 780 659,24	1,27
36 891,00	VOLKSWAGEN AG -PREF-	EUR	6 277 448,46	4 700 651,22	0,41
Industries			7 019 870,27	4 962 075,72	0,43
51 108,00	SIEMENS AG REG	EUR	7 019 870,27	4 962 075,72	0,43
Basic Goods			9 832 388,76	4 936 678,70	0,42
160 022,00	HELLOFRESH SE	EUR	9 832 388,76	4 936 678,70	0,42
NETHERLANDS			34 598 668,72	34 736 344,51	2,99
Industries			14 973 829,55	15 846 748,93	1,37
1 437 164,00	CNH INDUSTRIAL NV	EUR	14 963 420,43	15 837 547,28	1,37
1 825,00	IVECO GROUP NV	EUR	10 409,12	9 201,65	0,00
Basic Goods			11 554 535,07	11 180 196,00	0,96
128 508,00	HEINEKEN NV	EUR	11 554 535,07	11 180 196,00	0,96
Consumer Retail			8 070 304,10	7 709 399,58	0,66
556 348,00	DAVIDE CAMPARI-MILANO NV	EUR	5 427 335,70	5 582 952,18	0,48
46 027,00	RANDSTAD NV	EUR	2 642 968,40	2 126 447,40	0,18
IRELAND			33 759 004,62	27 791 923,21	2,39
Basic Goods			21 344 233,06	17 822 078,12	1,54
195 118,00	KERRY GROUP PLC -A-	EUR	21 344 233,06	17 822 078,12	1,54
Computing and IT			5 706 352,85	5 382 498,59	0,46
20 267,00	ACCENTURE PLC -A-	USD	5 706 352,85	5 382 498,59	0,46
Consumer Retail			6 708 418,71	4 587 346,50	0,39
406 860,00	RYANAIR HOLDINGS PLC	EUR	6 708 418,71	4 587 346,50	0,39
JAPAN			33 352 826,77	27 073 591,33	2,33
Consumer Retail			13 613 721,59	11 188 648,43	0,96
1 298 300,00	MARUBENI CORP	JPY	13 613 721,59	11 188 648,43	0,96
Basic Goods			6 354 408,83	6 093 388,51	0,53
194 700,00	ASAHI GROUP HOLDINGS LTD	JPY	6 354 408,83	6 093 388,51	0,53
Computing and IT			6 513 795,03	5 219 831,14	0,45
43 700,00	FUJITSU LTD	JPY	6 513 795,03	5 219 831,14	0,45
Industries			6 870 901,32	4 571 723,25	0,39
14 000,00	KEYENCE CORP	JPY	6 870 901,32	4 571 723,25	0,39
SPAIN			23 613 513,46	23 297 210,50	2,01
Finance			23 613 513,46	23 297 210,50	2,01
8 667 117,00	BANCO SANTANDER SA	EUR	23 613 513,46	23 297 210,50	2,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity People

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BERMUDA			9 534 682,10	12 548 350,15	1,08
Basic Goods			9 534 682,10	12 548 350,15	1,08
144 654,00	BUNGE LTD	USD	9 534 682,10	12 548 350,15	1,08
AUSTRALIA			12 442 628,78	10 253 751,10	0,88
Health			12 442 628,78	10 253 751,10	0,88
78 455,00	COCHLEAR LTD	AUD	12 442 628,78	10 253 751,10	0,88
SINGAPORE			10 148 487,17	10 057 567,44	0,87
Basic Goods			10 148 487,17	10 057 567,44	0,87
3 622 100,00	WILMAR INTERNATIONAL LTD	SGD	10 148 487,17	10 057 567,44	0,87
SWEDEN			11 748 891,14	9 468 574,65	0,82
Consumer Retail			11 748 891,14	9 468 574,65	0,82
757 465,00	VOLVO CAR AB	SEK	4 039 188,97	4 805 062,39	0,42
408 979,00	HENNES & MAURITZ AB -B-	SEK	7 709 702,17	4 663 512,26	0,40
BELGIUM			6 448 104,25	6 128 275,20	0,53
Basic Goods			6 448 104,25	6 128 275,20	0,53
119 320,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	6 448 104,25	6 128 275,20	0,53
HONG KONG			6 522 092,18	5 980 399,99	0,51
Computing and IT			6 522 092,18	5 980 399,99	0,51
6 693 147,00	LENOVO GROUP LTD	HKD	6 522 092,18	5 980 399,99	0,51
DENMARK			3 460 593,00	5 906 764,67	0,51
Health			3 460 593,00	5 906 764,67	0,51
55 801,00	NOVO NORDISK A/S -B-	DKK	3 460 593,00	5 906 764,67	0,51
LIBERIA			10 278 090,01	5 321 066,62	0,46
Consumer Retail			10 278 090,01	5 321 066,62	0,46
159 350,00	ROYAL CARIBBEAN CRUISES LTD	USD	10 278 090,01	5 321 066,62	0,46
CAYMAN ISLANDS			9 755 252,80	5 061 444,53	0,44
Computing and IT			9 755 252,80	5 061 444,53	0,44
1 054 081,00	TENCENT MUSIC ENTERTAINMENT GROUP -ADR-	USD	9 755 252,80	5 061 444,53	0,44
SOUTH KOREA			6 110 627,75	5 049 834,58	0,43
Computing and IT			6 110 627,75	5 049 834,58	0,43
4 839,00	SAMSUNG ELECTRONICS CO LTD -S-	USD	6 110 627,75	5 049 834,58	0,43
LUXEMBOURG			3 492 655,69	1 531 687,74	0,13
Telecommunication			3 492 655,69	1 531 687,74	0,13
17 066,00	SPOTIFY TECHNOLOGY SA	USD	3 492 655,69	1 531 687,74	0,13
Total Portfolio			1 191 786 911,94	1 109 110 245,02	95,56

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity People

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						96 133,43	51 989 074,90
Unrealised profit on future contracts and commitment						627 551,64	42 081 904,90
20	47	Purchase	NASDAQ 100 EMINI	16/09/2022	USD	211 159,34	10 366 570,53
250	113	Purchase	XAF FINANCIAL	16/09/2022	USD	158 661,51	10 488 534,77
50	121	Purchase	HANG SENG INDEX	29/09/2022	HKD	153 584,24	15 970 904,45
50	29	Purchase	S&P 500 EMINI	16/09/2022	USD	104 146,55	5 255 895,15
Unrealised loss on future contracts and commitment						(531 418,21)	9 907 170,00
50	2 483	Purchase	EURO STOXX BANK	16/09/2022	EUR	(531 418,21)	9 907 170,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity People

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					3 300 594,71
Unrealised profit on forward foreign exchange contracts					3 319 625,99
16/12/2022	166 936 074,00	USD	154 421 479,34	EUR	3 199 940,32
16/12/2022	5 181 168,00	USD	4 846 143,90	EUR	45 926,68
16/12/2022	6 414 155,58	EUR	6 771 730,00	USD	20 272,76
16/12/2022	3 076 550,00	USD	2 887 672,54	EUR	17 212,95
16/12/2022	4 055 616,98	EUR	4 281 497,00	USD	13 017,80
16/12/2022	871 909,00	USD	814 028,18	EUR	9 230,28
16/12/2022	643 574,00	USD	600 122,21	EUR	7 541,82
16/12/2022	2 749 591,00	USD	2 589 946,69	EUR	6 223,37
16/12/2022	24 043,00	USD	22 491,93	EUR	209,53
16/12/2022	2 174,00	USD	2 002,22	EUR	50,48
Unrealised loss on forward foreign exchange contracts					(19 031,28)
16/12/2022	3 193 831,27	EUR	3 402 727,00	USD	(19 031,28)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Circular Economy

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	289 862 620,57	
Banks	(Note 3)	695 159,12	
Other banks and broker accounts	(Notes 2, 3, 9)	178 045,49	
Unrealised profit on future contracts	(Notes 2, 9)	97 161,52	
Receivable on investments sold		752 556,25	
Receivable on subscriptions		2 294 668,95	
Other assets	(Note 10)	296 197,86	
Total assets		294 176 409,76	
Liabilities			
Bank overdrafts	(Note 3)	(1 486 292,20)	
Unrealised loss on future contracts	(Notes 2, 9)	(4 543,87)	
Payable on investments purchased		(2 855 320,96)	
Payable on redemptions		(108 152,91)	
Other liabilities		(431 092,88)	
Total liabilities		(4 885 402,82)	
Total net assets		289 291 006,94	
	Currency	Net Asset Value per Unit	Units outstanding
Class R	EUR	88,77	2 567 508,944
Class Z	EUR	89,60	685 046,215

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Circular Economy

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 18 MARCH 2022 (LAUNCH DATE) UNTIL 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	0,00
Net income from investments	(Note 2)	1 112 693,38
Total income		1 112 693,38
Management fee	(Note 6)	(742 573,08)
Depositary fee	(Note 8)	(9 419,37)
Subscription tax	(Note 4)	(31 461,85)
Other charges and taxes	(Notes 5, 8)	(86 434,71)
Total expenses		(869 889,01)
Net investment income / (loss)		242 804,37
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 903 308,56)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(24 892 140,45)
- foreign currencies	(Note 2)	812,45
- future contracts	(Notes 2, 9)	92 617,65
Net result of operations for the period		(26 459 214,54)
Subscriptions for the period		318 896 449,98
Redemptions for the period		(3 146 228,50)
Net assets at the end of the period		289 291 006,94

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Circular Economy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			314 754 761,02	289 862 620,57	100,20
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			306 132 131,03	281 156 148,19	97,19
Shares			306 132 131,03	281 156 148,19	97,19
UNITED STATES			191 725 798,41	175 397 973,51	60,63
Computing and IT			43 962 826,78	39 724 656,63	13,73
74 615,00	APPLE INC	USD	10 871 541,26	9 757 868,76	3,37
76 699,00	CITRIX SYSTEMS INC	USD	7 183 865,30	7 128 836,99	2,46
217 646,00	HP INC	USD	7 531 871,45	6 824 273,42	2,36
63 429,00	APPLIED MATERIALS INC	USD	6 764 459,51	5 519 891,95	1,91
16 820,00	MICROSOFT CORP	USD	4 355 708,82	4 132 078,11	1,43
6 916,00	LAM RESEARCH CORP	USD	3 114 569,68	2 819 124,51	0,98
9 659,00	NVIDIA CORP	USD	1 822 098,77	1 400 552,84	0,48
9 842,00	QUALCOMM INC	USD	1 273 835,41	1 202 560,83	0,42
4 155,00	TEXAS INSTRUMENTS INC	USD	664 851,16	610 661,26	0,21
25 924,00	HEWLETT PACKARD ENTERPRISE	USD	380 025,42	328 807,96	0,11
Consumer Retail			33 014 917,52	27 360 904,32	9,46
13 370,00	TESLA INC	USD	10 761 494,21	8 612 201,79	2,98
67 661,00	NIKE INC -B-	USD	7 711 962,12	6 614 333,48	2,29
35 969,00	MOHAWK INDUSTRIES INC	USD	4 507 553,80	4 269 351,66	1,47
111 526,00	WESTROCK CO	USD	5 029 498,07	4 250 032,35	1,47
18 358,00	TARGET CORP	USD	3 632 182,25	2 479 985,29	0,86
37 361,00	GENERAL MOTORS CO	USD	1 372 227,07	1 134 999,75	0,39
Industries			27 445 870,12	24 257 008,58	8,38
36 619,00	CATERPILLAR INC	USD	7 339 875,26	6 261 431,10	2,16
79 717,00	OWENS CORNING	USD	6 699 773,84	5 666 240,28	1,96
28 496,00	LENNOX INTERNATIONAL INC	USD	6 173 347,60	5 631 057,70	1,95
17 409,00	KEYSIGHT TECHNOLOGIES INC	USD	2 357 351,55	2 295 500,41	0,79
24 349,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	2 052 292,09	1 911 680,27	0,66
54 395,00	CARRIER GLOBAL CORP	USD	2 079 487,02	1 855 398,07	0,64
9 664,00	BALL CORP	USD	743 742,76	635 700,75	0,22
Health			21 655 876,48	21 860 572,17	7,56
58 727,00	MERCK & CO INC	USD	4 748 593,63	5 121 374,68	1,77
8 588,00	ANTHEM INC	USD	3 982 241,06	3 964 223,52	1,37
42 258,00	CENTENE CORP	USD	3 316 377,27	3 420 010,30	1,18
15 364,00	IQVIA HOLDINGS INC	USD	3 170 558,32	3 188 899,25	1,10
10 451,00	MOLINA HEALTHCARE INC	USD	3 076 366,15	2 795 164,21	0,97
10 800,00	BIOGEN INC	USD	2 083 799,81	2 106 798,26	0,73
9 938,00	QUEST DIAGNOSTICS INC	USD	1 277 940,24	1 264 101,95	0,44
Telecommunication			21 652 102,94	18 879 208,23	6,53
4 780,00	ALPHABET INC -A-	USD	10 824 622,48	9 964 000,11	3,45
101 725,00	CISCO SYSTEMS INC	USD	4 757 227,95	4 148 983,18	1,43
3 948,00	MERCADOLIBRE INC	USD	3 523 153,50	2 405 053,35	0,83
8 814,00	MOTOROLA SOLUTIONS INC	USD	1 822 016,91	1 767 099,91	0,61
4 004,00	AMAZON.COM INC	USD	501 318,29	406 776,88	0,14
4 699,00	EBAY INC	USD	223 763,81	187 294,80	0,07
Basic Goods			17 664 022,35	18 363 317,59	6,35
109 342,00	KELLOGG CO	USD	6 885 183,01	7 461 341,16	2,58
110 318,00	COCA-COLA CO	USD	6 532 628,12	6 638 391,24	2,30
31 617,00	CLOROX CO	USD	4 246 211,22	4 263 585,19	1,47

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Circular Economy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			17 994 558,41	17 151 862,52	5,93
57 258,00	DIGITAL REALTY TRUST INC	USD	7 479 566,32	7 110 628,85	2,46
25 271,00	PROGRESSIVE CORP	USD	2 644 559,84	2 810 521,29	0,97
13 880,00	TRAVELERS COS INC	USD	2 277 008,95	2 245 468,13	0,78
32 578,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	2 158 024,25	2 038 910,30	0,70
19 750,00	DISCOVER FINANCIAL SERVICES	USD	2 027 418,62	1 786 747,53	0,62
25 147,00	BANK OF AMERICA CORP	USD	881 919,25	748 793,53	0,26
15 549,00	SYNCHRONY FINANCIAL	USD	526 061,18	410 792,89	0,14
Raw materials			5 225 102,10	4 282 966,98	1,48
67 689,00	STEEL DYNAMICS INC	USD	5 225 102,10	4 282 966,98	1,48
Energy			3 110 521,71	3 517 476,49	1,21
18 835,00	ENPHASE ENERGY INC	USD	3 110 521,71	3 517 476,49	1,21
JAPAN			22 311 985,99	20 775 371,84	7,18
Industries			5 592 659,36	5 705 546,81	1,97
748 600,00	OBAYASHI CORP	JPY	4 990 415,97	5 191 671,51	1,79
6 300,00	HOYA CORP	JPY	602 243,39	513 875,30	0,18
Telecommunication			4 927 407,36	3 807 000,23	1,31
533 800,00	RAKUTEN INC	JPY	3 367 599,35	2 300 123,44	0,79
49 900,00	KDDI CORP	JPY	1 559 808,01	1 506 876,79	0,52
Finance			3 739 140,53	3 633 638,06	1,25
335 400,00	JAPAN POST HOLDINGS CO LTD	JPY	2 268 644,04	2 288 509,95	0,79
572,00	NIPPON PROLOGIS REIT INC	JPY	1 470 496,49	1 345 128,11	0,46
Computing and IT			3 237 370,72	2 652 925,97	0,92
51 900,00	ADVANTEST CORP	JPY	3 237 370,72	2 652 925,97	0,92
Basic Goods			2 178 185,87	2 420 178,70	0,84
43 900,00	YAKULT HONSHA CO LTD	JPY	2 178 185,87	2 420 178,70	0,84
Raw materials			1 752 758,97	1 674 208,82	0,58
404 400,00	OJI HOLDINGS CORP	JPY	1 752 758,97	1 674 208,82	0,58
Consumer Retail			613 281,94	628 894,99	0,22
48 100,00	SEKISUI CHEMICAL CO LTD	JPY	613 281,94	628 894,99	0,22
Health			271 181,24	252 978,26	0,09
4 400,00	SYSMEX CORP	JPY	271 181,24	252 978,26	0,09
SWEDEN			13 188 298,32	11 474 031,35	3,97
Consumer Retail			6 607 499,36	6 031 644,93	2,09
528 961,00	HENNES & MAURITZ AB -B-	SEK	6 607 499,36	6 031 644,93	2,09
Industries			6 580 798,96	5 442 386,42	1,88
351 553,00	SANDVIK AB	SEK	6 580 798,96	5 442 386,42	1,88
CANADA			11 693 643,92	10 955 864,44	3,79
Finance			3 800 528,19	3 453 818,65	1,19
33 685,00	BANK OF MONTREAL	CAD	3 444 393,67	3 091 796,72	1,07
2 689,00	INTACT FINANCIAL CORP	CAD	356 134,52	362 021,93	0,12
Industries			3 141 612,34	2 998 730,97	1,04
14 839,00	WSP GLOBAL INC	CAD	1 653 120,94	1 601 440,87	0,56
123 080,00	TRANSCONTINENTAL INC	CAD	1 488 491,40	1 397 290,10	0,48
Energy			1 638 506,66	1 639 926,99	0,57
63 260,00	PARKLAND CORP	CAD	1 638 506,66	1 639 926,99	0,57

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Circular Economy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			929 450,73	912 091,49	0,31
8 180,00	GEORGE WESTON LTD	CAD	929 450,73	912 091,49	0,31
Multi-Utilities			857 898,75	838 444,77	0,29
29 507,00	NORTHLAND POWER INC	CAD	857 898,75	838 444,77	0,29
Consumer Retail			1 009 427,53	825 823,60	0,29
24 128,00	GILDAN ACTIVEWEAR INC	CAD	757 209,98	662 877,75	0,23
5 453,00	SHOPIFY INC -A-	USD	252 217,55	162 945,85	0,06
Raw materials			316 219,72	287 027,97	0,10
3 919,00	WEST FRASER TIMBER CO LTD	CAD	316 219,72	287 027,97	0,10
FRANCE			10 755 097,73	10 077 460,62	3,48
Consumer Retail			6 921 477,42	6 666 349,20	2,30
20 244,00	L'OREAL SA	EUR	6 921 477,42	6 666 349,20	2,30
Finance			2 808 189,06	2 385 996,12	0,83
112 237,00	KLEPIERRE SA	EUR	2 385 917,94	2 060 671,32	0,71
6 144,00	COVIVIO	EUR	422 271,12	325 324,80	0,12
Telecommunication			1 025 431,25	1 025 115,30	0,35
91 365,00	ORANGE SA	EUR	1 025 431,25	1 025 115,30	0,35
UNITED KINGDOM			7 688 575,49	7 517 475,37	2,60
Basic Goods			7 086 177,97	6 965 083,09	2,41
105 273,00	COCA-COLA EUROPEAN PARTNERS PLC	USD	4 959 154,19	5 196 939,22	1,80
746 124,00	J SAINSBURY PLC	GBP	2 127 023,78	1 768 143,87	0,61
Consumer Retail			602 397,52	552 392,28	0,19
194 647,00	KINGFISHER PLC	GBP	602 397,52	552 392,28	0,19
FINLAND			7 360 053,22	7 004 437,17	2,42
Telecommunication			4 159 711,60	3 872 238,45	1,34
872 224,00	NOKIA OYJ	EUR	4 159 711,60	3 872 238,45	1,34
Industries			3 200 341,62	3 132 198,72	1,08
69 052,00	KONE OYJ -B-	EUR	3 200 341,62	3 132 198,72	1,08
BELGIUM			6 529 528,03	6 021 543,90	2,08
Multi-Utilities			3 708 573,39	3 409 338,40	1,18
25 217,00	ELIA GROUP SA	EUR	3 708 573,39	3 409 338,40	1,18
Finance			2 820 954,64	2 612 205,50	0,90
62 225,00	AGEAS	EUR	2 820 954,64	2 612 205,50	0,90
AUSTRALIA			6 477 119,69	5 613 222,38	1,94
Finance			2 244 129,83	1 936 357,08	0,67
29 424,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	2 051 514,86	1 749 195,40	0,60
155 066,00	VICINITY CENTRES	AUD	192 614,97	187 161,68	0,07
Raw materials			1 896 091,76	1 516 925,19	0,52
145 045,00	BLUESCOPE STEEL LTD	AUD	1 896 091,76	1 516 925,19	0,52
Consumer Retail			1 237 329,52	1 141 078,62	0,39
82 809,00	BRAMBLES LTD	AUD	578 947,58	583 352,80	0,20
20 232,00	WESFARMERS LTD	AUD	658 381,94	557 725,82	0,19
Basic Goods			619 450,03	579 712,00	0,20
24 757,00	WOOLWORTHS GROUP LTD	AUD	619 450,03	579 712,00	0,20

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Circular Economy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			460 751,72	419 313,81	0,15
1 989,00	COCHLEAR LTD	AUD	296 002,53	259 954,25	0,09
3 308,00	RAMSAY HEALTH CARE LTD	AUD	164 749,19	159 359,56	0,06
Energy			19 366,83	19 835,68	0,01
881,00	AMPOL LTD	AUD	19 366,83	19 835,68	0,01
IRELAND			6 153 408,53	5 099 918,00	1,76
Raw materials			6 153 408,53	5 099 918,00	1,76
158 975,00	SMURFIT KAPPA GROUP PLC	EUR	6 153 408,53	5 099 918,00	1,76
JERSEY			3 448 136,15	3 615 835,01	1,25
Industries			3 448 136,15	3 615 835,01	1,25
304 117,00	AMCOR PLC	USD	3 448 136,15	3 615 835,01	1,25
SPAIN			3 806 720,88	3 552 053,02	1,23
Finance			2 279 407,04	2 015 761,14	0,70
465 480,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	2 279 407,04	2 015 761,14	0,70
Multi-Utilities			1 527 313,84	1 536 291,88	0,53
68 219,00	EDP RENOVAVEIS SA	EUR	1 527 313,84	1 536 291,88	0,53
BERMUDA			3 305 452,02	3 294 582,44	1,14
Finance			3 305 452,02	3 294 582,44	1,14
75 716,00	ARCH CAPITAL GROUP LTD	USD	3 305 452,02	3 294 582,44	1,14
LUXEMBOURG			3 226 167,91	2 727 881,64	0,94
Health			3 226 167,91	2 727 881,64	0,94
36 333,00	EUROFINS SCIENTIFIC SE	EUR	3 226 167,91	2 727 881,64	0,94
DENMARK			1 897 179,04	1 897 383,61	0,66
Health			1 708 325,12	1 733 784,32	0,60
16 379,00	NOVO NORDISK A/S -B-	DKK	1 708 325,12	1 733 784,32	0,60
Finance			151 568,62	135 560,39	0,05
10 051,00	DANSKE BANK A/S	DKK	151 568,62	135 560,39	0,05
Consumer Retail			37 285,30	28 038,90	0,01
467,00	PANDORA A/S	DKK	37 285,30	28 038,90	0,01
SWITZERLAND			1 819 377,42	1 760 937,30	0,61
Finance			1 819 377,42	1 760 937,30	0,61
9 365,00	CHUBB LTD	USD	1 819 377,42	1 760 937,30	0,61
NETHERLANDS			1 568 559,55	1 462 158,19	0,51
Finance			1 568 559,55	1 462 158,19	0,51
136 459,00	ABN AMRO GROUP NV -CVA-	EUR	1 568 559,55	1 462 158,19	0,51
GERMANY			1 089 127,34	996 751,00	0,34
Health			1 089 127,34	996 751,00	0,34
6 191,00	MERCK KGAA	EUR	1 089 127,34	996 751,00	0,34
ITALY			887 422,02	732 451,83	0,25
Energy			442 238,54	372 238,08	0,13
32 860,00	ENI SPA	EUR	442 238,54	372 238,08	0,13

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Circular Economy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			445 183,48	360 213,75	0,12
12 315,00	AMPLIFON SPA	EUR	445 183,48	360 213,75	0,12
SINGAPORE			715 894,47	703 958,33	0,24
Finance			676 663,39	666 070,49	0,23
84 200,00	SINGAPORE EXCHANGE LTD	SGD	558 070,81	547 462,50	0,19
94 300,00	MAPLETREE COMMERCIAL TRUST	SGD	118 592,58	118 607,99	0,04
Consumer Retail			20 344,31	19 629,51	0,01
5 600,00	SINGAPORE AIRLINES LTD	SGD	20 344,31	19 629,51	0,01
Telecommunication			18 886,77	18 258,33	0,00
10 500,00	SINGAPORE TELECOMMUNICATIONS LTD	SGD	18 886,77	18 258,33	0,00
NORWAY			302 045,77	303 920,42	0,11
Energy			302 045,77	303 920,42	0,11
9 164,00	EQUINOR ASA	NOK	302 045,77	303 920,42	0,11
NEW ZEALAND			182 539,13	170 936,82	0,06
Health			73 824,87	68 724,44	0,03
12 984,00	RYMAN HEALTHCARE LTD	NZD	73 824,87	68 724,44	0,03
Multi-Utilities			38 173,68	36 241,23	0,01
13 021,00	MERIDIAN ENERGY LTD	NZD	38 173,68	36 241,23	0,01
Telecommunication			34 502,89	33 185,39	0,01
11 625,00	SPARK NEW ZEALAND LTD	NZD	34 502,89	33 185,39	0,01
Industries			36 037,69	32 785,76	0,01
7 678,00	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	36 037,69	32 785,76	0,01
INVESTMENT FUNDS			8 622 629,99	8 706 472,38	3,01
UCI Units			8 622 629,99	8 706 472,38	3,01
LUXEMBOURG			8 622 629,99	8 706 472,38	3,01
Finance			8 622 629,99	8 706 472,38	3,01
61 873,12	EURIZON FUND - MONEY MARKET -Z2-	USD	5 904 771,59	5 988 160,65	2,07
27 723,73	EURIZON FUND - MONEY MARKET -Z-	EUR	2 717 858,40	2 718 311,73	0,94
Total Portfolio			314 754 761,02	289 862 620,57	100,20

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity Circular Economy

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						92 617,65	8 530 283,32
Unrealised profit on future contracts and commitment						97 161,52	7 430 748,32
50	41	Purchase	S&P 500 EMINI	16/09/2022	USD	97 161,52	7 430 748,32
Unrealised loss on future contracts and commitment						(4 543,87)	1 099 535,00
100	29	Purchase	MSCI WORLD INDEX	16/09/2022	EUR	(4 543,87)	1 099 535,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity High Dividend

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	164 935 293,55	
Banks	(Note 3)	537 162,02	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	95 093,56	
Receivable on investments sold		1 258 428,00	
Receivable on subscriptions		408 852,88	
Other assets	(Note 10)	267 712,75	
Total assets		167 502 542,76	
Liabilities			
Bank overdrafts	(Note 3)	(834 207,65)	
Amounts due to brokers	(Notes 2, 9)	(14 601,07)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(227 388,00)	
Payable on investments purchased		(566 035,19)	
Payable on redemptions		(16 438,59)	
Other liabilities		(140 091,15)	
Total liabilities		(1 798 761,65)	
Total net assets		165 703 781,11	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	91,44	414 137,817
Class Z Units	EUR	91,22	1 401 341,584

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity High Dividend

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 29 MARCH 2022 (LAUNCH DATE) UNTIL 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	0,00
Net income from investments	(Note 2)	1 130 704,81
Total income		1 130 704,81
Management fee	(Note 6)	(245 671,20)
Depositary fee	(Note 8)	(5 377,88)
Subscription tax	(Note 4)	(9 873,40)
Other charges and taxes	(Notes 5, 8)	(44 576,52)
Total expenses		(305 499,00)
Net investment income / (loss)		825 205,81
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(839 958,28)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(12 479 805,33)
- forward foreign exchange contracts	(Notes 2, 9)	(132 294,44)
- foreign currencies	(Note 2)	(1 874,26)
Net result of operations for the period		(12 628 726,50)
Subscriptions for the period		179 454 222,29
Redemptions for the period		(1 121 714,68)
Net assets at the end of the period		165 703 781,11

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity High Dividend

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			177 415 098,88	164 935 293,55	99,54
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			176 532 837,81	164 052 953,37	99,01
Shares			176 532 837,81	164 052 953,37	99,01
UNITED STATES			117 174 466,02	109 227 187,13	65,92
Computing and IT			25 242 606,64	22 263 788,94	13,43
37 126,00	MICROSOFT CORP	USD	9 943 065,27	9 120 542,93	5,50
41 071,00	APPLE INC	USD	6 036 022,30	5 371 110,74	3,24
13 786,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 785 166,85	1 861 825,58	1,12
13 059,00	QUALCOMM INC	USD	1 651 644,80	1 595 635,22	0,96
34 971,00	MARVELL TECHNOLOGY INC	USD	2 100 528,21	1 456 107,70	0,88
10 017,00	NVIDIA CORP	USD	2 112 434,95	1 452 462,76	0,88
8 907,00	SALESFORCE.COM INC	USD	1 613 744,26	1 406 104,01	0,85
Health			20 859 872,50	21 809 853,85	13,16
8 959,00	UNITEDHEALTH GROUP INC	USD	4 158 760,72	4 401 560,73	2,66
49 972,00	MERCK & CO INC	USD	3 897 801,33	4 357 881,99	2,63
21 614,00	JOHNSON & JOHNSON	USD	3 562 318,00	3 669 904,40	2,21
46 176,00	GILEAD SCIENCES INC	USD	2 630 212,34	2 730 057,74	1,65
28 571,00	CVS HEALTH CORP	USD	2 581 200,17	2 532 296,28	1,53
8 935,00	AMGEN INC	USD	2 045 979,45	2 079 378,00	1,25
40 653,00	PFIZER INC	USD	1 983 600,49	2 038 774,71	1,23
Finance			17 588 807,51	15 608 223,70	9,42
33 710,00	PRUDENTIAL FINANCIAL INC	USD	3 500 162,89	3 085 152,94	1,86
12 594,00	VISA INC -A-	USD	2 524 552,00	2 371 833,11	1,43
51 728,00	CITIGROUP INC	USD	2 531 248,87	2 275 547,35	1,37
45 716,00	US BANCORP	USD	2 214 026,87	2 012 387,53	1,22
19 228,00	NORTHERN TRUST CORP	USD	1 993 671,53	1 774 468,07	1,07
15 098,00	JPMORGAN CHASE & CO	USD	1 660 325,95	1 626 271,90	0,98
11 424,00	T ROWE PRICE GROUP INC	USD	1 463 544,13	1 241 456,58	0,75
18 279,00	PAYPAL HOLDINGS INC	USD	1 701 275,27	1 221 106,22	0,74
Telecommunication			17 132 309,38	15 242 375,68	9,20
2 045,00	ALPHABET INC -A-	USD	4 828 857,33	4 262 841,05	2,57
83 102,00	VERIZON COMMUNICATIONS INC	USD	3 925 002,45	4 034 078,10	2,44
18 920,00	AMAZON.COM INC	USD	2 514 423,65	1 922 132,49	1,16
757,00	BOOKING HOLDINGS INC	USD	1 554 904,64	1 266 426,49	0,76
19 283,00	OMNICOM GROUP INC	USD	1 345 231,22	1 173 266,79	0,71
26 743,00	CISCO SYSTEMS INC	USD	1 214 073,76	1 090 747,18	0,66
21 278,00	COMCAST CORP -A-	USD	884 385,86	798 650,16	0,48
4 501,00	META PLATFORMS INC -A-	USD	865 430,47	694 233,42	0,42
Consumer Retail			10 292 566,41	9 804 493,74	5,92
25 797,00	PROCTER & GAMBLE CO	USD	3 625 932,41	3 548 090,32	2,14
17 474,00	LOWE'S COS INC	USD	3 294 664,70	2 919 492,95	1,76
12 056,00	MCDONALD'S CORP	USD	2 756 168,96	2 846 989,91	1,72
7 293,00	ROSS STORES INC	USD	615 800,34	489 920,56	0,30
Basic Goods			7 245 658,40	7 450 132,02	4,50
23 803,00	PEPSICO INC	USD	3 698 645,36	3 794 546,28	2,29
38 705,00	PHILIP MORRIS INTERNATIONAL INC	USD	3 547 013,04	3 655 585,74	2,21
Industries			8 159 917,55	7 358 460,61	4,44
15 492,00	CATERPILLAR INC	USD	3 115 468,58	2 648 955,20	1,60
27 858,00	EMERSON ELECTRIC CO	USD	2 391 627,51	2 119 494,53	1,28
8 347,00	UNITED PARCEL SERVICE INC -B-	USD	1 528 594,36	1 457 421,73	0,88
7 740,00	WASTE MANAGEMENT INC	USD	1 124 227,10	1 132 589,15	0,68

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity High Dividend

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			7 221 470,16	6 509 023,36	3,93
25 539,00	CHEVRON CORP	USD	3 929 855,65	3 536 789,72	2,14
21 358,00	ONEOK INC	USD	1 342 226,13	1 133 836,27	0,68
9 909,00	EOG RESOURCES INC	USD	1 144 944,75	1 046 774,19	0,63
7 787,00	VALERO ENERGY CORP	USD	804 443,63	791 623,18	0,48
Multi-Utilities			2 095 398,92	2 074 877,00	1,25
20 233,00	DUKE ENERGY CORP	USD	2 095 398,92	2 074 877,00	1,25
Raw materials			1 335 858,55	1 105 958,23	0,67
9 831,00	CELANESE CORP -A-	USD	1 335 858,55	1 105 958,23	0,67
FRANCE			13 234 626,35	11 979 954,24	7,23
Finance			3 909 345,87	3 247 449,40	1,96
34 072,00	BNP PARIBAS SA	EUR	1 799 167,17	1 545 676,28	0,93
43 957,00	AXA SA	EUR	1 117 677,18	952 108,62	0,58
36 569,00	SCOR SE	EUR	992 501,52	749 664,50	0,45
Energy			2 440 761,30	2 494 674,99	1,50
49 527,00	TOTALENERGIES SE	EUR	2 440 761,30	2 494 674,99	1,50
Health			2 089 851,55	2 007 865,26	1,21
15 334,00	SANOFI	EUR	1 487 935,52	1 477 277,56	0,89
3 713,00	ESSILORLUXOTTICA SA	EUR	601 916,03	530 587,70	0,32
Consumer Retail			1 749 154,59	1 487 068,75	0,90
57 250,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 749 154,59	1 487 068,75	0,90
Multi-Utilities			1 432 403,01	1 298 297,64	0,78
118 393,00	ENGIE SA	EUR	1 432 403,01	1 298 297,64	0,78
Industries			880 878,35	804 741,12	0,49
9 472,00	VINCI SA	EUR	880 878,35	804 741,12	0,49
Basic Goods			732 231,68	639 857,08	0,39
37 895,00	CARREFOUR SA	EUR	732 231,68	639 857,08	0,39
UNITED KINGDOM			8 762 540,59	8 208 869,58	4,95
Consumer Retail			2 608 946,05	2 529 141,99	1,53
36 373,00	RELX PLC	GBP	1 005 351,67	940 547,44	0,57
43 327,00	BURBERRY GROUP PLC	GBP	854 830,28	825 930,73	0,50
17 644,00	UNILEVER PLC	GBP	748 764,10	762 663,82	0,46
Basic Goods			2 285 301,65	2 310 335,31	1,39
56 509,00	BRITISH AMERICAN TOBACCO PLC	GBP	2 285 301,65	2 310 335,31	1,39
Raw materials			1 756 879,74	1 462 883,94	0,88
25 614,00	RIO TINTO PLC	GBP	1 756 879,74	1 462 883,94	0,88
Multi-Utilities			1 586 263,26	1 425 556,23	0,86
116 652,00	NATIONAL GRID PLC	GBP	1 586 263,26	1 425 556,23	0,86
Finance			525 149,89	480 952,11	0,29
70 126,00	PHOENIX GROUP HOLDINGS PLC	GBP	525 149,89	480 952,11	0,29
JAPAN			8 325 230,41	7 733 299,40	4,67
Consumer Retail			3 758 209,15	3 500 583,81	2,11
89 200,00	TOYOTA MOTOR CORP	JPY	1 420 177,31	1 318 880,06	0,80
2 100,00	NINTENDO CO LTD	JPY	942 132,22	867 621,99	0,52
44 800,00	IIDA GROUP HOLDINGS CO LTD	JPY	688 902,89	658 927,46	0,40
11 100,00	SECOM CO LTD	JPY	706 996,73	655 154,30	0,39

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity High Dividend

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			1 369 613,61	1 314 855,40	0,80
155 700,00	mitsubishi UFJ FINANCIAL GROUP INC	JPY	857 757,09	799 605,04	0,49
17 600,00	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	511 856,52	515 250,36	0,31
Computing and IT			1 573 460,17	1 154 055,25	0,70
3 700,00	TOKYO ELECTRON LTD	JPY	1 573 460,17	1 154 055,25	0,70
Basic Goods			925 220,79	999 298,78	0,60
66 400,00	KIRIN HOLDINGS CO LTD	JPY	925 220,79	999 298,78	0,60
Industries			698 726,69	764 506,16	0,46
25 700,00	TAISEI CORP	JPY	698 726,69	764 506,16	0,46
SWITZERLAND			7 962 139,26	7 637 162,64	4,61
Health			3 088 170,79	3 069 413,30	1,85
37 997,00	NOVARTIS AG REG	CHF	3 088 170,79	3 069 413,30	1,85
Finance			2 106 716,59	2 037 347,10	1,23
10 835,00	CHUBB LTD	USD	2 106 716,59	2 037 347,10	1,23
Industries			1 855 274,77	1 649 225,17	1,00
21 286,00	HOLCIM LTD	CHF	960 286,15	868 784,68	0,53
30 680,00	ABB LTD REG	CHF	894 988,62	780 440,49	0,47
Basic Goods			911 977,11	881 177,07	0,53
7 914,00	NESTLE SA REG	CHF	911 977,11	881 177,07	0,53
NETHERLANDS			5 432 618,13	4 723 021,50	2,85
Computing and IT			1 942 033,50	1 538 037,90	0,93
3 374,00	ASML HOLDING NV	EUR	1 942 033,50	1 538 037,90	0,93
Raw materials			1 231 735,89	1 053 836,85	0,64
12 597,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	1 231 735,89	1 053 836,85	0,64
Telecommunication			909 571,69	951 797,06	0,57
279 858,00	KONINKLIJKE KPN NV	EUR	909 571,69	951 797,06	0,57
Consumer Retail			783 311,80	651 555,17	0,39
55 254,00	STELLANTIS NV	EUR	783 311,80	651 555,17	0,39
Finance			565 965,25	527 794,52	0,32
12 178,00	NN GROUP NV	EUR	565 965,25	527 794,52	0,32
IRELAND			3 691 893,37	3 432 057,48	2,07
Computing and IT			2 711 535,13	2 566 294,17	1,55
9 663,00	ACCENTURE PLC -A-	USD	2 711 535,13	2 566 294,17	1,55
Industries			980 358,24	865 763,31	0,52
7 184,00	EATON CORP PLC US TRADED	USD	980 358,24	865 763,31	0,52
CANADA			3 395 073,07	3 109 247,33	1,88
Finance			2 283 763,03	2 044 159,37	1,24
19 266,00	BANK OF NOVA SCOTIA	CAD	1 222 665,30	1 088 319,54	0,66
57 752,00	MANULIFE FINANCIAL CORP	CAD	1 061 097,73	955 839,83	0,58
Energy			1 111 310,04	1 065 087,96	0,64
26 423,00	ENBRIDGE INC	CAD	1 111 310,04	1 065 087,96	0,64

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity High Dividend

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
DENMARK			1 660 832,05	1 701 816,38	1,03
Health			1 660 832,05	1 701 816,38	1,03
16 077,00	NOVO NORDISK A/S -B-	DKK	1 660 832,05	1 701 816,38	1,03
AUSTRALIA			1 851 757,52	1 658 264,33	1,00
Finance			1 851 757,52	1 658 264,33	1,00
62 436,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	1 105 397,14	904 719,28	0,55
352 502,00	MEDIBANK PRIVATE LTD	AUD	746 360,38	753 545,05	0,45
GERMANY			1 511 650,16	1 298 612,90	0,78
Industries			1 511 650,16	1 298 612,90	0,78
36 335,00	DEUTSCHE POST AG REG	EUR	1 511 650,16	1 298 612,90	0,78
SPAIN			1 289 166,00	1 276 184,28	0,77
Consumer Retail			1 000 773,75	974 291,93	0,59
45 127,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 000 773,75	974 291,93	0,59
Energy			288 392,25	301 892,35	0,18
21 487,00	REPSOL SA	EUR	288 392,25	301 892,35	0,18
NORWAY			860 260,26	841 580,71	0,51
Telecommunication			860 260,26	841 580,71	0,51
66 355,00	TELENOR ASA	NOK	860 260,26	841 580,71	0,51
ITALY			890 539,70	795 905,64	0,48
Finance			890 539,70	795 905,64	0,48
447 138,00	INTESA SANPAOLO SPA	EUR	890 539,70	795 905,64	0,48
FINLAND			490 044,92	429 789,83	0,26
Finance			490 044,92	429 789,83	0,26
51 160,00	NORDEA BANK ABP	SEK	490 044,92	429 789,83	0,26
INVESTMENT FUNDS			882 261,07	882 340,18	0,53
UCI Units			882 261,07	882 340,18	0,53
LUXEMBOURG			882 261,07	882 340,18	0,53
Finance			882 261,07	882 340,18	0,53
8 998,88	EURIZON FUND - MONEY MARKET -Z-	EUR	882 261,07	882 340,18	0,53
Total Portfolio			177 415 098,88	164 935 293,55	99,54

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity High Dividend

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(132 294,44)
Unrealised profit on forward foreign exchange contracts					95 093,56
16/12/2022	7 522 571,00	HKD	890 673,35	EUR	17 487,43
16/12/2022	732 900,50	EUR	7 488 395,00	NOK	14 407,11
16/12/2022	1 210 977,00	USD	1 130 587,48	EUR	12 819,75
16/12/2022	564 419,00	USD	522 033,05	EUR	10 892,65
16/12/2022	3 382 860,00	HKD	401 816,43	EUR	6 578,62
16/12/2022	286 329 767,00	JPY	2 013 066,82	EUR	6 369,62
16/12/2022	230 974,85	EUR	348 824,00	AUD	4 250,52
16/12/2022	517 389,00	CHF	513 912,54	EUR	3 476,17
16/12/2022	624 631,00	USD	586 393,84	EUR	3 384,17
16/12/2022	520 000,00	SGD	350 405,73	EUR	3 164,79
16/12/2022	81 601 885,00	JPY	572 591,49	EUR	2 933,09
16/12/2022	150 229,41	EUR	1 539 990,00	NOK	2 471,09
16/12/2022	604 664,46	EUR	524 085,00	GBP	1 301,26
16/12/2022	25 924 343,00	JPY	181 563,23	EUR	1 276,87
16/12/2022	538 658,00	USD	507 382,92	EUR	1 219,19
16/12/2022	66 525,17	EUR	703 272,00	SEK	1 197,03
16/12/2022	440 661,00	CAD	321 626,49	EUR	1 087,00
16/12/2022	88 763,01	EUR	76 674,00	GBP	490,55
16/12/2022	19 501,52	EUR	29 803,00	AUD	130,53
16/12/2022	12 443,43	EUR	133 473,00	SEK	44,90
16/12/2022	21 352,41	EUR	32 803,00	AUD	31,52
16/12/2022	2 304,00	USD	2 148,44	EUR	27,00
16/12/2022	2 217,00	CAD	1 604,74	EUR	18,86
16/12/2022	970,00	CHF	953,63	EUR	16,37
16/12/2022	1 740,00	CHF	1 729,52	EUR	10,48
16/12/2022	747,00	USD	701,14	EUR	4,18
16/12/2022	15 624,00	JPY	109,27	EUR	0,92
16/12/2022	52 080,00	NOK	4 996,09	EUR	0,86
16/12/2022	4 275,00	NOK	409,41	EUR	0,77
16/12/2022	355,00	NOK	33,88	EUR	0,18
16/12/2022	4 883,00	DKK	656,80	EUR	0,03
16/12/2022	684,00	DKK	91,99	EUR	0,02
16/12/2022	1 088,00	DKK	146,33	EUR	0,02
16/12/2022	310,00	DKK	41,69	EUR	0,01
16/12/2022	228,00	DKK	30,67	EUR	0,00
16/12/2022	37,00	CAD	27,10	EUR	0,00
Unrealised loss on forward foreign exchange contracts					(227 388,00)
16/12/2022	3 426 353,67	EUR	3 689 855,00	USD	(57 615,79)
16/12/2022	2 287 340,00	AUD	1 524 070,74	EUR	(37 373,62)
16/12/2022	807 025,36	EUR	839 103,00	CHF	(32 077,16)
16/12/2022	10 550 941,00	SEK	1 001 683,88	EUR	(21 588,96)
16/12/2022	3 036 815,00	CAD	2 236 772,81	EUR	(12 793,02)
16/12/2022	991 482,00	AUD	655 448,24	EUR	(11 016,96)
16/12/2022	1 451 913,79	EUR	1 547 041,00	USD	(8 805,83)
16/12/2022	662 771,61	EUR	708 477,00	USD	(6 173,98)
16/12/2022	536 051,63	EUR	573 110,00	USD	(5 080,13)
16/12/2022	123 926,50	EUR	128 977,00	CHF	(5 050,43)
16/12/2022	393 804,69	EUR	398 354,00	CHF	(4 549,08)
16/12/2022	237 022,00	GBP	276 328,64	EUR	(3 452,38)
16/12/2022	408 207,31	EUR	58 305 655,00	JPY	(3 012,82)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Equity High Dividend

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
16/12/2022	583 358,00	USD	553 715,66	EUR	(2 907,71)
16/12/2022	212 877,97	EUR	294 058,00	CAD	(2 472,34)
16/12/2022	139 127,00	GBP	162 172,72	EUR	(2 000,02)
16/12/2022	483 221,00	USD	457 705,00	EUR	(1 446,64)
16/12/2022	455 363,00	USD	431 339,30	EUR	(1 384,52)
16/12/2022	398 078,00	GBP	459 633,07	EUR	(1 337,92)
16/12/2022	829 309,25	EUR	721 406,00	GBP	(1 223,65)
16/12/2022	824 131,00	CAD	604 735,81	EUR	(1 192,07)
16/12/2022	70 554,16	EUR	71 693,00	CHF	(1 138,80)
16/12/2022	68 330,91	EUR	9 808 483,00	JPY	(846,70)
16/12/2022	68 781,01	EUR	9 842 136,00	JPY	(633,95)
16/12/2022	81 567,24	EUR	854 676,00	NOK	(436,86)
16/12/2022	3 453 718,00	NOK	331 757,61	EUR	(381,72)
16/12/2022	95 761,12	EUR	147 834,00	AUD	(326,21)
16/12/2022	39 134,83	EUR	53 863,00	CAD	(311,18)
16/12/2022	14 072,48	EUR	149 358,00	NOK	(258,06)
16/12/2022	133 338,90	EUR	141 449,00	USD	(217,57)
16/12/2022	306 972,18	EUR	2 282 971,00	DKK	(118,00)
16/12/2022	228 196,51	EUR	1 697 084,00	DKK	(84,02)
16/12/2022	119 291,32	EUR	887 158,00	DKK	(43,32)
16/12/2022	12 883,00	USD	12 185,05	EUR	(20,89)
16/12/2022	3 965,00	NOK	386,62	EUR	(6,19)
16/12/2022	1 688,00	SEK	159,29	EUR	(2,49)
16/12/2022	1 563,00	GBP	1 801,11	EUR	(1,68)
16/12/2022	902,00	CAD	661,53	EUR	(0,96)
16/12/2022	218,00	CAD	160,46	EUR	(0,81)
16/12/2022	861,00	SEK	80,67	EUR	(0,69)
16/12/2022	922,00	SEK	86,33	EUR	(0,68)
16/12/2022	389,00	CAD	285,35	EUR	(0,47)
16/12/2022	439 998,76	EUR	382 186,00	GBP	(0,42)
16/12/2022	493,00	CAD	361,35	EUR	(0,31)
16/12/2022	166,00	CHF	166,29	EUR	(0,29)
16/12/2022	116,00	CHF	116,24	EUR	(0,24)
16/12/2022	287,00	SEK	26,84	EUR	(0,18)
16/12/2022	852,00	NOK	81,87	EUR	(0,12)
16/12/2022	20 398,87	EUR	151 650,00	DKK	(0,09)
16/12/2022	3 005,00	JPY	21,24	EUR	(0,05)
16/12/2022	243,00	CAD	177,97	EUR	(0,01)
16/12/2022	59,00	SEK	5,49	EUR	(0,01)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Active

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	315 578 551,85	
Banks	(Note 3)	4 032 990,10	
Other banks and broker accounts	(Notes 2, 3, 9)	14 721 006,44	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	621 832,08	
Unrealised profit on future contracts	(Notes 2, 9)	802 479,25	
Other interest receivable		2 167 619,81	
Receivable on subscriptions		146 202,47	
Total assets		338 070 682,00	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(177 465,05)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 815 047,73)	
Payable on redemptions		(687 329,76)	
Other liabilities		(223 567,61)	
Total liabilities		(2 903 410,15)	
Total net assets		335 167 271,85	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	113,87	514 149,762
Class Z Units	EUR	130,95	2 112 378,040

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Active

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	452 568 588,93
Net income from investments	(Note 2)	3 286 496,52
Other income		0,01
Total income		3 286 496,53
Management fee	(Note 6)	(1 138 332,75)
Depository fee	(Note 8)	(37 706,19)
Subscription tax	(Note 4)	(30 580,07)
Other charges and taxes	(Notes 5, 8)	(308 956,51)
Total expenses		(1 515 575,52)
Net investment income / (loss)		1 770 921,01
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(3 882 615,83)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(14 219 908,49)
- option contracts	(Notes 2, 9)	801 767,55
- forward foreign exchange contracts	(Notes 2, 9)	624 629,42
- foreign currencies	(Note 2)	7 477,38
- future contracts	(Notes 2, 9)	288 370,86
Net result of operations for the period		(14 609 358,10)
Subscriptions for the period		54 256 079,53
Redemptions for the period		(157 048 038,51)
Net assets at the end of the period		335 167 271,85

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Active

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			331 879 884,38	315 578 551,85	94,16
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			326 879 884,34	310 569 199,22	92,66
Ordinary Bonds			229 572 781,80	217 621 496,22	64,93
ITALY			79 896 551,94	75 981 053,68	22,67
Government			56 049 201,93	53 764 383,00	16,04
16 300 000,00	BTP 2.00% 01/12/2025	EUR	16 409 210,00	16 316 300,00	4,87
16 300 000,00	BTP 1.85% 01/07/2025	EUR	17 711 629,92	16 272 290,00	4,86
16 300 000,00	BTP 1.45% 15/05/2025	EUR	16 764 224,00	16 101 140,00	4,80
5 100 000,00	BTP 0.30% 15/08/2023	EUR	5 164 138,01	5 074 653,00	1,51
Finance			17 782 853,01	16 637 708,00	4,96
3 500 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.375% 27/01/2025	EUR	3 651 200,00	3 418 030,00	1,02
2 500 000,00	INTESA SANPAOLO SPA 1.375% 18/01/2024	EUR	2 594 700,00	2 469 175,00	0,74
2 100 000,00	INTESA SANPAOLO SPA 1.625% 21/04/2025	EUR	2 194 077,36	2 004 030,00	0,60
2 000 000,00	BANCO BPM SPA 2.50% 21/06/2024	EUR	2 115 000,00	1 972 440,00	0,59
2 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 149 380,00	1 951 960,00	0,58
1 500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	1 543 050,00	1 415 310,00	0,42
1 100 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.50% 17/07/2023	EUR	1 122 999,05	1 103 883,00	0,33
1 100 000,00	UNICREDIT SPA 0.50% 09/04/2025	EUR	1 112 155,00	1 022 417,00	0,30
700 000,00	FCA BANK SPA 0.625% 24/11/2022	EUR	700 495,60	700 413,00	0,21
600 000,00	FCA BANK SPA 0.50% 13/09/2024	EUR	599 796,00	580 050,00	0,17
Industries			3 478 670,00	3 142 722,00	0,94
3 400 000,00	NEXI SPA 1.75% 31/10/2024	EUR	3 478 670,00	3 142 722,00	0,94
Telecommunication			2 585 827,00	2 436 240,68	0,73
1 300 000,00	TELECOM ITALIA SPA 2.50% 19/07/2023	EUR	1 354 200,00	1 285 427,00	0,38
756 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	796 827,00	757 345,68	0,23
400 000,00	TELECOM ITALIA SPA 4.00% 11/04/2024	EUR	434 800,00	393 468,00	0,12
FRANCE			17 602 330,53	17 032 601,00	5,08
Finance			15 039 920,53	14 616 872,00	4,36
4 500 000,00	BPCE SA 1.00% 01/04/2025	EUR	4 672 225,00	4 298 265,00	1,28
3 300 000,00	CAISSE DE REFINANCEMENT DE L'HABITAT SA 4.30% 24/02/2023	EUR	3 405 600,00	3 382 368,00	1,01
3 300 000,00	CIE DE FINANCEMENT FONCIER SA 0.625% 10/02/2023	EUR	3 312 212,53	3 304 422,00	0,99
2 300 000,00	HSBC SFH FRANCE SA 2.00% 16/10/2023	EUR	2 347 495,00	2 328 957,00	0,69
1 300 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	1 302 388,00	1 302 860,00	0,39
Industries			2 562 410,00	2 415 729,00	0,72
1 400 000,00	CROWN EUROPEAN HOLDINGS SA 0.75% 15/02/2023	EUR	1 409 100,00	1 369 354,00	0,41
1 100 000,00	CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	1 153 310,00	1 046 375,00	0,31
SPAIN			15 514 910,33	14 894 587,00	4,44
Finance			11 406 518,33	11 019 195,00	3,29
2 900 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	2 947 550,00	2 756 131,00	0,82
2 600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	2 589 340,00	2 603 692,00	0,78
1 500 000,00	SANTANDER CONSUMER FINANCE SA 0.875% 30/05/2023	EUR	1 525 785,00	1 492 470,00	0,44
1 500 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	1 505 400,00	1 421 100,00	0,42
1 000 000,00	SANTANDER CONSUMER FINANCE SA 1.125% 09/10/2023	EUR	1 020 240,00	991 840,00	0,30
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	1 011 150,00	957 930,00	0,29
800 000,00	CAIXABANK SA 1.75% 24/10/2023	EUR	807 053,33	796 032,00	0,24

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Active

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			4 108 392,00	3 875 392,00	1,15
2 400 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	2 525 480,00	2 386 176,00	0,71
1 600 000,00	CELLNEX FINANCE CO SA 2.25% 12/04/2026	EUR	1 582 912,00	1 489 216,00	0,44
UNITED STATES			14 743 551,76	14 459 633,20	4,31
Supranational			4 907 913,62	4 825 128,70	1,44
38 000 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 7.25% 15/03/2024	IDR	2 461 427,65	2 501 429,62	0,75
143 300 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.70% 25/01/2026	PHP	2 446 485,97	2 323 699,08	0,69
Basic Goods			4 702 280,14	4 581 943,50	1,37
2 250 000,00	KRAFT HEINZ FOODS CO 2.00% 30/06/2023	EUR	2 325 988,64	2 253 442,50	0,67
1 500 000,00	KRAFT HEINZ FOODS CO 1.50% 24/05/2024	EUR	1 509 300,00	1 480 830,00	0,44
850 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	866 991,50	847 671,00	0,26
Finance			2 344 430,00	2 291 645,00	0,68
2 000 000,00	GOLDMAN SACHS GROUP INC 1.375% 15/05/2024	EUR	2 045 000,00	1 987 100,00	0,59
300 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	299 430,00	304 545,00	0,09
Consumer Retail			1 991 000,00	1 975 860,00	0,59
2 000 000,00	VF CORP 0.625% 20/09/2023	EUR	1 991 000,00	1 975 860,00	0,59
Raw materials			797 928,00	785 056,00	0,23
800 000,00	PPG INDUSTRIES INC 1.875% 01/06/2025	EUR	797 928,00	785 056,00	0,23
CANADA			13 162 044,15	13 138 323,00	3,92
Finance			13 162 044,15	13 138 323,00	3,92
3 300 000,00	CANADIAN IMPERIAL BANK OF COMMERCE 0.25% 24/01/2023	EUR	3 300 039,00	3 298 680,00	0,99
3 300 000,00	BANK OF MONTREAL 0.20% 26/01/2023	EUR	3 296 205,00	3 298 053,00	0,98
3 300 000,00	BANK OF NOVA SCOTIA 0.375% 10/03/2023	EUR	3 308 568,15	3 297 921,00	0,98
3 300 000,00	TORONTO-DOMINION BANK 0.25% 26/03/2024	EUR	3 257 232,00	3 243 669,00	0,97
NETHERLANDS			13 421 113,00	12 650 109,50	3,77
Basic Goods			4 091 613,00	3 797 844,00	1,13
2 800 000,00	VITERRA FINANCE BV 0.375% 24/09/2025	EUR	2 798 412,00	2 506 840,00	0,75
1 300 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	1 293 201,00	1 291 004,00	0,38
Finance			3 300 990,00	3 285 678,00	0,98
3 300 000,00	AEGON BANK NV 0.25% 25/05/2023	EUR	3 300 990,00	3 285 678,00	0,98
Multi-Utilities			3 331 370,00	3 135 587,50	0,94
1 500 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	1 618 695,00	1 490 580,00	0,44
1 000 000,00	EDP FINANCE BV 1.125% 12/02/2024	EUR	1 029 850,00	991 270,00	0,30
650 000,00	EDP FINANCE BV 1.875% 29/09/2023	EUR	682 825,00	653 737,50	0,20
Health			2 697 140,00	2 431 000,00	0,72
2 500 000,00	MYLAN NV 2.25% 22/11/2024	EUR	2 697 140,00	2 431 000,00	0,72
GREECE			10 451 598,07	9 724 832,00	2,90
Government			10 451 598,07	9 724 832,00	2,90
9 700 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 4.375% 01/08/2022	EUR	10 451 598,07	9 724 832,00	2,90
GERMANY			7 835 648,44	7 496 624,44	2,24
Government			3 086 784,04	3 119 139,08	0,93
263 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 6.00% 16/01/2025	INR	3 086 784,04	3 119 139,08	0,93

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Active

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			2 645 714,40	2 416 515,36	0,72
2 352 000,00	FRESENIUS SE & CO KGAA 4.00% 01/02/2024	EUR	2 645 714,40	2 416 515,36	0,72
Consumer Retail			1 053 000,00	994 300,00	0,30
1 000 000,00	VOLKSWAGEN BANK GMBH REG 1.875% 31/01/2024	EUR	1 053 000,00	994 300,00	0,30
Industries			1 050 150,00	966 670,00	0,29
1 000 000,00	HEIDELBERGCEMENT AG 1.50% 07/02/2025	EUR	1 050 150,00	966 670,00	0,29
MALAYSIA			6 111 877,80	6 150 183,30	1,84
Government			6 111 877,80	6 150 183,30	1,84
14 000 000,00	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	3 075 676,51	3 089 478,06	0,92
14 000 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	3 036 201,29	3 060 705,24	0,92
LUXEMBOURG			5 027 154,30	5 146 435,93	1,54
Supranational			3 504 138,80	3 658 855,93	1,09
57 000 000 000,00	EIB 5.75% 24/01/2025	IDR	3 504 138,80	3 658 855,93	1,09
Health			1 523 015,50	1 487 580,00	0,45
1 500 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	1 523 015,50	1 487 580,00	0,45
PHILIPPINES			4 028 024,84	3 928 495,17	1,17
Government			3 321 500,00	3 254 965,00	0,97
3 500 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	3 321 500,00	3 254 965,00	0,97
Supranational			706 524,84	673 530,17	0,20
39 000 000,00	ASIAN DEVELOPMENT BANK 5.25% 09/03/2023	PHP	706 524,84	673 530,17	0,20
UNITED KINGDOM			3 795 999,00	3 608 595,00	1,08
Basic Goods			3 795 999,00	3 608 595,00	1,08
2 200 000,00	IMPERIAL BRANDS FINANCE PLC 1.125% 14/08/2023	EUR	2 234 799,00	2 175 030,00	0,65
1 500 000,00	IMPERIAL BRANDS FINANCE PLC 1.375% 27/01/2025	EUR	1 561 200,00	1 433 565,00	0,43
INDONESIA			3 658 662,70	3 531 185,00	1,05
Government			3 658 662,70	3 531 185,00	1,05
3 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	3 658 662,70	3 531 185,00	1,05
MOROCCO			3 790 448,96	3 464 930,00	1,03
Government			3 790 448,96	3 464 930,00	1,03
3 500 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.50% 19/06/2024	EUR	3 790 448,96	3 464 930,00	1,03
KAZAKHSTAN			3 615 686,67	3 448 690,00	1,03
Government			3 615 686,67	3 448 690,00	1,03
3 500 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	3 615 686,67	3 448 690,00	1,03
IVORY COAST			3 953 386,04	3 376 908,00	1,01
Government			3 953 386,04	3 376 908,00	1,01
3 600 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	3 953 386,04	3 376 908,00	1,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Active

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TURKEY			3 545 348,80	3 228 160,00	0,96
Government			3 545 348,80	3 228 160,00	0,96
2 200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.625% 31/03/2025	EUR	2 310 000,00	2 040 016,00	0,61
1 200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.125% 11/04/2023	EUR	1 235 348,80	1 188 144,00	0,35
MACEDONIA			3 412 970,82	3 116 461,00	0,93
Government			3 412 970,82	3 116 461,00	0,93
3 100 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/07/2023	EUR	3 412 970,82	3 116 461,00	0,93
IRELAND			5 108 392,58	2 798 840,00	0,84
Consumer Retail			2 936 440,00	2 639 880,00	0,79
1 600 000,00	RYANAIR DAC 2.875% 15/09/2025	EUR	1 742 560,00	1 570 512,00	0,47
1 200 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	1 193 880,00	1 069 368,00	0,32
Industries			2 171 952,58	158 960,00	0,05
1 987 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 4.60% 06/03/2023	EUR	2 171 952,58	158 960,00	0,05
SWEDEN			2 877 152,50	2 700 884,00	0,81
Consumer Retail			1 573 343,50	1 398 570,00	0,42
1 500 000,00	VOLVO CAR AB 2.00% 24/01/2025	EUR	1 573 343,50	1 398 570,00	0,42
Finance			1 303 809,00	1 302 314,00	0,39
1 300 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.625% 30/01/2023	EUR	1 303 809,00	1 302 314,00	0,39
JERSEY			2 606 178,57	2 462 400,00	0,73
Raw materials			2 606 178,57	2 462 400,00	0,73
2 500 000,00	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	2 606 178,57	2 462 400,00	0,73
JAPAN			2 539 460,00	2 434 340,00	0,73
Finance			2 539 460,00	2 434 340,00	0,73
1 500 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.978% 09/06/2024	EUR	1 532 460,00	1 472 610,00	0,44
1 000 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	1 007 000,00	961 730,00	0,29
MEXICO			1 473 750,00	1 448 625,00	0,43
Government			1 473 750,00	1 448 625,00	0,43
1 500 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.375% 15/01/2025	EUR	1 473 750,00	1 448 625,00	0,43
ROMANIA			1 400 540,00	1 398 600,00	0,42
Finance			1 400 540,00	1 398 600,00	0,42
1 400 000,00	unicredit LEASING SA 0.502% 18/10/2022	EUR	1 400 540,00	1 398 600,00	0,42
Floating Rate Notes			47 314 620,70	44 572 752,00	13,30
FRANCE			12 262 784,99	11 432 725,00	3,41
Finance			12 262 784,99	11 432 725,00	3,41
4 500 000,00	BNP PARIBAS SA FRN 15/07/2025	EUR	4 564 355,00	4 316 400,00	1,29
4 000 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	4 088 779,99	3 798 920,00	1,13
3 500 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	3 609 650,00	3 317 405,00	0,99

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Active

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED KINGDOM			10 038 480,71	9 625 315,00	2,87
Finance			10 038 480,71	9 625 315,00	2,87
3 700 000,00	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	3 711 765,00	3 685 015,00	1,10
3 500 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	3 751 235,71	3 529 015,00	1,05
1 500 000,00	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	1 519 280,00	1 422 945,00	0,42
1 000 000,00	NATWEST GROUP PLC FRN 04/03/2025	EUR	1 056 200,00	988 340,00	0,30
UNITED STATES			8 993 498,00	8 216 510,00	2,45
Finance			8 993 498,00	8 216 510,00	2,45
4 200 000,00	CITIGROUP INC FRN 06/07/2026	EUR	4 400 418,00	4 003 986,00	1,20
3 400 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	3 577 080,00	3 227 144,00	0,96
1 000 000,00	MORGAN STANLEY FRN 26/07/2024	EUR	1 016 000,00	985 380,00	0,29
SWITZERLAND			8 287 050,00	7 725 600,00	2,31
Finance			8 287 050,00	7 725 600,00	2,31
4 500 000,00	UBS GROUP AG FRN 17/04/2025	EUR	4 672 040,00	4 397 310,00	1,31
3 500 000,00	CREDIT SUISSE GROUP AG REG FRN 17/07/2025	EUR	3 615 010,00	3 328 290,00	1,00
ITALY			4 851 020,00	4 673 932,00	1,39
Finance			4 851 020,00	4 673 932,00	1,39
2 800 000,00	BPER BANCA FRN 30/06/2025	EUR	2 796 920,00	2 751 252,00	0,82
2 000 000,00	UNICREDIT SPA FRN 03/07/2025	EUR	2 054 100,00	1 922 680,00	0,57
SPAIN			1 481 787,00	1 503 150,00	0,45
Finance			1 481 787,00	1 503 150,00	0,45
1 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	1 481 787,00	1 503 150,00	0,45
JAPAN			1 400 000,00	1 395 520,00	0,42
Finance			1 400 000,00	1 395 520,00	0,42
1 400 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC FRN 14/06/2025	EUR	1 400 000,00	1 395 520,00	0,42
Zero-Coupon Bonds			49 992 481,84	48 374 951,00	14,43
ITALY			48 703 882,84	47 121 361,00	14,06
Government			48 703 882,84	47 121 361,00	14,06
32 500 000,00	BTP 0.00% 15/12/2024	EUR	32 282 092,03	31 196 750,00	9,31
16 300 000,00	BTP 0.00% 15/04/2024	EUR	16 421 790,81	15 924 611,00	4,75
NETHERLANDS			1 288 599,00	1 253 590,00	0,37
Multi-Utilities			1 288 599,00	1 253 590,00	0,37
1 300 000,00	ENEL FINANCE INTERNATIONAL NV 0.00% 17/06/2024	EUR	1 288 599,00	1 253 590,00	0,37
INVESTMENT FUNDS			5 000 000,04	5 009 352,63	1,50
UCI Units			5 000 000,04	5 009 352,63	1,50
LUXEMBOURG			5 000 000,04	5 009 352,63	1,50
Finance			5 000 000,04	5 009 352,63	1,50
51 958,85	EURIZON FUND - BOND SHORT TERM -Z-	EUR	5 000 000,04	5 009 352,63	1,50
Total Portfolio			331 879 884,38	315 578 551,85	94,16

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Active

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(1 012 568,48)	311 546 153,99
Unrealised profit on future contracts and commitment						802 479,25	162 085 887,60
10	(984)	Sale	EURO STOXX 50	16/09/2022	EUR	602 601,68	33 859 440,00
50	230	Purchase	S&P 500 EMINI	16/09/2022	USD	192 372,82	41 684 685,70
100 000	660	Purchase	SHORT EURO BTP	08/09/2022	EUR	5 352,60	71 867 400,00
50	306	Purchase	MSCI EMERGING MARKETS	16/09/2022	USD	2 152,15	14 674 361,90
Unrealised loss on future contracts and commitment						(1 815 047,73)	149 460 266,39
100 000	510	Purchase	EURO BUND	08/09/2022	EUR	(1 349 100,00)	75 877 800,00
100 000	649	Purchase	US 10YR NOTE (CBT)	21/09/2022	USD	(465 947,73)	73 582 466,39

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Active

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					444 367,03
Unrealised profit on forward foreign exchange contracts					621 832,08
22/11/2022	4 761 632,67	USD	250 000 000,00	PHP	248 856,98
31/10/2022	3 192 400 000,00	JPY	22 319 560,54	EUR	171 542,33
31/10/2022	8 395 000,00	USD	7 860 508,97	EUR	98 212,96
22/09/2022	43 400 000,00	CNY	6 123 370,39	EUR	43 974,16
22/09/2022	33 100 000,00	CNY	4 664 994,22	EUR	38 671,79
31/10/2022	7 084 682,21	EUR	6 120 000,00	GBP	20 573,86
Unrealised loss on forward foreign exchange contracts					(177 465,05)
22/09/2022	10 774 799,65	EUR	76 500 000,00	CNY	(96 210,91)
31/10/2022	6 058 052,43	EUR	6 470 000,00	USD	(75 709,43)
31/10/2022	582 234,63	EUR	620 000,00	USD	(5 544,71)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Green Bonds

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 520 291 612,47	
Banks	(Note 3)	18 345 141,67	
Other banks and broker accounts	(Notes 2, 3, 9)	21 220 004,84	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 245 180,54	
Other interest receivable		10 898 038,39	
Receivable on investments sold		33 443 024,04	
Receivable on subscriptions		959 591,90	
Total assets		1 606 402 593,85	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(10 949 779,44)	
Payable on redemptions		(7 715 920,74)	
Other liabilities		(1 215 037,95)	
Total liabilities		(19 880 738,13)	
Total net assets		1 586 521 855,72	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	88,59	7 951 206,538
Class R2 Units	CHF	69,80	100,000
Class R7 Units	CHF	75,98	2 720,000
Class X Units	EUR	85,52	18 069,002
Class Z Units	EUR	90,23	9 532 228,009
Class Z2 Units	USD	74,22	18 101,134
Class Z7 Units	CHF	77,03	100,000
Class ZD Units	EUR	83,77	226 660,887

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Green Bonds

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	2 384 659 463,59
Net income from investments	(Note 2)	17 454 528,23
Interest received on swap contracts	(Note 2)	3 626 567,47
Other income	(Note 6)	5 889,28
Total income		21 086 984,98
Management fee	(Note 6)	(6 399 180,70)
Depositary fee	(Note 8)	(189 709,21)
Subscription tax	(Note 4)	(241 113,74)
Interest paid on swap contracts	(Note 2)	(1 025 687,22)
Other charges and taxes	(Notes 5, 8)	(1 635 189,01)
Total expenses		(9 490 879,88)
Net investment income / (loss)		11 596 105,10
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(65 418 226,25)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(287 188 823,42)
- option contracts	(Notes 2, 9)	(1 137 600,50)
- forward foreign exchange contracts	(Notes 2, 9)	(11 085 112,59)
- foreign currencies	(Note 2)	98 123,94
- future contracts	(Notes 2, 9)	(8 296 450,96)
- swap contracts	(Notes 2, 9)	(521 203,50)
Net result of operations for the period		(361 953 188,18)
Subscriptions for the period		329 677 300,11
Redemptions for the period		(765 721 711,87)
Dividend distributions	(Note 14)	(140 007,93)
Net assets at the end of the period		1 586 521 855,72

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 808 676 688,31	1 520 291 612,47	95,83
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 701 882 776,39	1 421 164 352,64	89,58
Ordinary Bonds			1 250 867 271,97	1 041 721 545,65	65,66
UNITED STATES			147 101 049,02	134 554 536,66	8,48
Multi-Utilities			57 366 156,88	51 172 949,38	3,23
8 000 000,00	AVANGRID INC 3.80% 01/06/2029	USD	7 762 359,92	7 159 711,90	0,45
5 200 000,00	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	5 638 130,02	5 000 892,00	0,32
4 500 000,00	DUKE ENERGY PROGRESS LLC 3.45% 15/03/2029	USD	4 345 152,02	4 095 174,77	0,26
4 500 000,00	CONSOLIDATED EDISON CO OF NEW YORK INC 3.35% 01/04/2030	USD	4 257 704,08	4 008 484,81	0,25
3 800 000,00	AVANGRID INC 3.20% 15/04/2025	USD	3 506 719,17	3 530 589,12	0,22
4 000 000,00	DOMINION ENERGY INC 2.25% 15/08/2031	USD	3 413 335,31	3 150 375,77	0,20
3 700 000,00	TUCSON ELECTRIC POWER CO 1.50% 01/08/2030	USD	3 101 212,81	2 823 813,97	0,18
2 800 000,00	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	2 836 945,73	2 606 307,61	0,16
3 000 000,00	DTE ELECTRIC CO 3.95% 01/03/2049	USD	3 192 859,34	2 580 496,71	0,16
3 500 000,00	NSTAR ELECTRIC CO 3.10% 01/06/2051	USD	2 926 400,57	2 573 954,08	0,16
2 800 000,00	MIDAMERICAN ENERGY CO 4.25% 15/07/2049	USD	3 121 892,07	2 507 864,08	0,16
2 800 000,00	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/04/2050	USD	2 803 952,63	2 334 703,97	0,15
3 300 000,00	UNION ELECTRIC CO 2.625% 15/03/2051	USD	2 745 868,29	2 203 198,86	0,14
2 000 000,00	DTE ELECTRIC CO 4.05% 15/05/2048	USD	2 178 692,24	1 741 757,32	0,11
2 300 000,00	MIDAMERICAN ENERGY CO 3.15% 15/04/2050	USD	2 106 212,58	1 719 351,66	0,11
1 800 000,00	NSTAR ELECTRIC CO 3.95% 01/04/2030	USD	1 964 585,31	1 688 551,52	0,11
1 600 000,00	NSTAR ELECTRIC CO 3.25% 15/05/2029	USD	1 464 134,79	1 447 721,23	0,09
Finance			35 399 597,67	32 044 351,46	2,02
5 000 000,00	BOSTON PROPERTIES LP 3.40% 21/06/2029	USD	4 551 199,49	4 279 401,67	0,27
5 300 000,00	PROLOGIS LP 1.25% 15/10/2030	USD	4 451 618,54	4 026 824,29	0,25
4 500 000,00	DUKE REALTY LP 1.75% 01/02/2031	USD	3 675 846,95	3 495 318,18	0,22
4 700 000,00	EQUINIX INC 1.00% 15/03/2033	EUR	4 663 827,06	3 474 381,00	0,22
4 200 000,00	BOSTON PROPERTIES LP 2.55% 01/04/2032	USD	3 466 895,16	3 186 167,06	0,20
3 000 000,00	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	2 536 637,26	2 566 177,52	0,16
3 000 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	2 997 872,14	2 562 990,00	0,16
2 800 000,00	WELLTOWER INC 2.70% 15/02/2027	USD	2 543 709,09	2 476 223,90	0,16
2 500 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	2 486 625,00	2 167 900,00	0,14
2 500 000,00	DUKE REALTY LP 2.875% 15/11/2029	USD	2 327 479,70	2 151 442,19	0,14
2 000 000,00	VISA INC 0.75% 15/08/2027	USD	1 697 887,28	1 657 525,65	0,10
Industries			14 126 721,39	13 248 635,98	0,83
5 000 000,00	XYLEM INC 2.25% 30/01/2031	USD	4 374 981,14	3 968 291,59	0,25
4 200 000,00	OWENS CORNING 3.95% 15/08/2029	USD	4 030 846,05	3 723 937,46	0,23
4 000 000,00	SONOCO PRODUCTS CO 2.25% 01/02/2027	USD	3 525 663,31	3 444 564,91	0,22
2 500 000,00	XYLEM INC 1.95% 30/01/2028	USD	2 195 230,89	2 111 842,02	0,13
Energy			9 728 059,10	10 398 229,63	0,66
8 000 000,00	SK BATTERY AMERICA INC 2.125% 26/01/2026	USD	6 602 800,94	6 916 601,25	0,44
3 800 000,00	SK BATTERY AMERICA INC 1.625% 26/01/2024	USD	3 125 258,16	3 481 628,38	0,22
Telecommunication			10 994 933,61	10 079 865,26	0,63
7 800 000,00	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	7 667 304,98	7 213 424,66	0,45
4 000 000,00	VERIZON COMMUNICATIONS INC 2.85% 03/09/2041	USD	3 327 628,63	2 866 440,60	0,18
Consumer Retail			10 748 086,74	9 381 587,56	0,59
4 800 000,00	VF CORP 0.25% 25/02/2028	EUR	4 765 764,00	4 094 304,00	0,26
4 000 000,00	FORD MOTOR CO 3.25% 12/02/2032	USD	3 451 548,00	2 859 936,22	0,18
3 000 000,00	WALMART INC 1.80% 22/09/2031	USD	2 530 774,74	2 427 347,34	0,15

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			5 351 143,28	4 965 714,82	0,31
5 800 000,00	NXP BV VIA NXP FUNDING LLC VIA NXP USA INC 3.40% 01/05/2030	USD	5 351 143,28	4 965 714,82	0,31
Government			3 386 350,35	3 263 202,57	0,21
4 000 000,00	TENNESSEE VALLEY AUTHORITY 1.50% 15/09/2031	USD	3 386 350,35	3 263 202,57	0,21
ITALY			148 899 200,53	118 059 093,00	7,44
Government			55 319 599,93	41 358 000,00	2,61
60 000 000,00	BTP 1.50% 30/04/2045	EUR	55 319 599,93	41 358 000,00	2,61
Finance			45 474 144,16	37 665 492,00	2,37
10 200 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	10 606 371,53	8 017 098,00	0,51
9 700 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	9 912 837,54	7 669 596,00	0,48
7 800 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	7 820 176,01	6 847 854,00	0,43
7 800 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	7 796 256,00	6 626 100,00	0,42
7 200 000,00	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	7 336 703,08	6 584 904,00	0,41
2 000 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	2 001 800,00	1 919 940,00	0,12
Multi-Utilities			24 178 625,90	19 403 060,00	1,22
4 800 000,00	IREN SPA 1.50% 24/10/2027	EUR	5 006 472,00	4 379 568,00	0,28
5 300 000,00	IREN SPA 0.25% 17/01/2031	EUR	5 248 590,00	3 877 427,00	0,24
4 300 000,00	IREN SPA 0.875% 14/10/2029	EUR	4 336 769,78	3 515 250,00	0,22
3 500 000,00	ACEA SPA 0.25% 28/07/2030	EUR	3 440 220,00	2 661 645,00	0,17
3 100 000,00	A2A SPA 1.00% 16/07/2029	EUR	3 157 884,12	2 614 230,00	0,16
3 000 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	2 988 690,00	2 354 940,00	0,15
Energy			14 838 733,99	12 556 130,00	0,79
8 300 000,00	ERG SPA 0.50% 11/09/2027	EUR	8 211 638,56	7 287 898,00	0,46
6 800 000,00	ERG SPA 0.875% 15/09/2031	EUR	6 627 095,43	5 268 232,00	0,33
Telecommunication			5 596 776,55	4 140 366,00	0,26
5 700 000,00	TELECOM ITALIA SPA 1.625% 18/01/2029	EUR	5 596 776,55	4 140 366,00	0,26
Industries			3 491 320,00	2 936 045,00	0,19
3 500 000,00	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	3 491 320,00	2 936 045,00	0,19
NETHERLANDS			147 907 724,07	117 843 382,08	7,43
Finance			62 946 215,25	50 405 366,18	3,18
5 800 000,00	ABN AMRO BANK NV 0.50% 23/09/2029	EUR	5 761 191,37	4 702 408,00	0,30
5 700 000,00	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	5 676 875,10	4 029 558,00	0,25
5 000 000,00	CTP NV 0.75% 18/02/2027	EUR	4 981 650,00	3 901 100,00	0,25
4 321 000,00	CTP NV 2.125% 01/10/2025	EUR	4 370 615,24	3 825 856,61	0,24
4 500 000,00	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	4 469 715,00	3 717 945,00	0,23
3 800 000,00	ING GROEP NV 4.625% 06/01/2026	USD	3 763 963,10	3 630 909,57	0,23
3 800 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	4 404 902,00	3 536 698,00	0,22
3 500 000,00	VIA OUTLETS BV 1.75% 15/11/2028	EUR	3 496 111,00	2 926 805,00	0,18
4 000 000,00	NE PROPERTY BV 2.00% 20/01/2030	EUR	3 948 520,00	2 839 280,00	0,18
3 300 000,00	DIGITAL DUTCH FINCO BV 1.50% 15/03/2030	EUR	3 361 013,78	2 684 748,00	0,17
3 000 000,00	CTP NV 0.625% 27/09/2026	EUR	2 997 780,00	2 395 980,00	0,15
2 500 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	2 600 191,66	2 340 650,00	0,15
3 000 000,00	CTP NV 1.25% 21/06/2029	EUR	2 979 420,00	2 098 320,00	0,13
2 000 000,00	VESTEDA FINANCE BV 0.75% 18/10/2031	EUR	1 972 180,00	1 536 740,00	0,10
2 000 000,00	DIGITAL DUTCH FINCO BV 1.00% 15/01/2032	EUR	1 976 200,00	1 429 660,00	0,09
1 600 000,00	NE PROPERTY BV 3.375% 14/07/2027	EUR	1 806 192,00	1 377 728,00	0,09
1 500 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	1 433 265,00	1 342 440,00	0,08
2 000 000,00	CTP NV 1.50% 27/09/2031	EUR	1 987 860,00	1 210 860,00	0,08
1 000 000,00	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	958 570,00	877 680,00	0,06

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Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			56 859 103,66	44 328 587,90	2,79
8 800 000,00	EDP FINANCE BV 1.71% 24/01/2028	USD	7 436 168,52	7 190 756,90	0,45
7 700 000,00	TENNET HOLDING BV 1.50% 03/06/2039	EUR	8 420 208,39	5 755 057,00	0,36
4 300 000,00	TENNET HOLDING BV 1.25% 24/10/2033	EUR	4 534 603,55	3 517 185,00	0,22
3 800 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	3 903 861,60	3 292 130,00	0,21
3 800 000,00	ALLIANDER NV 0.875% 24/06/2032	EUR	3 881 549,52	3 193 254,00	0,20
5 000 000,00	TENNET HOLDING BV 0.50% 30/11/2040	EUR	4 903 280,00	3 006 950,00	0,19
3 800 000,00	TENNET HOLDING BV 0.125% 30/11/2032	EUR	3 771 158,00	2 829 214,00	0,18
3 000 000,00	REN FINANCE BV 0.50% 16/04/2029	EUR	2 998 830,00	2 478 300,00	0,16
3 000 000,00	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033	EUR	3 303 447,43	2 443 290,00	0,15
3 000 000,00	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	2 993 790,00	2 418 240,00	0,15
3 500 000,00	TENNET HOLDING BV 1.125% 09/06/2041	EUR	3 483 830,00	2 367 995,00	0,15
2 800 000,00	STEDIN HOLDING NV 0.50% 14/11/2029	EUR	2 753 093,28	2 316 916,00	0,15
2 000 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	2 075 593,37	1 851 780,00	0,12
2 000 000,00	TENNET HOLDING BV 1.875% 13/06/2036	EUR	2 399 690,00	1 667 520,00	0,10
Industries			15 475 753,93	13 482 378,00	0,85
4 000 000,00	POSTNL NV 0.625% 23/09/2026	EUR	3 987 969,24	3 688 280,00	0,23
3 000 000,00	ROYAL SCHIPHOL GROUP NV 2.00% 06/04/2029	EUR	3 055 674,01	2 845 680,00	0,18
3 000 000,00	ROYAL SCHIPHOL GROUP NV 1.50% 05/11/2030	EUR	3 215 074,47	2 739 000,00	0,17
3 000 000,00	ROYAL SCHIPHOL GROUP NV 0.875% 08/09/2032	EUR	3 033 162,21	2 410 830,00	0,15
2 200 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	2 183 874,00	1 798 588,00	0,12
Telecommunication			6 675 585,20	5 439 797,00	0,34
6 700 000,00	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	6 675 585,20	5 439 797,00	0,34
Consumer Retail			3 503 996,35	2 617 428,00	0,17
3 300 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.25% 23/09/2032	EUR	3 503 996,35	2 617 428,00	0,17
Basic Goods			2 447 069,68	1 569 825,00	0,10
2 500 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 1.25% 09/09/2041	EUR	2 447 069,68	1 569 825,00	0,10
FRANCE			118 964 214,26	96 522 732,00	6,08
Government			51 767 391,03	42 606 280,00	2,69
29 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	23 317 205,00	19 766 690,00	1,25
13 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	13 917 440,00	12 156 560,00	0,77
8 000 000,00	SOCIETE DU GRAND PARIS EPIC 1.625% 08/04/2042	EUR	7 910 200,00	6 728 240,00	0,43
3 000 000,00	SOCIETE DU GRAND PARIS EPIC 1.70% 25/05/2050	EUR	3 651 813,92	2 423 430,00	0,15
2 000 000,00	SOCIETE DU GRAND PARIS EPIC 0.70% 15/10/2060	EUR	1 972 649,38	1 012 880,00	0,06
1 000 000,00	SOCIETE DU GRAND PARIS EPIC 1.00% 18/02/2070	EUR	998 082,73	518 480,00	0,03
Multi-Utilities			22 620 571,00	17 677 993,00	1,11
8 700 000,00	ENGIE SA 1.375% 21/06/2039	EUR	9 156 791,50	5 825 520,00	0,37
2 500 000,00	SUEZ SACA 2.875% 24/05/2034	EUR	2 478 300,00	2 238 450,00	0,14
2 200 000,00	SUEZ SACA 1.875% 24/05/2027	EUR	2 191 288,00	2 103 618,00	0,13
2 500 000,00	ENGIE SA 0.50% 24/10/2030	EUR	2 477 203,50	2 026 875,00	0,13
2 000 000,00	ENGIE SA 1.375% 28/02/2029	EUR	2 120 648,00	1 821 780,00	0,11
2 000 000,00	ENGIE SA 2.125% 30/03/2032	EUR	2 226 400,00	1 816 260,00	0,11
1 000 000,00	ELECTRICITE DE FRANCE SA 1.00% 13/10/2026	EUR	1 012 200,00	947 220,00	0,06
1 000 000,00	ENGIE SA 0.375% 21/06/2027	EUR	957 740,00	898 270,00	0,06
Finance			16 131 840,55	13 526 426,00	0,85
5 700 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	5 995 685,59	4 984 023,00	0,31
4 000 000,00	COVIVIO 1.125% 17/09/2031	EUR	4 067 432,96	3 103 320,00	0,20

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Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 100 000,00	NERVAL SAS 2.875% 14/04/2032	EUR	3 072 472,00	2 813 033,00	0,18
3 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	2 996 250,00	2 626 050,00	0,16
Industries			14 013 799,60	12 471 111,00	0,79
10 700 000,00	GETLINK SE 3.50% 30/10/2025	EUR	11 076 511,60	10 211 331,00	0,65
3 000 000,00	ILE-DE-FRANCE MOBILITES 0.95% 28/05/2041	EUR	2 937 288,00	2 259 780,00	0,14
Consumer Retail			14 430 612,08	10 240 922,00	0,64
6 000 000,00	SNCF RESEAU 2.25% 20/12/2047	EUR	7 832 383,39	5 435 400,00	0,34
5 700 000,00	FAURECIA SE 2.375% 15/06/2029	EUR	5 684 868,69	4 003 452,00	0,25
1 000 000,00	SNCF RESEAU 0.75% 25/05/2036	EUR	913 360,00	802 070,00	0,05
GERMANY			88 772 727,84	73 713 189,18	4,65
Finance			39 572 483,25	33 898 934,18	2,14
6 800 000,00	DEUTSCHE BANK AG 1.686% 19/03/2026	USD	5 716 930,00	5 834 230,86	0,37
4 700 000,00	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	4 674 573,00	3 861 050,00	0,24
4 200 000,00	BERLIN HYP AG 1.125% 25/10/2027	EUR	4 344 855,14	3 792 264,00	0,24
3 800 000,00	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 07/06/2032	EUR	3 775 490,00	3 592 406,00	0,23
3 800 000,00	BERLIN HYP AG 1.50% 18/04/2028	EUR	4 048 957,01	3 407 726,00	0,21
3 000 000,00	LANDESBANK BADEN-WUERTTEMBERG 1.50% 03/02/2025	GBP	3 559 183,68	3 273 352,32	0,21
3 800 000,00	AAREAL BANK AG 0.75% 18/04/2028	EUR	3 771 500,00	3 132 378,00	0,20
4 500 000,00	DEUTSCHE WOHNEN SE 1.30% 07/04/2041	EUR	4 422 738,75	2 526 345,00	0,16
2 800 000,00	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	2 782 304,00	2 370 032,00	0,15
2 500 000,00	BERLIN HYP AG 0.50% 05/11/2029	EUR	2 475 951,67	2 109 150,00	0,13
Multi-Utilities			26 303 417,23	21 721 675,00	1,37
5 200 000,00	E.ON SE 0.35% 28/02/2030	EUR	5 096 446,40	4 226 716,00	0,27
4 700 000,00	E.ON SE 0.875% 20/08/2031	EUR	4 644 728,00	3 913 925,00	0,25
3 800 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	3 864 777,34	3 122 118,00	0,20
4 000 000,00	RWE AG 0.625% 11/06/2031	EUR	3 988 440,00	3 104 800,00	0,19
4 000 000,00	RWE AG 1.00% 26/11/2033	EUR	3 965 520,00	2 935 640,00	0,18
2 800 000,00	E.ON SE 0.375% 29/09/2027	EUR	2 745 409,49	2 472 736,00	0,16
2 000 000,00	E.ON SE 0.875% 08/01/2025	EUR	1 998 096,00	1 945 740,00	0,12
Consumer Retail			18 938 117,36	14 755 850,00	0,93
5 000 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	4 990 897,36	4 183 350,00	0,27
5 000 000,00	ZF FINANCE GMBH 2.00% 06/05/2027	EUR	5 013 720,00	3 850 000,00	0,24
5 000 000,00	ZF FINANCE GMBH 2.25% 03/05/2028	EUR	4 963 100,00	3 673 300,00	0,23
4 000 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	3 970 400,00	3 049 200,00	0,19
Industries			2 968 590,00	2 492 220,00	0,16
3 000 000,00	HAMBURGER HOCHBAHN AG 0.125% 24/02/2031	EUR	2 968 590,00	2 492 220,00	0,16
Raw materials			990 120,00	844 510,00	0,05
1 000 000,00	BASF SE 1.50% 17/03/2031	EUR	990 120,00	844 510,00	0,05
BELGIUM			79 959 382,86	66 221 900,00	4,17
Supranational			51 380 003,35	43 673 600,00	2,75
30 000 000,00	EUROPEAN UNION 1.25% 04/02/2043	EUR	28 200 271,00	24 443 100,00	1,54
25 000 000,00	EUROPEAN UNION 0.40% 04/02/2037	EUR	23 179 732,35	19 230 500,00	1,21
Finance			12 175 083,66	8 959 652,00	0,56
4 700 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	4 719 849,66	3 480 162,00	0,22
4 000 000,00	VGP NV 1.625% 17/01/2027	EUR	3 988 400,00	3 147 720,00	0,20
3 500 000,00	VGP NV 1.50% 08/04/2029	EUR	3 466 834,00	2 331 770,00	0,14
Government			8 268 235,00	7 451 520,00	0,47
8 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	8 268 235,00	7 451 520,00	0,47

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Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			5 200 170,85	3 994 588,00	0,25
5 200 000,00	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	5 200 170,85	3 994 588,00	0,25
Telecommunication			2 935 890,00	2 142 540,00	0,14
3 000 000,00	PROXIMUS SADP 0.75% 17/11/2036	EUR	2 935 890,00	2 142 540,00	0,14
SPAIN			66 734 471,67	56 039 927,00	3,53
Government			27 609 125,96	21 582 900,00	1,36
30 000 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	27 609 125,96	21 582 900,00	1,36
Finance			19 201 986,27	17 064 871,00	1,08
5 300 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	5 268 508,59	4 521 907,00	0,29
4 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	4 560 696,46	4 189 365,00	0,26
3 800 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	3 791 162,15	3 339 934,00	0,21
3 500 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	3 500 057,07	3 158 295,00	0,20
1 200 000,00	LAR ESPANA REAL ESTATE SOCIMI SA 1.75% 22/07/2026	EUR	1 154 592,00	1 051 200,00	0,07
1 000 000,00	LAR ESPANA REAL ESTATE SOCIMI SA 1.843% 03/11/2028	EUR	926 970,00	804 170,00	0,05
Industries			10 427 230,00	9 254 344,00	0,58
7 200 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	7 623 318,72	6 786 648,00	0,43
2 800 000,00	ADIF ALTA VELOCIDAD 0.55% 30/04/2030	EUR	2 803 911,28	2 467 696,00	0,15
Energy			6 736 477,44	5 890 392,00	0,37
7 200 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 1.375% 26/01/2032	EUR	6 736 477,44	5 890 392,00	0,37
Multi-Utilities			2 759 652,00	2 247 420,00	0,14
2 800 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	2 759 652,00	2 247 420,00	0,14
UNITED KINGDOM			57 168 807,16	47 668 979,85	3,01
Finance			27 452 881,68	23 934 508,21	1,51
4 700 000,00	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 2.625% 23/04/2025	GBP	5 484 188,08	5 056 838,19	0,32
4 500 000,00	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 3.375% 23/04/2028	GBP	5 231 509,44	4 669 252,67	0,29
5 500 000,00	BROOKFIELD FINANCE I UK PLC 2.34% 30/01/2032	USD	4 664 657,42	4 228 337,53	0,27
4 000 000,00	TRITAX EUROBOX PLC 0.95% 02/06/2026	EUR	3 955 100,00	3 579 000,00	0,23
3 000 000,00	LENDLEASE EUROPE FINANCE PLC 3.50% 02/12/2033	GBP	3 582 290,85	2 730 186,61	0,17
2 000 000,00	WORKSPACE GROUP PLC 2.25% 11/03/2028	GBP	2 294 597,44	1 917 819,42	0,12
2 000 000,00	TRITAX BIG BOX REIT PLC 1.50% 27/11/2033	GBP	2 240 538,45	1 753 073,79	0,11
Multi-Utilities			17 583 991,36	14 306 056,10	0,90
4 000 000,00	SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 2.125% 24/03/2036	GBP	4 642 932,23	3 594 386,75	0,23
3 000 000,00	SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 1.50% 24/03/2028	GBP	3 490 163,45	3 107 851,62	0,20
3 700 000,00	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	3 690 528,00	3 054 831,00	0,19
3 000 000,00	SOUTH EASTERN POWER NETWORKS PLC 1.75% 30/09/2034	GBP	3 481 818,26	2 711 298,13	0,17
2 000 000,00	SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 2.25% 27/09/2035	GBP	2 278 549,42	1 837 688,60	0,11
Telecommunication			5 517 205,86	4 299 240,63	0,27
4 700 000,00	VMED O2 UK FINANCING I PLC 4.50% 15/07/2031	GBP	5 517 205,86	4 299 240,63	0,27
Consumer Retail			4 692 601,52	3 427 062,25	0,22
4 000 000,00	BERKELEY GROUP PLC 2.50% 11/08/2031	GBP	4 692 601,52	3 427 062,25	0,22
Energy			1 922 126,74	1 702 112,66	0,11
1 525 000,00	ANGLIAN WATER SERVICES FINANCING PLC 2.75% 26/10/2029	GBP	1 922 126,74	1 702 112,66	0,11

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Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
LUXEMBOURG			55 683 930,45	43 554 142,00	2,75
Finance			53 211 930,45	41 664 517,00	2,63
5 200 000,00	SELP FINANCE SARL 0.875% 27/05/2029	EUR	5 169 684,00	4 181 944,00	0,26
4 500 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	5 190 000,75	4 062 780,00	0,26
4 200 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	4 216 131,46	3 520 776,00	0,22
4 700 000,00	P3 GROUP SARL 1.625% 26/01/2029	EUR	4 662 212,00	3 474 005,00	0,22
4 700 000,00	LOGICOR FINANCING SARL 2.00% 17/01/2034	EUR	4 632 461,00	3 323 088,00	0,21
3 900 000,00	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.50% 27/01/2028	EUR	3 876 249,00	3 225 144,00	0,20
3 500 000,00	CPI PROPERTY GROUP SA 2.75% 22/01/2028	GBP	4 050 773,08	3 131 590,00	0,20
3 800 000,00	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	3 773 096,00	2 862 768,00	0,18
3 000 000,00	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.90% 12/10/2029	EUR	2 975 460,00	2 380 380,00	0,15
3 000 000,00	AXA LOGISTICS EUROPE MASTER SCA 0.875% 15/11/2029	EUR	2 977 920,00	2 266 770,00	0,14
2 500 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	2 685 131,27	1 973 125,00	0,13
2 400 000,00	SEGRO CAPITAL SARL 0.50% 22/09/2031	EUR	2 378 856,00	1 803 432,00	0,11
2 000 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	2 190 790,00	1 778 940,00	0,11
2 000 000,00	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	1 987 280,00	1 609 420,00	0,10
1 500 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	1 501 185,89	1 199 445,00	0,08
1 000 000,00	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	EUR	944 700,00	870 910,00	0,06
Consumer Retail			2 472 000,00	1 889 625,00	0,12
2 500 000,00	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	2 472 000,00	1 889 625,00	0,12
AUSTRIA			37 820 379,00	34 019 955,00	2,14
Government			20 004 260,00	18 407 600,00	1,16
20 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	20 004 260,00	18 407 600,00	1,16
Finance			12 893 819,00	12 023 205,00	0,76
7 200 000,00	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG 1.375% 14/04/2025	EUR	7 177 536,00	7 032 456,00	0,44
5 700 000,00	CA IMMOBILIEN ANLAGEN AG 1.00% 27/10/2025	EUR	5 716 283,00	4 990 749,00	0,32
Multi-Utilities			4 922 300,00	3 589 150,00	0,22
5 000 000,00	VERBUND AG 0.90% 01/04/2041	EUR	4 922 300,00	3 589 150,00	0,22
IRELAND			34 023 179,62	20 052 525,17	1,26
Industries			25 663 875,35	12 560 295,17	0,79
6 800 000,00	JOHNSON CONTROLS INTERNATIONAL PLC VIA TYCO FIRE & SECURITY FINANCE SCA 1.75% 15/09/2030	USD	5 731 619,61	5 299 766,22	0,33
4 500 000,00	SMURFIT KAPPA TREASURY ULC 1.00% 22/09/2033	EUR	4 493 925,00	3 220 830,00	0,20
4 000 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	3 976 266,67	2 978 400,00	0,19
9 000 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 0.84% 12/03/2026	CHF	8 462 064,07	813 798,95	0,05
3 000 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 2.20% 23/05/2027	EUR	3 000 000,00	247 500,00	0,02
Government			5 198 850,00	4 835 400,00	0,30
5 000 000,00	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	5 198 850,00	4 835 400,00	0,30
Multi-Utilities			3 160 454,27	2 656 830,00	0,17
3 000 000,00	ESB FINANCE DAC 1.125% 11/06/2030	EUR	3 160 454,27	2 656 830,00	0,17

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CHILE			23 828 190,18	19 284 044,21	1,22
Government			23 828 190,18	19 284 044,21	1,22
7 800 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	6 858 522,85	6 339 678,33	0,40
7 800 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.50% 25/01/2050	USD	7 123 503,12	5 740 940,88	0,36
6 700 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	6 851 619,93	5 236 385,00	0,33
3 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 29/01/2040	EUR	2 994 544,28	1 967 040,00	0,13
SWEDEN			21 039 216,23	18 358 528,57	1,16
Consumer Retail			11 574 227,26	10 052 128,49	0,63
7 700 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	7 805 971,25	6 680 905,00	0,42
40 000 000,00	ELECTROLUX AB 1.705% 24/02/2027	SEK	3 768 256,01	3 371 223,49	0,21
Finance			5 328 776,75	4 657 371,22	0,29
4 300 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	4 298 194,00	3 679 983,00	0,23
11 000 000,00	SBAB BANK AB 1.00% 20/06/2024	SEK	1 030 582,75	977 388,22	0,06
Raw materials			2 823 090,80	2 460 612,00	0,16
2 800 000,00	SKF AB 0.875% 15/11/2029	EUR	2 823 090,80	2 460 612,00	0,16
Multi-Utilities			1 313 121,42	1 188 416,86	0,08
10 000 000,00	STOCKHOLM EXERGI HOLDING AB 0.893% 11/09/2026	SEK	931 369,64	825 528,03	0,05
4 000 000,00	STOCKHOLM EXERGI HOLDING AB 3.093% 18/05/2026	SEK	381 751,78	362 888,83	0,03
CANADA			17 368 816,13	16 686 299,87	1,05
Government			12 190 561,63	11 926 786,95	0,75
11 000 000,00	CANADA GOVERNMENT BONDS 2.25% 01/12/2029	CAD	7 883 559,44	7 682 588,14	0,48
4 000 000,00	QUEBEC CANADA 3.65% 20/05/2032	CAD	2 971 909,75	2 898 104,34	0,18
1 950 000,00	PROVINCE OF QUEBEC CANADA 1.85% 13/02/2027	CAD	1 335 092,44	1 346 094,47	0,09
Finance			5 178 254,50	4 759 512,92	0,30
3 500 000,00	MANULIFE FINANCIAL CORP 3.703% 16/03/2032	USD	3 187 614,50	3 095 212,92	0,20
2 000 000,00	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	1 990 640,00	1 664 300,00	0,10
FINLAND			19 225 630,14	15 049 967,00	0,95
Raw materials			12 311 319,76	9 804 275,00	0,62
4 700 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	4 655 269,43	3 849 676,00	0,24
4 700 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	4 687 670,33	3 686 539,00	0,23
3 000 000,00	UPM-KYMMENE OYJ 0.50% 22/03/2031	EUR	2 968 380,00	2 268 060,00	0,15
Finance			6 914 310,38	5 245 692,00	0,33
4 800 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	4 735 342,38	3 779 040,00	0,24
2 200 000,00	KOJAMO OYJ 0.875% 28/05/2029	EUR	2 178 968,00	1 466 652,00	0,09
HONG KONG			13 739 752,52	13 368 498,26	0,84
Government			6 546 427,24	6 119 279,44	0,38
5 000 000,00	HONG KONG GOVERNMENT INTERNATIONAL BOND 1.375% 02/02/2031	USD	4 094 768,09	4 089 053,00	0,25
3 000 000,00	HONG KONG GOVERNMENT INTERNATIONAL BOND 2.375% 02/02/2051	USD	2 451 659,15	2 030 226,44	0,13
Industries			3 762 359,50	3 613 903,49	0,23
4 500 000,00	MTR CORP LTD 1.625% 19/08/2030	USD	3 762 359,50	3 613 903,49	0,23
Multi-Utilities			1 738 652,09	1 876 206,62	0,12
2 000 000,00	CGNPC INTERNATIONAL LTD 2.75% 02/07/2024	USD	1 738 652,09	1 876 206,62	0,12

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			1 692 313,69	1 759 108,71	0,11
2 000 000,00	PINGAN REAL ESTATE CAPITAL LTD 2.75% 29/07/2024	USD	1 692 313,69	1 759 108,71	0,11
AUSTRALIA			14 255 502,60	12 819 725,26	0,81
Finance			5 700 000,00	4 996 962,00	0,31
5 700 000,00	WESTPAC BANKING CORP 0.766% 13/05/2031	EUR	5 700 000,00	4 996 962,00	0,31
Supranational			3 142 909,99	2 801 938,40	0,18
5 000 000,00	EIB 0.75% 15/07/2027	AUD	3 142 909,99	2 801 938,40	0,18
Government			3 021 142,80	2 637 532,50	0,17
5 000 000,00	NEW SOUTH WALES TREASURY CORP 1.25% 20/11/2030	AUD	3 021 142,80	2 637 532,50	0,17
Basic Goods			2 391 449,81	2 383 292,36	0,15
3 700 000,00	WOOLWORTHS GROUP LTD 2.85% 23/04/2024	AUD	2 391 449,81	2 383 292,36	0,15
INDIA			12 624 566,63	12 373 127,73	0,78
Government			7 731 704,03	7 398 924,70	0,47
4 500 000,00	INDIAN RAILWAY FINANCE CORP LTD 3.835% 13/12/2027	USD	4 241 456,03	4 112 607,45	0,26
4 000 000,00	INDIAN RAILWAY FINANCE CORP LTD 3.57% 21/01/2032	USD	3 490 248,00	3 286 317,25	0,21
Multi-Utilities			4 892 862,60	4 974 203,03	0,31
5 800 000,00	ADANI GREEN ENERGY LTD 4.375% 08/09/2024	USD	4 892 862,60	4 974 203,03	0,31
CHINA			10 464 390,57	10 796 280,86	0,68
Finance			10 464 390,57	10 796 280,86	0,68
3 500 000,00	CHINA MERCHANTS BANK CO LTD 1.25% 01/09/2026	USD	2 964 701,69	3 040 643,11	0,19
3 000 000,00	BANK OF CHINA LTD 1.40% 28/04/2026	USD	2 487 592,39	2 653 355,30	0,17
3 000 000,00	CHINA MERCHANTS BANK CO LTD 1.20% 10/09/2025	USD	2 520 096,49	2 648 907,45	0,17
2 500 000,00	BANK OF CHINA LTD 1.50% 28/04/2025	EUR	2 492 000,00	2 453 375,00	0,15
SOUTH KOREA			10 069 367,89	9 610 659,60	0,61
Computing and IT			5 582 942,38	5 135 270,53	0,33
6 800 000,00	SK HYNIX INC 2.375% 19/01/2031	USD	5 582 942,38	5 135 270,53	0,33
Raw materials			4 486 425,51	4 475 389,07	0,28
3 500 000,00	LG CHEM LTD 3.625% 15/04/2029	USD	3 232 518,38	3 187 178,11	0,20
1 500 000,00	LG CHEM LTD 1.375% 07/07/2026	USD	1 253 907,13	1 288 210,96	0,08
DENMARK			11 470 043,91	9 103 165,09	0,57
Multi-Utilities			4 410 689,75	3 707 155,09	0,23
2 000 000,00	ORSTED A/S 2.50% 16/05/2033	GBP	2 458 248,47	2 045 485,09	0,13
1 800 000,00	ORSTED A/S 1.50% 26/11/2029	EUR	1 952 441,28	1 661 670,00	0,10
Government			4 080 839,16	2 991 000,00	0,19
4 000 000,00	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	4 080 839,16	2 991 000,00	0,19
Industries			2 978 515,00	2 405 010,00	0,15
3 000 000,00	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	2 978 515,00	2 405 010,00	0,15
MAURITIUS			9 753 430,10	8 438 703,52	0,53
Finance			3 320 192,00	2 995 035,95	0,19
4 000 000,00	INDIA GREEN POWER HOLDINGS 4.00% 22/02/2027	USD	3 320 192,00	2 995 035,95	0,19
Multi-Utilities			3 540 438,60	2 792 443,74	0,17
4 000 000,00	INDIA CLEAN ENERGY HOLDINGS 4.50% 18/04/2027	USD	3 540 438,60	2 792 443,74	0,17
Energy			2 892 799,50	2 651 223,83	0,17
3 372 950,00	AZURE POWER ENERGY LTD 3.575% 19/08/2026	USD	2 892 799,50	2 651 223,83	0,17

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Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SINGAPORE			7 797 675,57	7 525 603,56	0,47
Multi-Utilities			4 451 282,01	4 572 768,20	0,29
5 000 000,00	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	USD	4 451 282,01	4 572 768,20	0,29
Energy			3 346 393,56	2 952 835,36	0,18
3 945 000,00	CONTINUUM ENERGY LEVANTER PTE LTD 4.50% 09/02/2027	USD	3 346 393,56	2 952 835,36	0,18
POLAND			10 967 042,32	6 915 510,00	0,44
Government			10 967 042,32	6 915 510,00	0,44
9 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 08/03/2049	EUR	10 967 042,32	6 915 510,00	0,44
JAPAN			7 426 344,78	6 763 917,03	0,43
Computing and IT			3 348 461,20	3 393 957,03	0,22
3 800 000,00	RENESAS ELECTRONICS CORP 1.543% 26/11/2024	USD	3 348 461,20	3 393 957,03	0,22
Finance			4 077 883,58	3 369 960,00	0,21
4 000 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	4 077 883,58	3 369 960,00	0,21
NORWAY			6 254 391,91	5 581 929,59	0,35
Finance			3 473 785,00	2 998 485,00	0,19
3 500 000,00	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	3 473 785,00	2 998 485,00	0,19
Multi-Utilities			2 780 606,91	2 583 444,59	0,16
18 000 000,00	STATKRAFT AS 3.93% 14/06/2032	NOK	1 787 533,01	1 646 296,48	0,10
10 000 000,00	STATKRAFT AS 3.625% 14/06/2027	NOK	993 073,90	937 148,11	0,06
INDONESIA			5 783 707,72	5 572 766,39	0,35
Government			5 783 707,72	5 572 766,39	0,35
3 800 000,00	PERUSAHAAN PENERBIT SBSN INDONESIA III 3.55% 09/06/2051	USD	3 113 096,80	2 839 177,69	0,18
3 000 000,00	PERUSAHAAN PENERBIT SBSN INDONESIA III 2.30% 23/06/2025	USD	2 670 610,92	2 733 588,70	0,17
HUNGARY			7 913 647,28	5 440 050,00	0,34
Government			7 913 647,28	5 440 050,00	0,34
7 700 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 05/06/2035	EUR	7 913 647,28	5 440 050,00	0,34
SERBIA			7 172 615,00	5 330 679,00	0,34
Government			7 172 615,00	5 330 679,00	0,34
7 300 000,00	SERBIA GOVERNMENT INTERNATIONAL BOND 1.00% 23/09/2028	EUR	7 172 615,00	5 330 679,00	0,34
ICELAND			5 675 433,00	5 267 199,00	0,33
Finance			5 675 433,00	5 267 199,00	0,33
5 700 000,00	LANDSBANKINN HF 0.375% 23/05/2025	EUR	5 675 433,00	5 267 199,00	0,33
MEXICO			5 693 187,72	5 068 080,32	0,32
Consumer Retail			5 693 187,72	5 068 080,32	0,32
6 800 000,00	COCA-COLA FEMSA SAB DE CV 1.85% 01/09/2032	USD	5 693 187,72	5 068 080,32	0,32
BERMUDA			5 076 865,72	4 716 172,49	0,30
Multi-Utilities			5 076 865,72	4 716 172,49	0,30
5 800 000,00	STAR ENERGY GEOTHERMAL DARAJAT II VIA STAR ENERGY GEOTHERMAL SALAK 4.85% 14/10/2038	USD	5 076 865,72	4 716 172,49	0,30

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Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CAYMAN ISLANDS			4 309 534,72	4 493 242,63	0,28
Finance			2 525 006,62	2 659 295,33	0,17
3 000 000,00	QNB FINANCE LTD 1.625% 22/09/2025	USD	2 525 006,62	2 659 295,33	0,17
Industries			1 784 528,10	1 833 947,30	0,11
2 000 000,00	MTR CORP CI LTD 2.50% 02/11/2026	USD	1 784 528,10	1 833 947,30	0,11
SUPRANATIONALS			5 500 000,00	4 348 960,00	0,27
Industries			5 500 000,00	4 348 960,00	0,27
5 500 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 2.00% 01/09/2028	EUR	5 500 000,00	4 348 960,00	0,27
NEW ZEALAND			3 777 200,00	3 146 552,00	0,20
Industries			3 777 200,00	3 146 552,00	0,20
3 800 000,00	AUCKLAND COUNCIL 0.25% 17/11/2031	EUR	3 777 200,00	3 146 552,00	0,20
LIECHTENSTEIN			3 780 468,00	2 956 324,00	0,19
Finance			3 780 468,00	2 956 324,00	0,19
3 800 000,00	SWISS LIFE FINANCE I LTD 0.50% 15/09/2031	EUR	3 780 468,00	2 956 324,00	0,19
LITHUANIA			3 211 052,00	2 714 670,00	0,17
Multi-Utilities			3 211 052,00	2 714 670,00	0,17
3 000 000,00	LIETUVOS ENERGIJA UAB 1.875% 10/07/2028	EUR	3 211 052,00	2 714 670,00	0,17
CZECH REPUBLIC			2 503 270,00	2 358 775,00	0,15
Multi-Utilities			2 503 270,00	2 358 775,00	0,15
2 500 000,00	CEZ AS 2.375% 06/04/2027	EUR	2 503 270,00	2 358 775,00	0,15
GUERNSEY			2 691 945,00	2 001 175,00	0,13
Finance			2 691 945,00	2 001 175,00	0,13
2 500 000,00	GLOBALWORTH REAL ESTATE INVESTMENTS LTD 2.95% 29/07/2026	EUR	2 691 945,00	2 001 175,00	0,13
EGYPT			2 133 536,28	1 958 463,07	0,12
Government			2 133 536,28	1 958 463,07	0,12
2 500 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.25% 06/10/2025	USD	2 133 536,28	1 958 463,07	0,12
SWITZERLAND			2 445 772,48	1 930 885,24	0,12
Supranational			2 445 772,48	1 930 885,24	0,12
2 524 000,00	EUROFIMA 0.15% 10/10/2034	EUR	2 445 772,48	1 930 885,24	0,12
GREECE			2 260 490,00	1 791 157,50	0,11
Multi-Utilities			2 260 490,00	1 791 157,50	0,11
2 250 000,00	PUBLIC POWER CORP 3.375% 31/07/2028	EUR	2 260 490,00	1 791 157,50	0,11
BRAZIL			1 619 119,09	1 700 071,92	0,11
Finance			1 619 119,09	1 700 071,92	0,11
2 000 000,00	BANCO BTG PACTUAL SA 2.75% 11/01/2026	USD	1 619 119,09	1 700 071,92	0,11

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Floating Rate Notes			409 876 651,30	344 468 511,99	21,71
NETHERLANDS			70 609 639,84	61 576 651,45	3,88
Multi-Utilities			42 180 707,87	37 023 333,00	2,33
12 700 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	13 420 373,20	12 222 607,00	0,77
6 900 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	7 492 637,91	6 582 531,00	0,42
6 000 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	6 029 707,50	5 560 200,00	0,35
6 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	6 489 253,34	5 394 415,00	0,34
4 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	4 748 735,92	4 342 500,00	0,27
4 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	4 000 000,00	2 921 080,00	0,18
Finance			19 669 320,51	17 432 890,45	1,10
8 200 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	8 350 113,30	7 516 284,00	0,47
4 700 000,00	ING GROEP NV FRN 07/12/2028	GBP	5 368 393,61	4 573 867,02	0,29
4 800 000,00	ABN AMRO BANK NV FRN 13/12/2029	USD	4 258 905,60	3 911 441,43	0,25
1 700 000,00	ING GROEP NV FRN 09/06/2032	EUR	1 691 908,00	1 431 298,00	0,09
Telecommunication			8 759 611,46	7 120 428,00	0,45
8 700 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	8 759 611,46	7 120 428,00	0,45
GERMANY			60 154 464,91	47 979 234,00	3,03
Finance			31 563 550,76	25 060 139,00	1,58
8 700 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	8 711 228,45	6 673 335,00	0,42
9 200 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	9 140 660,00	6 620 964,00	0,42
5 200 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	5 213 497,31	4 450 212,00	0,28
4 000 000,00	TALANX AG FRN 01/12/2042	EUR	3 933 572,00	3 111 320,00	0,19
3 100 000,00	DEUTSCHE BANK AG FRN 23/02/2028	EUR	3 085 678,00	2 803 113,00	0,18
1 500 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	1 478 915,00	1 401 195,00	0,09
Multi-Utilities			20 909 878,38	16 860 427,00	1,07
6 000 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	5 978 418,75	5 065 560,00	0,32
5 900 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	5 900 000,00	4 339 627,00	0,27
5 000 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	5 016 546,65	3 908 000,00	0,25
4 000 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	4 014 912,98	3 547 240,00	0,23
Raw materials			7 681 035,77	6 058 668,00	0,38
7 700 000,00	EVONIK INDUSTRIES AG FRN 02/09/2081	EUR	7 681 035,77	6 058 668,00	0,38
FRANCE			58 187 574,28	47 605 836,00	3,00
Finance			34 639 005,23	28 958 876,00	1,82
12 200 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	12 384 690,10	10 067 928,00	0,63
8 400 000,00	AXA SA FRN 07/10/2041	EUR	8 317 197,59	6 455 484,00	0,41
7 200 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	7 184 232,00	6 379 632,00	0,40
4 800 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	4 794 846,54	4 190 832,00	0,26
2 000 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	1 958 039,00	1 865 000,00	0,12
Multi-Utilities			23 548 569,05	18 646 960,00	1,18
6 000 000,00	ENGIE SA FRN 31/12/2099	EUR	6 566 512,26	5 659 680,00	0,36
5 000 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	5 034 823,09	4 325 000,00	0,27
5 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	4 982 403,70	3 527 800,00	0,22
4 000 000,00	ENGIE SA FRN 31/12/2099	EUR	3 985 080,00	3 062 440,00	0,20
3 000 000,00	ENGIE SA FRN 31/12/2099	EUR	2 979 750,00	2 072 040,00	0,13
SPAIN			46 299 812,77	40 894 947,76	2,58
Finance			46 299 812,77	40 894 947,76	2,58
7 700 000,00	CAIXABANK SA FRN 18/11/2026	EUR	7 685 048,01	6 951 791,00	0,44
7 700 000,00	CAIXABANK SA FRN 18/06/2031	EUR	7 667 121,00	6 694 457,00	0,42

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 700 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	6 755 029,73	6 140 550,00	0,39
5 700 000,00	CAIXABANK SA FRN 09/02/2029	EUR	5 660 034,44	4 716 579,00	0,30
5 700 000,00	BANCO DE SABADELL SA FRN 16/06/2028	EUR	5 669 528,62	4 679 415,00	0,29
4 700 000,00	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	4 695 159,00	4 007 878,00	0,25
3 000 000,00	CAIXABANK SA FRN 03/12/2026	GBP	3 466 936,97	3 142 805,76	0,20
3 000 000,00	BANCO DE SABADELL SA FRN 24/03/2026	EUR	3 001 720,00	2 849 130,00	0,18
1 700 000,00	UNICAJA BANCO SA FRN 30/06/2025	EUR	1 699 235,00	1 712 342,00	0,11
PORTUGAL			38 243 010,35	31 780 777,00	2,00
Multi-Utilities			32 072 336,35	26 829 705,00	1,69
11 700 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	12 893 114,93	11 349 000,00	0,71
7 700 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	7 540 581,60	6 621 615,00	0,42
5 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	4 972 736,82	4 050 000,00	0,25
4 700 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 14/03/2082	EUR	4 674 103,00	3 266 030,00	0,21
2 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 14/03/2082	EUR	1 991 800,00	1 543 060,00	0,10
Finance			6 170 674,00	4 951 072,00	0,31
6 200 000,00	BANCO COMERCIAL PORTUGUES SA FRN 07/04/2028	EUR	6 170 674,00	4 951 072,00	0,31
DENMARK			28 976 430,52	23 694 132,87	1,49
Multi-Utilities			24 979 670,52	19 965 972,87	1,26
6 500 000,00	ORSTED A/S FRN 24/11/3017	EUR	6 728 873,22	6 175 455,00	0,39
6 700 000,00	ORSTED A/S FRN 09/12/3019	EUR	6 783 513,01	5 661 500,00	0,36
5 700 000,00	ORSTED A/S FRN 18/02/3021	EUR	5 710 585,71	4 183 173,00	0,26
5 000 000,00	ORSTED AS FRN 18/02/3021	GBP	5 756 698,58	3 945 844,87	0,25
Finance			3 996 760,00	3 728 160,00	0,23
4 000 000,00	DANSKE BANK AS FRN 17/02/2027	EUR	3 996 760,00	3 728 160,00	0,23
ITALY			27 160 839,65	23 049 018,00	1,45
Finance			23 376 571,65	20 208 518,00	1,27
10 700 000,00	BANCA POPOLARE DI SONDRIO SCPA FRN 13/07/2027	EUR	10 658 732,66	9 208 848,00	0,58
9 800 000,00	CREDITO EMILIANO SPA FRN 19/01/2028	EUR	9 799 510,00	8 531 390,00	0,54
3 000 000,00	UNICREDIT SPA FRN 05/07/2029	EUR	2 918 328,99	2 468 280,00	0,15
Multi-Utilities			3 784 268,00	2 840 500,00	0,18
3 800 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	3 784 268,00	2 840 500,00	0,18
IRELAND			23 342 345,58	20 525 276,00	1,29
Finance			23 342 345,58	20 525 276,00	1,29
10 400 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	10 569 162,08	9 433 736,00	0,59
5 000 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	4 994 279,50	4 282 500,00	0,27
4 800 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	4 781 664,00	4 208 880,00	0,27
3 000 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	2 997 240,00	2 600 160,00	0,16
SWEDEN			16 783 716,69	14 096 473,20	0,89
Multi-Utilities			10 727 460,50	8 637 953,86	0,54
3 700 000,00	VATTENFALL AB FRN 29/06/2083	GBP	4 340 454,69	3 433 807,97	0,21
35 000 000,00	VATTENFALL AB FRN 26/05/2083	SEK	3 441 491,73	2 652 424,18	0,17
30 000 000,00	VATTENFALL AB FRN 26/05/2083	SEK	2 945 514,08	2 551 721,71	0,16
Telecommunication			4 936 749,67	4 414 400,00	0,28
5 000 000,00	TELIA CO AB FRN 11/05/2081	EUR	4 936 749,67	4 414 400,00	0,28
Finance			1 119 506,52	1 044 119,34	0,07
12 000 000,00	HUMLEGARDEN FASTIGHETER AB FRN 07/10/2026	SEK	1 119 506,52	1 044 119,34	0,07

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED KINGDOM			8 510 114,39	7 834 042,71	0,49
Finance			8 510 114,39	7 834 042,71	0,49
5 000 000,00	BARCLAYS PLC FRN 03/11/2026	GBP	5 571 642,90	5 292 549,21	0,33
2 500 000,00	NATWEST GROUP PLC FRN 09/11/2028	GBP	2 938 471,49	2 541 493,50	0,16
CZECH REPUBLIC			8 076 276,00	6 710 423,00	0,42
Finance			8 076 276,00	6 710 423,00	0,42
4 100 000,00	CESKA SPORITELNA AS FRN 13/09/2028	EUR	4 094 916,00	3 412 143,00	0,21
4 000 000,00	RAIFFEISENBANK AS FRN 09/06/2028	EUR	3 981 360,00	3 298 280,00	0,21
NORWAY			8 591 513,18	6 595 035,00	0,42
Finance			8 591 513,18	6 595 035,00	0,42
8 700 000,00	STOREBRAND LIVSFORSIKRING AS FRN 30/09/2051	EUR	8 591 513,18	6 595 035,00	0,42
SLOVAKIA			6 473 220,00	5 201 820,00	0,33
Finance			6 473 220,00	5 201 820,00	0,33
6 500 000,00	TATRA BANKA AS FRN 23/04/2028	EUR	6 473 220,00	5 201 820,00	0,33
AUSTRIA			5 069 403,14	3 758 990,00	0,24
Finance			5 069 403,14	3 758 990,00	0,24
4 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	4 003 653,14	2 829 680,00	0,18
1 000 000,00	UNIQA INSURANCE GROUP AG FRN 09/10/2035	EUR	1 065 750,00	929 310,00	0,06
BELGIUM			3 398 290,00	3 165 855,00	0,20
Finance			3 398 290,00	3 165 855,00	0,20
3 500 000,00	KBC GROUP NV FRN 16/06/2027	EUR	3 398 290,00	3 165 855,00	0,20
Zero-Coupon Bonds			37 647 660,00	32 336 485,00	2,04
GERMANY			35 135 835,00	30 224 760,00	1,91
Government			35 135 835,00	30 224 760,00	1,91
47 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	35 135 835,00	30 224 760,00	1,91
FRANCE			2 511 825,00	2 111 725,00	0,13
Industries			2 511 825,00	2 111 725,00	0,13
2 500 000,00	VINCI SA 0.00% 27/11/2028	EUR	2 511 825,00	2 111 725,00	0,13
Asset and Mortgage Backed Securities			3 491 193,12	2 637 810,00	0,17
AUSTRIA			3 491 193,12	2 637 810,00	0,17
Finance			3 491 193,12	2 637 810,00	0,17
3 500 000,00	UNIQA INSURANCE GROUP AG 2.375% 09/12/2041	EUR	3 491 193,12	2 637 810,00	0,17
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			104 238 369,12	96 841 192,24	6,10
Ordinary Bonds			84 364 183,86	76 922 045,71	4,85
UNITED STATES			59 476 662,14	53 087 463,08	3,35
Multi-Utilities			35 533 205,40	30 927 717,26	1,95
4 500 000,00	INTERSTATE POWER & LIGHT CO 3.60% 01/04/2029	USD	4 419 134,55	4 102 320,01	0,26
5 000 000,00	NIAGARA MOHAWK POWER CORP 1.96% 27/06/2030	USD	4 445 035,00	3 958 152,42	0,25
5 000 000,00	NEW YORK STATE ELECTRIC & GAS CORP 2.15% 01/10/2031	USD	4 255 406,16	3 952 939,35	0,25
2 800 000,00	NORTHERN STATES POWER CO 2.25% 01/04/2031	USD	2 348 631,91	2 344 827,84	0,15
3 000 000,00	PUBLIC SERVICE CO OF COLORADO 3.20% 01/03/2050	USD	2 743 883,78	2 266 048,36	0,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 800 000,00	SOUTHWESTERN PUBLIC SERVICE CO 3.75% 15/06/2049	USD	2 715 438,20	2 248 516,37	0,14
2 800 000,00	SOUTHWESTERN PUBLIC SERVICE CO 3.15% 01/05/2050	USD	2 564 309,86	2 051 530,18	0,13
2 700 000,00	NORTHERN STATES POWER CO 2.90% 01/03/2050	USD	2 290 935,29	1 945 746,06	0,12
2 500 000,00	NORTHERN STATES POWER CO 3.20% 01/04/2052	USD	2 152 199,82	1 878 095,14	0,12
2 700 000,00	NORTHERN STATES POWER CO 2.60% 01/06/2051	USD	2 310 194,46	1 822 994,12	0,11
2 000 000,00	MIDAMERICAN ENERGY CO 3.65% 01/08/2048	USD	1 992 641,11	1 612 664,58	0,10
1 800 000,00	INTERSTATE POWER & LIGHT CO 3.50% 30/09/2049	USD	1 658 634,65	1 373 850,64	0,09
2 000 000,00	PUBLIC SERVICE CO OF COLORADO 2.70% 15/01/2051	USD	1 636 760,61	1 370 032,19	0,09
Finance			17 559 739,69	16 105 821,02	1,02
5 000 000,00	EQUINIX INC 3.90% 15/04/2032	USD	4 470 137,75	4 325 506,23	0,27
4 500 000,00	EQUINIX INC 1.55% 15/03/2028	USD	3 857 432,56	3 619 972,65	0,23
4 500 000,00	EQUINIX INC 2.50% 15/05/2031	USD	3 756 723,46	3 496 179,05	0,22
4 500 000,00	BOSTON PROPERTIES LP 2.45% 01/10/2033	USD	3 805 866,45	3 295 681,64	0,21
200 000 000,00	PROLOGIS YEN FINANCE LLC 0.85% 24/06/2030	JPY	1 669 579,47	1 368 481,45	0,09
Computing and IT			6 383 717,05	6 053 924,80	0,38
4 500 000,00	MICRON TECHNOLOGY INC 2.703% 15/04/2032	USD	3 878 811,00	3 437 252,27	0,22
2 800 000,00	APPLE INC 3.00% 20/06/2027	USD	2 504 906,05	2 616 672,53	0,16
CANADA			12 658 284,59	12 024 977,85	0,76
Multi-Utilities			10 366 041,26	9 872 947,03	0,62
4 000 000,00	ONTARIO POWER GENERATION INC 3.215% 08/04/2030	CAD	2 664 569,36	2 680 838,46	0,17
3 500 000,00	ONTARIO POWER GENERATION INC 2.893% 08/04/2025	CAD	2 323 867,80	2 514 144,37	0,16
3 500 000,00	CITY OF TORONTO CANADA 2.60% 24/09/2039	CAD	2 402 854,41	2 017 918,01	0,12
2 000 000,00	BROOKFIELD RENEWABLE PARTNERS ULC 4.25% 15/01/2029	CAD	1 500 377,52	1 433 761,99	0,09
2 000 000,00	ONTARIO POWER GENERATION INC 3.838% 22/06/2048	CAD	1 474 372,17	1 226 284,20	0,08
Government			2 292 243,33	2 152 030,82	0,14
2 000 000,00	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY 3.25% 23/11/2028	CAD	1 360 844,75	1 437 721,72	0,09
1 360 000,00	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY 2.65% 29/10/2050	CAD	931 398,58	714 309,10	0,05
IRELAND			9 499 936,00	9 298 207,51	0,58
Industries			9 499 936,00	9 298 207,51	0,58
9 000 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.25% 01/09/2028	USD	7 440 288,50	7 380 612,01	0,46
2 500 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 4.00% 01/09/2029	USD	2 059 647,50	1 917 595,50	0,12
CHILE			1 798 362,08	1 574 939,19	0,10
Multi-Utilities			1 798 362,08	1 574 939,19	0,10
2 000 000,00	INTERCHILE SA 4.50% 30/06/2056	USD	1 798 362,08	1 574 939,19	0,10
FRANCE			930 939,05	936 458,08	0,06
Multi-Utilities			930 939,05	936 458,08	0,06
1 000 000,00	ELECTRICITE DE FRANCE SA 3.625% 13/10/2025	USD	930 939,05	936 458,08	0,06
Floating Rate Notes			19 874 185,26	19 919 146,53	1,25
NETHERLANDS			14 323 562,62	14 232 768,76	0,89
Finance			14 323 562,62	14 232 768,76	0,89
8 750 000,00	COOPERATIEVE RABOBANK UA FRN 24/09/2026	USD	7 410 541,25	7 459 910,41	0,47
7 800 000,00	ING GROEP NV FRN 01/07/2026	USD	6 913 021,37	6 772 858,35	0,42

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Green Bonds

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			5 550 622,64	5 686 377,77	0,36
Finance			3 429 234,88	3 466 543,97	0,22
3 800 000,00	BANK OF AMERICA CORP FRN 22/10/2025	USD	3 429 234,88	3 466 543,97	0,22
Government			2 121 387,76	2 219 833,80	0,14
2 500 000,00	JPMORGAN CHASE & CO FRN 09/08/2025	USD	2 121 387,76	2 219 833,80	0,14
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			2 555 542,80	2 286 067,59	0,15
Ordinary Bonds			2 555 542,80	2 286 067,59	0,15
NEW ZEALAND			2 555 542,80	2 286 067,59	0,15
Multi-Utilities			2 555 542,80	2 286 067,59	0,15
4 000 000,00	MERCURY NZ LTD 2.918% 17/11/2028	AUD	2 555 542,80	2 286 067,59	0,15
Total Portfolio			1 808 676 688,31	1 520 291 612,47	95,83

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Green Bonds

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(9 704 598,90)
Unrealised profit on forward foreign exchange contracts					1 245 180,54
08/09/2022	13 829 016,14	EUR	145 000 000,00	SEK	320 646,49
08/09/2022	79 023 566,21	EUR	68 000 000,00	GBP	304 954,08
08/09/2022	10 363 187,60	EUR	15 500 000,00	AUD	210 314,25
08/09/2022	9 000 000,00	USD	8 462 202,49	EUR	106 736,53
08/09/2022	3 000 000,00	USD	2 777 697,79	EUR	78 615,22
08/09/2022	3 000 000,00	USD	2 780 079,07	EUR	76 233,94
08/09/2022	2 743 192,57	EUR	28 000 000,00	NOK	41 102,12
08/09/2022	23 000 000,00	USD	21 861 361,89	EUR	37 037,82
08/09/2022	8 000 000,00	USD	7 600 916,18	EUR	15 918,50
08/09/2022	8 000 000,00	USD	7 601 412,34	EUR	15 422,34
08/09/2022	1 746 663,47	EUR	1 500 000,00	GBP	10 223,50
08/09/2022	2 700 000,00	CAD	1 983 844,45	EUR	9 284,81
08/09/2022	900 000,00	GBP	1 034 483,95	EUR	7 380,03
08/09/2022	1 000 000,00	CAD	732 039,72	EUR	6 156,30
08/09/2022	500 000,00	CAD	363 943,40	EUR	5 154,61
Unrealised loss on forward foreign exchange contracts					(10 949 779,44)
08/09/2022	393 813 149,10	EUR	425 000 000,00	USD	(10 831 193,38)
08/09/2022	27 994 112,10	EUR	38 000 000,00	CAD	(57 336,80)
08/09/2022	3 000 000,00	GBP	3 492 733,95	EUR	(19 854,00)
08/09/2022	2 000 000,00	GBP	2 334 267,04	EUR	(19 013,74)
08/09/2022	5 000 000,00	USD	4 771 235,94	EUR	(10 714,26)
08/09/2022	1 000 000,00	GBP	1 163 391,20	EUR	(5 764,55)
08/09/2022	1 000 000,00	CAD	740 574,52	EUR	(2 378,50)
08/09/2022	900 000,00	GBP	1 044 157,17	EUR	(2 293,19)
08/09/2022	15 100 000,00	SEK	1 407 964,69	EUR	(1 231,02)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute High Yield

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	341 234 737,00	
Banks	(Note 3)	7 082 013,72	
Other banks and broker accounts	(Notes 2, 3, 9)	17 739 999,91	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	400 253,15	
Unrealised profit on swap contracts	(Notes 2, 9)	6 558 074,83	
Other interest receivable		4 230 699,83	
Receivable on investments sold		36 743 880,91	
Receivable on subscriptions		1 731 313,66	
Other assets	(Note 10)	6 937,90	
Total assets		415 727 910,91	
Liabilities			
Swap premium received	(Notes 2, 9)	(5 478 041,56)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(486 280,84)	
Interest payable on swap contracts	(Notes 2, 9)	(90 597,21)	
Payable on redemptions		(21 727 948,92)	
Other liabilities		(183 702,77)	
Total liabilities		(27 966 571,30)	
Total net assets		387 761 339,61	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	97,04	309 729,103
Class Z Units	EUR	97,19	3 680 518,933

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute High Yield

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	592 339 788,83
Net income from investments	(Note 2)	8 472 793,56
Other income	(Note 6)	21 148,44
Total income		8 493 942,00
Management fee	(Note 6)	(722 294,64)
Performance fee	(Note 7)	(11 267,00)
Depositary fee	(Note 8)	(45 223,72)
Subscription tax	(Note 4)	(24 411,95)
Interest paid on swap contracts	(Note 2)	(1 428 736,10)
Other charges and taxes	(Notes 5, 8)	(347 336,78)
Total expenses		(2 579 270,19)
Net investment income / (loss)		5 914 671,81
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(15 150 778,60)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(28 329 315,63)
- forward foreign exchange contracts	(Notes 2, 9)	410 109,02
- foreign currencies	(Note 2)	19 395,06
- swap contracts	(Notes 2, 9)	6 886 200,98
Net result of operations for the period		(30 249 717,36)
Subscriptions for the period		199 794 479,10
Redemptions for the period		(374 123 210,96)
Net assets at the end of the period		387 761 339,61

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			370 415 045,98	341 234 737,00	88,00
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			325 819 758,93	297 218 281,85	76,65
Ordinary Bonds			248 150 056,17	227 248 888,97	58,61
FRANCE			52 215 276,31	47 596 204,19	12,27
Consumer Retail			20 153 575,00	18 450 705,50	4,76
5 000 000,00	FNAC DARTY SA 1.875% 30/05/2024	EUR	5 026 850,00	4 706 400,00	1,21
3 000 000,00	CROWN EUROPEAN HOLDINGS SA 3.375% 15/05/2025	EUR	3 240 000,00	2 898 750,00	0,75
3 300 000,00	FAURECIA SE 2.625% 15/06/2025	EUR	3 274 950,00	2 848 131,00	0,73
3 100 000,00	RENAULT SA 2.375% 25/05/2026	EUR	3 122 600,00	2 658 560,00	0,69
2 000 000,00	ELIS SA 1.875% 15/02/2023	EUR	1 948 750,00	1 983 440,00	0,51
1 200 000,00	VALEO SA 3.25% 22/01/2024	EUR	1 272 750,00	1 196 496,00	0,31
950 000,00	RENAULT SA 1.00% 08/03/2023	EUR	906 775,00	939 958,50	0,24
500 000,00	ELIS SA 1.00% 03/04/2025	EUR	469 325,00	452 435,00	0,12
500 000,00	FAURECIA SE 2.625% 15/06/2025	EUR	468 075,00	431 535,00	0,11
400 000,00	FAURECIA SE 3.125% 15/06/2026	EUR	423 500,00	335 000,00	0,09
Industries			15 766 618,48	14 836 933,69	3,83
5 300 000,00	CMA CGM SA 7.50% 15/01/2026	EUR	5 739 544,15	5 436 157,00	1,40
3 000 000,00	CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	3 158 850,00	2 853 750,00	0,74
2 400 000,00	NEXANS SA 3.75% 08/08/2023	EUR	2 526 473,08	2 404 536,00	0,62
2 000 000,00	ELIS SA 1.75% 11/04/2024	EUR	2 006 000,00	1 922 460,00	0,50
1 900 000,00	GETLINK SE 3.50% 30/10/2025	EUR	1 914 990,00	1 813 227,00	0,47
411 000,00	CROWN EUROPEAN HOLDINGS SA 2.25% 01/02/2023	EUR	420 761,25	406 803,69	0,10
Telecommunication			10 150 833,33	8 702 489,00	2,24
5 000 000,00	ALTICE FRANCE SA 2.50% 15/01/2025	EUR	5 048 333,33	4 375 000,00	1,13
2 000 000,00	ILIAD SA 0.75% 11/02/2024	EUR	1 925 000,00	1 873 020,00	0,48
2 000 000,00	ALTICE FRANCE HOLDING SA 8.00% 15/05/2027	EUR	2 277 500,00	1 652 380,00	0,42
900 000,00	ILIAD HOLDING SASU 5.125% 15/10/2026	EUR	900 000,00	802 089,00	0,21
Basic Goods			6 144 249,50	5 606 076,00	1,44
5 100 000,00	TEREOS FINANCE GROUPE I SA 7.50% 30/10/2025	EUR	5 444 249,50	5 009 781,00	1,29
700 000,00	TEREOS FINANCE GROUPE I SA 4.75% 30/04/2027	EUR	700 000,00	596 295,00	0,15
ITALY			47 209 271,48	42 949 476,53	11,08
Finance			23 790 750,96	21 751 092,00	5,61
6 900 000,00	INTESA SANPAOLO SPA 6.625% 13/09/2023	EUR	7 558 135,96	7 159 647,00	1,85
5 000 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	5 663 090,00	5 081 500,00	1,31
3 700 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 5.75% 18/04/2023	EUR	4 195 000,00	3 796 755,00	0,98
2 000 000,00	BANCO BPM SPA 1.625% 18/02/2025	EUR	1 957 400,00	1 878 840,00	0,48
2 000 000,00	NEXI SPA 1.625% 30/04/2026	EUR	2 000 000,00	1 626 220,00	0,42
1 400 000,00	DOVALUE SPA 3.375% 31/07/2026	EUR	1 400 000,00	1 206 590,00	0,31
1 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.75% 12/04/2023	EUR	1 017 125,00	1 001 540,00	0,26
Industries			12 145 722,72	11 020 341,00	2,84
6 700 000,00	NEXI SPA 1.75% 31/10/2024	EUR	6 738 372,72	6 193 011,00	1,60
4 000 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	4 107 350,00	3 656 680,00	0,94
1 300 000,00	GAMMA BIDCO SPA 5.125% 15/07/2025	EUR	1 300 000,00	1 170 650,00	0,30
Telecommunication			6 375 477,80	5 879 486,00	1,52
4 400 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	4 685 140,00	4 407 832,00	1,14
1 100 000,00	TELECOM ITALIA SPA 3.00% 30/09/2025	EUR	1 164 040,90	1 021 999,00	0,26
500 000,00	TELECOM ITALIA SPA 2.875% 28/01/2026	EUR	526 296,90	449 655,00	0,12
Consumer Retail			2 874 730,00	2 656 557,53	0,69
2 791 000,00	PIAGGIO & C SPA 3.625% 30/04/2025	EUR	2 874 730,00	2 656 557,53	0,69

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			2 022 590,00	1 642 000,00	0,42
2 000 000,00	VERDE BIDCO SPA 4.625% 01/10/2026	EUR	2 022 590,00	1 642 000,00	0,42
UNITED KINGDOM			25 360 666,55	23 778 202,53	6,13
Consumer Retail			19 380 201,10	18 153 744,85	4,68
4 500 000,00	LADBROKES GROUP FINANCE PLC 5.125% 08/09/2023	GBP	5 394 871,60	5 175 164,17	1,33
5 000 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/07/2024	EUR	5 216 500,00	4 878 700,00	1,26
5 000 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	5 107 386,36	4 601 400,00	1,19
3 000 000,00	GKN HOLDINGS LTD 5.375% 19/09/2022	GBP	3 661 443,14	3 498 480,68	0,90
Telecommunication			3 239 644,50	3 153 843,00	0,81
3 150 000,00	OTE PLC 2.375% 18/07/2022	EUR	3 239 644,50	3 153 843,00	0,81
Industries			2 040 820,95	1 880 794,68	0,49
1 000 000,00	HEATHROW FINANCE PLC 5.25% 01/03/2024	GBP	1 194 140,95	1 130 218,68	0,29
800 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	846 680,00	750 576,00	0,20
Raw materials			700 000,00	589 820,00	0,15
700 000,00	INEOS QUATTRO FINANCE 2 PLC 2.50% 15/01/2026	EUR	700 000,00	589 820,00	0,15
GERMANY			22 601 603,42	20 812 121,43	5,37
Consumer Retail			6 779 870,00	6 188 140,00	1,60
4 800 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	4 789 170,00	4 404 000,00	1,14
2 000 000,00	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	EUR	1 990 700,00	1 784 140,00	0,46
Industries			6 168 501,02	5 438 145,52	1,40
4 000 000,00	DEUTSCHE LUFTHANSA AG 2.00% 14/07/2024	EUR	3 971 320,00	3 739 120,00	0,96
2 152 000,00	PCF GMBH 4.75% 15/04/2026	EUR	2 197 181,02	1 699 025,52	0,44
Raw materials			5 437 400,00	5 097 424,00	1,31
3 000 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	3 097 500,00	2 766 300,00	0,71
2 000 000,00	THYSSENKRUPP AG 1.875% 06/03/2023	EUR	1 957 500,00	1 947 940,00	0,50
400 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	382 400,00	383 184,00	0,10
Finance			2 160 832,40	2 282 031,91	0,59
2 500 000,00	DEUTSCHE BANK AG 4.50% 01/04/2025	USD	2 160 832,40	2 282 031,91	0,59
Health			2 055 000,00	1 806 380,00	0,47
2 000 000,00	GRUENENTHAL GMBH 3.625% 15/11/2026	EUR	2 055 000,00	1 806 380,00	0,47
NETHERLANDS			18 759 609,46	17 301 070,38	4,46
Industries			8 061 387,50	7 225 100,70	1,86
4 770 000,00	OI EUROPEAN GROUP BV 3.125% 15/11/2024	EUR	5 035 137,50	4 502 450,70	1,16
3 000 000,00	OI EUROPEAN GROUP BV 2.875% 15/02/2025	EUR	3 026 250,00	2 722 650,00	0,70
Consumer Retail			5 819 240,24	5 673 214,68	1,46
5 000 000,00	ZF EUROPE FINANCE BV 1.25% 23/10/2023	EUR	4 867 000,00	4 743 850,00	1,22
1 090 000,00	ZIGGO BOND CO BV 6.00% 15/01/2027	USD	952 240,24	929 364,68	0,24
Government			4 878 981,72	4 402 755,00	1,14
4 500 000,00	OCI NV 3.625% 15/10/2025	EUR	4 878 981,72	4 402 755,00	1,14
SWEDEN			18 628 025,00	17 033 914,20	4,39
Consumer Retail			15 561 725,00	14 262 694,20	3,68
8 580 000,00	VOLVO CAR AB 2.125% 02/04/2024	EUR	8 847 950,00	8 281 759,20	2,14
3 500 000,00	VERISURE HOLDING AB 3.875% 15/07/2026	EUR	3 601 275,00	3 066 945,00	0,79
3 000 000,00	VERISURE HOLDING AB 3.50% 15/05/2023	EUR	3 112 500,00	2 913 990,00	0,75
Finance			3 066 300,00	2 771 220,00	0,71
3 000 000,00	INTRUM AB 3.125% 15/07/2024	EUR	3 066 300,00	2 771 220,00	0,71

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			14 109 866,67	13 247 996,00	3,42
Consumer Retail			10 295 200,00	9 670 398,00	2,50
3 000 000,00	ZF NORTH AMERICA CAPITAL INC 2.75% 27/04/2023	EUR	3 050 700,00	2 954 970,00	0,76
3 000 000,00	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	3 178 800,00	2 876 130,00	0,74
2 700 000,00	BALL CORP 0.875% 15/03/2024	EUR	2 685 500,00	2 545 236,00	0,66
1 400 000,00	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	1 380 200,00	1 294 062,00	0,34
Computing and IT			2 804 666,67	2 604 448,00	0,67
2 800 000,00	AVANTOR FUNDING INC 2.625% 01/11/2025	EUR	2 804 666,67	2 604 448,00	0,67
Telecommunication			1 010 000,00	973 150,00	0,25
1 000 000,00	NETFLIX INC 3.00% 15/06/2025	EUR	1 010 000,00	973 150,00	0,25
IRELAND			12 154 276,47	10 900 237,24	2,81
Finance			5 548 300,00	4 791 333,24	1,23
4 626 000,00	BANK OF IRELAND 10.00% 19/12/2022	EUR	5 548 300,00	4 791 333,24	1,23
Telecommunication			2 990 382,00	2 784 000,00	0,72
3 000 000,00	EIRCOM FINANCE DAC 1.75% 01/11/2024	EUR	2 990 382,00	2 784 000,00	0,72
Computing and IT			1 793 862,00	1 782 522,00	0,46
1 800 000,00	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	1 793 862,00	1 782 522,00	0,46
Industries			1 821 732,47	1 542 382,00	0,40
1 900 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	1 821 732,47	1 542 382,00	0,40
SPAIN			11 196 585,15	10 642 285,00	2,74
Telecommunication			3 412 270,00	3 280 992,00	0,84
3 300 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	3 412 270,00	3 280 992,00	0,84
Health			3 429 117,65	3 105 598,00	0,80
2 000 000,00	GRIFOLS SA REG 1.625% 15/02/2025	EUR	2 025 000,00	1 835 420,00	0,47
1 400 000,00	GRIFOLS SA REG 3.20% 01/05/2025	EUR	1 404 117,65	1 270 178,00	0,33
Finance			3 009 757,50	2 985 120,00	0,77
3 000 000,00	CAIXABANK SA 1.75% 24/10/2023	EUR	3 009 757,50	2 985 120,00	0,77
Industries			1 345 440,00	1 270 575,00	0,33
1 500 000,00	CELLNEX FINANCE CO SA 0.75% 15/11/2026	EUR	1 345 440,00	1 270 575,00	0,33
LUXEMBOURG			8 076 298,14	7 122 745,63	1,84
Telecommunication			2 872 250,09	2 419 950,00	0,62
2 847 000,00	MATTERHORN TELECOM SA 3.125% 15/09/2026	EUR	2 872 250,09	2 419 950,00	0,62
Consumer Retail			2 849 490,00	2 350 026,00	0,61
2 700 000,00	SUMMER BC HOLDCO B SARL 5.75% 31/10/2026	EUR	2 849 490,00	2 350 026,00	0,61
Raw materials			1 543 655,91	1 582 688,00	0,41
1 600 000,00	ARCELORMITTAL SA 1.00% 19/05/2023	EUR	1 543 655,91	1 582 688,00	0,41
Industries			810 902,14	770 081,63	0,20
926 000,00	CANPACK SA VIA EASTERN PA LAND INVESTMENT HOLDING LLC 3.125% 01/11/2025	USD	810 902,14	770 081,63	0,20
NORWAY			4 706 500,00	4 230 000,00	1,09
Consumer Retail			4 706 500,00	4 230 000,00	1,09
4 700 000,00	ADEVINTA ASA 2.625% 15/11/2025	EUR	4 706 500,00	4 230 000,00	1,09

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
AUSTRIA			3 707 375,01	3 253 390,00	0,84
Computing and IT			3 707 375,01	3 253 390,00	0,84
3 500 000,00	AMS AG 6.00% 31/07/2025	EUR	3 707 375,01	3 253 390,00	0,84
BELGIUM			3 305 021,74	2 628 450,00	0,68
Basic Goods			3 305 021,74	2 628 450,00	0,68
3 300 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	3 305 021,74	2 628 450,00	0,68
FINLAND			2 499 645,00	2 456 895,00	0,63
Telecommunication			2 499 645,00	2 456 895,00	0,63
2 000 000,00	NOKIA OYJ 2.00% 15/03/2024	EUR	1 997 500,00	1 974 660,00	0,51
500 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	502 145,00	482 235,00	0,12
DENMARK			1 934 288,72	1 726 622,96	0,45
Telecommunication			1 934 288,72	1 726 622,96	0,45
1 500 000,00	TDC A/S 6.875% 23/02/2023	GBP	1 934 288,72	1 726 622,96	0,45
JERSEY			926 574,36	814 629,68	0,21
Consumer Retail			926 574,36	814 629,68	0,21
898 000,00	ADIANT GLOBAL HOLDINGS LTD 3.50% 15/08/2024	EUR	926 574,36	814 629,68	0,21
PERU			759 172,69	754 648,20	0,20
Raw materials			759 172,69	754 648,20	0,20
898 000,00	VOLCAN CIA MINERA SAA 4.375% 11/02/2026	USD	759 172,69	754 648,20	0,20
Floating Rate Notes			77 669 702,76	69 969 392,88	18,04
ITALY			25 879 811,11	24 045 917,25	6,20
Finance			9 410 926,67	8 724 571,00	2,25
4 000 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	4 182 500,00	3 898 080,00	1,00
2 500 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	2 831 066,67	2 468 275,00	0,64
2 400 000,00	BPER BANCA FRN 30/06/2025	EUR	2 397 360,00	2 358 216,00	0,61
Multi-Utilities			7 118 579,98	6 783 200,75	1,75
5 400 000,00	ENEL SPA FRN 24/09/2073	USD	5 466 400,83	5 307 542,78	1,37
1 581 000,00	ENEL SPA FRN 24/05/2080	EUR	1 652 179,15	1 475 657,97	0,38
Energy			4 986 670,00	4 462 100,00	1,15
5 000 000,00	ENI SPA FRN 31/12/2099	EUR	4 986 670,00	4 462 100,00	1,15
Consumer Retail			4 363 634,46	4 076 045,50	1,05
4 330 000,00	SISAL PAY SPA FRN 17/12/2026	EUR	4 363 634,46	4 076 045,50	1,05
NETHERLANDS			12 934 125,00	11 762 172,00	3,03
Consumer Retail			4 080 000,00	3 776 680,00	0,97
4 000 000,00	TRIVIUM PACKAGING FINANCE BV FRN 15/08/2026	EUR	4 080 000,00	3 776 680,00	0,97
Multi-Utilities			3 856 150,00	3 479 250,00	0,90
3 000 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	3 221 650,00	2 887 230,00	0,75
600 000,00	NATURGY FINANCE BV FRN 29/11/2049	EUR	634 500,00	592 020,00	0,15
Telecommunication			3 323 000,00	3 070 172,00	0,79
2 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 069 000,00	1 910 000,00	0,49
1 200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 254 000,00	1 160 172,00	0,30
Energy			1 674 975,00	1 436 070,00	0,37
1 500 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	1 674 975,00	1 436 070,00	0,37

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED KINGDOM			12 964 015,20	11 174 473,64	2,88
Telecommunication			6 032 950,00	5 462 600,00	1,41
5 720 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	6 032 950,00	5 462 600,00	1,41
Finance			3 849 293,20	3 476 246,64	0,89
3 000 000,00	LLOYDS BANKING GROUP PLC FRN 29/12/2049	GBP	3 849 293,20	3 476 246,64	0,89
Basic Goods			3 081 772,00	2 235 627,00	0,58
3 100 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	3 081 772,00	2 235 627,00	0,58
FRANCE			8 527 530,79	7 523 650,99	1,94
Multi-Utilities			8 527 530,79	7 523 650,99	1,94
4 300 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	USD	4 217 530,79	3 853 650,99	0,99
4 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	4 310 000,00	3 670 000,00	0,95
PORTUGAL			7 156 450,00	6 305 000,00	1,63
Multi-Utilities			7 156 450,00	6 305 000,00	1,63
6 500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	7 156 450,00	6 305 000,00	1,63
SPAIN			3 502 950,00	3 213 278,00	0,83
Finance			3 502 950,00	3 213 278,00	0,83
2 000 000,00	BANCO DE SABADELL SA FRN 24/03/2026	EUR	1 999 700,00	1 899 420,00	0,49
1 400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	1 503 250,00	1 313 858,00	0,34
LUXEMBOURG			2 099 926,66	1 908 040,00	0,49
Industries			2 099 926,66	1 908 040,00	0,49
2 000 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	2 099 926,66	1 908 040,00	0,49
GERMANY			2 111 000,00	1 820 880,00	0,47
Computing and IT			2 111 000,00	1 820 880,00	0,47
2 000 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	2 111 000,00	1 820 880,00	0,47
BELGIUM			1 888 144,00	1 633 981,00	0,42
Raw materials			1 888 144,00	1 633 981,00	0,42
1 900 000,00	SOLVAY SA FRN 31/12/2099	EUR	1 888 144,00	1 633 981,00	0,42
SWEDEN			605 750,00	582 000,00	0,15
Consumer Retail			605 750,00	582 000,00	0,15
600 000,00	VERISURE HOLDING AB FRN 15/04/2025	EUR	605 750,00	582 000,00	0,15
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			9 581 731,39	9 198 128,30	2,37
Ordinary Bonds			8 683 405,39	8 321 337,35	2,14
LUXEMBOURG			5 808 784,32	5 335 583,34	1,37
Telecommunication			2 888 284,32	2 700 923,34	0,69
3 200 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 5.50% 01/03/2028	USD	2 888 284,32	2 700 923,34	0,69
Finance			2 920 500,00	2 634 660,00	0,68
3 000 000,00	ALTICE FINANCING SA REG 2.25% 15/01/2025	EUR	2 920 500,00	2 634 660,00	0,68
UNITED KINGDOM			2 874 621,07	2 985 754,01	0,77
Raw materials			2 874 621,07	2 985 754,01	0,77
3 180 000,00	ANGLO AMERICAN CAPITAL PLC 3.625% 11/09/2024	USD	2 874 621,07	2 985 754,01	0,77

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute High Yield

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Floating Rate Notes			898 326,00	876 790,95	0,23
UNITED KINGDOM			898 326,00	876 790,95	0,23
Telecommunication			898 326,00	876 790,95	0,23
1 100 000,00	VODAFONE GROUP PLC FRN 04/06/2081	USD	898 326,00	876 790,95	0,23
INVESTMENT FUNDS			35 013 555,66	34 818 326,85	8,98
UCI Units			35 013 555,66	34 818 326,85	8,98
LUXEMBOURG			35 013 555,66	34 818 326,85	8,98
Finance			35 013 555,66	34 818 326,85	8,98
355 107,87	EURIZON FUND - MONEY MARKET -Z-	EUR	35 013 555,66	34 818 326,85	8,98
Total Portfolio			370 415 045,98	341 234 737,00	88,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute High Yield

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(86 027,69)
Unrealised profit on forward foreign exchange contracts					400 253,15
14/07/2022	13 802 427,06	EUR	11 600 000,00	GBP	334 113,48
26/08/2022	2 962 299,41	EUR	2 500 000,00	GBP	66 139,67
Unrealised loss on forward foreign exchange contracts					(486 280,84)
14/07/2022	5 296 275,96	EUR	5 800 000,00	USD	(248 391,79)
09/09/2022	7 058 524,36	EUR	7 600 000,00	USD	(176 934,10)
26/08/2022	14 234 690,38	EUR	15 000 000,00	USD	(60 954,95)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute High Yield

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						(90 597,21)	6 558 074,83
CDX.NA.IG.38	EUR	L	18 000 000,00	BANK OF AMERICA SECURITIES EUROPE S.A.	20/12/2026	(27 500,00)	2 415 065,37
CDX.NA.IG.38	EUR	L	7 000 000,00	BANK OF AMERICA SECURITIES EUROPE S.A.	20/12/2026	(10 694,44)	820 878,69
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	17 000 000,00	BNP PARIBAS S.A.	20/12/2026	(25 972,22)	1 702 814,87
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	17 300 000,00	GOLDMAN SACHS BANK EUROPE SE	20/12/2026	(26 430,55)	1 619 315,90

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Prudent

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	474 458 497,90	
Banks	(Note 3)	6 845 618,61	
Other banks and broker accounts	(Notes 2, 3, 9)	11 051 596,12	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	625 580,58	
Unrealised profit on future contracts	(Notes 2, 9)	463 548,78	
Other interest receivable		3 105 121,72	
Receivable on subscriptions		1 493 771,54	
Other assets	(Note 10)	353,97	
Total assets		498 044 089,22	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(205 570,95)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 683 506,01)	
Payable on redemptions		(1 883 045,79)	
Other liabilities		(326 207,94)	
Total liabilities		(4 098 330,69)	
Total net assets		493 945 758,53	
	Currency	Net Asset Value per Unit	Units outstanding
Class E Units	EUR	95,03	10 000,000
Class R Units	EUR	115,67	1 418 654,618
Class Z Units	EUR	127,41	2 581 410,351
Class ZD Units	EUR	97,96	100,000

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Prudent

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	579 687 668,56
Net income from investments	(Note 2)	4 389 760,39
Other income	(Note 6)	692,22
Total income		4 390 452,61
Management fee	(Note 6)	(1 328 529,05)
Depository fee	(Note 8)	(52 472,48)
Subscription tax	(Note 4)	(58 283,82)
Other charges and taxes	(Notes 5, 8)	(439 844,79)
Total expenses		(1 879 130,14)
Net investment income / (loss)		2 511 322,47
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(2 630 551,97)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(20 942 367,13)
- option contracts	(Notes 2, 9)	609 712,39
- forward foreign exchange contracts	(Notes 2, 9)	581 536,04
- foreign currencies	(Note 2)	2 540,74
- future contracts	(Notes 2, 9)	(336 445,94)
Net result of operations for the period		(20 204 253,40)
Subscriptions for the period		154 004 003,81
Redemptions for the period		(219 541 615,44)
Dividend distributions	(Note 14)	(45,00)
Net assets at the end of the period		493 945 758,53

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Prudent

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			498 506 327,10	474 458 497,90	96,06
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			498 506 327,10	474 458 497,90	96,06
Ordinary Bonds			359 478 930,05	341 279 639,90	69,09
ITALY			143 402 726,14	137 160 799,22	27,77
Government			113 529 532,56	109 339 781,00	22,14
34 400 000,00	BTP 1.45% 15/05/2025	EUR	35 379 712,00	33 980 320,00	6,88
25 400 000,00	BTP 2.00% 01/12/2025	EUR	25 570 180,00	25 425 400,00	5,15
25 400 000,00	BTP 1.85% 01/07/2025	EUR	27 565 450,48	25 356 820,00	5,13
24 700 000,00	BTP 0.30% 15/08/2023	EUR	25 014 190,08	24 577 241,00	4,98
Finance			22 254 404,08	20 801 819,00	4,21
4 500 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.375% 27/01/2025	EUR	4 694 400,00	4 394 610,00	0,89
3 300 000,00	BANCO BPM SPA 2.50% 21/06/2024	EUR	3 492 470,00	3 254 526,00	0,66
3 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	3 224 070,00	2 927 940,00	0,59
2 800 000,00	INTESA SANPAOLO SPA 1.625% 21/04/2025	EUR	2 925 436,48	2 672 040,00	0,54
2 000 000,00	INTESA SANPAOLO SPA 1.375% 18/01/2024	EUR	2 065 800,00	1 975 340,00	0,40
1 800 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.50% 17/07/2023	EUR	1 837 349,60	1 806 354,00	0,37
1 600 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	1 645 920,00	1 509 664,00	0,31
1 300 000,00	FCA BANK SPA 0.50% 13/09/2024	EUR	1 299 558,00	1 256 775,00	0,25
1 000 000,00	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	1 069 400,00	1 004 570,00	0,20
Industries			4 091 575,00	3 697 320,00	0,75
4 000 000,00	NEXI SPA 1.75% 31/10/2024	EUR	4 091 575,00	3 697 320,00	0,75
Telecommunication			3 527 214,50	3 321 879,22	0,67
1 556 000,00	TELECOM ITALIA SPA 2.50% 19/07/2023	EUR	1 619 780,00	1 538 557,24	0,31
1 191 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	1 255 234,50	1 193 119,98	0,24
600 000,00	TELECOM ITALIA SPA 4.00% 11/04/2024	EUR	652 200,00	590 202,00	0,12
FRANCE			25 503 529,93	24 695 953,00	5,00
Finance			22 223 979,93	21 603 605,00	4,37
6 100 000,00	BPCE SA 1.00% 01/04/2025	EUR	6 331 770,00	5 826 537,00	1,18
5 000 000,00	CAISSE DE REFINANCEMENT DE L'HABITAT SA 4.30% 24/02/2023	EUR	5 160 000,00	5 124 800,00	1,04
5 000 000,00	CIE DE FINANCEMENT FONCIER SA 0.625% 10/02/2023	EUR	5 018 722,22	5 006 700,00	1,01
3 200 000,00	HSBC SFH FRANCE SA 2.00% 16/10/2023	EUR	3 266 080,00	3 240 288,00	0,65
2 400 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	2 447 407,71	2 405 280,00	0,49
Industries			3 279 550,00	3 092 348,00	0,63
1 800 000,00	CROWN EUROPEAN HOLDINGS SA 0.75% 15/02/2023	EUR	1 811 700,00	1 760 598,00	0,36
1 400 000,00	CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	1 467 850,00	1 331 750,00	0,27
SPAIN			21 558 275,60	20 568 192,00	4,16
Finance			15 401 781,60	14 761 452,00	2,99
4 000 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	4 063 500,00	3 801 560,00	0,77
3 000 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	3 010 800,00	2 842 200,00	0,58
2 700 000,00	SANTANDER CONSUMER FINANCE SA 1.125% 09/10/2023	EUR	2 791 810,00	2 677 968,00	0,54
1 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	1 792 620,00	1 802 556,00	0,37
1 700 000,00	CAIXABANK SA 1.75% 24/10/2023	EUR	1 715 341,60	1 691 568,00	0,34
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	1 016 560,00	987 670,00	0,20
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	1 011 150,00	957 930,00	0,19
Telecommunication			6 156 494,00	5 806 740,00	1,17
3 500 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	3 683 194,00	3 479 840,00	0,70
2 500 000,00	CELLNEX FINANCE CO SA 2.25% 12/04/2026	EUR	2 473 300,00	2 326 900,00	0,47

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Prudent

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CANADA			19 942 042,36	19 906 550,00	4,03
Finance			19 942 042,36	19 906 550,00	4,03
5 000 000,00	CANADIAN IMPERIAL BANK OF COMMERCE 0.25% 24/01/2023	EUR	4 999 536,00	4 998 000,00	1,01
5 000 000,00	BANK OF MONTREAL 0.20% 26/01/2023	EUR	4 994 250,00	4 997 050,00	1,01
5 000 000,00	BANK OF NOVA SCOTIA 0.375% 10/03/2023	EUR	5 013 056,36	4 996 850,00	1,01
5 000 000,00	TORONTO-DOMINION BANK 0.25% 26/03/2024	EUR	4 935 200,00	4 914 650,00	1,00
UNITED STATES			20 059 707,04	19 584 423,97	3,96
Supranational			6 819 920,26	6 718 639,22	1,36
56 000 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 7.25% 15/03/2024	IDR	3 627 367,05	3 686 317,33	0,75
187 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 3.70% 25/01/2026	PHP	3 192 553,21	3 032 321,89	0,61
Basic Goods			6 877 443,28	6 696 452,20	1,35
3 500 000,00	KRAFT HEINZ FOODS CO 2.00% 30/06/2023	EUR	3 620 056,43	3 505 355,00	0,71
2 000 000,00	KRAFT HEINZ FOODS CO 1.50% 24/05/2024	EUR	2 012 400,00	1 974 440,00	0,40
1 220 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	1 244 986,85	1 216 657,20	0,24
Finance			3 139 800,00	2 980 650,00	0,60
3 000 000,00	GOLDMAN SACHS GROUP INC 1.375% 15/05/2024	EUR	3 139 800,00	2 980 650,00	0,60
Consumer Retail			2 125 392,50	2 109 230,55	0,43
2 135 000,00	VF CORP 0.625% 20/09/2023	EUR	2 125 392,50	2 109 230,55	0,43
Raw materials			1 097 151,00	1 079 452,00	0,22
1 100 000,00	PPG INDUSTRIES INC 1.875% 01/06/2025	EUR	1 097 151,00	1 079 452,00	0,22
NETHERLANDS			19 964 719,50	18 832 303,34	3,81
Basic Goods			5 882 285,50	5 440 474,84	1,10
3 500 000,00	VITERRA FINANCE BV 0.375% 24/09/2025	EUR	3 498 410,00	3 133 550,00	0,63
2 323 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	2 383 875,50	2 306 924,84	0,47
Finance			5 001 500,00	4 978 300,00	1,01
5 000 000,00	AEGON BANK NV 0.25% 25/05/2023	EUR	5 001 500,00	4 978 300,00	1,01
Multi-Utilities			4 719 455,00	4 426 688,50	0,89
2 500 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	2 697 825,00	2 484 300,00	0,50
1 300 000,00	EDP FINANCE BV 1.125% 12/02/2024	EUR	1 338 805,00	1 288 651,00	0,26
650 000,00	EDP FINANCE BV 1.875% 29/09/2023	EUR	682 825,00	653 737,50	0,13
Health			4 361 479,00	3 986 840,00	0,81
4 100 000,00	MYLAN NV 2.25% 22/11/2024	EUR	4 361 479,00	3 986 840,00	0,81
GREECE			13 984 389,47	13 033 280,00	2,64
Government			13 984 389,47	13 033 280,00	2,64
13 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 4.375% 01/08/2022	EUR	13 984 389,47	13 033 280,00	2,64
GERMANY			12 312 191,79	11 716 256,31	2,37
Government			4 501 127,09	4 518 600,72	0,91
381 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 6.00% 16/01/2025	INR	4 501 127,09	4 518 600,72	0,91
Health			3 501 744,70	3 198 389,59	0,65
3 113 000,00	FRESENIUS SE & CO KGAA 4.00% 01/02/2024	EUR	3 501 744,70	3 198 389,59	0,65
Industries			2 940 420,00	2 706 676,00	0,55
2 800 000,00	HEIDELBERGCEMENT AG 1.50% 07/02/2025	EUR	2 940 420,00	2 706 676,00	0,55

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Prudent

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			1 368 900,00	1 292 590,00	0,26
1 300 000,00	VOLKSWAGEN BANK GMBH REG 1.875% 31/01/2024	EUR	1 368 900,00	1 292 590,00	0,26
MALAYSIA			8 738 698,44	8 785 976,15	1,78
Government			8 738 698,44	8 785 976,15	1,78
20 000 000,00	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	4 401 268,03	4 413 540,09	0,89
20 000 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	4 337 430,41	4 372 436,06	0,89
LUXEMBOURG			7 683 807,82	7 842 089,31	1,59
Supranational			5 047 390,61	5 263 617,31	1,07
82 000 000 000,00	EIB 5.75% 24/01/2025	IDR	5 047 390,61	5 263 617,31	1,07
Health			2 636 417,21	2 578 472,00	0,52
2 600 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	2 636 417,21	2 578 472,00	0,52
UNITED KINGDOM			7 153 987,73	6 752 227,00	1,37
Basic Goods			7 153 987,73	6 752 227,00	1,37
2 500 000,00	IMPERIAL BRANDS FINANCE PLC 1.375% 27/01/2025	EUR	2 602 000,00	2 389 275,00	0,49
2 200 000,00	TESCO CORPORATE TREASURY SERVICES PLC 1.375% 24/10/2023	EUR	2 288 000,00	2 187 922,00	0,44
2 200 000,00	IMPERIAL BRANDS FINANCE PLC 1.125% 14/08/2023	EUR	2 263 987,73	2 175 030,00	0,44
PHILIPPINES			6 066 297,20	5 913 337,25	1,20
Government			5 029 700,00	4 928 947,00	1,00
5 300 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	5 029 700,00	4 928 947,00	1,00
Supranational			1 036 597,20	984 390,25	0,20
57 000 000,00	ASIAN DEVELOPMENT BANK 5.25% 09/03/2023	PHP	1 036 597,20	984 390,25	0,20
MOROCCO			5 437 479,99	4 949 900,00	1,00
Government			5 437 479,99	4 949 900,00	1,00
5 000 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.50% 19/06/2024	EUR	5 437 479,99	4 949 900,00	1,00
INDONESIA			5 122 896,78	4 943 659,00	1,00
Government			5 122 896,78	4 943 659,00	1,00
4 900 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	5 122 896,78	4 943 659,00	1,00
KAZAKHSTAN			5 167 338,98	4 926 700,00	1,00
Government			5 167 338,98	4 926 700,00	1,00
5 000 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	5 167 338,98	4 926 700,00	1,00
TURKEY			5 212 251,50	4 786 450,00	0,97
Government			5 212 251,50	4 786 450,00	0,97
3 400 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.625% 31/03/2025	EUR	3 517 000,00	3 152 752,00	0,64
1 650 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.125% 11/04/2023	EUR	1 695 251,50	1 633 698,00	0,33
IVORY COAST			5 600 780,76	4 783 953,00	0,97
Government			5 600 780,76	4 783 953,00	0,97
5 100 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	5 600 780,76	4 783 953,00	0,97

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Prudent

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
MACEDONIA			5 161 750,82	4 709 877,35	0,95
Government			5 161 750,82	4 709 877,35	0,95
4 685 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/07/2023	EUR	5 161 750,82	4 709 877,35	0,95
ROMANIA			3 901 980,00	3 896 100,00	0,79
Finance			3 901 980,00	3 896 100,00	0,79
3 900 000,00	UNICREDIT LEASING SA 0.502% 18/10/2022	EUR	3 901 980,00	3 896 100,00	0,79
IRELAND			6 711 825,00	3 606 884,00	0,73
Consumer Retail			3 770 040,00	3 388 964,00	0,69
2 000 000,00	RYANAIR DAC 2.875% 15/09/2025	EUR	2 178 200,00	1 963 140,00	0,40
1 600 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	1 591 840,00	1 425 824,00	0,29
Industries			2 941 785,00	217 920,00	0,04
2 724 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 4.60% 06/03/2023	EUR	2 941 785,00	217 920,00	0,04
SWEDEN			3 640 825,50	3 434 869,00	0,69
Finance			1 805 274,00	1 803 204,00	0,36
1 800 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.625% 30/01/2023	EUR	1 805 274,00	1 803 204,00	0,36
Consumer Retail			1 835 551,50	1 631 665,00	0,33
1 750 000,00	VOLVO CAR AB 2.00% 24/01/2025	EUR	1 835 551,50	1 631 665,00	0,33
JERSEY			2 629 750,00	2 462 400,00	0,50
Raw materials			2 629 750,00	2 462 400,00	0,50
2 500 000,00	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	2 629 750,00	2 462 400,00	0,50
MEXICO			1 965 000,00	1 931 500,00	0,39
Government			1 965 000,00	1 931 500,00	0,39
2 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.375% 15/01/2025	EUR	1 965 000,00	1 931 500,00	0,39
JAPAN			2 009 427,70	1 923 460,00	0,39
Finance			2 009 427,70	1 923 460,00	0,39
2 000 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	2 009 427,70	1 923 460,00	0,39
RUSSIA			547 250,00	132 500,00	0,03
Government			547 250,00	132 500,00	0,03
500 000,00	RUSSIAN FOREIGN BOND - EUROBOND 2.875% 04/12/2025	EUR	547 250,00	132 500,00	0,03
Floating Rate Notes			61 871 786,29	58 452 169,00	11,84
FRANCE			14 825 895,00	13 815 570,00	2,80
Finance			14 825 895,00	13 815 570,00	2,80
5 500 000,00	BNP PARIBAS SA FRN 15/07/2025	EUR	5 578 605,00	5 275 600,00	1,07
5 000 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	5 121 740,00	4 748 650,00	0,96
4 000 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	4 125 550,00	3 791 320,00	0,77
UNITED KINGDOM			13 255 575,00	12 697 635,00	2,57
Finance			13 255 575,00	12 697 635,00	2,57
4 800 000,00	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	4 825 185,00	4 780 560,00	0,97
4 500 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	4 820 570,00	4 537 305,00	0,92
2 000 000,00	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	2 025 520,00	1 897 260,00	0,38
1 500 000,00	NATWEST GROUP PLC FRN 04/03/2025	EUR	1 584 300,00	1 482 510,00	0,30

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Prudent

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			11 879 422,00	10 935 160,00	2,21
Finance			11 879 422,00	10 935 160,00	2,21
5 800 000,00	CITIGROUP INC FRN 06/07/2026	EUR	6 076 502,00	5 529 314,00	1,12
3 100 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	3 262 920,00	2 942 396,00	0,59
2 500 000,00	MORGAN STANLEY FRN 26/07/2024	EUR	2 540 000,00	2 463 450,00	0,50
SWITZERLAND			9 967 000,29	9 281 216,00	1,88
Finance			9 967 000,29	9 281 216,00	1,88
5 800 000,00	UBS GROUP AG FRN 17/04/2025	EUR	6 032 644,29	5 667 644,00	1,15
3 800 000,00	CREDIT SUISSE GROUP AG REG FRN 17/07/2025	EUR	3 934 356,00	3 613 572,00	0,73
ITALY			6 774 249,00	6 525 978,00	1,32
Finance			6 774 249,00	6 525 978,00	1,32
4 000 000,00	BPER BANCA FRN 30/06/2025	EUR	3 995 600,00	3 930 360,00	0,80
2 700 000,00	UNICREDIT SPA FRN 03/07/2025	EUR	2 778 649,00	2 595 618,00	0,52
JAPAN			2 700 000,00	2 691 360,00	0,55
Finance			2 700 000,00	2 691 360,00	0,55
2 700 000,00	mitsubishi UFJ FINANCIAL GROUP INC FRN 14/06/2025	EUR	2 700 000,00	2 691 360,00	0,55
SPAIN			2 469 645,00	2 505 250,00	0,51
Finance			2 469 645,00	2 505 250,00	0,51
2 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	2 469 645,00	2 505 250,00	0,51
Zero-Coupon Bonds			77 155 610,76	74 726 689,00	15,13
ITALY			75 173 150,76	72 798 089,00	14,74
Government			75 173 150,76	72 798 089,00	14,74
50 700 000,00	BTP 0.00% 15/12/2024	EUR	50 301 774,24	48 666 930,00	9,85
24 700 000,00	BTP 0.00% 15/04/2024	EUR	24 871 376,52	24 131 159,00	4,89
NETHERLANDS			1 982 460,00	1 928 600,00	0,39
Multi-Utilities			1 982 460,00	1 928 600,00	0,39
2 000 000,00	ENEL FINANCE INTERNATIONAL NV 0.00% 17/06/2024	EUR	1 982 460,00	1 928 600,00	0,39
Total Portfolio			498 506 327,10	474 458 497,90	96,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Prudent

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(1 219 957,23)	245 614 855,39
Unrealised profit on future contracts and commitment						463 548,78	110 447 880,59
10	(647)	Sale	EURO STOXX 50	16/09/2022	EUR	396 222,85	22 263 270,00
50	128	Purchase	S&P 500 EMINI	16/09/2022	USD	61 748,54	23 198 433,78
100 000	503	Purchase	SHORT EURO BTP	08/09/2022	EUR	4 079,33	54 771 670,00
50	213	Purchase	MSCI EMERGING MARKETS	16/09/2022	USD	1 498,06	10 214 506,81
Unrealised loss on future contracts and commitment						(1 683 506,01)	135 166 974,80
100 000	529	Purchase	EURO BUND	08/09/2022	EUR	(1 335 480,00)	78 704 620,00
100 000	498	Purchase	US 10YR NOTE (CBT)	21/09/2022	USD	(348 026,01)	56 462 354,80

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Prudent

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					420 009,63
Unrealised profit on forward foreign exchange contracts					625 580,58
22/11/2022	5 618 726,55	USD	295 000 000,00	PHP	293 651,23
31/10/2022	2 276 700 000,00	JPY	15 917 473,84	EUR	122 337,55
31/10/2022	6 335 000,00	USD	5 931 664,60	EUR	74 113,05
22/09/2022	62 400 000,00	CNY	8 804 108,58	EUR	63 225,52
22/09/2022	47 600 000,00	CNY	6 708 571,75	EUR	55 612,60
31/10/2022	5 730 257,67	EUR	4 950 000,00	GBP	16 640,63
Unrealised loss on forward foreign exchange contracts					(205 570,95)
22/09/2022	15 493 175,96	EUR	110 000 000,00	CNY	(138 342,49)
31/10/2022	4 803 370,79	EUR	5 130 000,00	USD	(60 029,27)
31/10/2022	755 965,93	EUR	805 000,00	USD	(7 199,19)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	60 959 307,58	
Banks	(Note 3)	3 749 921,89	
Other banks and broker accounts	(Notes 2, 3, 9)	28 763 456,76	
Option contracts	(Notes 2, 9)	1 765 847,54	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	241 520,21	
Unrealised profit on future contracts	(Notes 2, 9)	294 669,61	
Unrealised profit on swap contracts	(Notes 2, 9)	67 507,89	
Other interest receivable		172 082,52	
Other assets	(Note 10)	23 344,27	
Total assets		96 037 658,27	
Liabilities			
Bank overdrafts	(Note 3)	(105,16)	
Option contracts	(Notes 2, 9)	(719 415,45)	
Swap premium received	(Notes 2, 9)	(40 188,33)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(43 252,39)	
Unrealised loss on future contracts	(Notes 2, 9)	(270 339,01)	
Interest payable on swap contracts	(Notes 2, 9)	(2 291,67)	
Payable on investments purchased		(5 989 445,58)	
Other liabilities		(52 724,76)	
Total liabilities		(7 117 762,35)	
Total net assets		88 919 895,92	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	100,46	885 107,363

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 28 MARCH 2022 (LAUNCH DATE) UNTIL 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	0,00
Net income from investments	(Note 2)	283 798,76
Total income		283 798,76
Management fee	(Note 6)	(93 058,02)
Performance fee	(Note 7)	(5 341,29)
Depositary fee	(Note 8)	(3 350,05)
Subscription tax	(Note 4)	(3 456,65)
Interest paid on swap contracts	(Note 2)	(8 958,33)
Other charges and taxes	(Notes 5, 8)	(35 840,18)
Total expenses		(150 004,52)
Net investment income / (loss)		133 794,24
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	1 811 462,96
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(1 905 627,49)
- option contracts	(Notes 2, 9)	132 791,91
- forward foreign exchange contracts	(Notes 2, 9)	198 267,82
- foreign currencies	(Note 2)	(89 597,44)
- future contracts	(Notes 2, 9)	24 330,60
- swap contracts	(Notes 2, 9)	67 507,89
Net result of operations for the period		372 930,49
Subscriptions for the period		90 561 508,00
Redemptions for the period		(2 014 542,57)
Net assets at the end of the period		88 919 895,92

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			62 864 935,07	60 959 307,58	68,56
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			54 856 388,50	52 928 351,96	59,53
Shares			23 710 107,28	22 168 581,96	24,93
UNITED STATES			5 711 514,24	5 322 077,40	5,98
Health			1 117 018,92	1 152 808,58	1,30
669,00	ELI LILLY & CO	USD	185 063,48	207 479,93	0,23
1 354,00	ABBVIE INC	USD	190 467,37	198 363,06	0,22
866,00	JOHNSON & JOHNSON	USD	143 417,02	147 040,68	0,17
213,00	HUMANA INC	USD	85 311,06	95 364,60	0,11
998,00	EDWARDS LIFESCIENCES CORP	USD	94 856,78	90 774,15	0,10
908,00	MERCK & CO INC	USD	69 803,76	79 183,48	0,09
434,00	ILLUMINA INC	USD	103 737,01	76 533,79	0,09
153,00	UNITEDHEALTH GROUP INC	USD	70 833,39	75 168,97	0,09
143,00	THERMO FISHER SCIENTIFIC INC	USD	74 547,96	74 311,59	0,08
274,00	VERTEX PHARMACEUTICALS INC	USD	63 148,96	73 853,81	0,08
524,00	HOLOGIC INC	USD	35 832,13	34 734,52	0,04
Computing and IT			1 124 082,37	929 098,50	1,04
1 190,00	MICROSOFT CORP	USD	322 455,85	292 340,84	0,33
1 178,00	NVIDIA CORP	USD	250 596,31	170 809,74	0,19
425,00	ADOBE INC	USD	165 902,56	148 812,01	0,17
537,00	SALESFORCE.COM INC	USD	98 924,08	84 773,53	0,10
182,00	LAM RESEARCH CORP	USD	88 215,88	74 187,49	0,08
186,00	KLA CORP	USD	59 235,91	56 768,75	0,06
732,00	ADVANCED MICRO DEVICES INC	USD	73 888,29	53 542,54	0,06
550,00	APPLIED MATERIALS INC	USD	64 863,49	47 863,60	0,05
Consumer Retail			741 424,70	700 095,86	0,79
979,00	ESTEE LAUDER COS INC -A-	USD	236 484,03	238 482,91	0,27
441,00	COSTCO WHOLESALE CORP	USD	177 712,08	202 173,71	0,23
2 315,00	GXO LOGISTICS INC	USD	136 369,09	95 815,26	0,11
949,00	ROBERT HALF INTERNATIONAL INC	USD	92 781,41	67 980,89	0,07
569,00	COPART INC	USD	62 459,45	59 139,65	0,07
99,00	ULTA SALON COSMETICS & FRAGRANCE INC	USD	35 618,64	36 503,44	0,04
Finance			725 322,80	677 085,36	0,76
488,00	AMERICAN TOWER CORP	USD	111 766,02	119 305,50	0,13
587,00	VISA INC -A-	USD	115 662,72	110 549,95	0,12
286,00	SBA COMMUNICATIONS CORP	USD	86 900,02	87 554,94	0,10
281,00	MASTERCARD INC -A-	USD	92 384,96	84 795,92	0,10
284,00	GOLDMAN SACHS GROUP INC	USD	85 487,15	80 686,49	0,09
703,00	JPMORGAN CHASE & CO	USD	86 214,43	75 723,22	0,09
2 152,00	BANK OF AMERICA CORP	USD	80 079,24	64 079,36	0,07
900,00	CHARLES SCHWAB CORP	USD	66 828,26	54 389,98	0,06
Telecommunication			650 171,12	535 317,24	0,60
1 661,00	AMAZON.COM INC	USD	219 244,52	168 745,35	0,19
78,00	ALPHABET INC -C-	USD	189 939,74	163 203,52	0,18
69,00	ALPHABET INC -A-	USD	167 493,59	143 831,80	0,16
386,00	META PLATFORMS INC -A-	USD	73 493,27	59 536,57	0,07
Multi-Utilities			508 744,35	516 128,38	0,58
6 966,00	NEXTERA ENERGY INC	USD	508 744,35	516 128,38	0,58
Basic Goods			303 883,63	311 120,37	0,35
4 318,00	COCA-COLA CO	USD	252 790,03	259 835,87	0,29
623,00	TYSON FOODS INC -A-	USD	51 093,60	51 284,50	0,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			341 929,82	306 833,91	0,34
373,00	PARKER-HANNIFIN CORP	USD	98 595,44	87 786,75	0,10
414,00	UNITED PARCEL SERVICE INC -B-	USD	70 554,09	72 286,16	0,08
348,00	CATERPILLAR INC	USD	67 947,95	59 504,03	0,06
178,00	DEERE & CO	USD	64 985,49	50 988,25	0,06
293,00	3M CO	USD	39 846,85	36 268,72	0,04
Energy			198 936,53	193 589,20	0,22
1 046,00	EXXON MOBIL CORP	USD	83 037,79	85 685,06	0,10
487,00	CHEVRON CORP	USD	73 304,19	67 442,60	0,08
471,00	CONOCOPHILLIPS	USD	42 594,55	40 461,54	0,04
ITALY			5 217 060,14	4 775 696,30	5,37
Consumer Retail			1 511 613,68	1 381 962,43	1,55
189 105,00	RAI WAY SPA	EUR	1 077 317,48	964 435,50	1,08
10 201,00	MONCLER SPA	EUR	434 296,20	417 526,93	0,47
Finance			1 356 286,16	1 217 771,15	1,37
32 879,00	NEXI SPA	EUR	315 169,87	259 875,62	0,29
22 272,00	FINECOBANK BANCA FINECO SPA	EUR	281 128,48	254 346,24	0,29
127 456,00	INTESA SANPAOLO SPA	EUR	237 276,23	226 871,68	0,26
24 775,00	UNICREDIT SPA	EUR	241 933,37	224 585,38	0,25
20 233,00	POSTE ITALIANE SPA	EUR	199 503,32	180 316,50	0,20
26 427,00	BANCO BPM SPA	EUR	81 274,89	71 775,73	0,08
Industries			1 094 150,69	1 042 487,48	1,17
92 180,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	923 726,04	892 671,12	1,00
5 716,00	PRYSMIAN SPA	EUR	170 424,65	149 816,36	0,17
Multi-Utilities			578 346,24	502 064,82	0,57
96 181,00	ENEL SPA	EUR	578 346,24	502 064,82	0,57
Energy			390 281,18	331 717,82	0,37
29 283,00	ENI SPA	EUR	390 281,18	331 717,82	0,37
Health			240 679,74	255 032,40	0,29
2 037,00	DIASORIN SPA	EUR	240 679,74	255 032,40	0,29
Telecommunication			45 702,45	44 660,20	0,05
386,00	REPLY SPA	EUR	45 702,45	44 660,20	0,05
FRANCE			3 775 859,47	3 547 133,81	3,99
Consumer Retail			1 453 197,55	1 397 057,76	1,57
886,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	528 303,24	515 386,20	0,58
1 152,00	L'OREAL SA	EUR	386 996,45	379 353,60	0,42
358,00	KERING SA	EUR	188 793,87	175 455,80	0,20
157,00	HERMES INTERNATIONAL	EUR	169 890,05	167 519,00	0,19
4 244,00	FAURECIA	EUR	89 447,87	80 275,26	0,09
3 044,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	89 766,07	79 067,90	0,09
Industries			581 835,55	506 100,43	0,57
2 024,00	SCHNEIDER ELECTRIC SE	EUR	265 343,83	228 509,60	0,26
2 222,00	VINCI SA	EUR	199 664,03	188 781,12	0,21
2 169,00	CIE DE SAINT-GOBAIN	EUR	116 827,69	88 809,71	0,10
Energy			462 833,48	470 355,06	0,53
9 338,00	TOTALENERGIES SE	EUR	462 833,48	470 355,06	0,53
Health			377 858,04	373 579,49	0,42
3 866,00	SANOFI	EUR	376 933,62	372 450,44	0,42
75,00	EUROAPI SA	EUR	924,42	1 129,05	0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			301 124,36	274 315,56	0,31
6 484,00	AXA SA	EUR	157 159,48	140 443,44	0,16
2 951,00	BNP PARIBAS SA	EUR	143 964,88	133 872,12	0,15
Multi-Utilities			254 063,45	215 432,50	0,24
9 250,00	VEOLIA ENVIRONNEMENT SA	EUR	254 063,45	215 432,50	0,24
Raw materials			222 676,90	198 329,76	0,22
1 548,00	AIR LIQUIDE SA	EUR	222 676,90	198 329,76	0,22
Computing and IT			122 270,14	111 963,25	0,13
685,00	CAPGEMINI SE	EUR	122 270,14	111 963,25	0,13
NETHERLANDS			2 091 224,93	1 954 997,77	2,20
Consumer Retail			780 829,13	737 190,40	0,83
2 647,00	FERRARI NV	EUR	462 014,36	463 754,40	0,52
197,00	ADYEN NV	EUR	318 814,77	273 436,00	0,31
Computing and IT			848 559,68	737 104,48	0,83
934,00	ASML HOLDING NV	EUR	501 768,96	425 763,90	0,48
6 508,00	STMICROELECTRONICS NV	EUR	207 261,50	195 142,38	0,22
487,00	ASM INTERNATIONAL NV	EUR	139 529,22	116 198,20	0,13
Finance			256 877,50	311 329,94	0,35
4 044,00	PROSUS NV	EUR	196 781,56	252 669,12	0,28
6 220,00	ING GROEP NV	EUR	60 095,94	58 660,82	0,07
Industries			204 958,62	169 372,95	0,19
9 693,00	CNH INDUSTRIAL NV	EUR	130 141,31	106 816,86	0,12
12 407,00	IVECO GROUP NV	EUR	74 817,31	62 556,09	0,07
GERMANY			1 878 451,36	1 694 820,62	1,91
Computing and IT			546 367,09	508 974,91	0,57
4 388,00	SAP SE	EUR	409 804,78	381 448,84	0,43
5 523,00	INFINEON TECHNOLOGIES AG	EUR	136 562,31	127 526,07	0,14
Consumer Retail			548 354,55	447 657,00	0,51
2 790,00	VOLKSWAGEN AG -PREF-	EUR	432 903,94	355 501,80	0,40
1 460,00	PORSCHE AUTOMOBIL HOLDING SE -PREF-	EUR	115 450,61	92 155,20	0,11
Multi-Utilities			435 120,94	390 756,12	0,44
11 139,00	RWE AG	EUR	435 120,94	390 756,12	0,44
Health			141 396,93	150 768,97	0,17
9 077,00	SYNLAB AG	EUR	141 396,93	150 768,97	0,17
Telecommunication			101 678,87	100 868,50	0,11
5 324,00	DEUTSCHE TELEKOM AG REG	EUR	101 678,87	100 868,50	0,11
Finance			105 532,98	95 795,12	0,11
526,00	ALLIANZ SE REG	EUR	105 532,98	95 795,12	0,11
UNITED KINGDOM			1 478 209,75	1 486 102,72	1,67
Energy			532 322,46	518 664,45	0,58
11 526,00	SHELL PLC	EUR	294 350,92	286 363,47	0,32
51 500,00	BP PLC	GBP	237 971,54	232 300,98	0,26
Finance			392 548,65	406 126,44	0,46
55 300,00	HSBC HOLDINGS PLC	GBP	329 421,34	344 066,29	0,39
700,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	63 127,31	62 060,15	0,07

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			293 829,85	301 100,46	0,34
2 400,00	ASTRAZENECA PLC	GBP	293 829,85	301 100,46	0,34
Telecommunication			259 508,79	260 211,37	0,29
118 900,00	VODAFONE GROUP PLC	GBP	176 804,08	174 943,48	0,20
39 400,00	BT GROUP PLC	GBP	82 704,71	85 267,89	0,09
SPAIN			1 025 933,81	987 393,92	1,11
Multi-Utilities			437 294,59	417 690,37	0,47
42 208,00	IBERDROLA SA	EUR	437 294,59	417 690,37	0,47
Computing and IT			318 052,61	292 380,00	0,33
5 500,00	AMADEUS IT GROUP SA	EUR	318 052,61	292 380,00	0,33
Consumer Retail			270 586,61	277 323,55	0,31
12 845,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	270 586,61	277 323,55	0,31
SWITZERLAND			857 796,50	813 059,13	0,91
Health			485 574,18	462 149,28	0,52
1 289,00	ROCHE HOLDING AG GENUSSCHEIN	CHF	425 289,90	410 257,53	0,46
453,00	STRAUMANN HOLDING AG	CHF	60 284,28	51 891,75	0,06
Consumer Retail			189 981,64	185 148,45	0,21
1 823,00	CIE FINANCIERE RICHEMONT SA REG	CHF	189 981,64	185 148,45	0,21
Finance			182 240,68	165 761,40	0,18
10 780,00	UBS GROUP AG REG	CHF	182 240,68	165 761,40	0,18
IRELAND			563 419,76	527 006,79	0,59
Raw materials			465 135,80	437 772,10	0,49
1 598,00	LINDE PLC GERMANY TRADED	EUR	465 135,80	437 772,10	0,49
Computing and IT			98 283,96	89 234,69	0,10
336,00	ACCENTURE PLC -A-	USD	98 283,96	89 234,69	0,10
JERSEY			211 883,93	167 858,86	0,19
Consumer Retail			211 883,93	167 858,86	0,19
1 000,00	FERGUSON PLC	GBP	117 108,30	106 732,68	0,12
3 000,00	WIZZ AIR HOLDINGS PLC	GBP	94 775,63	61 126,18	0,07
SWEDEN			181 160,37	153 259,65	0,17
Industries			181 160,37	153 259,65	0,17
17 180,00	ATLAS COPCO AB	SEK	181 160,37	153 259,65	0,17
CAYMAN ISLANDS			134 636,14	152 188,20	0,17
Consumer Retail			78 467,45	85 934,30	0,10
6 300,00	ALIBABA GROUP HOLDING LTD	HKD	78 467,45	85 934,30	0,10
Telecommunication			56 168,69	66 253,90	0,07
2 150,00	JD.COM INC	HKD	56 168,69	66 253,90	0,07
CHINA			124 421,71	143 477,87	0,16
Consumer Retail			51 308,43	76 551,82	0,09
2 000,00	BYD CO LTD -H-	HKD	51 308,43	76 551,82	0,09
Energy			24 573,29	24 023,62	0,03
13 000,00	CHINA LONGYUAN POWER GROUP CORP LTD -H-	HKD	24 573,29	24 023,62	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			24 445,29	21 655,15	0,02
1 700,00	WUXI APTEC CO LTD -H-	HKD	24 445,29	21 655,15	0,02
Industries			24 094,70	21 247,28	0,02
41 600,00	ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD -H-	HKD	24 094,70	21 247,28	0,02
PORTUGAL			136 752,12	139 182,88	0,16
Multi-Utilities			136 752,12	139 182,88	0,16
31 263,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	136 752,12	139 182,88	0,16
JAPAN			142 649,02	128 753,46	0,14
Industries			48 008,63	44 425,25	0,05
500,00	HITACHI LTD	JPY	23 080,39	22 664,29	0,03
3 100,00	AMADA HOLDINGS CO LTD	JPY	24 928,24	21 760,96	0,02
Computing and IT			48 098,82	39 710,04	0,04
600,00	NEC CORP	JPY	23 101,18	22 262,97	0,02
2 000,00	MICRONICS JAPAN CO LTD	JPY	24 997,64	17 447,07	0,02
Finance			23 367,65	22 710,76	0,03
800,00	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	23 367,65	22 710,76	0,03
Basic Goods			23 173,92	21 907,41	0,02
700,00	ASAHI GROUP HOLDINGS LTD	JPY	23 173,92	21 907,41	0,02
DENMARK			73 011,98	76 320,81	0,09
Health			73 011,98	76 320,81	0,09
721,00	NOVO NORDISK A/S -B-	DKK	73 011,98	76 320,81	0,09
BELGIUM			57 933,36	53 486,46	0,06
Finance			57 933,36	53 486,46	0,06
999,00	KBC GROUP NV	EUR	57 933,36	53 486,46	0,06
HONG KONG			25 372,65	23 231,28	0,03
Computing and IT			25 372,65	23 231,28	0,03
26 000,00	LENOVO GROUP LTD	HKD	25 372,65	23 231,28	0,03
BERMUDA			22 816,04	22 534,03	0,03
Multi-Utilities			22 816,04	22 534,03	0,03
78 000,00	BEIJING ENTERPRISES WATER GROUP LTD	HKD	22 816,04	22 534,03	0,03
Ordinary Bonds			15 001 720,50	14 829 372,50	16,68
GERMANY			6 018 309,00	6 021 129,00	6,77
Government			5 629 231,00	5 639 033,00	6,34
5 100 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.50% 15/05/2023	EUR	5 153 211,00	5 154 723,00	5,80
500 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	476 020,00	484 310,00	0,54
Consumer Retail			100 763,00	98 904,00	0,11
100 000,00	CONTINENTAL AG 2.50% 27/08/2026	EUR	100 763,00	98 904,00	0,11
Multi-Utilities			99 685,00	97 287,00	0,11
100 000,00	E.ON SE 0.875% 08/01/2025	EUR	99 685,00	97 287,00	0,11
Computing and IT			93 704,00	94 563,00	0,11
100 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	93 704,00	94 563,00	0,11

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			94 926,00	91 342,00	0,10
100 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	94 926,00	91 342,00	0,10
ITALY			5 534 940,50	5 421 336,50	6,10
Government			2 052 603,00	2 016 971,00	2,27
700 000,00	BTP 1.85% 15/05/2024	EUR	717 052,00	705 551,00	0,79
800 000,00	BTP 1.70% 01/09/2051	EUR	544 427,00	537 040,00	0,61
500 000,00	BTP 0.85% 15/01/2027	EUR	473 295,00	468 150,00	0,53
200 000,00	BTP 3.85% 01/09/2049	EUR	215 960,00	207 940,00	0,23
100 000,00	BTP 2.00% 01/02/2028	EUR	101 869,00	98 290,00	0,11
Finance			1 462 846,50	1 440 484,50	1,62
400 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	389 840,00	390 392,00	0,44
250 000,00	INTESA SANPAOLO SPA 2.625% 20/06/2024	EUR	248 927,50	248 922,50	0,28
250 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	242 050,00	235 885,00	0,26
200 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	194 382,00	194 580,00	0,22
200 000,00	BPER BANCA 1.875% 07/07/2025	EUR	193 112,00	186 976,00	0,21
100 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 15/07/2025	EUR	97 035,00	94 291,00	0,11
100 000,00	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	97 500,00	89 438,00	0,10
Telecommunication			705 702,00	694 918,00	0,78
300 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	304 950,00	300 534,00	0,34
300 000,00	TELECOM ITALIA SPA 2.50% 19/07/2023	EUR	303 375,00	296 637,00	0,33
100 000,00	RAI-RADIOTELEVISIONE ITALIANA SPA 1.375% 04/12/2024	EUR	97 377,00	97 747,00	0,11
Consumer Retail			518 650,00	495 777,00	0,56
300 000,00	ATLANTIA SPA 5.875% 09/06/2024	EUR	320 400,00	313 521,00	0,35
200 000,00	ATLANTIA SPA 1.625% 03/02/2025	EUR	198 250,00	182 256,00	0,21
Basic Goods			489 419,00	478 308,00	0,54
300 000,00	AUTOSTRADIE PER L'ITALIA SPA 1.625% 12/06/2023	EUR	300 375,00	298 536,00	0,34
100 000,00	ESSELUNGA SPA 0.875% 25/10/2023	EUR	99 700,00	97 798,00	0,11
100 000,00	AUTOSTRADIE PER L'ITALIA SPA 2.00% 04/12/2028	EUR	89 344,00	81 974,00	0,09
Multi-Utilities			206 672,00	199 211,00	0,22
100 000,00	2I RETE GAS SPA 3.00% 16/07/2024	EUR	104 272,00	101 658,00	0,11
100 000,00	2I RETE GAS SPA 2.195% 11/09/2025	EUR	102 400,00	97 553,00	0,11
Energy			99 048,00	95 667,00	0,11
100 000,00	ENI SPA 1.25% 18/05/2026	EUR	99 048,00	95 667,00	0,11
NETHERLANDS			1 278 434,00	1 269 852,00	1,43
Finance			579 686,00	573 692,00	0,65
400 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	383 664,00	381 064,00	0,43
200 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	196 022,00	192 628,00	0,22
Multi-Utilities			406 960,00	403 824,00	0,45
400 000,00	ENEL FINANCE INTERNATIONAL NV 5.00% 14/09/2022	EUR	406 960,00	403 824,00	0,45
Energy			195 628,00	196 256,00	0,22
200 000,00	SHELL INTERNATIONAL FINANCE BV 0.50% 11/05/2024	EUR	195 628,00	196 256,00	0,22
Health			96 160,00	96 080,00	0,11
100 000,00	UPJOHN FINANCE BV 1.023% 23/06/2024	EUR	96 160,00	96 080,00	0,11

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			678 403,00	663 323,00	0,75
Consumer Retail			381 120,00	373 538,00	0,42
100 000,00	PEUGEOT SA 2.00% 23/03/2024	EUR	99 378,00	99 254,00	0,11
100 000,00	PERNOD RICARD SA 1.75% 08/04/2030	EUR	90 845,00	92 069,00	0,11
100 000,00	ACCOR SA 3.00% 04/02/2026	EUR	101 550,00	91 710,00	0,10
100 000,00	KERING SA 0.75% 13/05/2028	EUR	89 347,00	90 505,00	0,10
Industries			195 721,00	192 954,00	0,22
100 000,00	AEROPORTS DE PARIS 2.75% 02/04/2030	EUR	101 148,00	97 323,00	0,11
100 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.50% 04/05/2027	EUR	94 573,00	95 631,00	0,11
Computing and IT			101 562,00	96 831,00	0,11
100 000,00	CAPGEMINI SE 1.625% 15/04/2026	EUR	101 562,00	96 831,00	0,11
UNITED STATES			404 222,00	397 215,00	0,45
Government			205 640,00	201 676,00	0,23
200 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	205 640,00	201 676,00	0,23
Finance			105 600,00	101 515,00	0,11
100 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	105 600,00	101 515,00	0,11
Basic Goods			92 982,00	94 024,00	0,11
100 000,00	KRAFT HEINZ FOODS CO 2.25% 25/05/2028	EUR	92 982,00	94 024,00	0,11
UNITED KINGDOM			304 956,00	302 619,00	0,34
Finance			304 956,00	302 619,00	0,34
300 000,00	STANDARD CHARTERED PLC 3.625% 23/11/2022	EUR	304 956,00	302 619,00	0,34
SPAIN			278 748,00	260 797,00	0,29
Basic Goods			193 396,00	181 504,00	0,20
200 000,00	AMADEUS IT GROUP SA 1.875% 24/09/2028	EUR	193 396,00	181 504,00	0,20
Industries			85 352,00	79 293,00	0,09
100 000,00	CELLNEX FINANCE CO SA 1.00% 15/09/2027	EUR	85 352,00	79 293,00	0,09
SWITZERLAND			201 400,00	197 970,00	0,22
Finance			201 400,00	197 970,00	0,22
200 000,00	UBS GROUP AG 1.50% 30/11/2024	EUR	201 400,00	197 970,00	0,22
DENMARK			98 939,00	99 195,00	0,11
Finance			98 939,00	99 195,00	0,11
100 000,00	DANSKE BANK A/S 1.625% 15/03/2024	EUR	98 939,00	99 195,00	0,11
FINLAND			99 490,00	98 769,00	0,11
Industries			99 490,00	98 769,00	0,11
100 000,00	CRH FINLAND SERVICES OYJ REG 0.875% 05/11/2023	EUR	99 490,00	98 769,00	0,11
BELGIUM			103 879,00	97 167,00	0,11
Basic Goods			103 879,00	97 167,00	0,11
100 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.125% 02/12/2027	EUR	103 879,00	97 167,00	0,11

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Eurizon Fund - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Floating Rate Notes			5 614 651,77	5 420 466,50	6,10
ITALY			1 566 063,00	1 519 025,50	1,71
Finance			1 372 045,00	1 343 186,50	1,51
400 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	400 165,00	386 368,00	0,43
250 000,00	CREDITO EMILIANO SPA FRN 25/10/2025	EUR	243 500,00	239 797,50	0,27
250 000,00	UNICREDIT SPA FRN 22/07/2027	EUR	228 120,00	228 330,00	0,26
200 000,00	UNICREDIT SPA FRN 20/02/2029	EUR	200 080,00	199 502,00	0,22
100 000,00	BPER BANCA FRN 30/06/2025	EUR	99 890,00	98 259,00	0,11
100 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	103 100,00	97 452,00	0,11
100 000,00	UNICREDIT SPA FRN 16/06/2026	EUR	97 190,00	93 478,00	0,11
Multi-Utilities			194 018,00	175 839,00	0,20
100 000,00	ENEL SPA FRN 10/01/2074	EUR	104 418,00	99 915,00	0,11
100 000,00	ENEL SPA FRN 31/12/2099	EUR	89 600,00	75 924,00	0,09
FRANCE			1 485 625,77	1 456 220,00	1,64
Finance			1 185 912,77	1 165 875,00	1,31
300 000,00	LA BANQUE POSTALE SA FRN 19/11/2027	EUR	300 443,77	300 879,00	0,34
200 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	202 076,00	200 310,00	0,23
200 000,00	SOCIETE GENERALE SA FRN 23/02/2028	EUR	199 570,00	196 670,00	0,22
200 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	193 018,00	189 946,00	0,21
200 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	199 158,00	189 714,00	0,21
100 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	91 647,00	88 356,00	0,10
Energy			195 963,00	191 595,00	0,22
100 000,00	TOTAL SA FRN 29/12/2049	EUR	101 060,00	97 595,00	0,11
100 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	94 903,00	94 000,00	0,11
Raw materials			103 750,00	98 750,00	0,11
100 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	103 750,00	98 750,00	0,11
NETHERLANDS			1 223 951,00	1 162 332,00	1,31
Finance			523 750,00	504 740,00	0,57
500 000,00	ACHMEA BV FRN 04/04/2043	EUR	523 750,00	504 740,00	0,57
Multi-Utilities			305 725,00	290 569,00	0,33
100 000,00	NATURGY FINANCE BV FRN 29/11/2049	EUR	101 370,00	98 670,00	0,11
100 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	101 589,00	96 500,00	0,11
100 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	102 766,00	95 399,00	0,11
Telecommunication			100 477,00	96 681,00	0,11
100 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	100 477,00	96 681,00	0,11
Energy			101 595,00	95 738,00	0,11
100 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	101 595,00	95 738,00	0,11
Consumer Retail			97 205,00	94 490,00	0,10
100 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/03/2049	EUR	97 205,00	94 490,00	0,10
Industries			95 199,00	80 114,00	0,09
100 000,00	ABERTIS INFRASTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	95 199,00	80 114,00	0,09
GERMANY			523 277,00	496 028,00	0,56
Finance			523 277,00	496 028,00	0,56
300 000,00	ALLIANZ SE FRN 31/12/2049	EUR	315 777,00	300 918,00	0,34
200 000,00	ALLIANZ SE FRN 31/12/2099	EUR	207 500,00	195 110,00	0,22

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Eurizon Fund - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED KINGDOM			412 114,00	399 736,00	0,45
Finance			412 114,00	399 736,00	0,45
200 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	208 338,00	201 658,00	0,23
200 000,00	VIRGIN MONEY UK PLC FRN 24/06/2025	EUR	203 776,00	198 078,00	0,22
UNITED STATES			109 857,00	101 989,00	0,11
Finance			109 857,00	101 989,00	0,11
100 000,00	BANK OF AMERICA CORP FRN 31/03/2029	EUR	109 857,00	101 989,00	0,11
SWITZERLAND			100 202,00	97 683,00	0,11
Finance			100 202,00	97 683,00	0,11
100 000,00	CREDIT SUISSE GROUP AG FRN 02/04/2026	EUR	100 202,00	97 683,00	0,11
PORTUGAL			103 850,00	97 000,00	0,11
Multi-Utilities			103 850,00	97 000,00	0,11
100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	103 850,00	97 000,00	0,11
BELGIUM			89 712,00	90 453,00	0,10
Finance			89 712,00	90 453,00	0,10
100 000,00	KBC GROUP NV FRN 16/06/2027	EUR	89 712,00	90 453,00	0,10
Zero-Coupon Bonds			10 529 908,95	10 509 931,00	11,82
ITALY			8 956 115,95	8 916 420,00	10,03
Government			8 956 115,95	8 916 420,00	10,03
3 400 000,00	BTP 0.00% 29/11/2023	EUR	3 353 799,00	3 350 360,00	3,77
2 300 000,00	BTP 0.00% 15/12/2024	EUR	2 228 100,00	2 207 770,00	2,48
1 000 000,00	BOT 0.00% 12/05/2023	EUR	998 312,23	995 900,00	1,12
700 000,00	BTP 0.00% 15/01/2024	EUR	691 802,00	687 505,00	0,77
700 000,00	BTP 0.00% 15/08/2024	EUR	687 064,00	679 000,00	0,77
500 000,00	BOT 0.00% 14/04/2023	EUR	499 700,62	499 085,00	0,56
500 000,00	BOT 0.00% 14/06/2023	EUR	497 338,10	496 800,00	0,56
GERMANY			1 475 413,00	1 496 578,00	1,68
Government			1 475 413,00	1 496 578,00	1,68
1 700 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	1 475 413,00	1 496 578,00	1,68
LUXEMBOURG			98 380,00	96 933,00	0,11
Industries			98 380,00	96 933,00	0,11
100 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	98 380,00	96 933,00	0,11
INVESTMENT FUNDS			8 008 546,57	8 030 955,62	9,03
UCI Units			8 008 546,57	8 030 955,62	9,03
LUXEMBOURG			7 384 447,09	7 360 186,54	8,28
Finance			7 384 447,09	7 360 186,54	8,28
59 779,20	EURIZON FUND - BOND SHORT TERM -Z-	EUR	5 784 447,08	5 763 312,96	6,48
16 286,32	EURIZON FUND - MONEY MARKET -Z-	EUR	1 600 000,01	1 596 873,58	1,80

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Eurizon Fund - Absolute Return Solution

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IRELAND			624 099,48	670 769,08	0,75
Finance			624 099,48	670 769,08	0,75
124 292,00	INVESCO S&P CHINA A 300 SWAP UCITS ETF	USD	624 099,48	670 769,08	0,75
Total Portfolio			62 864 935,07	60 959 307,58	68,56

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						24 330,60	65 599 100,92
Unrealised profit on future contracts and commitment						294 669,61	23 860 703,85
25	(7)	Sale	DAX INDEX	16/09/2022	EUR	77 912,50	2 234 925,00
100 000	52	Purchase	EURO BUND	08/09/2022	EUR	64 429,98	7 736 560,00
5	(20)	Sale	FTSE/MIB INDEX	16/09/2022	EUR	35 662,50	2 120 800,00
10	(27)	Sale	IBEX 35 INDEX	15/07/2022	EUR	35 215,14	2 170 692,00
10	(21)	Sale	SWISS MARKET INDEX	16/09/2022	CHF	23 050,14	2 242 338,34
10	(69)	Sale	EURO STOXX 50	16/09/2022	EUR	20 727,39	2 374 290,00
10 000	(4)	Sale	TOPIX INDEX	08/09/2022	JPY	20 418,28	526 791,62
10	(36)	Sale	CAC 40 INDEX	15/07/2022	EUR	9 403,00	2 129 040,00
100 000	12	Purchase	US 10YR NOTE (CBT)	21/09/2022	USD	5 201,11	1 360 538,67
50	(5)	Sale	MSCI EMERGING MARKETS	16/09/2022	USD	2 008,70	239 777,16
50	(4)	Sale	S&P 500 EMINI	16/09/2022	USD	640,87	724 951,06
Unrealised loss on future contracts and commitment						(270 339,01)	41 738 397,07
100 000	(68)	Sale	EURO BTP	08/09/2022	EUR	(81 279,76)	8 372 160,00
100 000	(207)	Sale	EURO SCHATZ	08/09/2022	EUR	(75 894,64)	22 593 015,00
100	(27)	Sale	XAP CONS STAPLES	16/09/2022	USD	(68 621,18)	1 879 372,72
100 000 000	(3)	Sale	JAPAN 10Y BOND (OSE)	12/09/2022	JPY	(35 739,03)	3 138 993,68
10	(21)	Sale	FTSE 100 INDEX	16/09/2022	GBP	(5 366,84)	1 737 147,53
200 000	(20)	Sale	US 2YR NOTE (CBT)	30/09/2022	USD	(3 437,56)	4 017 708,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				913 640,18	1 046 432,09	6 710 072,92
PURCHASED OPTION CONTRACTS				1 688 309,40	1 765 847,54	—
210	PUT	EURO STOXX 50 PR 3 550,00 16/09/22	EUR	476 450,00	457 380,00	—
30	PUT	S&P 500 INDEX 3 900,00 16/09/22	USD	602 422,02	668 956,02	—
14	PUT	FTSE/MIB INDEX 21 000,00 16/09/22	EUR	31 467,79	36 330,00	—
178	CALL	EURO STOXX 50 PR 4 300,00 15/07/22	EUR	43 039,00	178,00	—
855	CALL	ESTX BANKS PR 92,50 16/09/22	EUR	122 506,49	51 300,00	—
95	PUT	STOXX 600 BASIC RESOURCES 600,00 16/09/22	EUR	242 250,00	342 950,00	—
80	PUT	STXE 600 AUTO PARTS 500,00 16/12/22	EUR	138 000,00	190 400,00	—
81	CALL	FINCOBANK BANCA FINECO SPA 13,00 16/09/22	EUR	16 807,50	9 651,15	—
193	CALL	PRYSMIAN SPA 30,00 16/09/22	EUR	15 366,60	8 702,37	—
WRITTEN OPTION CONTRACTS				(774 669,22)	(719 415,45)	6 710 072,92
(190)	PUT	EURO STOXX 50 PR 3 200,00 16/09/22	EUR	(241 680,00)	(168 720,00)	1 792 035,88
(95)	PUT	STOXX 600 BASIC RESOURCES 530,00 16/09/22	EUR	(125 970,00)	(154 850,00)	1 034 269,28
(30)	PUT	S&P 500 INDEX 3 500,00 16/09/22	USD	(284 684,84)	(247 845,45)	2 952 596,40
(80)	PUT	STXE 600 AUTO PARTS 450,00 16/12/22	EUR	(77 600,00)	(112 400,00)	593 646,56
(80)	CALL	STXE 600 AUTO PARTS 620,00 16/12/22	EUR	(44 734,38)	(35 600,00)	337 524,80

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					198 267,82
Unrealised profit on forward foreign exchange contracts					241 520,21
08/09/2022	2 710 328,56	EUR	364 634 053,00	JPY	143 740,43
08/09/2022	1 734 452,00	USD	1 603 865,29	EUR	47 513,98
08/09/2022	1 756 973,34	EUR	1 500 000,00	GBP	20 533,37
08/09/2022	5 241 487,21	EUR	5 493 489,00	USD	11 112,52
08/09/2022	8 458 913,00	NOK	807 168,21	EUR	9 144,22
08/09/2022	1 623 585,93	EUR	1 700 000,00	USD	5 008,56
08/09/2022	177 018,20	EUR	1 860 000,00	SEK	3 738,42
08/09/2022	588 630,33	EUR	4 836 000,00	HKD	728,71
Unrealised loss on forward foreign exchange contracts					(43 252,39)
08/09/2022	436 193,67	EUR	456 000,00	CHF	(19 356,26)
08/09/2022	559 497,47	EUR	600 000,00	USD	(11 765,13)
08/09/2022	243 526,13	EUR	250 000,00	CHF	(6 227,12)
08/09/2022	251 286,80	EUR	270 000,00	USD	(5 781,37)
08/09/2022	187 079,30	EUR	1 392 000,00	DKK	(122,51)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Absolute Return Solution

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						(2 291,67)	67 507,89
ITRAXX EUROPE CROSSOVER SERIES 37 VERSION 1	EUR	L	1 500 000,00	INTESA SANPAOLO S.P.A.	20/06/2026	(2 291,67)	67 507,89

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Active Allocation

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 448 548 745,75	
Banks	(Note 3)	14 100 004,86	
Other banks and broker accounts	(Notes 2, 3, 9)	14 040 692,07	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	522 063,67	
Unrealised profit on future contracts	(Notes 2, 9)	7 526 661,76	
Unrealised profit on swap contracts	(Notes 2, 9)	7 855 763,91	
Other interest receivable		9 158 268,46	
Receivable on investments sold		7 664 400,86	
Receivable on subscriptions		1 498 397,62	
Other assets	(Note 10)	295 944,40	
Total assets		1 511 210 943,36	
Liabilities			
Bank overdrafts	(Note 3)	(2 135 641,29)	
Swap premium received	(Notes 2, 9)	(6 420 275,60)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(2 011 084,12)	
Unrealised loss on future contracts	(Notes 2, 9)	(11 967 945,00)	
Interest payable on swap contracts	(Notes 2, 9)	(122 582,72)	
Payable on redemptions		(2 338 860,21)	
Other liabilities		(1 539 158,30)	
Total liabilities		(26 535 547,24)	
Total net assets		1 484 675 396,12	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	111,87	4 091 204,405
Class RD Units	EUR	94,29	100 000,000
Class X Units	EUR	110,23	450 550,955
Class Z Units	EUR	835,72	1 158 174,053

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Active Allocation

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 829 649 587,81
Net income from investments	(Note 2)	16 713 023,82
Interest received on swap contracts	(Note 2)	149 945,76
Other income	(Note 6)	224 473,77
Total income		17 087 443,35
Management fee	(Note 6)	(7 852 619,34)
Performance fee	(Note 7)	(21 899,36)
Depositary fee	(Note 8)	(156 011,16)
Subscription tax	(Note 4)	(158 929,31)
Interest paid on swap contracts	(Note 2)	(1 676 678,48)
Other charges and taxes	(Notes 5, 8)	(1 268 502,10)
Total expenses		(11 134 639,75)
Net investment income / (loss)		5 952 803,60
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(13 940 487,73)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(126 307 159,57)
- forward foreign exchange contracts	(Notes 2, 9)	(1 321 870,27)
- foreign currencies	(Note 2)	393 696,88
- future contracts	(Notes 2, 9)	(9 466 072,26)
- swap contracts	(Notes 2, 9)	8 000 623,10
Net result of operations for the period		(136 688 466,25)
Subscriptions for the period		243 399 753,14
Redemptions for the period		(451 685 478,58)
Net assets at the end of the period		1 484 675 396,12

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Active Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 509 371 924,89	1 448 548 745,75	97,57
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 413 980 868,44	1 352 023 411,58	91,07
Shares			307 603 620,61	300 841 944,60	20,26
ITALY			88 496 458,31	72 044 951,54	4,85
Industries			15 491 980,35	22 587 521,72	1,52
1 022 109,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	4 228 121,74	9 898 103,56	0,67
2 454 998,00	ENAV SPA	EUR	8 426 816,42	9 785 622,03	0,66
1 963 351,00	WEBUILD SPA	EUR	2 837 042,19	2 903 796,13	0,19
Finance			23 444 696,17	19 492 875,00	1,31
3 150 000,00	INTESA SANPAOLO SPA	EUR	7 062 680,85	5 607 000,00	0,38
550 000,00	UNICREDIT SPA	EUR	6 635 058,09	4 985 750,00	0,33
325 000,00	ASSICURAZIONI GENERALI SPA	EUR	5 246 957,23	4 948 125,00	0,33
500 000,00	NEXI SPA	EUR	4 500 000,00	3 952 000,00	0,27
Energy			11 564 765,01	10 195 200,00	0,69
900 000,00	ENI SPA	EUR	11 564 765,01	10 195 200,00	0,69
Multi-Utilities			12 189 491,86	9 396 000,00	0,63
1 800 000,00	EDEL SPA	EUR	12 189 491,86	9 396 000,00	0,63
Telecommunication			20 606 500,51	6 350 072,60	0,43
20 000 000,00	TELECOM ITALIA SPA	EUR	16 735 748,63	4 994 000,00	0,34
5 693 000,00	TELECOM ITALIA SPA -PREF-	EUR	3 870 751,88	1 356 072,60	0,09
Consumer Retail			5 199 024,41	4 023 282,22	0,27
655 925,00	PIRELLI & C SPA	EUR	4 318 077,66	2 542 365,30	0,17
256 214,00	BASICNET SPA	EUR	880 946,75	1 480 916,92	0,10
UNITED STATES			64 355 569,85	65 526 801,69	4,41
Consumer Retail			30 303 028,93	23 021 576,89	1,55
55 000,00	DR HORTON INC	USD	4 771 955,14	3 482 185,08	0,23
50 000,00	LENNAR CORP -A-	USD	4 723 780,04	3 375 101,99	0,23
25 000,00	MARRIOTT INTERNATIONAL INC -A-	USD	3 808 947,57	3 252 427,53	0,22
750,00	NVR INC	USD	3 693 736,74	2 872 548,01	0,19
75 000,00	PULTEGROUP INC	USD	3 610 815,98	2 843 034,40	0,19
100 000,00	DELTA AIR LINES INC	USD	3 849 192,40	2 771 055,82	0,19
100 000,00	MGM RESORTS INTERNATIONAL	USD	4 202 035,14	2 769 142,77	0,19
31 000,00	TJX COS INC	USD	1 642 565,92	1 656 081,29	0,11
Energy			14 093 511,86	21 426 038,92	1,44
40 000,00	CHEVRON CORP	USD	3 717 418,91	5 539 433,37	0,37
45 000,00	EOG RESOURCES INC	USD	3 183 581,50	4 753 742,92	0,32
40 000,00	VALERO ENERGY CORP	USD	2 340 617,81	4 066 383,33	0,27
45 000,00	CONOCOPHILLIPS	USD	2 611 561,67	3 865 752,00	0,26
15 000,00	PIONEER NATURAL RESOURCES CO	USD	2 240 331,97	3 200 727,30	0,22
Finance			4 347 722,33	5 385 719,65	0,36
50 000,00	JPMORGAN CHASE & CO	USD	4 347 722,33	5 385 719,65	0,36
Basic Goods			3 687 688,81	4 939 117,66	0,33
60 000,00	TYSON FOODS INC -A-	USD	3 687 688,81	4 939 117,66	0,33
Telecommunication			5 678 324,69	4 429 033,43	0,30
1 750,00	BOOKING HOLDINGS INC	USD	4 016 498,22	2 927 670,22	0,20
40 000,00	COMCAST CORP -A-	USD	1 661 826,47	1 501 363,21	0,10

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Active Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			4 470 536,99	4 115 740,08	0,28
7 500,00	SERVICENOW INC	USD	1 879 680,76	3 411 354,33	0,23
20 000,00	UNITY SOFTWARE INC	USD	2 590 856,23	704 385,75	0,05
Health			1 774 756,24	2 209 575,06	0,15
30 000,00	BRISTOL-MYERS SQUIBB CO	USD	1 774 756,24	2 209 575,06	0,15
SWITZERLAND			33 055 516,24	40 213 358,17	2,71
Basic Goods			13 941 925,46	22 268 816,51	1,50
200 000,00	NESTLE SA REG	CHF	13 941 925,46	22 268 816,51	1,50
Health			9 498 014,03	15 913 791,05	1,07
50 000,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	9 498 014,03	15 913 791,05	1,07
Finance			4 900 508,95	2 030 750,61	0,14
375 000,00	CREDIT SUISSE GROUP AG REG	CHF	4 900 508,95	2 030 750,61	0,14
Computing and IT			4 715 067,80	0,00	0,00
1 650 305,00	MYRIAD GROUP AG	CHF	4 715 067,80	0,00	0,00
FRANCE			33 107 244,65	34 901 048,86	2,35
Health			14 543 715,16	19 398 894,53	1,31
200 000,00	SANOFI	EUR	14 462 270,36	19 268 000,00	1,30
8 695,00	EUROAPI SA	EUR	81 444,80	130 894,53	0,01
Finance			7 727 494,92	7 079 150,00	0,48
110 000,00	BNP PARIBAS SA	EUR	5 459 966,80	4 990 150,00	0,34
100 000,00	SOCIETE GENERALE SA	EUR	2 267 528,12	2 089 000,00	0,14
Consumer Retail			6 440 812,41	5 363 695,60	0,36
4 500,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 797 260,40	2 617 650,00	0,18
100 000,00	ACCOR SA	EUR	3 340 498,76	2 583 000,00	0,17
5 960,00	FAURECIA SE	EUR	122 490,88	112 405,60	0,01
100 000,00	EUROPCAR MOBILITY GROUP	EUR	1 180 562,37	50 640,00	0,00
Basic Goods			4 395 222,16	3 059 308,73	0,20
181 185,00	CARREFOUR SA	EUR	4 395 222,16	3 059 308,73	0,20
NETHERLANDS			21 205 295,36	32 479 765,63	2,19
Consumer Retail			8 667 151,75	17 267 200,00	1,16
75 000,00	FERRARI NV	EUR	6 263 855,86	13 140 000,00	0,88
350 000,00	STELLANTIS NV	EUR	2 403 295,89	4 127 200,00	0,28
Telecommunication			6 023 429,71	8 024 946,49	0,54
2 000 000,00	KONINKLIJKE KPN NV	EUR	5 365 449,85	6 802 000,00	0,46
40 000,00	LASTMINUTE.COM NV	CHF	657 979,86	1 222 946,49	0,08
Finance			4 053 114,90	5 310 800,00	0,36
85 000,00	PROSUS NV	EUR	4 053 114,90	5 310 800,00	0,36
Energy			2 461 599,00	1 876 819,14	0,13
240 156,00	ARISTON HOLDING NV	EUR	2 461 599,00	1 876 819,14	0,13
UNITED KINGDOM			27 748 123,57	28 310 028,95	1,91
Telecommunication			15 414 256,33	14 578 504,31	0,98
5 000 000,00	BT GROUP PLC	GBP	8 354 168,79	10 820 797,81	0,73
2 553 918,00	VODAFONE GROUP PLC	GBP	7 060 087,54	3 757 706,50	0,25
Basic Goods			6 907 121,02	8 781 505,87	0,59
411 737,00	IMPERIAL BRANDS PLC	GBP	6 907 121,02	8 781 505,87	0,59

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Active Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			4 044 258,13	3 157 489,05	0,22
700 000,00	BP PLC	GBP	4 044 258,13	3 157 489,05	0,22
Computing and IT			1 382 488,09	1 792 529,72	0,12
10 000,00	ATLISSIAN CORP PLC -A-	USD	1 382 488,09	1 792 529,72	0,12
GERMANY			14 006 279,38	12 234 150,00	0,82
Computing and IT			10 540 668,07	8 693 000,00	0,58
100 000,00	SAP SE	EUR	10 540 668,07	8 693 000,00	0,58
Telecommunication			2 476 229,40	2 841 900,00	0,19
150 000,00	DEUTSCHE TELEKOM AG REG	EUR	2 476 229,40	2 841 900,00	0,19
Industries			989 381,91	699 250,00	0,05
50 000,00	SIEMENS ENERGY AG	EUR	989 381,91	699 250,00	0,05
SPAIN			11 627 422,52	7 426 278,14	0,50
Finance			8 463 217,48	4 768 278,14	0,32
1 773 913,00	BANCO SANTANDER SA	EUR	8 463 217,48	4 768 278,14	0,32
Computing and IT			3 164 205,04	2 658 000,00	0,18
50 000,00	AMADEUS IT GROUP SA	EUR	3 164 205,04	2 658 000,00	0,18
IRELAND			7 883 082,40	5 637 500,00	0,38
Consumer Retail			7 883 082,40	5 637 500,00	0,38
500 000,00	RYANAIR HOLDINGS PLC	EUR	7 883 082,40	5 637 500,00	0,38
RUSSIA			6 117 646,03	2 066 690,65	0,14
Energy			6 117 646,03	2 066 690,65	0,14
800 000,00	GAZPROM PJSC -ADR-	USD	4 254 272,11	1 725 510,16	0,12
25 000,00	LUKOIL PJSC -ADR-	USD	1 863 373,92	341 180,49	0,02
JAPAN			982,30	1 370,97	0,00
Health			982,30	1 370,97	0,00
51,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	982,30	1 370,97	0,00
Ordinary Bonds			613 230 788,62	587 156 215,15	39,55
ITALY			420 437 357,29	393 845 472,41	26,53
Government			282 323 483,30	263 699 208,79	17,76
55 000 000,00	BTP 1.85% 01/07/2025	EUR	58 106 950,00	54 906 500,00	3,70
55 000 000,00	BTP 0.35% 01/02/2025	EUR	55 974 050,00	53 124 500,00	3,58
42 000 000,00	BTP 1.75% 01/07/2024	EUR	44 695 950,00	42 269 640,00	2,85
32 000 000,00	BTP 2.50% 01/12/2024	EUR	34 711 930,83	32 636 800,00	2,20
20 000 000,00	BTP 1.25% 01/12/2026	EUR	21 425 000,00	19 156 000,00	1,29
20 000 000,00	BTP 0.50% 01/02/2026	EUR	20 545 400,00	18 934 000,00	1,27
15 000 000,00	BTP 2.50% 15/11/2025	EUR	16 508 650,00	15 255 000,00	1,03
15 000 000,00	BTP 2.10% 15/07/2026	EUR	16 762 200,00	14 938 500,00	1,01
5 000 000,00	BTP 4.50% 01/03/2024	EUR	5 729 600,00	5 273 450,00	0,35
5 000 000,00	BTP 1.45% 15/05/2025	EUR	5 310 645,00	4 939 000,00	0,33
3 000 000,00	BTP 3.875% 06/05/2051	USD	2 553 107,47	2 265 818,79	0,15
Finance			107 507 581,99	101 199 540,60	6,82
14 270 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	14 436 990,00	13 927 234,60	0,94
13 000 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 4.00% 10/07/2022	EUR	13 635 899,99	12 939 160,00	0,87
12 000 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 3.625% 24/09/2024	EUR	12 550 500,00	11 076 480,00	0,75
10 170 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	11 716 485,00	10 335 771,00	0,70

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Active Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 000 000,00	INTESA SANPAOLO SPA 4.00% 30/10/2023	EUR	6 588 000,00	6 160 860,00	0,41
6 000 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.50% 17/07/2023	EUR	6 085 392,00	6 021 180,00	0,41
5 000 000,00	BANCA IFIS SPA 2.00% 24/04/2023	EUR	5 047 000,00	5 001 750,00	0,34
5 000 000,00	INTESA SANPAOLO SPA 1.625% 21/04/2025	EUR	5 146 485,00	4 771 500,00	0,32
4 000 000,00	INTESA SANPAOLO SPA 2.625% 20/06/2024	EUR	4 169 200,00	3 982 760,00	0,27
4 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	4 169 600,00	3 964 560,00	0,27
4 200 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	4 151 700,00	3 962 868,00	0,27
4 000 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	4 039 500,00	3 891 600,00	0,26
4 000 000,00	AZIMUT HOLDING SPA 1.625% 12/12/2024	EUR	4 060 500,00	3 871 640,00	0,26
2 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.00% 22/07/2022	EUR	2 029 500,00	2 000 760,00	0,13
2 000 000,00	UNIPOL GRUPPO SPA 3.50% 29/11/2027	EUR	2 146 720,00	1 980 700,00	0,13
2 000 000,00	BANCO BPM SPA 1.625% 18/02/2025	EUR	1 892 800,00	1 878 840,00	0,13
1 500 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	1 495 200,00	1 480 515,00	0,10
1 400 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	1 396 220,00	1 369 592,00	0,09
1 200 000,00	ICCREA BANCA SPA 1.50% 11/10/2022	EUR	1 214 400,00	1 199 700,00	0,08
1 000 000,00	BPER BANCA 1.875% 07/07/2025	EUR	1 047 990,00	934 880,00	0,06
500 000,00	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	487 500,00	447 190,00	0,03
Telecommunication			10 381 975,00	9 874 543,00	0,66
3 800 000,00	TELECOM ITALIA SPA 2.50% 19/07/2023	EUR	3 886 675,00	3 757 402,00	0,25
2 500 000,00	TELECOM ITALIA SPA 4.00% 11/04/2024	EUR	2 706 250,00	2 459 175,00	0,17
2 000 000,00	RAI-RADIOTELEVISIONE ITALIANA SPA 1.375% 04/12/2024	EUR	2 061 000,00	1 954 940,00	0,13
1 700 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	1 728 050,00	1 703 026,00	0,11
Basic Goods			8 272 665,00	8 098 553,02	0,55
4 049 000,00	ESSELUNGA SPA 0.875% 25/10/2023	EUR	4 007 113,00	3 959 841,02	0,27
3 500 000,00	AUTOSTRAD PER L'ITALIA SPA 1.625% 12/06/2023	EUR	3 550 800,00	3 482 920,00	0,24
800 000,00	AUTOSTRAD PER L'ITALIA SPA 2.00% 04/12/2028	EUR	714 752,00	655 792,00	0,04
Industries			8 002 972,00	7 157 890,00	0,48
5 200 000,00	NEXI SPA 1.75% 31/10/2024	EUR	5 283 200,00	4 806 516,00	0,32
1 100 000,00	AUTOSTRAD PER L'ITALIA SPA 1.75% 01/02/2027	EUR	1 135 750,00	967 769,00	0,07
1 000 000,00	AUTOSTRAD PER L'ITALIA SPA 1.875% 04/11/2025	EUR	1 037 490,00	926 520,00	0,06
500 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	546 532,00	457 085,00	0,03
Consumer Retail			1 708 800,00	1 672 112,00	0,11
1 600 000,00	ATLANTIA SPA 5.875% 09/06/2024	EUR	1 708 800,00	1 672 112,00	0,11
Multi-Utilities			1 538 550,00	1 463 295,00	0,10
1 500 000,00	2I RETE GAS SPA 2.195% 11/09/2025	EUR	1 538 550,00	1 463 295,00	0,10
Energy			701 330,00	680 330,00	0,05
700 000,00	ENI SPA 0.625% 19/09/2024	EUR	701 330,00	680 330,00	0,05
UNITED STATES			83 901 296,84	93 341 739,96	6,29
Government			76 271 266,84	85 926 549,96	5,79
40 000 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	32 776 114,21	37 909 815,53	2,55
25 000 000,00	UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	20 581 993,11	23 508 681,56	1,58
15 000 000,00	UNITED STATES TREASURY NOTE 0.125% 31/07/2022	USD	12 604 692,66	14 329 955,14	0,97
10 000 000,00	UNITED STATES TREASURY NOTE 1.875% 15/02/2032	USD	8 720 611,86	8 665 527,73	0,59
1 500 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	1 587 855,00	1 512 570,00	0,10
Basic Goods			3 100 180,00	3 004 590,00	0,20
3 000 000,00	KRAFT HEINZ FOODS CO 2.00% 30/06/2023	EUR	3 100 180,00	3 004 590,00	0,20
Multi-Utilities			3 018 600,00	2 921 190,00	0,20
3 000 000,00	NATIONAL GRID NORTH AMERICA INC 1.00% 12/07/2024	EUR	3 018 600,00	2 921 190,00	0,20

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Active Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			1 511 250,00	1 489 410,00	0,10
1 500 000,00	BANK OF AMERICA CORP 0.75% 26/07/2023	EUR	1 511 250,00	1 489 410,00	0,10
GERMANY			19 724 912,35	19 219 602,00	1,29
Government			7 853 600,00	7 748 960,00	0,52
8 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	7 853 600,00	7 748 960,00	0,52
Finance			4 118 842,35	3 986 680,00	0,27
4 000 000,00	DEUTSCHE BANK AG 4.50% 19/05/2026	EUR	4 118 842,35	3 986 680,00	0,27
Multi-Utilities			3 993 360,00	3 891 480,00	0,26
4 000 000,00	E.ON SE 0.875% 08/01/2025	EUR	3 993 360,00	3 891 480,00	0,26
Raw materials			3 759 110,00	3 592 482,00	0,24
3 000 000,00	THYSSENKRUPP AG 1.875% 06/03/2023	EUR	3 036 500,00	2 921 910,00	0,20
700 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	722 610,00	670 572,00	0,04
LUXEMBOURG			19 535 743,54	18 860 437,00	1,27
Consumer Retail			10 610 015,74	10 011 300,00	0,67
10 000 000,00	FIAT CHRYSLER FINANCE EUROPE SA 4.75% 15/07/2022	EUR	10 610 015,74	10 011 300,00	0,67
Raw materials			8 925 727,80	8 849 137,00	0,60
5 000 000,00	ARCELORMITTAL SA 1.00% 19/05/2023	EUR	4 979 029,00	4 945 900,00	0,34
3 900 000,00	ARCELORMITTAL SA 0.95% 17/01/2023	EUR	3 946 698,80	3 903 237,00	0,26
GREECE			18 369 050,00	17 174 020,00	1,16
Government			18 369 050,00	17 174 020,00	1,16
10 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 3.50% 30/01/2023	EUR	10 776 750,00	10 156 100,00	0,69
7 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 4.375% 01/08/2022	EUR	7 592 300,00	7 017 920,00	0,47
FRANCE			12 996 116,00	12 192 162,00	0,82
Consumer Retail			9 416 596,00	9 009 522,00	0,61
2 000 000,00	VALEO SA 0.375% 12/09/2022	EUR	1 951 180,00	1 995 480,00	0,13
2 000 000,00	RENAULT SA 1.00% 18/04/2024	EUR	1 984 600,00	1 868 260,00	0,13
1 700 000,00	PEUGEOT SA 2.00% 23/03/2024	EUR	1 771 740,00	1 687 318,00	0,11
1 000 000,00	RCI BANQUE SA 0.75% 10/04/2023	EUR	1 014 250,00	990 180,00	0,07
1 000 000,00	PEUGEOT SA 2.75% 15/05/2026	EUR	995 970,00	965 600,00	0,07
800 000,00	KERING SA 0.25% 13/05/2023	EUR	798 856,00	794 744,00	0,05
900 000,00	REXEL SA 2.125% 15/06/2028	EUR	900 000,00	707 940,00	0,05
Finance			3 579 520,00	3 182 640,00	0,21
2 000 000,00	SOCIETE GENERALE SA 4.00% 07/06/2023	EUR	2 258 680,00	2 027 820,00	0,13
1 200 000,00	BNP PARIBAS SA 2.875% 01/10/2026	EUR	1 320 840,00	1 154 820,00	0,08
NETHERLANDS			13 053 050,00	12 132 009,00	0,82
Consumer Retail			8 849 110,00	8 320 465,00	0,56
5 000 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.375% 07/07/2023	EUR	5 344 800,00	5 062 950,00	0,34
3 000 000,00	ZF EUROPE FINANCE BV 1.25% 23/10/2023	EUR	3 005 500,00	2 846 310,00	0,19
500 000,00	WIZZ AIR FINANCE CO BV 1.00% 19/01/2026	EUR	498 810,00	411 205,00	0,03
Energy			3 193 500,00	2 857 500,00	0,19
3 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	3 193 500,00	2 857 500,00	0,19
Multi-Utilities			610 440,00	605 736,00	0,04
600 000,00	ENEL FINANCE INTERNATIONAL NV 5.00% 14/09/2022	EUR	610 440,00	605 736,00	0,04

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Active Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			400 000,00	348 308,00	0,03
400 000,00	PROSUS NV 1.207% 19/01/2026	EUR	400 000,00	348 308,00	0,03
UNITED KINGDOM			9 965 966,76	9 763 088,28	0,66
Finance			9 965 966,76	9 763 088,28	0,66
8 334 000,00	HSBC HOLDINGS PLC 3.00% 30/06/2025	EUR	8 441 186,76	8 249 993,28	0,56
1 500 000,00	STANDARD CHARTERED PLC 3.625% 23/11/2022	EUR	1 524 780,00	1 513 095,00	0,10
IRELAND			9 694 886,84	5 320 768,50	0,36
Energy			9 694 886,84	5 320 768,50	0,36
10 872 000,00	NOVATEK OAO VIA NOVATEK FINANCE DAC 4.422% 13/12/2022	USD	9 694 886,84	5 320 768,50	0,36
SPAIN			2 412 050,00	2 303 473,00	0,15
Telecommunication			2 412 050,00	2 303 473,00	0,15
2 300 000,00	CELLNEX TELECOM SA 3.125% 27/07/2022	EUR	2 412 050,00	2 303 473,00	0,15
DENMARK			1 210 200,00	1 174 800,00	0,08
Finance			1 210 200,00	1 174 800,00	0,08
1 200 000,00	NYKREDIT REALKREDIT A/S 0.875% 17/01/2024	EUR	1 210 200,00	1 174 800,00	0,08
PORTUGAL			1 033 300,00	960 620,00	0,06
Finance			1 033 300,00	960 620,00	0,06
1 000 000,00	CAIXA GERAL DE DEPOSITOS SA 1.25% 25/11/2024	EUR	1 033 300,00	960 620,00	0,06
FINLAND			896 859,00	868 023,00	0,06
Telecommunication			896 859,00	868 023,00	0,06
900 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	896 859,00	868 023,00	0,06
Floating Rate Notes			244 654 437,71	222 232 200,16	14,97
ITALY			74 721 288,14	66 797 870,63	4,50
Finance			40 355 155,06	36 308 846,00	2,45
7 100 000,00	INTESA SANPAOLO VITA SPA FRN 31/12/2049	EUR	6 990 595,06	6 899 922,00	0,47
7 000 000,00	BANCO BPM SPA FRN 21/09/2027	EUR	7 459 000,00	6 806 870,00	0,46
6 600 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	7 353 950,00	6 375 072,00	0,43
4 000 000,00	ASSICURAZIONI GENERALI SPA FRN 10/07/2042	EUR	4 996 000,00	4 004 800,00	0,27
3 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 23/11/2030	EUR	3 078 000,00	2 633 430,00	0,18
2 000 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	2 118 000,00	1 900 000,00	0,13
2 000 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	1 980 000,00	1 847 460,00	0,12
1 800 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	1 971 000,00	1 754 136,00	0,12
1 500 000,00	BPER BANCA FRN 30/06/2025	EUR	1 498 350,00	1 473 885,00	0,10
1 100 000,00	BANCO BPM SPA FRN 01/10/2029	EUR	1 165 340,00	1 038 279,00	0,07
800 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 04/03/2029	EUR	877 000,00	810 992,00	0,05
800 000,00	BANCO BPM SPA FRN 14/09/2030	EUR	867 920,00	764 000,00	0,05
Multi-Utilities			21 319 266,08	19 648 744,63	1,32
9 000 000,00	ENEL SPA FRN 24/09/2073	USD	8 850 470,83	8 845 904,63	0,59
3 000 000,00	ENEL SPA FRN 24/05/2080	EUR	3 227 121,25	2 800 110,00	0,19
2 700 000,00	ENEL SPA FRN 31/12/2099	EUR	2 811 800,00	2 599 857,00	0,17
1 900 000,00	ENEL SPA FRN 10/01/2074	EUR	2 132 750,00	1 898 385,00	0,13
2 000 000,00	ENEL SPA FRN 24/11/2081	EUR	2 207 500,00	1 755 380,00	0,12
1 200 000,00	ENEL SPA FRN 31/12/2099	EUR	1 191 144,00	989 868,00	0,07
1 000 000,00	ENEL SPA FRN 31/12/2099	EUR	898 480,00	759 240,00	0,05

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Eurizon Fund - Active Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			13 046 867,00	10 840 280,00	0,73
9 500 000,00	ENI SPA FRN 31/12/2099	EUR	9 848 297,00	8 477 990,00	0,57
3 000 000,00	ENI SPA FRN 31/12/2099	EUR	3 198 570,00	2 362 290,00	0,16
NETHERLANDS			46 287 911,23	42 141 587,55	2,84
Multi-Utilities			18 373 512,50	16 531 166,00	1,12
3 400 000,00	NATURGY FINANCE BV FRN 29/11/2049	EUR	3 504 492,50	3 354 780,00	0,23
3 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	3 166 530,00	2 895 000,00	0,20
3 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	3 227 000,00	2 861 970,00	0,19
2 500 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	2 630 000,00	2 316 750,00	0,16
2 300 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	2 438 000,00	2 213 543,00	0,15
1 800 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 831 140,00	1 493 838,00	0,10
1 500 000,00	NATURGY FINANCE BV FRN 29/12/2049	EUR	1 576 350,00	1 395 285,00	0,09
Telecommunication			8 856 419,92	8 362 081,77	0,56
3 600 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	3 711 828,00	3 480 516,00	0,23
2 000 000,00	KONINKLIJKE KPN NV FRN 28/03/2073	USD	1 857 016,92	1 881 065,77	0,13
1 600 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 643 200,00	1 568 000,00	0,10
1 500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 644 375,00	1 432 500,00	0,10
Energy			5 765 383,81	5 295 268,78	0,36
5 531 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	5 765 383,81	5 295 268,78	0,36
Consumer Retail			5 475 350,00	5 074 741,00	0,34
4 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/09/2049	EUR	4 366 000,00	3 992 880,00	0,27
1 100 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 109 350,00	1 081 861,00	0,07
Finance			4 339 250,00	4 009 880,00	0,27
2 000 000,00	ACHMEA BV FRN 04/04/2043	EUR	2 121 750,00	2 018 960,00	0,14
2 000 000,00	NN GROUP NV FRN 08/04/2044	EUR	2 217 500,00	1 990 920,00	0,13
Industries			3 477 995,00	2 868 450,00	0,19
2 000 000,00	FERROVIAL NETHERLANDS BV FRN 31/12/2099	EUR	1 985 000,00	1 666 740,00	0,11
1 500 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	1 492 995,00	1 201 710,00	0,08
FRANCE			35 073 202,91	33 180 953,72	2,23
Finance			11 751 709,00	11 581 445,00	0,78
7 700 000,00	SOCIETE GENERALE SA FRN 23/02/2028	EUR	7 697 129,00	7 571 795,00	0,51
2 500 000,00	LA BANQUE POSTALE SA FRN 19/11/2027	EUR	2 535 530,00	2 507 325,00	0,17
1 500 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	1 519 050,00	1 502 325,00	0,10
Energy			10 627 600,00	10 110 865,00	0,68
6 700 000,00	TOTAL SA FRN 29/12/2049	EUR	6 808 880,00	6 538 865,00	0,44
3 800 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	3 818 720,00	3 572 000,00	0,24
Multi-Utilities			4 841 313,90	4 523 593,72	0,30
3 000 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	USD	2 716 610,57	2 688 593,72	0,18
2 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	2 124 703,33	1 835 000,00	0,12
Raw materials			4 471 880,01	3 942 730,00	0,27
3 000 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	3 359 580,01	2 962 500,00	0,20
1 000 000,00	SOLVAY FINANCE SA FRN 29/12/2049	EUR	1 112 300,00	980 230,00	0,07
Telecommunication			3 380 700,00	3 022 320,00	0,20
3 000 000,00	ORANGE SA FRN 29/12/2049	EUR	3 380 700,00	3 022 320,00	0,20
UNITED KINGDOM			30 349 770,00	27 875 870,00	1,88
Finance			19 878 770,00	18 325 870,00	1,24
8 000 000,00	LLOYDS BANKING GROUP PLC FRN 31/12/2049	EUR	8 252 420,00	7 500 000,00	0,51
6 000 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	6 237 750,00	5 910 000,00	0,40

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Active Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 000 000,00	AVIVA PLC FRN 04/12/2045	EUR	3 330 000,00	2 939 310,00	0,20
2 000 000,00	BARCLAYS PLC REG FRN 07/02/2028	EUR	2 058 600,00	1 976 560,00	0,13
Telecommunication			10 471 000,00	9 550 000,00	0,64
10 000 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	10 471 000,00	9 550 000,00	0,64
SPAIN			16 323 432,00	15 214 604,00	1,02
Finance			16 323 432,00	15 214 604,00	1,02
5 000 000,00	CAIXABANK SA FRN 31/12/2099	EUR	5 422 980,00	4 952 700,00	0,33
5 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	5 169 400,00	4 804 700,00	0,32
3 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 22/02/2029	EUR	3 052 200,00	2 934 120,00	0,20
1 600 000,00	CAIXABANK SA FRN 13/04/2026	EUR	1 598 192,00	1 525 584,00	0,10
1 000 000,00	BANCO DE SABADELL SA FRN 12/12/2028	EUR	1 080 660,00	997 500,00	0,07
PORTUGAL			14 955 860,00	13 213 850,00	0,89
Multi-Utilities			11 690 060,00	10 239 950,00	0,69
8 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	8 675 160,00	7 760 000,00	0,52
2 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	2 009 400,00	1 620 000,00	0,11
1 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	1 005 500,00	859 950,00	0,06
Finance			3 265 800,00	2 973 900,00	0,20
3 000 000,00	CAIXA GERAL DE DEPOSITOS SA FRN 28/06/2028	EUR	3 265 800,00	2 973 900,00	0,20
GERMANY			13 510 214,00	11 950 370,00	0,81
Finance			12 460 214,00	11 048 280,00	0,75
8 500 000,00	ALLIANZ SE FRN 31/12/2049	EUR	9 719 884,00	8 526 010,00	0,58
1 600 000,00	ALLIANZ SE FRN 07/07/2045	EUR	1 702 080,00	1 546 720,00	0,10
1 000 000,00	ALLIANZ SE FRN 31/12/2099	EUR	1 038 250,00	975 550,00	0,07
Health			1 050 000,00	902 090,00	0,06
1 000 000,00	BAYER AG FRN 01/07/2074	EUR	1 050 000,00	902 090,00	0,06
AUSTRALIA			4 796 058,11	4 393 298,05	0,30
Raw materials			4 796 058,11	4 393 298,05	0,30
2 000 000,00	BHP BILLITON FINANCE LTD REG FRN 22/10/2077	GBP	2 464 558,11	2 326 698,05	0,16
2 000 000,00	BHP BILLITON FINANCE LTD REG FRN 22/10/2079	EUR	2 331 500,00	2 066 600,00	0,14
LUXEMBOURG			3 153 000,00	2 862 060,00	0,19
Industries			3 153 000,00	2 862 060,00	0,19
3 000 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	3 153 000,00	2 862 060,00	0,19
SWITZERLAND			1 490 601,32	1 452 496,21	0,10
Finance			1 490 601,32	1 452 496,21	0,10
1 600 000,00	CREDIT SUISSE GROUP AG FRN 29/12/2049	USD	1 490 601,32	1 452 496,21	0,10
FINLAND			2 068 800,00	1 382 220,00	0,09
Finance			2 068 800,00	1 382 220,00	0,09
2 000 000,00	CITYCON OYJ FRN 31/12/2099	EUR	2 068 800,00	1 382 220,00	0,09
BELGIUM			1 000 000,00	910 520,00	0,06
Finance			1 000 000,00	910 520,00	0,06
1 000 000,00	KBC GROUP NV FRN 10/09/2026	EUR	1 000 000,00	910 520,00	0,06
IRELAND			924 300,00	856 500,00	0,06
Finance			924 300,00	856 500,00	0,06
1 000 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	924 300,00	856 500,00	0,06

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Eurizon Fund - Active Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Zero-Coupon Bonds			248 492 021,50	241 520 428,00	16,27
ITALY			177 321 191,50	173 039 600,00	11,66
Government			177 321 191,50	173 039 600,00	11,66
50 000 000,00	BTP 0.00% 15/01/2024	EUR	50 276 600,00	49 107 500,00	3,31
37 000 000,00	BTP 0.00% 15/12/2024	EUR	36 822 960,00	35 516 300,00	2,39
30 000 000,00	BTP 0.00% 29/11/2023	EUR	29 958 000,00	29 562 000,00	1,99
30 000 000,00	BTP 0.00% 30/01/2024	EUR	30 213 900,00	29 494 800,00	1,99
20 000 000,00	BTP 0.00% 15/08/2024	EUR	20 060 850,00	19 400 000,00	1,31
10 000 000,00	BOT 0.00% 12/05/2023	EUR	9 988 881,50	9 959 000,00	0,67
GERMANY			64 675 100,00	62 083 250,00	4,18
Government			64 675 100,00	62 083 250,00	4,18
40 000 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/12/2022	EUR	40 411 600,00	40 020 400,00	2,69
20 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	19 066 800,00	17 606 800,00	1,19
5 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	5 196 700,00	4 456 050,00	0,30
LUXEMBOURG			6 495 730,00	6 397 578,00	0,43
Industries			6 495 730,00	6 397 578,00	0,43
6 600 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	6 495 730,00	6 397 578,00	0,43
Rights			0,00	9 842,34	0,00
FRANCE			0,00	9 842,34	0,00
Consumer Retail			0,00	9 842,34	0,00
5 960,00	FAURECIA SE 17/06/2022	EUR	0,00	9 842,34	0,00
Warrants			0,00	262 781,33	0,02
ITALY			0,00	262 781,33	0,02
Industries			0,00	262 781,33	0,02
177 675,00	WEBUILD SPA 02/08/2030	EUR	0,00	262 781,33	0,02
INVESTMENT FUNDS			95 391 056,45	96 525 334,17	6,50
UCI Units			95 391 056,45	96 525 334,17	6,50
LUXEMBOURG			95 391 056,45	96 525 334,17	6,50
Finance			95 391 056,45	96 525 334,17	6,50
262 073,41	EURIZON FUND - MONEY MARKET -Z-	USD	25 008 993,44	25 363 805,21	1,71
245 546,79	EURIZON FUND - MONEY MARKET -Z-	EUR	24 338 879,79	24 075 863,25	1,62
126 857,09	EURIZON OPPORTUNITA - OBBLIGAZIONI FLESSIBILE -I-	EUR	13 755 721,36	13 497 594,80	0,91
110 018,46	EURIZON FUND - SLJ LOCAL EMERGING MARKETS DEBT -Z-	EUR	11 330 999,97	10 543 068,73	0,71
40 695,90	EURIZON FUND - EQUITY CHINA A -Z-	EUR	4 000 000,01	5 554 583,39	0,37
10 000,00	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	5 000 000,00	5 137 000,00	0,35
36 560,40	EURIZON FUND - BOND EUR FLOATING RATE LTE -Z-	EUR	5 000 000,03	5 101 272,33	0,34
50 095,18	EURIZON FUND - SUSTAINABLE MULTIASSET -Z-	EUR	5 000 000,02	4 667 868,97	0,32
186 738,75	EURIZON AM SICAV - GLOBAL EQUITY -I-	EUR	1 956 461,83	2 584 277,49	0,17
Total Portfolio			1 509 371 924,89	1 448 548 745,75	97,57

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Active Allocation

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(4 441 283,24)	1 826 713 763,28
Unrealised profit on future contracts and commitment						7 526 661,76	575 324 111,82
10	(4 800)	Sale	EURO STOXX 50	16/09/2022	EUR	2 808 000,00	165 168 000,00
50	745	Purchase	S&P 500 EMINI	16/09/2022	USD	1 770 840,50	135 022 134,13
100 000	(1 338)	Sale	EURO BTP	08/09/2022	EUR	1 566 071,76	164 734 560,00
50	500	Purchase	HSCEI	28/07/2022	HKD	996 514,58	23 127 061,51
100 000	575	Purchase	US LONG BOND (CBT)	21/09/2022	USD	211 481,97	76 244 089,66
20	50	Purchase	NASDAQ 100 EMINI	16/09/2022	USD	173 752,95	11 028 266,52
Unrealised loss on future contracts and commitment						(11 967 945,00)	1 251 389 651,46
100 000	2 900	Purchase	US 5YR NOTE (CBT)	30/09/2022	USD	(3 424 064,17)	311 373 126,28
10 000	425	Purchase	TOPIX INDEX	08/09/2022	JPY	(2 775 389,88)	55 971 609,46
100 000	1 619	Purchase	EURO BUND	08/09/2022	EUR	(1 889 590,00)	240 874 820,00
100 000	(2 549)	Sale	EURO SCHATZ	08/09/2022	EUR	(1 128 492,18)	278 210 605,00
100 000	650	Purchase	EURO BOBL	08/09/2022	EUR	(643 500,00)	80 723 500,00
5	100	Purchase	FTSE/MIB INDEX	16/09/2022	EUR	(513 500,00)	10 604 000,00
50	2 000	Purchase	EURO STOXX BANK	16/09/2022	EUR	(452 000,00)	7 980 000,00
100 000 000	(25)	Sale	JAPAN 10Y BOND (OSE)	12/09/2022	JPY	(387 968,44)	26 158 280,68
50	1 250	Purchase	MSCI EMERGING MARKETS	16/09/2022	USD	(376 632,11)	59 944 288,79
100 000	468	Purchase	US 10YR NOTE (CBT)	21/09/2022	USD	(324 067,91)	53 061 008,12
200 000	(467)	Sale	US 2YR NOTE (CBT)	30/09/2022	USD	(47 020,28)	93 813 484,96
50	400	Purchase	EMINI RUSSELL	16/09/2022	USD	(5 720,03)	32 674 928,17

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Active Allocation

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(1 489 020,45)
Unrealised profit on forward foreign exchange contracts					522 063,67
16/09/2022	57 230 337,79	EUR	60 000 000,00	USD	137 817,17
16/09/2022	46 738 109,21	EUR	49 000 000,00	USD	112 550,70
16/09/2022	42 922 753,35	EUR	45 000 000,00	USD	103 362,88
16/09/2022	22 892 135,12	EUR	24 000 000,00	USD	55 126,87
16/09/2022	14 315 819,77	EUR	15 000 000,00	USD	42 689,61
16/09/2022	14 307 584,44	EUR	15 000 000,00	USD	34 454,28
16/09/2022	9 538 389,63	EUR	10 000 000,00	USD	22 969,53
16/09/2022	3 815 355,85	EUR	4 000 000,00	USD	9 187,81
16/09/2022	1 621 526,24	EUR	1 700 000,00	USD	3 904,82
Unrealised loss on forward foreign exchange contracts					(2 011 084,12)
16/09/2022	24 598 000,44	EUR	25 600 000,00	CHF	(978 320,47)
16/09/2022	17 679 812,82	EUR	18 400 000,00	CHF	(703 167,83)
16/09/2022	71 000 000,00	USD	67 722 566,40	EUR	(163 083,66)
16/09/2022	2 882 578,18	EUR	3 000 000,00	CHF	(114 646,93)
16/09/2022	21 830 807,77	EUR	18 900 000,00	GBP	(39 053,90)
16/09/2022	4 273 756,02	EUR	3 700 000,00	GBP	(7 645,47)
16/09/2022	2 887 672,99	EUR	2 500 000,00	GBP	(5 165,86)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Active Allocation

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						(122 582,72)	7 855 763,91
CDX.NA.HY.37	USD	L	20 000 000,00	BNP PARIBAS S.A.	20/12/2026	(26 332,73)	1 564 455,46
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	20 000 000,00	BNP PARIBAS S.A.	20/12/2026	(30 555,55)	2 337 849,67
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	25 000 000,00	BNP PARIBAS S.A.	20/12/2026	(38 194,44)	2 279 846,67
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	18 000 000,00	BNP PARIBAS S.A.	20/12/2026	(27 500,00)	1 673 612,11

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Azioni Strategia Flessibile

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	6 080 837 833,18	
Banks	(Note 3)	63 804 195,42	
Other banks and broker accounts	(Notes 2, 3, 9)	61 822 368,73	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	9 376 235,77	
Unrealised profit on future contracts	(Notes 2, 9)	632 686,25	
Receivable on investments sold		2 598 464,50	
Receivable on subscriptions		28 063 727,91	
Other assets	(Note 10)	8 153 444,47	
Total assets		6 255 288 956,23	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(64 626 729,45)	
Unrealised loss on future contracts	(Notes 2, 9)	(754 051,94)	
Payable on investments purchased		(481 000,00)	
Payable on redemptions		(26 508 794,88)	
Other liabilities		(9 677 245,62)	
Total liabilities		(102 047 821,89)	
Total net assets		6 153 241 134,34	
	Currency	Net Asset Value per Unit	Units outstanding
Class A Units	EUR	105,81	144 917,207
Class D Units	EUR	102,80	630,459
Class D2 Units	USD	97,55	305,324
Class D4 Units	AUD	103,12	225,112
Class R Units	EUR	162,09	28 875 237,707
Class R2 Units	USD	107,40	1 911,449
Class R4 Units	AUD	111,92	172,018
Class RD Units	EUR	102,55	22 908,745
Class RL Units	EUR	169,46	1 391 506,193
Class Ru2 Units	USD	125,11	847,116
Class Z Units	EUR	188,47	6 465 594,166
Class Z2 Units	USD	112,26	100,000
Class Z7 Units	CHF	108,19	100,000
Class ZD Units	EUR	122,57	2 273,379
Class Zu2 Units	USD	126,17	100,000

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Azioni Strategia Flessibile

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	6 792 332 856,84
Net income from investments	(Note 2)	65 875 014,52
Other income	(Note 6)	266 254,61
Total income		66 141 269,13
Management fee	(Note 6)	(49 254 946,40)
Performance fee	(Note 7)	(76 156,79)
Depositary fee	(Note 8)	(610 282,99)
Subscription tax	(Note 4)	(1 204 417,74)
Other charges and taxes	(Notes 5, 8)	(5 502 959,59)
Total expenses		(56 648 763,51)
Net investment income / (loss)		9 492 505,62
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(9 679 817,56)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(633 791 780,18)
- forward foreign exchange contracts	(Notes 2, 9)	(58 766 011,43)
- foreign currencies	(Note 2)	(229 935,94)
- future contracts	(Notes 2, 9)	(121 365,69)
Net result of operations for the period		(693 096 405,18)
Subscriptions for the period		1 358 398 884,59
Redemptions for the period		(1 304 388 001,72)
Dividend distributions	(Note 14)	(6 200,19)
Net assets at the end of the period		6 153 241 134,34

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Azioni Strategia Flessibile

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			6 012 465 273,99	6 080 837 833,18	98,83
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			5 506 507 308,96	5 580 882 643,81	90,70
Shares			3 738 056 630,25	3 821 017 033,81	62,10
UNITED STATES			1 701 763 520,53	1 892 446 429,51	30,76
Health			265 133 631,62	345 185 647,04	5,61
73 105,00	UNITEDHEALTH GROUP INC	USD	23 769 589,31	35 916 519,37	0,58
240 823,00	ABBVIE INC	USD	21 513 510,73	35 280 936,09	0,57
402 341,00	MERCK & CO INC	USD	28 571 259,28	35 086 740,54	0,57
472 671,00	BRISTOL-MYERS SQUIBB CO	USD	23 957 445,42	34 813 401,79	0,57
202 745,00	JOHNSON & JOHNSON	USD	26 211 778,79	34 424 667,66	0,56
579 526,00	GILEAD SCIENCES INC	USD	34 612 669,69	34 263 241,57	0,56
147 095,00	AMGEN INC	USD	25 951 282,61	34 232 356,72	0,56
675 752,00	PFIZER INC	USD	30 464 639,94	33 889 407,58	0,55
265 518,00	QUEST DIAGNOSTICS INC	USD	26 309 465,57	33 773 578,29	0,55
72 584,00	ANTHEM INC	USD	23 771 990,28	33 504 797,43	0,54
Industries			299 570 716,84	339 124 852,07	5,51
200 633,00	UNITED PARCEL SERVICE INC -B-	USD	34 651 684,82	35 031 375,72	0,57
585 366,00	SEALED AIR CORP	USD	24 471 300,35	32 318 455,34	0,53
169 447,00	CUMMINS INC	USD	26 699 602,12	31 367 431,65	0,51
267 193,00	DOVER CORP	USD	34 310 120,40	31 006 607,90	0,50
637 028,00	MASCO CORP	USD	31 196 209,56	30 832 292,56	0,50
163 308,00	SNAP-ON INC	USD	22 844 025,68	30 777 730,82	0,50
246 696,00	3M CO	USD	35 479 365,95	30 537 024,99	0,50
174 234,00	ILLINOIS TOOL WORKS INC	USD	26 974 335,98	30 373 666,75	0,49
397 238,00	EMERSON ELECTRIC CO	USD	22 715 378,24	30 222 692,53	0,49
63 588,00	BROADCOM INC	USD	20 607 924,31	29 548 701,12	0,48
158 542,00	CATERPILLAR INC	USD	19 620 769,43	27 108 872,69	0,44
Consumer Retail			298 405 907,19	284 559 843,88	4,62
460 818,00	COLGATE-PALMOLIVE CO	USD	29 567 965,32	35 324 461,69	0,57
247 254,00	PROCTER & GAMBLE CO	USD	32 635 693,92	34 007 036,65	0,55
688 409,00	LKQ CORP	USD	32 042 098,80	32 324 837,56	0,53
291 924,00	DARDEN RESTAURANTS INC	USD	35 451 555,97	31 586 825,21	0,51
119 699,00	HOME DEPOT INC	USD	39 977 992,96	31 402 600,07	0,51
229 411,00	TARGET CORP	USD	27 266 742,16	30 991 170,31	0,50
452 709,00	LENNAR CORP -A-	USD	35 422 276,41	30 558 780,96	0,50
470 756,00	BEST BUY CO INC	USD	35 230 469,24	29 354 428,17	0,48
908 846,00	BORGWARNER INC	USD	30 811 112,41	29 009 703,26	0,47
Basic Goods			211 844 730,24	246 529 284,45	4,01
521 314,00	GENERAL MILLS INC	USD	36 536 796,78	37 623 172,33	0,61
409 290,00	CHURCH & DWIGHT CO INC	USD	27 354 376,04	36 276 068,16	0,59
170 388,00	HERSHEY CO	USD	28 049 437,98	35 066 895,60	0,57
959 956,00	KRAFT HEINZ CO	USD	33 623 788,16	35 021 020,39	0,57
571 435,00	COCA-COLA CO	USD	27 342 238,08	34 386 130,09	0,56
575 085,00	MONDELEZ INTERNATIONAL INC -A-	USD	32 006 989,03	34 154 700,34	0,56
413 045,00	TYSON FOODS INC -A-	USD	26 931 104,17	34 001 297,54	0,55
Computing and IT			163 049 071,50	213 869 722,38	3,48
515 125,00	NETAPP INC	USD	25 184 960,13	32 145 734,95	0,52
217 826,00	TEXAS INSTRUMENTS INC	USD	22 637 455,20	32 013 935,13	0,52
495 632,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	33 499 113,16	31 995 989,54	0,52
100 448,00	KLA CORP	USD	18 811 319,12	30 657 564,95	0,50
948 330,00	HP INC	USD	18 473 751,88	29 734 813,46	0,49

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Azioni Strategia Flessibile

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
71 418,00	LAM RESEARCH CORP	USD	22 222 243,76	29 111 659,06	0,47
324 161,00	APPLIED MATERIALS INC	USD	22 220 228,25	28 210 025,29	0,46
Finance			194 952 731,71	185 716 723,84	3,02
343 417,00	PRUDENTIAL FINANCIAL INC	USD	24 188 963,29	31 429 663,86	0,51
707 197,00	CITIGROUP INC	USD	38 994 183,59	31 110 042,10	0,51
1 876 892,00	KEYCORP	USD	39 527 066,32	30 932 950,04	0,50
905 419,00	CITIZENS FINANCIAL GROUP INC	USD	35 520 800,29	30 909 567,72	0,50
2 680 875,00	HUNTINGTON BANCSHARES INC	USD	29 371 614,94	30 848 849,50	0,50
283 023,00	JPMORGAN CHASE & CO	USD	27 350 103,28	30 485 650,62	0,50
Telecommunication			157 972 526,02	162 534 026,66	2,64
1 709 424,00	AT&T INC	USD	31 819 608,61	34 271 874,20	0,56
165 522,00	MOTOROLA SOLUTIONS INC	USD	26 444 608,75	33 185 149,86	0,54
801 459,00	CISCO SYSTEMS INC	USD	34 267 485,80	32 688 522,09	0,53
841 139,00	COMCAST CORP -A-	USD	31 250 982,81	31 571 378,73	0,51
1 467 110,00	NORTONLIFELOCK INC	USD	34 189 840,05	30 817 101,78	0,50
Raw materials			80 472 177,08	82 897 535,01	1,35
539 185,00	DUPONT DE NEMOURS INC	USD	35 189 974,79	28 665 077,73	0,47
330 892,00	EASTMAN CHEMICAL CO	USD	23 493 813,72	28 412 815,56	0,46
229 514,00	CELANESE CORP -A-	USD	21 788 388,57	25 819 641,72	0,42
Multi-Utilities			30 362 028,33	32 028 794,18	0,52
396 407,00	EVERSOURCE ENERGY	USD	30 362 028,33	32 028 794,18	0,52
UNITED KINGDOM			411 670 521,52	393 419 236,67	6,39
Consumer Retail			243 888 196,95	228 224 423,12	3,71
1 080 949,00	BUNZL PLC	GBP	31 872 868,04	34 142 147,54	0,56
1 312 864,00	RELX PLC	GBP	27 118 828,88	33 948 557,28	0,55
784 345,00	UNILEVER PLC	GBP	35 609 841,19	33 903 397,80	0,55
11 709 180,00	KINGFISHER PLC	GBP	44 020 509,56	33 229 696,31	0,54
1 706 762,00	BURBERRY GROUP PLC	GBP	37 164 787,37	32 535 536,24	0,53
455 543,00	NEXT PLC	GBP	33 680 069,07	31 010 117,84	0,50
680 883,00	BERKELEY GROUP HOLDINGS PLC	GBP	34 421 292,84	29 454 970,11	0,48
Basic Goods			64 732 884,56	66 097 667,94	1,07
815 782,00	BRITISH AMERICAN TOBACCO PLC	GBP	31 260 338,42	33 352 739,47	0,54
798 420,00	DIAGEO PLC	GBP	33 472 546,14	32 744 928,47	0,53
Health			35 122 842,24	34 059 988,69	0,55
1 660 641,00	GLAXOSMITHKLINE PLC	GBP	35 122 842,24	34 059 988,69	0,55
Telecommunication			29 967 822,59	33 502 506,26	0,55
22 769 914,00	VODAFONE GROUP PLC	GBP	29 967 822,59	33 502 506,26	0,55
Finance			37 958 775,18	31 534 650,66	0,51
11 334 597,00	LEGAL & GENERAL GROUP PLC	GBP	37 958 775,18	31 534 650,66	0,51
FRANCE			270 676 033,31	273 441 379,60	4,44
Industries			80 685 752,35	86 810 784,71	1,41
371 623,00	VINCI SA	EUR	29 637 897,73	31 573 090,08	0,51
268 582,00	SCHNEIDER ELECTRIC SE	EUR	26 055 580,23	30 322 907,80	0,49
608 494,00	CIE DE SAINT-GOBAIN	EUR	24 992 274,39	24 914 786,83	0,41
Telecommunication			70 299 254,68	61 381 806,12	1,00
684 139,00	PUBLICIS GROUPE SA	EUR	36 940 441,45	31 921 925,74	0,52
3 038 354,00	VIVENDI SA	EUR	33 358 813,23	29 459 880,38	0,48

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Azioni Strategia Flessibile

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			68 480 891,00	61 096 416,00	0,99
65 284,00	KERING SA	EUR	39 059 813,77	31 995 688,40	0,52
1 120 336,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	29 421 077,23	29 100 727,60	0,47
Health			29 330 654,81	32 918 221,92	0,53
341 688,00	SANOFI	EUR	29 330 654,81	32 918 221,92	0,53
Computing and IT			21 879 480,47	31 234 150,85	0,51
191 093,00	CAPGEMINI SE	EUR	21 879 480,47	31 234 150,85	0,51
NETHERLANDS			226 111 635,01	226 950 809,00	3,69
Telecommunication			54 690 344,33	70 343 823,37	1,14
386 329,00	WOLTERS KLUWER NV	EUR	25 830 745,20	35 758 612,24	0,58
10 169 130,00	KONINKLIJKE KPN NV	EUR	28 859 599,13	34 585 211,13	0,56
Finance			72 450 388,44	65 255 632,03	1,06
3 138 878,00	ABN AMRO GROUP NV -CVA-	EUR	38 800 590,88	33 633 077,77	0,55
729 639,00	NN GROUP NV	EUR	33 649 797,56	31 622 554,26	0,51
Basic Goods			31 829 843,11	32 192 610,00	0,52
370 030,00	HEINEKEN NV	EUR	31 829 843,11	32 192 610,00	0,52
Consumer Retail			32 020 397,48	29 774 652,60	0,49
644 473,00	RANDSTAD NV	EUR	32 020 397,48	29 774 652,60	0,49
Computing and IT			35 120 661,65	29 384 091,00	0,48
64 460,00	ASML HOLDING NV	EUR	35 120 661,65	29 384 091,00	0,48
GERMANY			240 727 285,19	208 591 385,67	3,39
Health			91 127 189,44	91 451 313,67	1,49
655 001,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	33 237 865,54	31 197 697,63	0,51
193 453,00	MERCK KGAA	EUR	25 676 211,38	31 145 933,00	0,51
513 182,00	BAYER AG REG	EUR	32 213 112,52	29 107 683,04	0,47
Industries			71 003 017,55	60 335 322,44	0,98
939 081,00	DEUTSCHE POST AG REG	EUR	33 378 864,63	33 562 754,94	0,55
275 750,00	SIEMENS AG REG	EUR	37 624 152,92	26 772 567,50	0,43
Finance			41 929 429,97	30 028 967,44	0,49
379 537,00	LEG IMMOBILIEN AG	EUR	41 929 429,97	30 028 967,44	0,49
Raw materials			36 667 648,23	26 775 782,12	0,43
1 315 117,00	EVONIK INDUSTRIES AG	EUR	36 667 648,23	26 775 782,12	0,43
SWITZERLAND			200 817 807,50	200 936 267,09	3,27
Health			61 457 655,78	66 901 549,99	1,09
109 408,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	34 574 788,90	34 821 921,02	0,57
105 616,00	SONOVA HOLDING AG REG	CHF	26 882 866,88	32 079 628,97	0,52
Consumer Retail			70 551 447,20	65 523 615,66	1,07
324 477,00	CIE FINANCIERE RICHEMONT SA REG	CHF	35 207 965,86	32 954 698,19	0,54
143 916,00	SWATCH GROUP AG	CHF	35 343 481,34	32 568 917,47	0,53
Industries			38 035 638,72	35 262 912,73	0,57
156 165,00	KUEHNE & NAGEL INTERNATIONAL AG REG	CHF	38 035 638,72	35 262 912,73	0,57
Telecommunication			30 773 065,80	33 248 188,71	0,54
63 096,00	SWISSCOM AG REG	CHF	30 773 065,80	33 248 188,71	0,54

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Azioni Strategia Flessibile

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWEDEN			157 057 058,20	119 397 740,01	1,94
Telecommunication			78 527 187,85	63 002 744,71	1,02
2 952 412,00	TELE2 AB -B-	SEK	36 382 665,14	32 105 983,46	0,52
4 339 864,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	42 144 522,71	30 896 761,25	0,50
Consumer Retail			39 570 991,43	28 986 368,64	0,47
2 542 036,00	HENNES & MAURITZ AB -B-	SEK	39 570 991,43	28 986 368,64	0,47
Finance			38 958 878,92	27 408 626,66	0,45
2 270 940,00	SWEDBANK AB -A-	SEK	38 958 878,92	27 408 626,66	0,45
DENMARK			85 260 048,06	102 275 750,92	1,66
Basic Goods			33 048 997,38	35 389 304,31	0,57
291 126,00	CARLSBERG A/S -B-	DKK	33 048 997,38	35 389 304,31	0,57
Raw materials			32 592 031,15	33 706 161,18	0,55
588 406,00	NOVOZYMES A/S -B-	DKK	32 592 031,15	33 706 161,18	0,55
Health			19 619 019,53	33 180 285,43	0,54
313 453,00	NOVO NORDISK A/S -B-	DKK	19 619 019,53	33 180 285,43	0,54
FINLAND			109 706 232,07	95 193 762,35	1,55
Basic Goods			34 718 059,73	33 442 454,21	0,55
1 485 671,00	KESKO OYJ -B-	EUR	34 718 059,73	33 442 454,21	0,55
Industries			44 670 227,06	32 189 806,30	0,52
4 332 410,00	WARTSILA OYJ ABP	EUR	44 670 227,06	32 189 806,30	0,52
Raw materials			30 317 945,28	29 561 501,84	0,48
1 975 376,00	STORA ENSO OYJ -R-	EUR	30 317 945,28	29 561 501,84	0,48
SPAIN			95 716 890,15	94 210 262,57	1,53
Multi-Utilities			61 772 093,33	63 683 211,61	1,03
1 785 325,00	RED ELECTRICA CORP SA	EUR	30 643 139,96	32 180 483,13	0,52
3 183 380,00	IBERDROLA SA	EUR	31 128 953,37	31 502 728,48	0,51
Consumer Retail			33 944 796,82	30 527 050,96	0,50
1 413 944,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	33 944 796,82	30 527 050,96	0,50
ITALY			67 384 968,03	61 353 679,90	1,00
Finance			67 384 968,03	61 353 679,90	1,00
3 470 035,00	POSTE ITALIANE SPA	EUR	31 683 393,82	30 924 951,92	0,50
17 094 791,00	INTESA SANPAOLO SPA	EUR	35 701 574,21	30 428 727,98	0,50
IRELAND			70 453 198,89	59 780 171,02	0,97
Energy			37 756 512,24	30 415 112,75	0,49
513 586,00	DCC PLC	GBP	37 756 512,24	30 415 112,75	0,49
Computing and IT			32 696 686,65	29 365 058,27	0,48
429 727,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	32 696 686,65	29 365 058,27	0,48
JERSEY			64 688 803,14	58 975 413,10	0,96
Telecommunication			38 064 151,77	31 368 024,03	0,51
3 274 669,00	WPP PLC	GBP	38 064 151,77	31 368 024,03	0,51
Raw materials			26 624 651,37	27 607 389,07	0,45
5 339 386,00	GLENCORE PLC	GBP	26 624 651,37	27 607 389,07	0,45

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Azioni Strategia Flessibile

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BELGIUM			36 022 628,65	34 044 746,40	0,55
Basic Goods			36 022 628,65	34 044 746,40	0,55
662 865,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	36 022 628,65	34 044 746,40	0,55
Zero-Coupon Bonds			1 768 450 678,71	1 759 865 610,00	28,60
SPAIN			567 994 010,53	565 186 450,00	9,19
Government			567 994 010,53	565 186 450,00	9,19
339 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 12/08/2022	EUR	340 848 978,73	339 172 890,00	5,51
226 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/07/2022	EUR	227 145 031,80	226 013 560,00	3,68
FRANCE			451 731 259,86	449 399 610,00	7,30
Government			451 731 259,86	449 399 610,00	7,30
449 000 000,00	FRANCE TREASURY BILL BTF 0.00% 07/09/2022	EUR	451 731 259,86	449 399 610,00	7,30
GERMANY			301 903 467,81	300 258 000,00	4,88
Government			301 903 467,81	300 258 000,00	4,88
300 000 000,00	GERMAN TREASURY BILL 0.00% 24/08/2022	EUR	301 903 467,81	300 258 000,00	4,88
ITALY			230 578 069,38	230 059 300,00	3,74
Government			230 578 069,38	230 059 300,00	3,74
99 200 000,00	BOT 0.00% 14/10/2022	EUR	99 669 586,43	99 297 216,00	1,61
64 190 000,00	BOT 0.00% 14/06/2023	EUR	63 637 695,76	63 779 184,00	1,04
56 000 000,00	BOT 0.00% 12/08/2022	EUR	56 288 554,00	56 028 000,00	0,91
11 000 000,00	BOT 0.00% 12/05/2023	EUR	10 982 233,19	10 954 900,00	0,18
PORTUGAL			216 243 871,13	214 962 250,00	3,49
Government			216 243 871,13	214 962 250,00	3,49
155 000 000,00	PORTUGAL TREASURY BILL 0.00% 22/07/2022	EUR	155 961 663,33	155 048 050,00	2,52
60 000 000,00	PORTUGAL TREASURY BILL 0.00% 17/03/2023	EUR	60 282 207,80	59 914 200,00	0,97
INVESTMENT FUNDS			505 957 965,03	499 955 189,37	8,13
UCI Units			505 957 965,03	499 955 189,37	8,13
LUXEMBOURG			505 957 965,03	499 955 189,37	8,13
Finance			505 957 965,03	499 955 189,37	8,13
5 164 590,66	EURIZON FUND - BOND SHORT TERM -Z-	EUR	503 935 034,60	497 918 186,21	8,09
21 047,49	EURIZON FUND - MONEY MARKET -Z2-	USD	2 022 930,43	2 037 003,16	0,04
Total Portfolio			6 012 465 273,99	6 080 837 833,18	98,83

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Azioni Strategia Flessibile

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(121 365,69)	201 553 847,67
Unrealised profit on future contracts and commitment						632 686,25	132 303 567,67
50	730	Purchase	S&P 500 EMINI	16/09/2022	USD	632 686,25	132 303 567,67
Unrealised loss on future contracts and commitment						(754 051,94)	69 250 280,00
100	2 728	Purchase	MSCI EUROPE	16/09/2022	EUR	(754 051,94)	69 250 280,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Azioni Strategia Flessibile

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(55 250 493,68)
Unrealised profit on forward foreign exchange contracts					9 376 235,77
15/07/2022	229 001 076,34	EUR	2 404 167 800,00	SEK	4 664 855,28
15/07/2022	504 784 491,82	EUR	431 802 750,00	GBP	3 458 779,95
15/07/2022	96 982 000,00	USD	92 144 418,04	EUR	561 951,41
15/07/2022	76 510 500,00	USD	72 742 787,32	EUR	394 606,01
15/07/2022	11 497 657,76	EUR	116 830 000,00	NOK	192 652,93
15/07/2022	23 125 664,05	EUR	24 085 800,00	USD	101 731,02
15/07/2022	117 110,96	USD	110 503,93	EUR	1 443,98
15/07/2022	13 183,69	USD	12 439,91	EUR	162,55
15/07/2022	3 003,14	USD	2 833,63	EUR	37,11
15/07/2022	2 251,96	EUR	2 347,31	USD	8,14
15/07/2022	810,47	USD	768,31	EUR	6,43
15/07/2022	266,46	EUR	277,74	USD	0,96
Unrealised loss on forward foreign exchange contracts					(64 626 729,45)
15/07/2022	558 427 839,49	EUR	600 000 000,00	USD	(15 120 052,58)
15/07/2022	465 096 809,89	EUR	500 000 000,00	USD	(12 859 766,83)
15/07/2022	465 181 188,06	EUR	500 000 000,00	USD	(12 775 388,66)
15/07/2022	465 459 722,77	EUR	500 190 000,00	USD	(12 678 477,45)
15/07/2022	212 012 561,44	EUR	221 439 700,00	CHF	(9 222 789,66)
15/07/2022	59 990 152,49	EUR	63 355 900,00	USD	(572 585,67)
15/07/2022	730 933 300,00	SEK	68 648 349,37	EUR	(443 952,67)
15/07/2022	38 044 043,78	EUR	40 217 500,00	USD	(400 393,47)
15/07/2022	15 323 400,00	GBP	17 936 164,69	EUR	(145 600,80)
15/07/2022	14 077 200,00	GBP	16 487 817,90	EUR	(144 100,05)
15/07/2022	27 746 092,21	EUR	23 973 900,00	GBP	(87 756,66)
15/07/2022	40 360 000,00	GBP	46 927 504,21	EUR	(69 290,06)
15/07/2022	19 609 867,55	EUR	16 923 100,00	GBP	(37 958,12)
15/07/2022	111 481 010,23	EUR	829 293 300,00	DKK	(34 315,52)
15/07/2022	37 442 400,00	USD	35 825 933,85	EUR	(34 251,19)
15/07/2022	7 059,20	EUR	7 420,14	USD	(33,81)
15/07/2022	3 498,16	EUR	3 675,38	USD	(15,18)
15/07/2022	96,86	EUR	102,18	USD	(0,82)
15/07/2022	258,26	EUR	270,33	USD	(0,15)
15/07/2022	11,41	EUR	12,04	USD	(0,10)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Flexible

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 052 858 969,71	
Banks	(Note 3)	39 374 517,60	
Other banks and broker accounts	(Notes 2, 3, 9)	55 818 612,70	
Option contracts	(Notes 2, 9)	497 204,12	
Swap premium paid	(Notes 2, 9)	5 851 348,76	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	13 837,32	
Unrealised profit on future contracts	(Notes 2, 9)	4 928 740,90	
Unrealised profit on swap contracts	(Notes 2, 9)	1 334 529,77	
Interest receivable on swap contracts	(Notes 2, 9)	532 769,95	
Other interest receivable		4 978 913,89	
Receivable on investments sold		46 572 191,34	
Receivable on subscriptions		11 233 310,28	
Total assets		1 223 994 946,34	
Liabilities			
Option contracts	(Notes 2, 9)	(8 418,48)	
Swap premium received	(Notes 2, 9)	(13 194 415,14)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(3 774 100,19)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 332 116,76)	
Unrealised loss on swap contracts	(Notes 2, 9)	(25 113 010,68)	
Interest payable on swap contracts	(Notes 2, 9)	(71 378,54)	
Payable on redemptions		(3 315 145,16)	
Other liabilities		(1 027 020,07)	
Total liabilities		(47 835 605,02)	
Total net assets		1 176 159 341,32	
	Currency	Net Asset Value per Unit	Units outstanding
Class A Units	EUR	93,16	159 184,258
Class R Units	EUR	93,55	5 711 274,332
Class RD Units	EUR	87,21	195 839,327
Class X Units	EUR	96,50	494 094,317
Class Z Units	EUR	99,44	5 471 743,213
Class Z2 Units	USD	93,13	1 100,717
Class Z7 Units	CHF	90,26	100,000
Class ZD Units	EUR	88,46	204 131,729

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Flexible

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 373 248 875,95
Net income from investments	(Note 2)	8 766 235,15
Interest received on swap contracts	(Note 2)	5 385 513,56
Other income		27 324,71
Total income		14 179 073,42
Management fee	(Note 6)	(5 241 404,78)
Depositary fee	(Note 8)	(110 502,78)
Subscription tax	(Note 4)	(186 907,86)
Interest paid on swap contracts	(Note 2)	(1 193 488,08)
Other charges and taxes	(Notes 5, 8)	(1 014 279,85)
Total expenses		(7 746 583,35)
Net investment income / (loss)		6 432 490,07
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(62 506 258,29)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(37 389 436,77)
- option contracts	(Notes 2, 9)	(438 245,79)
- forward foreign exchange contracts	(Notes 2, 9)	(3 298 858,17)
- foreign currencies	(Note 2)	119 068,49
- future contracts	(Notes 2, 9)	86 630,73
- swap contracts	(Notes 2, 9)	(16 554 963,34)
Net result of operations for the period		(113 549 573,07)
Subscriptions for the period		464 737 934,16
Redemptions for the period		(548 042 250,96)
Dividend distributions	(Note 14)	(235 644,76)
Net assets at the end of the period		1 176 159 341,32

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Flexible

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 095 411 379,15	1 052 858 969,71	89,52
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			1 029 832 912,22	987 566 278,82	83,96
Ordinary Bonds			572 810 452,97	552 776 671,49	47,00
GERMANY			301 024 015,97	290 286 492,30	24,68
Government			287 888 010,06	279 014 443,60	23,72
82 310 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.50% 15/05/2023	EUR	86 087 726,46	83 193 186,30	7,07
71 850 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.00% 15/08/2023	EUR	76 107 285,10	73 162 699,50	6,22
54 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 15/02/2023	EUR	55 738 077,84	54 507 600,00	4,63
20 230 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 04/09/2022	EUR	20 460 307,68	20 302 828,00	1,73
19 160 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	19 185 198,60	18 558 759,20	1,58
18 760 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	19 039 354,00	18 524 749,60	1,57
10 580 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 15/05/2024	EUR	11 270 060,38	10 764 621,00	0,92
Finance			5 885 529,50	5 067 360,00	0,43
800 000,00	BERLIN HYP AG 1.125% 25/10/2027	EUR	824 974,00	722 336,00	0,06
800 000,00	BERLIN HYP AG 1.50% 18/04/2028	EUR	824 889,00	717 416,00	0,06
700 000,00	BERLIN HYP AG 0.50% 05/11/2029	EUR	695 614,99	590 562,00	0,05
500 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.25% 27/10/2025	EUR	480 211,00	452 780,00	0,04
500 000,00	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	497 295,00	410 750,00	0,04
400 000,00	DEUTSCHE WOHNEN SE 0.50% 07/04/2031	EUR	394 400,00	288 968,00	0,02
300 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.25% 17/01/2025	EUR	288 090,00	279 939,00	0,02
300 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.10% 02/02/2026	EUR	291 328,00	268 110,00	0,02
300 000,00	DZ BANK AG 0.05% 08/12/2027	EUR	298 911,00	261 147,00	0,02
300 000,00	AAREAL BANK AG 0.75% 18/04/2028	EUR	297 750,00	247 293,00	0,02
200 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	201 152,84	197 406,00	0,02
200 000,00	DEUTSCHE KREDITBANK AG 0.75% 26/09/2024	EUR	198 948,00	192 646,00	0,02
200 000,00	DEUTSCHE KREDITBANK AG 0.01% 23/02/2026	EUR	191 271,00	184 940,00	0,02
300 000,00	DEUTSCHE WOHNEN SE 1.30% 07/04/2041	EUR	301 326,67	168 423,00	0,01
100 000,00	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	99 368,00	84 644,00	0,01
Multi-Utilities			5 149 310,44	4 394 985,70	0,38
1 000 000,00	E.ON SE 0.35% 28/02/2030	EUR	954 552,04	812 830,00	0,07
950 000,00	E.ON SE 0.875% 20/08/2031	EUR	934 973,70	791 112,50	0,07
810 000,00	E.ON SE 0.375% 29/09/2027	EUR	789 896,57	715 327,20	0,06
700 000,00	RWE AG 1.00% 26/11/2033	EUR	639 495,00	513 737,00	0,05
600 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	636 825,13	492 966,00	0,04
400 000,00	E.ON SE 0.875% 08/01/2025	EUR	396 727,00	389 148,00	0,03
500 000,00	RWE AG 0.625% 11/06/2031	EUR	497 353,00	388 100,00	0,03
300 000,00	RWE AG 2.125% 24/05/2026	EUR	299 488,00	291 765,00	0,03
Consumer Retail			1 715 564,47	1 453 947,00	0,12
1 100 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	1 051 154,47	920 337,00	0,08
700 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	664 410,00	533 610,00	0,04
Energy			285 660,00	266 970,00	0,02
300 000,00	EEW ENERGY FROM WASTE GMBH 0.361% 30/06/2026	EUR	285 660,00	266 970,00	0,02
Raw materials			99 941,50	88 786,00	0,01
100 000,00	BASF SE 0.25% 05/06/2027	EUR	99 941,50	88 786,00	0,01
UNITED STATES			85 614 586,68	85 444 328,11	7,26
Government			81 563 806,79	81 637 798,75	6,94
26 460 000,00	UNITED STATES TREASURY NOTE 0.50% 31/05/2027	USD	22 230 482,48	22 347 654,73	1,90
24 890 000,00	UNITED STATES TREASURY NOTE 1.50% 31/01/2027	USD	22 132 010,89	22 226 936,66	1,89

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Flexible

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
21 780 000,00	UNITED STATES TREASURY INFLATION INDEXED BOND 3.00% 30/06/2029	USD	18 568 866,23	18 660 305,38	1,59
21 120 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2029	USD	18 623 302,35	18 393 134,11	1,56
10 152,45	UNITED STATES TREASURY INFLATION INDEXED BOND 0.125% 15/10/2024	USD	9 144,84	9 767,87	0,00
Health			1 529 359,35	1 565 503,76	0,13
1 661 765,00	DANAHER CORP 3.35% 15/09/2025	USD	1 529 359,35	1 565 503,76	0,13
Finance			1 537 643,35	1 329 912,90	0,11
530 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	526 341,35	452 794,90	0,04
600 000,00	EQUINIX INC 1.00% 15/03/2033	EUR	532 371,00	443 538,00	0,04
500 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	478 931,00	433 580,00	0,03
Multi-Utilities			793 977,19	740 516,70	0,06
770 000,00	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	793 977,19	740 516,70	0,06
Consumer Retail			189 800,00	170 596,00	0,02
200 000,00	VF CORP 0.25% 25/02/2028	EUR	189 800,00	170 596,00	0,02
UNITED KINGDOM			20 916 780,47	20 325 626,40	1,73
Government			18 491 443,77	18 053 572,40	1,53
9 700 000,00	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	9 287 387,97	9 056 119,10	0,77
9 200 000,00	UNITED KINGDOM GILT 1.75% 22/01/2049	GBP	9 204 055,80	8 997 453,30	0,76
Multi-Utilities			1 834 975,70	1 717 632,00	0,15
600 000,00	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	560 835,00	495 378,00	0,04
500 000,00	SSE PLC 0.875% 06/09/2025	EUR	490 248,85	474 090,00	0,04
400 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	384 504,00	379 112,00	0,04
400 000,00	SSE PLC 1.375% 04/09/2027	EUR	399 387,85	369 052,00	0,03
Telecommunication			387 693,00	375 472,00	0,03
400 000,00	VODAFONE GROUP PLC 0.90% 24/11/2026	EUR	387 693,00	375 472,00	0,03
Finance			202 668,00	178 950,00	0,02
200 000,00	TRITAX EUROBOX PLC 0.95% 02/06/2026	EUR	202 668,00	178 950,00	0,02
NETHERLANDS			16 517 645,97	14 953 096,74	1,27
Multi-Utilities			7 428 822,62	6 985 983,20	0,59
1 070 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	1 087 993,90	990 702,30	0,08
1 000 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	979 136,48	914 560,00	0,08
870 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	900 771,20	851 373,30	0,07
800 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	840 011,50	789 264,00	0,07
800 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	797 197,00	783 344,00	0,07
830 000,00	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	862 367,82	780 133,60	0,06
700 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	703 512,90	679 287,00	0,06
500 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	502 777,62	478 930,00	0,04
500 000,00	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	482 970,00	476 565,00	0,04
300 000,00	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	272 084,20	241 824,00	0,02
Finance			7 615 983,80	6 758 245,74	0,57
900 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	1 021 226,52	837 639,00	0,07
900 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	871 769,00	812 016,00	0,07
600 000,00	ABN AMRO BANK NV 2.375% 01/06/2027	EUR	598 815,00	578 094,00	0,05
600 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	602 140,40	561 756,00	0,05
600 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	584 428,68	536 976,00	0,05
600 000,00	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	557 571,00	495 726,00	0,04
520 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	521 985,06	488 727,20	0,04
600 000,00	ABN AMRO BANK NV 0.50% 23/09/2029	EUR	571 144,00	486 456,00	0,04
400 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	442 949,34	405 780,00	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Flexible

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	275 382,00	263 304,00	0,02
300 000,00	NATIONALE-NEDERLANDEN BANK NV 0.50% 21/09/2028	EUR	287 240,00	251 148,00	0,02
320 000,00	CTP NV 0.75% 18/02/2027	EUR	318 825,60	249 670,40	0,02
254 000,00	CTP NV 2.125% 01/10/2025	EUR	263 918,70	224 894,14	0,02
200 000,00	CTP BV 0.625% 27/11/2023	EUR	199 668,00	186 986,00	0,02
200 000,00	CTP NV 0.625% 27/09/2026	EUR	199 852,00	159 732,00	0,01
200 000,00	CTP NV 1.50% 27/09/2031	EUR	198 786,00	121 086,00	0,01
100 000,00	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	100 282,50	98 255,00	0,01
Telecommunication			505 482,75	428 458,00	0,04
300 000,00	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	306 684,75	266 076,00	0,02
200 000,00	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	198 798,00	162 382,00	0,02
Basic Goods			562 876,20	408 250,80	0,04
270 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.25% 09/09/2029	EUR	268 828,20	219 871,80	0,02
300 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 1.25% 09/09/2041	EUR	294 048,00	188 379,00	0,02
Industries			305 010,60	276 621,00	0,02
300 000,00	POSTNL NV 0.625% 23/09/2026	EUR	305 010,60	276 621,00	0,02
Computing and IT			99 470,00	95 538,00	0,01
100 000,00	ASML HOLDING NV 2.25% 17/05/2032	EUR	99 470,00	95 538,00	0,01
INDONESIA			10 882 767,94	10 768 779,30	0,91
Government			10 882 767,94	10 768 779,30	0,91
4 890 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/01/2025	USD	4 679 068,08	4 666 467,00	0,40
1 690 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 08/01/2026	USD	1 618 077,51	1 637 204,35	0,14
1 740 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 15/10/2030	USD	1 600 359,05	1 581 037,62	0,13
1 640 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 18/07/2027	USD	1 564 898,97	1 536 857,98	0,13
1 740 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.85% 12/03/2031	USD	1 420 364,33	1 347 212,35	0,11
UNITED ARAB EMIRATES			10 549 118,68	10 464 929,52	0,89
Government			10 549 118,68	10 464 929,52	0,89
4 400 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	4 152 077,85	4 112 924,06	0,35
4 560 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 30/09/2029	USD	4 029 564,50	4 012 861,49	0,34
2 570 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 16/04/2030	USD	2 367 476,33	2 339 143,97	0,20
SAUDI ARABIA			10 199 550,22	10 199 613,22	0,87
Government			10 199 550,22	10 199 613,22	0,87
9 190 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 26/10/2026	USD	8 592 494,94	8 607 016,75	0,73
1 630 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 17/04/2030	USD	1 607 055,28	1 592 596,47	0,14
FRANCE			11 487 574,01	10 066 019,00	0,85
Finance			5 742 925,00	5 172 994,00	0,44
1 000 000,00	BNP PARIBAS SA 1.125% 28/08/2024	EUR	1 003 787,82	974 030,00	0,08
900 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	857 111,00	759 762,00	0,06
700 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	652 810,00	569 191,00	0,05

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Eurizon Fund - Bond Flexible

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	ICADE 1.50% 13/09/2027	EUR	506 341,02	457 185,00	0,04
500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	476 805,00	437 675,00	0,04
400 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	401 363,54	392 724,00	0,03
500 000,00	COVIVIO 1.125% 17/09/2031	EUR	507 182,50	387 915,00	0,03
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	358 288,00	344 904,00	0,03
300 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	291 795,52	279 138,00	0,02
300 000,00	GECINA SA 0.875% 25/01/2033	EUR	294 633,00	224 199,00	0,02
200 000,00	BPCE SA 0.125% 04/12/2024	EUR	197 438,20	192 072,00	0,02
100 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	97 020,40	87 439,00	0,01
100 000,00	GECINA SA 0.875% 30/06/2036	EUR	98 349,00	66 760,00	0,01
Multi-Utilities			5 441 778,61	4 635 353,00	0,39
700 000,00	ENGIE SA 2.375% 19/05/2026	EUR	720 716,00	701 442,00	0,06
700 000,00	ENGIE SA 0.50% 24/10/2030	EUR	674 417,00	567 525,00	0,05
600 000,00	ENGIE SA 1.50% 27/03/2028	EUR	617 139,50	562 902,00	0,05
600 000,00	ENGIE SA 1.375% 28/02/2029	EUR	623 792,18	546 534,00	0,04
500 000,00	ENGIE SA 1.75% 27/03/2028	EUR	532 648,50	473 110,00	0,04
500 000,00	ENGIE SA 2.125% 30/03/2032	EUR	554 455,43	454 065,00	0,04
500 000,00	ENGIE SA 0.375% 21/06/2027	EUR	485 302,70	449 135,00	0,04
500 000,00	ENGIE SA 1.375% 21/06/2039	EUR	562 609,30	334 800,00	0,03
300 000,00	ENGIE SA 1.00% 26/10/2036	EUR	274 190,00	203 895,00	0,01
200 000,00	RTE RESEAU DE TRANSPORTATION D'ELECTRICITE SADR 0.75% 12/01/2034	EUR	197 772,00	156 788,00	0,01
100 000,00	SUEZ SACA 1.875% 24/05/2027	EUR	99 604,00	95 619,00	0,01
100 000,00	SUEZ SACA 2.875% 24/05/2034	EUR	99 132,00	89 538,00	0,01
Raw materials			198 322,00	163 232,00	0,01
200 000,00	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	198 322,00	163 232,00	0,01
Industries			104 548,40	94 440,00	0,01
100 000,00	LA POSTE SA 1.45% 30/11/2028	EUR	104 548,40	94 440,00	0,01
IRELAND			8 828 201,60	8 765 076,00	0,74
Government			8 628 471,60	8 621 928,00	0,73
8 400 000,00	IRELAND GOVERNMENT BOND 3.90% 20/03/2023	EUR	8 628 471,60	8 621 928,00	0,73
Industries			199 730,00	143 148,00	0,01
200 000,00	SMURFIT KAPPA TREASURY ULC 1.00% 22/09/2033	EUR	199 730,00	143 148,00	0,01
URUGUAY			8 008 762,15	7 953 995,40	0,68
Government			8 008 762,15	7 953 995,40	0,68
4 120 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 27/10/2027	USD	4 002 008,82	3 992 197,47	0,34
4 090 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	4 006 753,33	3 961 797,93	0,34
PHILIPPINES			7 844 431,19	7 838 000,17	0,67
Government			7 844 431,19	7 838 000,17	0,67
3 700 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.229% 29/03/2027	USD	3 423 308,60	3 432 122,42	0,29
2 510 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.00% 01/02/2028	USD	2 273 990,95	2 269 888,23	0,20
2 300 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.75% 14/01/2029	USD	2 147 131,64	2 135 989,52	0,18

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Eurizon Fund - Bond Flexible

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ITALY			8 657 401,29	7 633 125,92	0,65
Finance			3 674 215,26	3 255 574,00	0,28
1 000 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	937 400,34	790 680,00	0,07
900 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	870 772,50	764 550,00	0,07
800 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	786 067,67	628 792,00	0,05
600 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	582 540,75	575 982,00	0,05
500 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	497 434,00	495 570,00	0,04
Multi-Utilities			2 800 138,56	2 404 883,00	0,20
660 000,00	IREN SPA 1.95% 19/09/2025	EUR	696 317,06	646 087,20	0,06
680 000,00	IREN SPA 1.50% 24/10/2027	EUR	706 570,90	620 438,80	0,05
700 000,00	IREN SPA 0.25% 17/01/2031	EUR	633 245,63	512 113,00	0,04
580 000,00	IREN SPA 0.875% 14/10/2029	EUR	567 420,97	474 150,00	0,04
200 000,00	ACEA SPA 0.25% 28/07/2030	EUR	196 584,00	152 094,00	0,01
Energy			2 090 247,84	1 878 202,30	0,16
900 000,00	ERG SPA 0.50% 11/09/2027	EUR	870 559,06	790 254,00	0,07
710 000,00	ERG SPA 1.875% 11/04/2025	EUR	736 426,78	700 578,30	0,06
500 000,00	ERG SPA 0.875% 15/09/2031	EUR	483 262,00	387 370,00	0,03
Government			92 799,63	94 466,62	0,01
24 382,08	BTP 0.40% 11/04/2024	EUR	24 076,13	25 222,77	0,01
16 035,36	BTP 0.45% 22/05/2023	EUR	15 570,52	16 689,92	0,00
13 166,79	BTP 0.50% 20/04/2023	EUR	14 925,33	13 702,68	0,00
12 000,00	BTP 0.65% 15/10/2023	EUR	11 434,80	11 953,80	0,00
9 000,00	BTP 3.75% 01/09/2024	EUR	9 769,08	9 438,30	0,00
9 025,74	BTP 0.25% 20/11/2023	EUR	8 553,43	9 395,71	0,00
8 000,00	BTP 1.85% 15/05/2024	EUR	8 470,34	8 063,44	0,00
SPAIN			8 011 910,18	7 392 679,70	0,63
Finance			4 543 198,59	4 195 216,00	0,36
800 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	776 379,23	722 696,00	0,06
700 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	722 581,54	631 659,00	0,06
700 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	659 416,00	615 251,00	0,05
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	604 872,34	581 280,00	0,05
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	601 828,22	573 834,00	0,05
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	595 742,99	558 582,00	0,05
600 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	582 378,27	511 914,00	0,04
Multi-Utilities			2 791 954,01	2 592 841,00	0,22
900 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	893 923,50	809 343,00	0,07
600 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	633 734,50	573 348,00	0,05
500 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	492 646,00	485 730,00	0,04
500 000,00	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	512 012,01	483 625,00	0,04
300 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	259 638,00	240 795,00	0,02
Industries			299 182,50	280 984,00	0,02
200 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	203 122,50	188 518,00	0,01
100 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 1.661% 04/12/2026	EUR	96 060,00	92 466,00	0,01
Energy			278 235,00	245 433,00	0,02
300 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 1.375% 26/01/2032	EUR	278 235,00	245 433,00	0,02

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Eurizon Fund - Bond Flexible

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Government			99 340,08	78 205,70	0,01
30 000,00	SPAIN GOVERNMENT BOND 0.70% 30/04/2032	EUR	29 895,00	25 541,40	0,01
30 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	28 792,87	21 582,90	0,00
20 000,00	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	23 466,80	19 739,20	0,00
20 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	17 185,41	11 342,20	0,00
QATAR			6 536 935,81	6 518 766,68	0,55
Government			6 536 935,81	6 518 766,68	0,55
4 410 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.25% 02/06/2026	USD	4 174 354,06	4 157 494,25	0,35
2 480 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.40% 16/04/2025	USD	2 362 581,75	2 361 272,43	0,20
CHILE			5 882 135,69	5 849 375,82	0,50
Raw materials			4 280 431,40	4 255 182,05	0,36
2 920 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.00% 30/09/2029	USD	2 453 916,02	2 440 097,44	0,21
2 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.625% 01/08/2027	USD	1 826 515,38	1 815 084,61	0,15
Government			1 601 704,29	1 594 193,77	0,14
1 770 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.24% 06/02/2028	USD	1 601 704,29	1 594 193,77	0,14
MEXICO			5 585 902,45	5 519 995,33	0,47
Government			5 585 902,45	5 519 995,33	0,47
3 710 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.75% 11/01/2028	USD	3 424 866,07	3 397 004,05	0,29
2 700 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.659% 24/05/2031	USD	2 161 036,38	2 122 991,28	0,18
CROATIA			4 165 472,98	4 271 643,10	0,36
Government			4 165 472,98	4 271 643,10	0,36
4 330 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 6.00% 26/01/2024	USD	4 165 472,98	4 271 643,10	0,36
PERU			3 417 368,57	3 414 476,43	0,29
Government			3 417 368,57	3 414 476,43	0,29
3 840 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.392% 23/01/2026	USD	3 417 368,57	3 414 476,43	0,29
PANAMA			3 452 645,53	3 413 955,50	0,29
Government			3 452 645,53	3 413 955,50	0,29
3 740 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.875% 17/03/2028	USD	3 452 645,53	3 413 955,50	0,29
POLAND			3 778 315,74	3 138 536,90	0,27
Government			3 778 315,74	3 138 536,90	0,27
1 430 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.125% 07/08/2026	EUR	1 497 405,74	1 352 050,70	0,12
1 170 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.00% 07/03/2029	EUR	1 132 537,50	1 041 147,90	0,09
970 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 08/03/2049	EUR	1 148 372,50	745 338,30	0,06

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Eurizon Fund - Bond Flexible

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ROMANIA			3 259 531,84	3 105 512,03	0,26
Government			3 259 531,84	3 105 512,03	0,26
2 490 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.00% 27/02/2027	USD	2 174 890,00	2 104 228,26	0,18
1 360 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.00% 14/02/2031	USD	1 084 641,84	1 001 283,77	0,08
LUXEMBOURG			3 702 390,87	3 069 791,75	0,26
Finance			3 702 390,87	3 069 791,75	0,26
700 000,00	SELP FINANCE SARL 0.875% 27/05/2029	EUR	653 913,00	562 954,00	0,05
600 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	581 407,01	502 968,00	0,04
625 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	691 100,86	493 281,25	0,04
470 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	490 907,17	432 179,10	0,04
400 000,00	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	EUR	378 720,00	348 364,00	0,03
440 000,00	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	399 584,00	331 478,40	0,03
275 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	308 520,83	248 281,00	0,02
200 000,00	SEGRO CAPITAL SARL 0.50% 22/09/2031	EUR	198 238,00	150 286,00	0,01
KUWAIT			2 689 428,72	2 676 145,97	0,23
Government			2 689 428,72	2 676 145,97	0,23
2 810 000,00	KUWAIT INTERNATIONAL GOVERNMENT BOND 3.50% 20/03/2027	USD	2 689 428,72	2 676 145,97	0,23
JAPAN			2 913 523,70	2 669 143,00	0,23
Finance			2 713 523,70	2 488 041,00	0,21
800 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	811 480,38	673 992,00	0,06
600 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	588 508,37	553 512,00	0,05
500 000,00	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	511 728,20	484 885,00	0,04
500 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	490 763,00	484 715,00	0,04
300 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	311 043,75	290 937,00	0,02
Consumer Retail			200 000,00	181 102,00	0,02
200 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	200 000,00	181 102,00	0,02
FINLAND			2 888 342,50	2 556 318,00	0,22
Finance			1 527 058,00	1 425 202,00	0,12
600 000,00	NORDEA BANK ABP 0.375% 28/05/2026	EUR	570 160,00	556 890,00	0,05
600 000,00	NORDEA BANK ABP 1.125% 16/02/2027	EUR	588 666,00	553 392,00	0,05
400 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	368 232,00	314 920,00	0,02
Raw materials			1 361 284,50	1 131 116,00	0,10
400 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	397 042,50	327 632,00	0,03
400 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	370 610,00	313 748,00	0,03
400 000,00	UPM-KYMMENE OYJ 0.50% 22/03/2031	EUR	395 784,00	302 408,00	0,02
200 000,00	UPM-KYMMENE OYJ 2.25% 23/05/2029	EUR	197 848,00	187 328,00	0,02
KAZAKHSTAN			2 786 040,36	2 543 114,15	0,22
Energy			2 786 040,36	2 543 114,15	0,22
2 490 000,00	KAZMUNAYGAS NATIONAL CO JSC 4.75% 19/04/2027	USD	2 217 856,88	2 120 614,70	0,18
530 000,00	KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	568 183,48	422 499,45	0,04

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Flexible

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CANADA			2 160 604,39	2 169 219,32	0,18
Energy			2 160 604,39	2 169 219,32	0,18
2 510 000,00	PETRONAS ENERGY CANADA LTD 2.112% 23/03/2028	USD	2 160 604,39	2 169 219,32	0,18
CHINA			1 979 235,63	1 966 180,71	0,17
Government			1 979 235,63	1 966 180,71	0,17
2 390 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 1.20% 21/10/2030	USD	1 979 235,63	1 966 180,71	0,17
HUNGARY			2 179 302,40	1 504 845,00	0,13
Government			2 179 302,40	1 504 845,00	0,13
2 130 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 05/06/2035	EUR	2 179 302,40	1 504 845,00	0,13
MALAYSIA			1 070 027,85	1 073 100,22	0,09
Energy			1 070 027,85	1 073 100,22	0,09
1 190 000,00	PETRONAS CAPITAL LTD 3.50% 21/04/2030	USD	1 070 027,85	1 073 100,22	0,09
BELGIUM			990 877,50	807 845,00	0,07
Finance			990 877,50	807 845,00	0,07
500 000,00	BELFIUS BANK SA 0.375% 08/06/2027	EUR	481 330,00	437 615,00	0,04
500 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	509 547,50	370 230,00	0,03
NORWAY			793 268,00	726 844,00	0,06
Finance			793 268,00	726 844,00	0,06
400 000,00	SPAREBANK 1 OESTLANDET 1.75% 27/04/2027	EUR	396 264,00	384 160,00	0,03
400 000,00	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	397 004,00	342 684,00	0,03
SWITZERLAND			758 405,52	716 258,80	0,06
Finance			758 405,52	716 258,80	0,06
400 000,00	UBS AG 0.01% 29/06/2026	EUR	385 978,00	361 012,00	0,03
380 000,00	CREDIT SUISSE AG 0.45% 19/05/2025	EUR	372 427,52	355 246,80	0,03
DENMARK			756 892,00	710 568,00	0,06
Industries			357 267,00	320 668,00	0,03
400 000,00	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	357 267,00	320 668,00	0,03
Finance			302 346,00	297 585,00	0,02
300 000,00	DANSKE BANK A/S 1.625% 15/03/2024	EUR	302 346,00	297 585,00	0,02
Multi-Utilities			97 279,00	92 315,00	0,01
100 000,00	ORSTED A/S 1.50% 26/11/2029	EUR	97 279,00	92 315,00	0,01
PORTUGAL			739 211,32	663 026,00	0,06
Multi-Utilities			739 211,32	663 026,00	0,06
700 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	739 211,32	663 026,00	0,06
AUSTRIA			598 622,25	575 922,00	0,05
Finance			598 622,25	575 922,00	0,05
500 000,00	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG 1.375% 14/04/2025	EUR	498 440,00	488 365,00	0,04
100 000,00	CA IMMOBILIEN ANLAGEN AG 1.00% 27/10/2025	EUR	100 182,25	87 557,00	0,01

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Eurizon Fund - Bond Flexible

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWEDEN			585 001,00	514 670,00	0,04
Finance			479 688,00	427 905,00	0,03
500 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	479 688,00	427 905,00	0,03
Consumer Retail			105 313,00	86 765,00	0,01
100 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	105 313,00	86 765,00	0,01
LIECHTENSTEIN			397 944,00	311 192,00	0,03
Finance			397 944,00	311 192,00	0,03
400 000,00	SWISS LIFE FINANCE I LTD 0.50% 15/09/2031	EUR	397 944,00	311 192,00	0,03
AUSTRALIA			200 280,00	198 464,00	0,02
Finance			200 280,00	198 464,00	0,02
200 000,00	NATIONAL AUSTRALIA BANK LTD 0.625% 30/08/2023	EUR	200 280,00	198 464,00	0,02
Floating Rate Notes			114 743 835,82	100 508 244,61	8,54
SPAIN			16 352 870,63	14 195 035,93	1,21
Finance			16 078 258,63	13 959 535,93	1,19
2 600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	2 697 332,00	2 498 444,00	0,21
2 600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	2 673 182,86	2 363 218,00	0,20
2 600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	USD	2 408 124,71	2 277 564,93	0,19
1 800 000,00	CAIXABANK SA FRN 31/12/2099	EUR	1 771 880,00	1 239 768,00	0,11
1 600 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	1 574 186,66	1 110 400,00	0,09
1 200 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	1 197 080,00	1 008 648,00	0,09
600 000,00	CAIXABANK SA FRN 18/11/2026	EUR	598 398,00	541 698,00	0,05
600 000,00	CAIXABANK SA FRN 18/06/2031	EUR	571 380,00	521 646,00	0,04
600 000,00	BANCO SANTANDER SA FRN 24/06/2029	EUR	529 380,00	504 090,00	0,04
600 000,00	CAIXABANK SA FRN 09/02/2029	EUR	574 506,00	496 482,00	0,04
500 000,00	CAIXABANK SA FRN 10/07/2026	EUR	480 842,00	469 035,00	0,04
400 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	406 556,40	366 600,00	0,03
200 000,00	UNICAJA BANCO SA FRN 30/06/2025	EUR	199 910,00	201 452,00	0,02
200 000,00	BANCO DE SABADELL SA FRN 24/03/2026	EUR	195 706,00	189 942,00	0,02
200 000,00	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	199 794,00	170 548,00	0,02
Multi-Utilities			274 612,00	235 500,00	0,02
300 000,00	IBERDROLA FINANZAS SA FRN 31/12/2099	EUR	274 612,00	235 500,00	0,02
FRANCE			16 087 080,07	14 167 046,56	1,21
Finance			15 141 717,13	13 389 162,56	1,14
4 480 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	3 977 931,08	3 590 042,57	0,31
1 850 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	1 746 533,91	1 709 443,01	0,15
1 800 000,00	LA BANQUE POSTALE SA FRN 31/12/2099	EUR	1 862 289,00	1 471 500,00	0,13
1 645 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	1 422 534,87	1 166 928,15	0,10
1 393 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	1 152 306,00	1 084 486,83	0,09
1 200 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	1 151 669,30	1 063 272,00	0,09
1 100 000,00	AXA SA FRN 07/10/2041	EUR	1 055 415,80	845 361,00	0,07
800 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	791 543,34	746 000,00	0,06
800 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	769 318,20	660 192,00	0,06
700 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	708 352,92	611 163,00	0,05
300 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	305 098,71	265 068,00	0,02
200 000,00	BPCE SA FRN 14/01/2028	EUR	198 724,00	175 706,00	0,01
Multi-Utilities			945 362,94	777 884,00	0,07
500 000,00	ENGIE SA FRN 31/12/2099	EUR	541 740,40	471 640,00	0,04
400 000,00	ENGIE SA FRN 31/12/2099	EUR	403 622,54	306 244,00	0,03

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Eurizon Fund - Bond Flexible

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED KINGDOM			13 569 979,05	12 325 384,95	1,05
Finance			13 569 979,05	12 325 384,95	1,05
3 400 000,00	BARCLAYS PLC FRN 31/12/2099	USD	3 157 769,95	3 196 510,94	0,27
2 310 000,00	BARCLAYS PLC FRN 31/12/2099	GBP	2 808 196,64	2 637 934,52	0,23
3 360 000,00	BARCLAYS PLC FRN 31/12/2099	USD	2 819 299,64	2 471 992,23	0,21
1 800 000,00	NATWEST GROUP PLC FRN 31/12/2099	USD	1 555 821,09	1 272 680,80	0,11
1 649 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	1 413 019,94	1 188 220,20	0,10
1 073 000,00	NATWEST GROUP PLC FRN 31/12/2099	GBP	1 298 500,23	1 053 253,36	0,09
510 000,00	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	517 371,56	504 792,90	0,04
NETHERLANDS			14 455 023,42	12 225 100,65	1,04
Finance			11 712 371,14	9 813 605,65	0,84
3 000 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	3 137 089,20	2 759 520,00	0,23
1 400 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	1 469 479,37	1 241 156,00	0,11
1 785 000,00	ING GROEP NV FRN 31/12/2099	USD	1 502 876,17	1 239 622,83	0,11
1 600 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	1 649 857,60	1 200 880,00	0,10
1 805 000,00	ING GROEP NV FRN 31/12/2099	USD	1 512 135,80	1 183 138,82	0,10
1 000 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	948 800,00	840 110,00	0,07
800 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	812 086,60	733 296,00	0,06
500 000,00	ING GROEP NV FRN 09/06/2032	EUR	480 190,40	420 970,00	0,04
200 000,00	ING GROEP NV FRN 23/05/2026	EUR	199 856,00	194 912,00	0,02
Multi-Utilities			2 435 817,68	2 165 963,00	0,18
500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	507 231,00	489 985,00	0,04
500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	534 975,86	476 995,00	0,04
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	413 550,91	386 000,00	0,03
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	404 687,50	331 964,00	0,03
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	365 828,00	292 108,00	0,02
100 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	105 114,41	96 241,00	0,01
100 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	104 430,00	92 670,00	0,01
Telecommunication			306 834,60	245 532,00	0,02
300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	306 834,60	245 532,00	0,02
SWITZERLAND			13 271 994,57	11 165 985,17	0,95
Finance			13 271 994,57	11 165 985,17	0,95
7 959 000,00	CREDIT SUISSE GROUP AG FRN 31/12/2099	USD	7 023 393,07	5 557 483,02	0,47
5 700 000,00	UBS GROUP AG FRN 31/12/2099	USD	4 825 808,24	4 445 340,76	0,38
1 658 000,00	UBS GROUP AG FRN 31/12/2099	USD	1 422 793,26	1 163 161,39	0,10
GERMANY			10 198 428,74	8 847 041,66	0,75
Finance			9 217 058,10	8 070 641,66	0,69
2 600 000,00	COMMERZBANK AG FRN 31/12/2099	USD	2 367 675,34	2 298 778,76	0,20
1 800 000,00	LANDESBANK BADEN-WUERTTEMBERG FRN 31/12/2099	EUR	1 832 752,80	1 494 738,00	0,13
1 600 000,00	COMMERZBANK AG FRN 31/12/2099	EUR	1 619 250,00	1 224 000,00	0,10
690 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	692 013,81	668 409,90	0,06
400 000,00	COMMERZBANK AG FRN 14/09/2027	EUR	397 732,00	391 104,00	0,03
400 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	392 222,35	373 652,00	0,03
400 000,00	DEUTSCHE BANK AG FRN 23/02/2028	EUR	389 346,00	361 692,00	0,03
400 000,00	TALANX AG FRN 01/12/2042	EUR	365 582,00	311 132,00	0,03
400 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	362 187,20	306 820,00	0,03
400 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	397 420,00	287 868,00	0,02
300 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	301 284,60	256 743,00	0,02
100 000,00	DEUTSCHE BANK AG FRN 24/05/2028	EUR	99 592,00	95 704,00	0,01

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Eurizon Fund - Bond Flexible

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			782 620,64	619 032,00	0,05
500 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	500 242,31	367 765,00	0,03
100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	90 578,33	88 681,00	0,01
100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	99 300,00	84 426,00	0,01
100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	92 500,00	78 160,00	0,00
Raw materials			198 750,00	157 368,00	0,01
200 000,00	EVONIK INDUSTRIES AG FRN 02/09/2081	EUR	198 750,00	157 368,00	0,01
DENMARK			7 257 070,63	7 179 162,68	0,61
Finance			7 156 918,13	7 105 773,68	0,60
6 981 000,00	DANSKE BANK A/S FRN 31/12/2099	USD	6 306 098,13	6 303 233,68	0,53
500 000,00	DANSKE BANK AS FRN 17/02/2027	EUR	494 468,00	466 020,00	0,04
400 000,00	DANSKE BANK AS FRN 09/06/2029	EUR	356 352,00	336 520,00	0,03
Multi-Utilities			100 152,50	73 389,00	0,01
100 000,00	ORSTED A/S FRN 18/02/3021	EUR	100 152,50	73 389,00	0,01
ITALY			8 593 238,49	7 153 522,50	0,61
Finance			8 493 652,49	7 078 772,50	0,60
2 750 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	2 803 829,86	2 373 030,00	0,20
1 660 000,00	FINECOBANCA BANCA FINECO SPA FRN 31/12/2099	EUR	1 793 852,22	1 589 201,00	0,14
1 713 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	1 647 361,66	1 229 077,50	0,10
1 051 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	1 067 125,75	798 760,00	0,07
900 000,00	UNICREDIT SPA FRN 05/07/2029	EUR	781 503,00	740 484,00	0,06
400 000,00	CREDITO EMILIANO SPA FRN 19/01/2028	EUR	399 980,00	348 220,00	0,03
Multi-Utilities			99 586,00	74 750,00	0,01
100 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	99 586,00	74 750,00	0,01
BELGIUM			4 247 227,57	3 670 268,00	0,31
Finance			4 247 227,57	3 670 268,00	0,31
3 400 000,00	KBC GROUP NV FRN 31/12/2099	EUR	3 456 431,47	2 946 644,00	0,25
800 000,00	KBC GROUP NV FRN 16/06/2027	EUR	790 796,10	723 624,00	0,06
IRELAND			4 137 680,07	3 625 596,00	0,31
Finance			4 137 680,07	3 625 596,00	0,31
1 750 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	1 835 477,15	1 592 500,00	0,14
1 330 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	1 432 400,32	1 236 900,00	0,10
500 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	475 553,00	433 360,00	0,04
400 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	394 249,60	362 836,00	0,03
SWEDEN			2 460 718,28	2 399 281,14	0,20
Finance			2 460 718,28	2 399 281,14	0,20
1 400 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/12/2099	USD	1 246 279,69	1 221 533,44	0,10
700 000,00	SWEDBANK AB FRN 20/05/2027	EUR	649 489,00	629 951,00	0,05
600 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/12/2099	USD	564 949,59	547 796,70	0,05
NORWAY			1 512 497,25	1 461 045,86	0,12
Finance			1 512 497,25	1 461 045,86	0,12
1 130 000,00	DNB BANK ASA FRN 31/12/2099	USD	1 020 293,25	1 009 525,86	0,08
500 000,00	DNB BANK ASA FRN 18/01/2028	EUR	492 204,00	451 520,00	0,04
FINLAND			1 548 525,05	1 295 327,51	0,11
Finance			1 548 525,05	1 295 327,51	0,11
1 830 000,00	NORDEA BANK ABP FRN 31/12/2099	USD	1 548 525,05	1 295 327,51	0,11

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Eurizon Fund - Bond Flexible

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
AUSTRIA			851 750,00	632 000,00	0,05
Finance			851 750,00	632 000,00	0,05
800 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	851 750,00	632 000,00	0,05
CZECH REPUBLIC			199 752,00	166 446,00	0,01
Finance			199 752,00	166 446,00	0,01
200 000,00	CESKA SPORITELNA AS FRN 13/09/2028	EUR	199 752,00	166 446,00	0,01
Zero-Coupon Bonds			342 278 623,43	334 281 362,72	28,42
ITALY			96 199 867,03	95 951 288,80	8,16
Government			96 199 867,03	95 951 288,80	8,16
40 140 000,00	BOT 0.00% 14/09/2022	EUR	40 271 818,40	40 168 098,00	3,42
32 870 000,00	BOT 0.00% 14/10/2022	EUR	32 988 305,45	32 902 212,60	2,80
22 840 000,00	CTZ 0.00% 28/09/2022	EUR	22 909 662,00	22 850 963,20	1,94
30 000,00	BOT 0.00% 12/08/2022	EUR	30 081,18	30 015,00	0,00
SPAIN			85 224 388,18	85 225 001,40	7,25
Government			85 224 388,18	85 225 001,40	7,25
41 800 000,00	SPAIN LETRAS DEL TESORO 0.00% 09/06/2023	EUR	41 598 524,00	41 580 550,00	3,54
26 540 000,00	SPAIN GOVERNMENT BOND 0.00% 30/04/2023	EUR	26 448 569,70	26 447 375,40	2,25
17 200 000,00	SPAIN LETRAS DEL TESORO 0.00% 13/01/2023	EUR	17 177 294,48	17 197 076,00	1,46
GERMANY			80 385 725,89	72 840 530,40	6,19
Government			79 900 034,89	72 359 260,40	6,15
19 330 000,00	BUNDESobligation 0.00% 09/10/2026	EUR	19 158 351,29	18 564 145,40	1,58
19 180 000,00	BUNDESobligation 0.00% 10/04/2026	EUR	19 083 304,10	18 558 568,00	1,58
19 050 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	19 010 011,80	18 546 508,50	1,57
11 860 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2052	EUR	10 355 631,80	7 326 870,80	0,62
7 310 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2050	EUR	6 139 040,60	4 687 976,10	0,40
7 270 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	6 153 695,30	4 675 191,60	0,40
Multi-Utilities			485 691,00	481 270,00	0,04
500 000,00	E.ON SE 0.00% 28/08/2024	EUR	485 691,00	481 270,00	0,04
AUSTRIA			34 983 196,50	35 042 284,50	2,98
Government			34 983 196,50	35 042 284,50	2,98
17 550 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2023	EUR	17 498 227,50	17 522 095,50	1,49
17 610 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2023	EUR	17 484 969,00	17 520 189,00	1,49
FRANCE			26 545 183,00	26 509 318,00	2,25
Government			26 143 670,00	26 171 442,00	2,22
26 200 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2023	EUR	26 143 670,00	26 171 442,00	2,22
Industries			401 513,00	337 876,00	0,03
400 000,00	VINCI SA 0.00% 27/11/2028	EUR	401 513,00	337 876,00	0,03
UNITED STATES			18 940 262,83	18 712 939,62	1,59
Government			18 940 262,83	18 712 939,62	1,59
23 460 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2030	USD	18 940 262,83	18 712 939,62	1,59

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Flexible

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			2 055 324,48	1 832 556,08	0,16
Ordinary Bonds			10 595,90	7 304,03	0,00
ITALY			10 595,90	7 304,03	0,00
Telecommunication			10 595,90	7 304,03	0,00
10 000,00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	10 595,90	7 304,03	0,00
Floating Rate Notes			2 044 728,58	1 825 252,05	0,16
FRANCE			1 193 280,04	1 002 151,86	0,09
Finance			1 193 280,04	1 002 151,86	0,09
1 355 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	1 193 280,04	1 002 151,86	0,09
GERMANY			851 448,54	823 100,19	0,07
Finance			851 448,54	823 100,19	0,07
1 000 000,00	DEUTSCHE BANK AG FRN 31/12/2099	USD	851 448,54	823 100,19	0,07
INVESTMENT FUNDS			63 523 142,45	63 460 134,81	5,40
UCI Units			63 523 142,45	63 460 134,81	5,40
LUXEMBOURG			40 207 977,42	40 208 395,05	3,42
Finance			40 207 977,42	40 208 395,05	3,42
1 408 526,00	UBS ETF - BARCLAYS US LIQUID CORPORATES UCITS ETF HEDGED -A-	EUR	23 008 236,86	23 319 556,46	1,98
194 347,97	EURIZON FUND - BOND EMERGING MARKETS LC LTE -Z-	EUR	17 199 740,56	16 888 838,59	1,44
IRELAND			23 315 165,03	23 251 739,76	1,98
Finance			23 315 165,03	23 251 739,76	1,98
560 013,00	ISHARES JP MORGAN EMERGING MARKETS LOCAL GOVERNMENT BOND UCITS ETF	EUR	23 315 165,03	23 251 739,76	1,98
Total Portfolio			1 095 411 379,15	1 052 858 969,71	89,52

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Flexible

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						3 596 624,14	623 548 582,51
Unrealised profit on future contracts and commitment						4 928 740,90	328 187 789,04
100 000	574	Purchase	EURO BTP	08/09/2022	EUR	2 222 098,84	70 670 880,00
100 000	771	Purchase	CAN 10YR BOND	20/09/2022	CAD	1 041 884,56	70 886 729,61
100 000	266	Purchase	LONG GILT	28/09/2022	GBP	631 439,17	35 219 785,96
100 000	359	Purchase	US ULTRA BOND (CBT)	21/09/2022	USD	531 657,71	53 000 537,75
100 000	388	Purchase	US LONG BOND (CBT)	21/09/2022	USD	318 297,35	51 448 185,72
100 000	339	Purchase	EURO OAT	08/09/2022	EUR	183 363,27	46 961 670,00
Unrealised loss on future contracts and commitment						(1 332 116,76)	295 360 793,47
100 000	517	Purchase	EURO BUND	08/09/2022	EUR	(699 700,77)	76 919 260,00
100 000	531	Purchase	US 10YR NOTE (CBT)	21/09/2022	USD	(343 811,31)	60 203 836,14
100 000	239	Purchase	US 10YR ULTRA	21/09/2022	USD	(272 729,48)	29 119 162,33
100 000	(1 183)	Sale	EURO SCHATZ	08/09/2022	EUR	(15 875,20)	129 118 535,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Flexible

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
UNQUOTED				1 329 079,77	488 785,64	55 000 000,00
PURCHASED OPTION CONTRACTS				1 388 466,65	497 204,12	—
53 120 000	PUT	USD/JPY PUT 124,50 05/08/22	USD	496 395,34	71 947,90	—
47 310 000	PUT	USD/JPY PUT 122,50 09/08/22	USD	396 824,34	51 407,69	—
47 300 000	PUT	USD/JPY PUT 128,00 23/09/22	USD	495 246,97	373 848,53	—
WRITTEN OPTION CONTRACTS				(59 386,88)	(8 418,48)	55 000 000,00
(55 000 000)	PUT	234453 EURIZON 0,78 17/08/22	USD	(59 386,88)	(8 418,48)	55 000 000,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Flexible

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(3 760 262,87)
Unrealised profit on forward foreign exchange contracts					13 837,32
15/09/2022	2 172 691,93	EUR	23 221 000,00	SEK	9 777,97
15/09/2022	2 642 256,00	CNH	370 784,92	EUR	4 059,35
Unrealised loss on forward foreign exchange contracts					(3 774 100,19)
15/09/2022	247 137 210,80	EUR	262 829 188,00	USD	(2 974 267,96)
15/09/2022	4 957 115 000,00	JPY	36 884 668,32	USD	(205 167,25)
15/09/2022	11 926 239,32	EUR	12 699 000,00	USD	(158 284,83)
15/09/2022	24 190 000,00	USD	23 168 722,69	EUR	(149 222,01)
15/09/2022	16 014 496,73	AUD	11 100 000,00	USD	(77 872,69)
15/09/2022	64 611 073,47	EUR	55 890 000,00	GBP	(64 661,53)
15/09/2022	10 923 873,49	EUR	16 748 000,00	AUD	(41 389,78)
15/09/2022	23 427 089,57	EUR	23 488 000,00	CHF	(39 002,74)
15/09/2022	5 810 264,13	EUR	6 142 000,00	USD	(34 538,40)
15/09/2022	2 246 439,19	EUR	3 082 000,00	CAD	(27 500,86)
15/09/2022	332 443,21	EUR	47 538 000,00	JPY	(2 192,14)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Bond Flexible

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						343 863,89	(13 658 075,72)
CDX.EM.37	USD	L	61 120 000,00	J.P. MORGAN SE	20/06/2027	16 094,56	(796 925,63)
CDX.EM.37	USD	L	34 000 000,00	J.P. MORGAN SE	20/06/2027	8 061,85	(350 441,20)
CDX.EM.37	USD	L	72 450 000,00	MORGAN STANLEY BANK AG	20/06/2027	19 078,06	(2 515 690,83)
				BANK OF AMERICA SECURITIES			
CDX.NA.HY.38	USD	L	12 500 000,00	EUROPE S.A.	20/06/2027	16 457,95	(508 987,60)
CDX.NA.HY.38	USD	L	20 280 000,00	BNP PARIBAS S.A.	20/06/2027	26 701,40	(1 445 081,49)
CDX.NA.HY.38	USD	L	35 000 000,00	J.P. MORGAN SE	20/06/2027	46 082,29	(2 490 786,26)
CDX.NA.HY.38	USD	L	38 000 000,00	J.P. MORGAN SE	20/06/2027	50 032,19	(2 704 282,21)
CDX.NA.HY.38	USD	L	28 000 000,00	J.P. MORGAN SE	20/06/2027	36 865,82	(754 713,08)
CDX.NA.HY.38-V2	USD	L	32 800 000,00	BNP PARIBAS S.A.	20/06/2027	48 735,54	(247 818,84)
				BANK OF AMERICA SECURITIES			
CDX.NA.IG.38	USD	L	12 000 000,00	EUROPE S.A.	20/06/2027	3 159,94	(106 985,89)
CDX.NA.IG.38	USD	L	108 090 000,00	BNP PARIBAS S.A.	20/06/2027	32 120,87	(223 289,48)
CDX.NA.IG.38	USD	L	44 700 000,00	DEUTSCHE BANK AG	20/06/2027	11 770,73	(388 828,76)
CDX.NA.IG.38	USD	L	63 000 000,00	J.P. MORGAN SE	20/06/2027	16 589,63	(853 634,48)
CDX.NA.IG.38	USD	L	46 000 000,00	J.P. MORGAN SE	20/06/2027	12 113,06	(270 609,97)
Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)	
INTEREST RATE SWAP CONTRACTS						188 906,06	(71 378,54)
BANK OF AMERICA SECURITIES							
EUROPE S.A.	CNY	150 000 000,00	18/05/2027	61 152,98	(40 780,89)	(167 741,06)	
CITIGROUP GLOBAL MARKETS							
EUROPE AG	EUR	32 230 000,00	01/04/2032	102 330,25	(30 225,48)	(2 499 036,85)	
CITIGROUP GLOBAL MARKETS							
EUROPE AG	EUR	21 000 000,00	09/06/2032	25 422,83	(372,17)	(329 168,70)	
INFLATION SWAP						—	(7 124 458,58)
CITIGROUP GLOBAL MARKETS							
EUROPE AG	USD	25 000 000,00	31/03/2032	—	—	559 058,36	
CRÉDIT AGRICOLE CORPORATE AND							
INVESTMENT BANK	USD	28 650 000,00	05/11/2030	—	—	(3 630 368,78)	
CRÉDIT AGRICOLE CORPORATE AND							
INVESTMENT BANK	USD	16 000 000,00	16/06/2031	—	—	(1 166 421,48)	
J.P. MORGAN SE	USD	28 520 000,00	04/11/2030	—	—	(3 662 198,09)	
MORGAN STANLEY BANK AG	USD	27 500 000,00	07/06/2032	—	—	775 471,41	

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - China Opportunity

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	142 394 626,43	
Banks	(Note 3)	5 298 597,95	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	17 914,12	
Other interest receivable		1 488 254,96	
Receivable on subscriptions		166 045,98	
Other assets	(Note 10)	35 235,20	
Total assets		149 400 674,64	
Liabilities			
Bank overdrafts	(Note 3)	(661 927,53)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(19 514,29)	
Payable on investments purchased		(1 430 757,15)	
Payable on redemptions		(30 827,74)	
Other liabilities		(843 650,97)	
Total liabilities		(2 986 677,68)	
Total net assets		146 413 996,96	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	104,46	257 770,831
Class Z Units	EUR	105,79	1 129 478,410

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - China Opportunity

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	126 678 603,04
Net income from investments	(Note 2)	1 890 919,84
Other income	(Note 6)	9 940,73
Total income		1 900 860,57
Management fee	(Note 6)	(462 309,81)
Performance fee	(Note 7)	(361 087,32)
Depositary fee	(Note 8)	(13 077,83)
Subscription tax	(Note 4)	(12 328,70)
Other charges and taxes	(Notes 5, 8)	(129 078,68)
Total expenses		(977 882,34)
Net investment income / (loss)		922 978,23
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 583 840,05)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 690 434,63
- option contracts	(Notes 2, 9)	43 374,47
- forward foreign exchange contracts	(Notes 2, 9)	52 236,15
- foreign currencies	(Note 2)	71 478,01
Net result of operations for the period		1 196 661,44
Subscriptions for the period		33 567 925,93
Redemptions for the period		(15 029 193,45)
Net assets at the end of the period		146 413 996,96

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - China Opportunity

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			137 976 298,55	142 394 626,43	97,25
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			126 618 904,16	131 046 598,85	89,50
Shares			25 886 826,67	25 995 664,94	17,75
CHINA			25 886 826,67	25 995 664,94	17,75
Finance			8 388 241,50	8 460 863,70	5,78
600 000,00	EAST MONEY INFORMATION CO LTD -A-	CNY	1 875 654,21	2 177 592,32	1,49
616 600,00	POLY DEVELOPMENTS AND HOLDINGS GROUP CO LTD -A-	CNY	1 423 486,32	1 538 294,08	1,05
629 742,00	PING AN BANK CO LTD -A-	CNY	1 457 213,16	1 347 926,09	0,92
397 990,00	CITIC SECURITIES CO LTD -A-	CNY	1 235 777,76	1 231 749,01	0,84
182 850,00	CHINA MERCHANTS BANK CO LTD -A-	CNY	1 280 346,32	1 102 551,85	0,75
159 300,00	PING AN INSURANCE GROUP CO OF CHINA LTD -A-	CNY	1 115 763,73	1 062 750,35	0,73
Industries			5 986 567,06	5 893 179,15	4,03
19 900,00	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD -A-	CNY	1 416 346,21	1 518 399,11	1,04
59 600,00	SUNGROW POWER SUPPLY CO LTD	CNY	891 692,83	836 701,27	0,57
999 980,00	CHINA STATE CONSTRUCTION ENGINEERING CORP LTD -A-	CNY	878 856,93	760 141,69	0,52
93 800,00	SHANGHAI INTERNATIONAL AIRPORT CO LTD	CNY	661 586,72	759 936,85	0,52
80 000,00	SHENZHEN INOVANCE TECHNOLOGY CO LTD	CNY	645 816,38	752 955,41	0,52
1 568 200,00	SHANGHAI CONSTRUCTION GROUP CO LTD -A-	CNY	796 153,54	678 946,71	0,46
151 920,00	NARI TECHNOLOGY CO LTD -A-	CNY	696 114,45	586 098,11	0,40
Consumer Retail			3 303 448,34	3 487 258,92	2,38
242 600,00	GREE ELECTRIC APPLIANCES INC OF ZHUHAI	CNY	1 195 435,25	1 168 880,12	0,80
400 000,00	SAIC MOTOR CORP LTD -A-	CNY	999 012,17	1 017 924,39	0,69
18 700,00	BYD CO LTD -A-	CNY	732 779,93	891 078,63	0,61
12 300,00	CHINA INTERNATIONAL TRAVEL SERVICE CORP LTD -A-	CNY	376 220,99	409 375,78	0,28
Basic Goods			3 002 632,02	3 344 555,03	2,28
63 900,00	LUZHOU LAOJIAO CO LTD -A-	CNY	1 938 027,59	2 251 022,61	1,54
37 900,00	WULIANGYE YIBIN CO LTD -A-	CNY	1 064 604,43	1 093 532,42	0,74
Health			1 965 904,96	1 731 434,51	1,18
14 000,00	ASYMCHAM LABORATORIES TIANJIN CO LTD	CNY	686 694,05	578 119,32	0,39
123 000,00	GUANGZHOU BAIYUNSHAN PHARMACEUTICAL HOLDINGS CO LTD -A-	CNY	559 287,83	555 196,02	0,38
20 000,00	CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD	CNY	341 248,38	317 236,91	0,22
53 000,00	JIANGSU HENGRUI MEDICINE CO LTD -A-	CNY	378 674,70	280 882,26	0,19
Raw materials			1 864 219,78	1 710 127,26	1,17
49 800,00	GANFENG LITHIUM CO LTD	CNY	1 050 563,37	1 058 112,68	0,72
758 000,00	BAOSHAN IRON & STEEL CO LTD	CNY	813 656,41	652 014,58	0,45
Energy			692 734,24	782 131,11	0,53
82 152,00	LONGI GREEN ENERGY TECHNOLOGY CO LTD -A-	CNY	692 734,24	782 131,11	0,53
Telecommunication			335 503,86	364 789,58	0,25
100 000,00	ZTE CORP -A-	CNY	335 503,86	364 789,58	0,25
Computing and IT			347 574,91	221 325,68	0,15
46 100,00	GOERTEK INC	CNY	347 574,91	221 325,68	0,15
Ordinary Bonds			100 732 077,49	105 050 933,91	71,75
CHINA			96 685 556,53	100 936 545,11	68,94
Government			50 141 426,91	52 803 064,65	36,06
115 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.22% 14/05/2026	CNY	15 491 003,21	16 675 041,04	11,39
50 000 000,00	CHINA GOVERNMENT BOND 2.91% 14/10/2028	CNY	7 010 924,16	7 187 662,12	4,91
40 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.43% 23/10/2025	CNY	5 361 044,61	5 842 245,85	3,99

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - China Opportunity

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
40 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.23% 23/03/2030	CNY	5 254 947,04	5 755 536,52	3,93
30 000 000,00	EXPORT-IMPORT BANK OF CHINA 2.61% 27/01/2027	CNY	4 312 304,12	4 235 974,31	2,89
30 000 000,00	CHINA GOVERNMENT BOND 2.68% 21/05/2030	CNY	4 201 777,00	4 226 483,78	2,89
20 000 000,00	EXPORT-IMPORT BANK OF CHINA 4.11% 20/03/2027	CNY	2 828 712,09	3 009 427,89	2,05
10 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.86% 20/05/2029	CNY	1 455 502,81	1 498 257,81	1,02
10 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.74% 16/11/2030	CNY	1 445 315,89	1 491 527,85	1,02
10 000 000,00	CHINA GOVERNMENT BOND 3.01% 13/05/2028	CNY	1 363 055,32	1 448 126,04	0,99
10 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.18% 11/03/2032	CNY	1 416 840,66	1 432 781,44	0,98
Finance			19 546 171,39	20 252 746,42	13,83
40 000 000,00	CHINA DEVELOPMENT BANK 3.12% 13/09/2031	CNY	5 620 915,50	5 712 893,44	3,90
20 000 000,00	CHINA DEVELOPMENT BANK 3.48% 08/01/2029	CNY	2 857 708,06	2 929 913,31	2,00
20 000 000,00	CHINA DEVELOPMENT BANK 3.40% 08/01/2028	CNY	2 802 104,19	2 919 151,09	1,99
10 000 000,00	CHINA DEVELOPMENT BANK 3.70% 20/10/2030	CNY	1 368 557,06	1 489 023,05	1,02
10 000 000,00	CHINA DEVELOPMENT BANK 3.68% 26/02/2026	CNY	1 394 894,55	1 473 346,96	1,01
10 000 000,00	BANK OF COMMUNICATIONS CO LTD 3.65% 27/09/2031	CNY	1 403 503,09	1 444 205,23	0,99
10 000 000,00	CHINA CONSTRUCTION BANK CORP 3.45% 10/08/2031	CNY	1 344 241,63	1 433 918,82	0,98
10 000 000,00	AGRICULTURAL BANK OF CHINA LTD 3.45% 21/06/2032	CNY	1 425 029,31	1 428 351,96	0,97
10 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 2.71% 22/05/2025	CNY	1 329 218,00	1 421 942,56	0,97
Consumer Retail			11 235 928,27	11 561 372,00	7,90
40 000 000,00	BANK OF CHINA LTD 3.60% 16/11/2031	CNY	5 595 412,68	5 760 463,26	3,94
30 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.38% 16/07/2031	CNY	4 237 785,93	4 359 694,13	2,98
10 000 000,00	CHINA CONSTRUCTION BANK CORP 3.60% 09/11/2031	CNY	1 402 729,66	1 441 214,61	0,98
Industries			6 949 855,15	7 273 580,68	4,97
30 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.62% 17/02/2052	CNY	4 178 503,14	4 289 101,82	2,93
20 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 3.75% 19/11/2051	CNY	2 771 352,01	2 984 478,86	2,04
Energy			4 454 958,18	4 730 484,96	3,23
20 000 000,00	CHINA NATIONAL PETROLEUM CORP 2.99% 23/03/2025	CNY	2 626 398,49	2 869 477,98	1,96
10 000 000,00	CHINA NATIONAL PETROLEUM CORP 2.99% 23/03/2025	CNY	1 355 573,21	1 434 996,19	0,98
474 000,00	CHINA THREE GORGES RENEWABLES GROUP CO LTD 0.00%	CNY	472 986,48	426 010,79	0,29
Telecommunication			2 769 833,60	2 864 299,77	1,96
20 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 3.48% 15/12/2031	CNY	2 769 833,60	2 864 299,77	1,96
Computing and IT			1 587 383,03	1 450 996,63	0,99
29 000,00	NAURA TECHNOLOGY GROUP CO LTD 0.00%	CNY	1 259 781,97	1 148 305,58	0,78
80 000,00	INSPUR ELECTRONIC INFORMATION INDUSTRY CO LTD 0.00%	CNY	327 601,06	302 691,05	0,21
NETHERLANDS			2 784 720,15	2 841 788,58	1,94
Consumer Retail			2 784 720,15	2 841 788,58	1,94
20 000 000,00	BMW FINANCE NV 3.10% 21/02/2025	CNY	2 784 720,15	2 841 788,58	1,94
BRITISH VIRGIN ISLANDS			869 002,38	876 885,41	0,60
Multi-Utilities			869 002,38	876 885,41	0,60
925 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 3.50% 04/05/2027	USD	869 002,38	876 885,41	0,60
CAYMAN ISLANDS			392 798,43	395 714,81	0,27
Telecommunication			392 798,43	395 714,81	0,27
500 000,00	ALIBABA GROUP HOLDING LTD 2.125% 09/02/2031	USD	392 798,43	395 714,81	0,27

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - China Opportunity

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			11 357 394,39	11 348 027,58	7,75
UCI Units			11 357 394,39	11 348 027,58	7,75
IRELAND			7 250 212,80	7 548 368,00	5,16
Finance			7 250 212,80	7 548 368,00	5,16
1 402 000,00	ISHARES MSCI CHINA A UCITS ETF	EUR	7 250 212,80	7 548 368,00	5,16
LUXEMBOURG			4 107 181,59	3 799 659,58	2,59
Finance			4 107 181,59	3 799 659,58	2,59
15 645,28	EURIZON FUND - EQUITY CHINA A -Z-	EUR	2 257 181,54	2 135 423,72	1,46
17 976,19	EURIZON FUND - SLI FLEXIBLE GLOBAL MACRO -Z-	EUR	1 850 000,05	1 664 235,86	1,13
Total Portfolio			137 976 298,55	142 394 626,43	97,25

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - China Opportunity

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(1 600,17)
Unrealised profit on forward foreign exchange contracts					17 914,12
14/12/2022	3 000 000,00	CNH	413 438,40	EUR	9 217,47
21/12/2022	6 000 000,00	CNH	836 132,05	EUR	8 696,65
Unrealised loss on forward foreign exchange contracts					(19 514,29)
14/12/2022	880 023,23	EUR	942 870,00	USD	(10 393,12)
14/12/2022	389 411,61	EUR	422 010,00	USD	(9 121,17)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	831 598 013,69	
Banks	(Note 3)	10 869 326,19	
Other banks and broker accounts	(Notes 2, 3, 9)	20 174 224,03	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	52 459,74	
Unrealised profit on future contracts	(Notes 2, 9)	2 449 132,18	
Interest receivable on swap contracts	(Notes 2, 9)	6 583,18	
Other interest receivable		3 233 243,89	
Receivable on subscriptions		8 343 828,50	
Other assets	(Note 10)	416 165,93	
Total assets		877 142 977,33	
Liabilities			
Swap premium received	(Notes 2, 9)	(1 476 265,39)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(2 259 355,12)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 688 061,82)	
Unrealised loss on swap contracts	(Notes 2, 9)	(928 933,59)	
Payable on investments purchased		(20 609 599,98)	
Payable on redemptions		(3 067 109,62)	
Other liabilities		(820 560,76)	
Total liabilities		(30 849 886,28)	
Total net assets		846 293 091,05	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	101,83	3 698 983,909
Class RD Units	EUR	96,79	35 282,290
Class Z Units	EUR	108,81	4 284 601,063

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 044 184 061,88
Net income from investments	(Note 2)	8 211 089,37
Interest received on swap contracts	(Note 2)	93 602,33
Other income	(Note 6)	83 417,04
Total income		8 388 108,74
Management fee	(Note 6)	(4 147 709,22)
Performance fee	(Note 7)	(1 158,01)
Depositary fee	(Note 8)	(89 287,48)
Subscription tax	(Note 4)	(117 131,92)
Interest paid on swap contracts	(Note 2)	(229 194,45)
Other charges and taxes	(Notes 5, 8)	(757 678,02)
Total expenses		(5 342 159,10)
Net investment income / (loss)		3 045 949,64
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(17 727 024,18)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(88 955 677,58)
- forward foreign exchange contracts	(Notes 2, 9)	1 422 307,36
- foreign currencies	(Note 2)	65 446,83
- future contracts	(Notes 2, 9)	(578 661,50)
- swap contracts	(Notes 2, 9)	(547 248,68)
Net result of operations for the period		(103 274 908,11)
Subscriptions for the period		192 150 195,29
Redemptions for the period		(286 759 851,96)
Dividend distributions	(Note 14)	(6 406,05)
Net assets at the end of the period		846 293 091,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			883 530 484,04	831 598 013,69	98,26
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			795 337 539,96	752 820 296,68	88,95
Shares			163 315 636,91	167 270 048,16	19,76
UNITED STATES			73 865 684,22	82 843 852,09	9,79
Health			11 388 345,43	15 110 420,13	1,79
3 200,00	UNITEDHEALTH GROUP INC	USD	968 301,92	1 572 161,44	0,19
10 542,00	ABBVIE INC	USD	888 215,26	1 544 419,05	0,18
17 613,00	MERCK & CO INC	USD	1 244 997,59	1 535 967,65	0,18
20 692,00	BRISTOL-MYERS SQUIBB CO	USD	1 030 450,21	1 524 017,57	0,18
8 875,00	JOHNSON & JOHNSON	USD	1 137 522,46	1 506 912,26	0,18
25 370,00	GILEAD SCIENCES INC	USD	1 475 903,65	1 499 947,26	0,18
6 439,00	AMGEN INC	USD	1 166 154,34	1 498 501,95	0,18
29 582,00	PFIZER INC	USD	1 342 323,05	1 483 556,77	0,18
11 623,00	QUEST DIAGNOSTICS INC	USD	1 133 023,42	1 478 431,97	0,17
3 177,00	ANTHEM INC	USD	1 001 453,53	1 466 504,21	0,17
Industries			13 011 337,11	14 845 731,61	1,75
8 783,00	UNITED PARCEL SERVICE INC -B-	USD	1 518 781,92	1 533 549,18	0,18
25 625,00	SEALED AIR CORP	USD	991 033,94	1 414 773,69	0,17
7 418,00	CUMMINS INC	USD	1 237 908,43	1 373 194,03	0,16
11 697,00	DOVER CORP	USD	1 478 641,59	1 357 386,95	0,16
27 887,00	MASCO CORP	USD	1 363 995,67	1 349 736,81	0,16
7 149,00	SNAP-ON INC	USD	1 013 890,15	1 347 331,41	0,16
10 799,00	3M CO	USD	1 575 117,28	1 336 743,74	0,16
7 627,00	ILLINOIS TOOL WORKS INC	USD	1 148 606,53	1 329 590,99	0,16
17 390,00	EMERSON ELECTRIC CO	USD	942 229,45	1 323 067,34	0,15
2 784,00	BROADCOM INC	USD	859 628,81	1 293 696,67	0,15
6 940,00	CATERPILLAR INC	USD	881 503,34	1 186 660,80	0,14
Consumer Retail			13 149 087,95	12 457 012,37	1,47
20 173,00	COLGATE-PALMOLIVE CO	USD	1 285 818,87	1 546 381,36	0,18
10 824,00	PROCTER & GAMBLE CO	USD	1 406 722,61	1 488 720,77	0,18
30 136,00	LKQ CORP	USD	1 416 907,31	1 415 061,84	0,17
12 779,00	DARDEN RESTAURANTS INC	USD	1 554 370,87	1 382 716,18	0,16
5 240,00	HOME DEPOT INC	USD	1 828 560,24	1 374 695,06	0,16
10 043,00	TARGET CORP	USD	1 192 088,23	1 356 710,55	0,16
19 818,00	LENNAR CORP -A-	USD	1 564 836,78	1 337 755,43	0,16
20 608,00	BEST BUY CO INC	USD	1 556 254,02	1 285 031,00	0,15
39 786,00	BORGWARNER INC	USD	1 343 529,02	1 269 940,18	0,15
Basic Goods			9 147 166,77	10 792 115,22	1,27
22 821,00	GENERAL MILLS INC	USD	1 602 647,25	1 646 988,99	0,19
17 917,00	CHURCH & DWIGHT CO INC	USD	1 168 628,27	1 588 014,15	0,19
7 459,00	HERSHEY CO	USD	1 202 987,00	1 535 107,96	0,18
42 023,00	KRAFT HEINZ CO	USD	1 471 697,37	1 533 078,95	0,18
25 015,00	COCA-COLA CO	USD	1 166 923,98	1 505 278,89	0,18
25 175,00	MONDELEZ INTERNATIONAL INC -A-	USD	1 387 127,28	1 495 160,86	0,18
18 082,00	TYSON FOODS INC -A-	USD	1 147 155,62	1 488 485,42	0,17
Computing and IT			6 817 539,91	9 362 282,77	1,11
22 550,00	NETAPP INC	USD	981 131,39	1 407 204,70	0,17
9 536,00	TEXAS INSTRUMENTS INC	USD	1 023 378,75	1 401 508,02	0,17
21 697,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	1 426 579,30	1 400 670,23	0,16
4 397,00	KLA CORP	USD	804 567,54	1 342 000,97	0,16
41 515,00	HP INC	USD	759 874,43	1 301 699,60	0,15

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 126,00	LAM RESEARCH CORP	USD	949 274,74	1 274 231,23	0,15
14 191,00	APPLIED MATERIALS INC	USD	872 733,76	1 234 968,02	0,15
Finance			8 611 449,27	8 130 106,35	0,96
15 034,00	PRUDENTIAL FINANCIAL INC	USD	1 103 046,36	1 375 917,81	0,16
30 959,00	CITIGROUP INC	USD	1 758 439,69	1 361 905,94	0,16
82 164,00	KEYCORP	USD	1 777 726,30	1 354 140,20	0,16
39 636,00	CITIZENS FINANCIAL GROUP INC	USD	1 538 580,42	1 353 110,14	0,16
117 359,00	HUNTINGTON BANCSHARES INC	USD	1 256 730,21	1 350 450,93	0,16
12 390,00	JPMORGAN CHASE & CO	USD	1 176 926,29	1 334 581,33	0,16
Telecommunication			6 804 425,53	7 115 177,93	0,84
74 833,00	AT&T INC	USD	1 393 846,11	1 500 310,73	0,18
7 246,00	MOTOROLA SOLUTIONS INC	USD	1 071 222,23	1 452 734,96	0,17
35 085,00	CISCO SYSTEMS INC	USD	1 423 305,25	1 430 986,24	0,17
36 822,00	COMCAST CORP -A-	USD	1 419 892,91	1 382 079,90	0,16
64 225,00	NORTONLIFELOCK INC	USD	1 496 159,03	1 349 066,10	0,16
Raw materials			3 606 186,00	3 628 922,33	0,43
23 604,00	DUPONT DE NEMOURS INC	USD	1 551 050,68	1 254 876,33	0,15
14 485,00	EASTMAN CHEMICAL CO	USD	1 061 346,91	1 243 788,41	0,15
10 047,00	CELANESE CORP -A-	USD	993 788,41	1 130 257,59	0,13
Multi-Utilities			1 330 146,25	1 402 083,38	0,17
17 353,00	EVERSOURCE ENERGY	USD	1 330 146,25	1 402 083,38	0,17
UNITED KINGDOM			18 119 393,32	17 222 522,60	2,03
Consumer Retail			10 763 622,44	9 990 881,97	1,18
47 320,00	BUNZL PLC	GBP	1 320 923,36	1 494 618,54	0,18
57 473,00	RELX PLC	GBP	1 143 725,46	1 486 159,60	0,18
34 336,00	UNILEVER PLC	GBP	1 561 967,55	1 484 177,33	0,17
512 586,00	KINGFISHER PLC	GBP	2 061 812,94	1 454 677,20	0,17
74 716,00	BURBERRY GROUP PLC	GBP	1 661 714,49	1 424 290,63	0,17
19 942,00	NEXT PLC	GBP	1 471 700,97	1 357 509,10	0,16
29 807,00	BERKELEY GROUP HOLDINGS PLC	GBP	1 541 777,67	1 289 449,57	0,15
Basic Goods			2 812 788,78	2 893 519,90	0,34
35 712,00	BRITISH AMERICAN TOBACCO PLC	GBP	1 355 859,56	1 460 062,90	0,17
34 952,00	DIAGEO PLC	GBP	1 456 929,22	1 433 457,00	0,17
Health			1 538 995,53	1 491 026,05	0,18
72 697,00	GLAXOSMITHKLINE PLC	GBP	1 538 995,53	1 491 026,05	0,18
Telecommunication			1 293 281,16	1 466 620,79	0,17
996 786,00	VODAFONE GROUP PLC	GBP	1 293 281,16	1 466 620,79	0,17
Finance			1 710 705,41	1 380 473,89	0,16
496 188,00	LEGAL & GENERAL GROUP PLC	GBP	1 710 705,41	1 380 473,89	0,16
FRANCE			11 726 933,20	11 970 302,97	1,41
Industries			3 403 338,41	3 800 300,39	0,45
16 268,00	VINCI SA	EUR	1 347 479,09	1 382 129,28	0,16
11 758,00	SCHNEIDER ELECTRIC SE	EUR	1 052 560,54	1 327 478,20	0,16
26 638,00	CIE DE SAINT-GOBAIN	EUR	1 003 298,78	1 090 692,91	0,13
Telecommunication			3 080 233,11	2 687 065,91	0,32
29 949,00	PUBLICIS GROUPE SA	EUR	1 619 906,59	1 397 420,34	0,17
133 008,00	VIVENDI SA	EUR	1 460 326,52	1 289 645,57	0,15

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			3 133 868,33	2 674 623,70	0,31
2 858,00	KERING SA	EUR	1 847 152,70	1 400 705,80	0,16
49 044,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 286 715,63	1 273 917,90	0,15
Health			1 245 369,10	1 441 053,72	0,17
14 958,00	SANOFI	EUR	1 245 369,10	1 441 053,72	0,17
Computing and IT			864 124,25	1 367 259,25	0,16
8 365,00	CAPGEMINI SE	EUR	864 124,25	1 367 259,25	0,16
NETHERLANDS			9 957 070,61	9 935 213,77	1,17
Telecommunication			2 339 322,17	3 079 391,09	0,36
16 912,00	WOLTERS KLUWER NV	EUR	1 099 521,60	1 565 374,72	0,18
445 168,00	KONINKLIJKE KPN NV	EUR	1 239 800,57	1 514 016,37	0,18
Finance			3 174 777,88	2 856 660,38	0,34
137 409,00	ABN AMRO GROUP NV -CVA-	EUR	1 704 322,38	1 472 337,44	0,18
31 941,00	NN GROUP NV	EUR	1 470 455,50	1 384 322,94	0,16
Basic Goods			1 429 997,44	1 409 313,00	0,17
16 199,00	HEINEKEN NV	EUR	1 429 997,44	1 409 313,00	0,17
Consumer Retail			1 457 414,94	1 303 440,60	0,15
28 213,00	RANDSTAD NV	EUR	1 457 414,94	1 303 440,60	0,15
Computing and IT			1 555 558,18	1 286 408,70	0,15
2 822,00	ASML HOLDING NV	EUR	1 555 558,18	1 286 408,70	0,15
GERMANY			10 630 242,07	9 131 435,57	1,08
Health			3 907 301,73	4 003 466,42	0,47
28 674,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	1 455 055,09	1 365 742,62	0,16
8 469,00	MERCK KGAA	EUR	1 042 089,03	1 363 509,00	0,16
22 465,00	BAYER AG REG	EUR	1 410 157,61	1 274 214,80	0,15
Industries			3 172 603,00	2 641 244,79	0,31
41 110,00	DEUTSCHE POST AG REG	EUR	1 458 012,29	1 469 271,40	0,17
12 071,00	SIEMENS AG REG	EUR	1 714 590,71	1 171 973,39	0,14
Finance			1 933 146,45	1 314 578,80	0,16
16 615,00	LEG IMMOBILIEN AG	EUR	1 933 146,45	1 314 578,80	0,16
Raw materials			1 617 190,89	1 172 145,56	0,14
57 571,00	EVONIK INDUSTRIES AG	EUR	1 617 190,89	1 172 145,56	0,14
SWITZERLAND			8 623 027,49	8 796 374,25	1,04
Health			2 575 380,43	2 929 027,28	0,35
4 790,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	1 512 904,60	1 524 541,18	0,18
4 624,00	SONOVA HOLDING AG REG	CHF	1 062 475,83	1 404 486,10	0,17
Consumer Retail			3 090 977,45	2 868 315,69	0,34
14 204,00	CIE FINANCIERE RICHEMONT SA REG	CHF	1 556 771,22	1 442 593,88	0,17
6 300,00	SWATCH GROUP AG	CHF	1 534 206,23	1 425 721,81	0,17
Industries			1 669 167,27	1 543 606,26	0,18
6 836,00	KUEHNE & NAGEL INTERNATIONAL AG REG	CHF	1 669 167,27	1 543 606,26	0,18
Telecommunication			1 287 502,34	1 455 425,02	0,17
2 762,00	SWISSCOM AG REG	CHF	1 287 502,34	1 455 425,02	0,17

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWEDEN			7 089 801,68	5 226 809,25	0,62
Telecommunication			3 528 610,23	2 758 036,39	0,33
129 246,00	TELE2 AB -B-	SEK	1 602 743,73	1 405 484,72	0,17
189 984,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	1 925 866,50	1 352 551,67	0,16
Consumer Retail			1 821 204,78	1 268 916,76	0,15
111 281,00	HENNES & MAURITZ AB -B-	SEK	1 821 204,78	1 268 916,76	0,15
Finance			1 739 986,67	1 199 856,10	0,14
99 414,00	SWEDBANK AB -A-	SEK	1 739 986,67	1 199 856,10	0,14
DENMARK			3 673 527,59	4 477 209,23	0,53
Basic Goods			1 498 964,86	1 549 161,85	0,18
12 744,00	CARLSBERG A/S -B-	DKK	1 498 964,86	1 549 161,85	0,18
Raw materials			1 408 663,71	1 475 517,41	0,18
25 758,00	NOVOZYMES A/S -B-	DKK	1 408 663,71	1 475 517,41	0,18
Health			765 899,02	1 452 529,97	0,17
13 722,00	NOVO NORDISK A/S -B-	DKK	765 899,02	1 452 529,97	0,17
FINLAND			4 944 009,29	4 167 240,19	0,49
Basic Goods			1 497 951,58	1 463 982,87	0,17
65 037,00	KESKO OYJ -B-	EUR	1 497 951,58	1 463 982,87	0,17
Industries			2 153 850,48	1 409 158,94	0,17
189 658,00	WARTSILA OYJ ABP	EUR	2 153 850,48	1 409 158,94	0,17
Raw materials			1 292 207,23	1 294 098,38	0,15
86 475,00	STORA ENSO OYJ -R-	EUR	1 292 207,23	1 294 098,38	0,15
SPAIN			4 229 830,63	4 124 176,98	0,49
Multi-Utilities			2 696 045,22	2 787 820,75	0,33
78 155,00	RED ELECTRICA CORP SA	EUR	1 341 182,85	1 408 743,88	0,17
139 357,00	IBERDROLA SA	EUR	1 354 862,37	1 379 076,87	0,16
Consumer Retail			1 533 785,41	1 336 356,23	0,16
61 897,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 533 785,41	1 336 356,23	0,16
ITALY			2 906 916,68	2 685 847,49	0,32
Finance			2 906 916,68	2 685 847,49	0,32
151 906,00	POSTE ITALIANE SPA	EUR	1 386 988,24	1 353 786,27	0,16
748 349,00	INTESA SANPAOLO SPA	EUR	1 519 928,44	1 332 061,22	0,16
IRELAND			3 056 834,93	2 616 970,63	0,31
Energy			1 664 593,36	1 331 467,33	0,16
22 483,00	DCC PLC	GBP	1 664 593,36	1 331 467,33	0,16
Computing and IT			1 392 241,57	1 285 503,30	0,15
18 812,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	1 392 241,57	1 285 503,30	0,15
JERSEY			2 806 974,13	2 581 728,66	0,30
Telecommunication			1 679 026,59	1 373 177,06	0,16
143 353,00	WPP PLC	GBP	1 679 026,59	1 373 177,06	0,16
Raw materials			1 127 947,54	1 208 551,60	0,14
233 739,00	GLENCORE PLC	GBP	1 127 947,54	1 208 551,60	0,14

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
BELGIUM			1 685 391,07	1 490 364,48	0,18
Basic Goods			1 685 391,07	1 490 364,48	0,18
29 018,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 685 391,07	1 490 364,48	0,18
Ordinary Bonds			235 094 065,01	213 451 229,46	25,22
ITALY			91 867 889,15	83 090 003,46	9,82
Government			67 116 238,15	63 595 892,96	7,52
24 620 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 0.875% 06/05/2024	USD	20 311 632,50	22 333 329,66	2,64
20 620 000,00	BTP 0.95% 01/03/2023	EUR	20 869 965,85	20 690 108,00	2,45
8 000 000,00	BTP 3.10% 01/03/2040	EUR	9 010 017,89	7 546 400,00	0,89
7 010 000,00	BTP 3.85% 01/09/2049	EUR	8 837 822,90	7 288 297,00	0,86
7 411 000,00	BTP 1.50% 30/04/2045	EUR	7 349 340,48	5 108 402,30	0,60
520 000,00	BTP 7.25% 01/11/2026	EUR	737 458,53	629 356,00	0,08
Finance			24 751 651,00	19 494 110,50	2,30
9 500 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	9 473 970,00	8 462 980,00	1,00
9 700 000,00	ASSICURAZIONI GENERALI SPA 1.713% 30/06/2032	EUR	9 694 744,00	6 826 084,00	0,80
5 350 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	5 582 937,00	4 205 046,50	0,50
GREECE			43 105 971,09	40 934 730,30	4,84
Government			43 105 971,09	40 934 730,30	4,84
21 920 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 3.45% 02/04/2024	EUR	23 666 279,02	22 610 918,40	2,67
9 830 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 3.375% 15/02/2025	EUR	10 631 694,02	10 081 451,40	1,19
8 510 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 1.875% 23/07/2026	EUR	8 807 998,05	8 242 360,50	0,98
PORTUGAL			38 804 585,14	34 591 043,70	4,09
Government			38 804 585,14	34 591 043,70	4,09
23 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	24 828 930,00	22 375 995,00	2,65
11 590 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	13 975 655,14	12 215 048,70	1,44
SPAIN			24 518 318,00	22 067 430,00	2,61
Government			24 518 318,00	22 067 430,00	2,61
23 100 000,00	SPAIN GOVERNMENT BOND 0.80% 30/07/2027	EUR	24 518 318,00	22 067 430,00	2,61
FRANCE			11 649 177,00	10 078 823,00	1,19
Industries			3 790 808,00	3 415 548,00	0,40
2 400 000,00	BOUYGUES SA 2.25% 29/06/2029	EUR	2 387 808,00	2 267 352,00	0,27
1 400 000,00	VERALLIA SA 1.625% 14/05/2028	EUR	1 403 000,00	1 148 196,00	0,13
Finance			3 781 170,00	3 089 894,00	0,36
3 800 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	3 781 170,00	3 089 894,00	0,36
Telecommunication			2 181 498,00	2 089 538,00	0,25
2 200 000,00	ORANGE SA 2.375% 18/05/2032	EUR	2 181 498,00	2 089 538,00	0,25
Consumer Retail			1 895 701,00	1 483 843,00	0,18
1 900 000,00	VALEO SA 1.00% 03/08/2028	EUR	1 895 701,00	1 483 843,00	0,18
NETHERLANDS			9 941 300,00	8 931 326,50	1,05
Consumer Retail			4 318 506,00	4 170 475,50	0,49
4 350 000,00	UNILEVER FINANCE NETHERLANDS BV 1.75% 16/11/2028	EUR	4 318 506,00	4 170 475,50	0,49
Finance			2 836 331,00	2 223 627,00	0,26
2 850 000,00	CTP NV 0.75% 18/02/2027	EUR	2 836 331,00	2 223 627,00	0,26

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			1 790 460,00	1 719 684,00	0,20
1 800 000,00	ASML HOLDING NV 2.25% 17/05/2032	EUR	1 790 460,00	1 719 684,00	0,20
Industries			996 003,00	817 540,00	0,10
1 000 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	996 003,00	817 540,00	0,10
UNITED STATES			6 257 473,63	5 777 062,50	0,68
Consumer Retail			6 257 473,63	5 777 062,50	0,68
6 250 000,00	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	6 257 473,63	5 777 062,50	0,68
SWEDEN			4 476 150,00	3 781 890,00	0,45
Telecommunication			4 476 150,00	3 781 890,00	0,45
4 500 000,00	TELEFONAKTIEBOLAGET LM ERICSSON 1.125% 08/02/2027	EUR	4 476 150,00	3 781 890,00	0,45
PHILIPPINES			2 388 216,00	2 231 976,00	0,26
Government			2 388 216,00	2 231 976,00	0,26
2 400 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	2 388 216,00	2 231 976,00	0,26
FINLAND			2 084 985,00	1 966 944,00	0,23
Raw materials			2 084 985,00	1 966 944,00	0,23
2 100 000,00	UPM-KYMMENE OYJ 2.25% 23/05/2029	EUR	2 084 985,00	1 966 944,00	0,23
Floating Rate Notes			177 383 303,59	153 138 484,56	18,10
ITALY			39 698 944,58	36 910 404,30	4,36
Government			20 083 960,00	20 037 000,00	2,37
20 000 000,00	CCT FRN 15/12/2022	EUR	20 083 960,00	20 037 000,00	2,37
Finance			14 298 784,00	12 128 721,00	1,43
7 700 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	7 684 504,00	7 112 721,00	0,84
6 600 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	6 614 280,00	5 016 000,00	0,59
Energy			3 516 285,00	3 078 849,00	0,36
3 450 000,00	ENI SPA FRN 31/12/2099	EUR	3 516 285,00	3 078 849,00	0,36
Multi-Utilities			1 799 915,58	1 665 834,30	0,20
1 730 000,00	ENEL SPA FRN 31/12/2099	EUR	1 799 915,58	1 665 834,30	0,20
NETHERLANDS			26 668 722,12	21 709 751,66	2,56
Finance			21 574 927,40	17 471 026,86	2,06
8 600 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	8 617 300,00	6 454 730,00	0,76
6 800 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	6 946 008,56	6 028 472,00	0,71
5 000 000,00	ING GROEP NV FRN 31/12/2099	USD	4 219 561,84	3 472 332,86	0,41
1 800 000,00	ING GROEP NV FRN 09/06/2032	EUR	1 792 057,00	1 515 492,00	0,18
Multi-Utilities			4 015 186,00	3 319 640,00	0,39
4 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	4 015 186,00	3 319 640,00	0,39
Energy			1 078 608,72	919 084,80	0,11
960 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	1 078 608,72	919 084,80	0,11
FRANCE			19 308 884,17	16 851 233,57	1,99
Finance			12 324 318,67	11 700 645,57	1,38
7 600 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	6 704 005,60	6 036 383,07	0,71
6 130 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	5 620 313,07	5 664 262,50	0,67

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			5 271 059,00	3 660 604,00	0,43
5 300 000,00	ENGIE SA FRN 31/12/2099	EUR	5 271 059,00	3 660 604,00	0,43
Energy			1 713 506,50	1 489 984,00	0,18
1 600 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	1 713 506,50	1 489 984,00	0,18
BELGIUM			19 033 097,71	16 301 642,00	1,93
Finance			19 033 097,71	16 301 642,00	1,93
12 200 000,00	BELFIUS BANK SA FRN 31/12/2099	EUR	11 252 499,71	9 302 500,00	1,10
7 400 000,00	KBC GROUP NV FRN 31/12/2099	EUR	7 780 598,00	6 999 142,00	0,83
GERMANY			13 859 675,87	10 295 276,82	1,22
Finance			10 462 175,87	7 794 474,82	0,92
8 500 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	8 437 970,00	6 117 195,00	0,72
2 400 000,00	ALLIANZ SE FRN 31/12/2099	USD	2 024 205,87	1 677 279,82	0,20
Multi-Utilities			3 397 500,00	2 500 802,00	0,30
3 400 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	3 397 500,00	2 500 802,00	0,30
UNITED KINGDOM			10 132 392,32	8 316 841,31	0,98
Finance			6 255 639,50	5 504 278,31	0,65
3 360 000,00	LLOYDS BANKING GROUP PLC FRN 31/12/2049	EUR	3 535 577,87	3 150 000,00	0,37
3 200 000,00	BARCLAYS PLC FRN 31/12/2099	USD	2 720 061,63	2 354 278,31	0,28
Basic Goods			3 876 752,82	2 812 563,00	0,33
3 900 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	3 876 752,82	2 812 563,00	0,33
GREECE			8 018 952,26	8 000 000,00	0,95
Finance			8 018 952,26	8 000 000,00	0,95
8 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND FRN 01/07/2022	EUR	8 018 952,26	8 000 000,00	0,95
FINLAND			7 955 707,50	7 125 151,50	0,84
Finance			7 955 707,50	7 125 151,50	0,84
4 650 000,00	NORDEA BANK AB FRN 18/08/2031	EUR	4 642 864,00	4 087 303,50	0,48
3 300 000,00	NORDEA BANK ABP FRN 31/12/2099	EUR	3 312 843,50	3 037 848,00	0,36
SPAIN			7 885 808,00	6 165 962,00	0,73
Finance			7 885 808,00	6 165 962,00	0,73
4 600 000,00	CAIXABANK SA FRN 09/02/2029	EUR	4 485 808,00	3 806 362,00	0,45
3 400 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	3 400 000,00	2 359 600,00	0,28
IRELAND			6 707 123,70	5 342 323,60	0,63
Finance			6 707 123,70	5 342 323,60	0,63
6 530 000,00	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO FRN 17/09/2050	EUR	6 707 123,70	5 342 323,60	0,63
PORTUGAL			5 798 290,96	5 141 000,00	0,61
Multi-Utilities			5 798 290,96	5 141 000,00	0,61
5 300 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	5 798 290,96	5 141 000,00	0,61
SWEDEN			5 632 662,00	5 058 936,50	0,60
Finance			3 845 244,00	3 464 730,50	0,41
3 850 000,00	SWEDBANK AB FRN 20/05/2027	EUR	3 845 244,00	3 464 730,50	0,41
Telecommunication			1 787 418,00	1 594 206,00	0,19
1 800 000,00	TELIA CO AB FRN 30/06/2083	EUR	1 787 418,00	1 594 206,00	0,19

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWITZERLAND			5 382 471,40	4 965 904,30	0,59
Finance			5 382 471,40	4 965 904,30	0,59
3 590 000,00	UBS GROUP AG FRN 31/12/2099	USD	3 196 956,63	2 877 941,00	0,34
2 300 000,00	CREDIT SUISSE GROUP AG FRN 29/12/2049	USD	2 185 514,77	2 087 963,30	0,25
DENMARK			1 300 571,00	954 057,00	0,11
Multi-Utilities			1 300 571,00	954 057,00	0,11
1 300 000,00	ORSTED A/S FRN 18/02/3021	EUR	1 300 571,00	954 057,00	0,11
Zero-Coupon Bonds			219 544 534,45	218 960 534,50	25,87
ITALY			120 409 291,45	120 047 200,00	14,18
Government			120 409 291,45	120 047 200,00	14,18
20 000 000,00	BOT 0.00% 14/10/2022	EUR	20 041 566,00	20 019 600,00	2,37
20 000 000,00	BOT 0.00% 12/08/2022	EUR	20 054 724,40	20 010 000,00	2,37
20 000 000,00	CTZ 0.00% 28/09/2022	EUR	20 103 536,57	20 009 600,00	2,36
20 000 000,00	BOT 0.00% 14/12/2022	EUR	20 076 336,49	20 007 000,00	2,36
20 000 000,00	BOT 0.00% 29/07/2022	EUR	20 045 828,60	20 001 000,00	2,36
20 000 000,00	BOT 0.00% 14/11/2022	EUR	20 087 299,39	20 000 000,00	2,36
GREECE			99 135 243,00	98 913 334,50	11,69
Government			80 007 900,00	79 892 100,00	9,44
20 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 05/08/2022	EUR	20 008 000,00	19 990 000,00	2,36
20 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 02/12/2022	EUR	20 003 200,00	19 966 600,00	2,36
20 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 30/12/2022	EUR	19 954 600,00	19 941 000,00	2,36
10 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 29/07/2022	EUR	10 021 800,00	10 000 600,00	1,18
10 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 26/08/2022	EUR	10 020 300,00	9 993 900,00	1,18
Telecommunication			19 127 343,00	19 021 234,50	2,25
19 050 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.00% 09/12/2022	EUR	19 127 343,00	19 021 234,50	2,25
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			3 263 263,06	2 810 462,78	0,33
Floating Rate Notes			3 263 263,06	2 810 462,78	0,33
FRANCE			3 263 263,06	2 810 462,78	0,33
Finance			3 263 263,06	2 810 462,78	0,33
3 800 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	3 263 263,06	2 810 462,78	0,33
INVESTMENT FUNDS			84 929 681,02	75 967 254,23	8,98
UCI Units			84 929 681,02	75 967 254,23	8,98
LUXEMBOURG			53 833 446,02	52 471 436,51	6,20
Finance			53 833 446,02	52 471 436,51	6,20
259 598,29	EURIZON FUND - SLJ LOCAL EMERGING MARKETS DEBT -Z-	EUR	25 978 416,85	24 877 303,56	2,94
163 746,74	EURIZON FUND - BOND AGGREGATE RMB	EUR	16 885 564,04	16 639 943,92	1,97
90 270,30	EURIZON FUND - MONEY MARKET -Z-	EUR	8 865 999,95	8 851 003,11	1,04
4 094,19	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	2 103 465,18	2 103 185,92	0,25
IRELAND			31 096 235,00	23 495 817,72	2,78
Finance			31 096 235,00	23 495 817,72	2,78
6 300 000,00	ISHARES MSCI GLOBAL SEMICONDUCTORS UCITS ETF	USD	31 096 235,00	23 495 817,72	2,78
Total Portfolio			883 530 484,04	831 598 013,69	98,26

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						761 070,36	375 538 303,95
Unrealised profit on future contracts and commitment						2 449 132,18	204 464 949,69
100 000	1 217	Purchase	US 10YR NOTE (CBT)	21/09/2022	USD	1 593 968,53	137 981 296,77
10	(1 724)	Sale	EURO STOXX 50	16/09/2022	EUR	560 300,00	59 322 840,00
50	(30)	Sale	S&P 500 EMINI	16/09/2022	USD	203 560,69	5 437 132,92
100 000	14	Purchase	EURO BTP	08/09/2022	EUR	91 302,96	1 723 680,00
Unrealised loss on future contracts and commitment						(1 688 061,82)	171 073 354,26
100 000	(147)	Sale	EURO BUND	08/09/2022	EUR	(656 459,96)	21 870 660,00
20	341	Purchase	NASDAQ 100 EMINI	16/09/2022	USD	(563 352,69)	75 212 777,68
100 000	558	Purchase	US LONG BOND (CBT)	21/09/2022	USD	(468 249,17)	73 989 916,58

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(2 206 895,38)
Unrealised profit on forward foreign exchange contracts					52 459,74
30/09/2022	5 323 443,88	EUR	56 848 091,00	SEK	30 343,97
30/09/2022	3 570 000,00	USD	3 371 381,78	EUR	22 115,77
Unrealised loss on forward foreign exchange contracts					(2 259 355,12)
30/09/2022	161 970 718,18	EUR	172 597 617,00	USD	(2 093 592,93)
30/09/2022	8 682 022,52	EUR	8 785 000,00	CHF	(95 805,45)
30/09/2022	20 983 526,14	EUR	18 206 176,00	GBP	(67 858,17)
30/09/2022	3 995 025,90	EUR	29 720 000,00	DKK	(2 098,57)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Conservative Allocation

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						6 583,18	(928 933,59)
CDX.EM.37	USD	L	25 000 000,00	J.P. MORGAN SE	20/06/2027	6 583,18	(928 933,59)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Dynamic Asset Allocation

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	504 299 168,45	
Banks	(Note 3)	34 675 887,40	
Other banks and broker accounts	(Notes 2, 3, 9)	30 729 912,23	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	609 830,37	
Unrealised profit on future contracts	(Notes 2, 9)	1 545 310,27	
Other interest receivable		1 701 204,83	
Receivable on subscriptions		1 165 063,78	
Other assets	(Note 10)	77 250,18	
Total assets		574 803 627,51	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(822 670,09)	
Unrealised loss on future contracts	(Notes 2, 9)	(8 133 703,43)	
Payable on redemptions		(1 005 388,55)	
Other liabilities		(379 012,06)	
Total liabilities		(10 340 774,13)	
Total net assets		564 462 853,38	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	92,84	7 274,205
Class Z Units	EUR	609,03	925 714,981

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Dynamic Asset Allocation

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	871 482 597,24
Net income from investments	(Note 2)	3 847 597,05
Interest received on swap contracts	(Note 2)	127 988,33
Other income	(Note 6)	33 936,95
Total income		4 009 522,33
Management fee	(Note 6)	(2 115 488,63)
Performance fee	(Note 7)	(343,49)
Depositary fee	(Note 8)	(66 814,86)
Subscription tax	(Note 4)	(30 423,81)
Interest paid on swap contracts	(Note 2)	(40 888,89)
Other charges and taxes	(Notes 5, 8)	(523 632,75)
Total expenses		(2 777 592,43)
Net investment income / (loss)		1 231 929,90
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(67 085 252,34)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(31 071 237,61)
- forward foreign exchange contracts	(Notes 2, 9)	291 489,17
- foreign currencies	(Note 2)	158 425,06
- future contracts	(Notes 2, 9)	(15 054 469,45)
- swap contracts	(Notes 2, 9)	(1 914 368,84)
Net result of operations for the period		(113 443 484,11)
Subscriptions for the period		108 773 786,20
Redemptions for the period		(302 350 045,95)
Net assets at the end of the period		564 462 853,38

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			533 927 163,04	504 299 168,45	89,34
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			472 614 296,60	450 816 547,48	79,87
Shares			43 181 862,42	37 103 866,89	6,57
FRANCE			8 410 529,65	7 800 295,33	1,38
Industries			3 432 347,57	3 153 080,64	0,56
18 888,00	EIFPAGE SA	EUR	1 723 039,41	1 622 101,44	0,29
18 020,00	VINCI SA	EUR	1 709 308,16	1 530 979,20	0,27
Consumer Retail			3 283 071,56	2 964 685,29	0,52
3 017,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 796 023,07	1 754 988,90	0,31
46 833,00	ACCOR SA	EUR	1 487 048,49	1 209 696,39	0,21
Basic Goods			1 695 110,52	1 682 529,40	0,30
9 598,00	PERNOD RICARD SA	EUR	1 695 110,52	1 682 529,40	0,30
UNITED KINGDOM			8 513 108,69	7 483 761,25	1,33
Consumer Retail			6 658 965,50	6 019 838,48	1,07
87 815,00	COMPASS GROUP PLC	GBP	1 624 157,24	1 713 777,40	0,30
31 314,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	1 792 022,44	1 582 356,11	0,28
50 144,00	WHITBREAD PLC	GBP	1 809 248,34	1 443 433,23	0,26
67 161,00	BURBERRY GROUP PLC	GBP	1 433 537,48	1 280 271,74	0,23
Basic Goods			1 854 143,19	1 463 922,77	0,26
79 861,00	ASSOCIATED BRITISH FOODS PLC	GBP	1 854 143,19	1 463 922,77	0,26
UNITED STATES			6 723 740,77	5 424 944,57	0,96
Raw materials			2 389 259,09	1 842 649,30	0,33
7 701,00	FMC CORP	USD	976 732,03	788 257,78	0,14
7 102,00	CF INDUSTRIES HOLDINGS INC	USD	707 457,69	582 385,12	0,10
10 448,00	MOSAIC CO	USD	705 069,37	472 006,40	0,09
Industries			1 812 212,14	1 356 583,80	0,24
2 554,00	DEERE & CO	USD	978 927,61	731 595,45	0,13
6 620,00	AGCO CORP	USD	833 284,53	624 988,35	0,11
Consumer Retail			1 125 261,97	959 747,20	0,17
5 176,00	TRACTOR SUPPLY CO	USD	1 125 261,97	959 747,20	0,17
Health			840 013,15	793 884,25	0,14
15 330,00	CORTEVA INC	USD	840 013,15	793 884,25	0,14
Basic Goods			556 994,42	472 080,02	0,08
6 360,00	ARCHER-DANIELS-MIDLAND CO	USD	556 994,42	472 080,02	0,08
SPAIN			5 126 664,63	4 636 310,31	0,82
Industries			3 306 605,04	3 040 393,95	0,54
63 830,00	FERROVIAL SA	EUR	1 487 428,42	1 544 047,70	0,27
12 341,00	AENA SME SA	EUR	1 819 176,62	1 496 346,25	0,27
Computing and IT			1 820 059,59	1 595 916,36	0,28
30 021,00	AMADEUS IT GROUP SA	EUR	1 820 059,59	1 595 916,36	0,28
SWITZERLAND			3 432 762,28	2 918 936,42	0,52
Industries			1 719 781,24	1 597 035,33	0,28
11 077,00	FLUGHAFEN ZURICH AG	CHF	1 719 781,24	1 597 035,33	0,28

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Basic Goods			1 712 981,04	1 321 901,09	0,24
62 456,00	COCA-COLA HBC AG	GBP	1 712 981,04	1 321 901,09	0,24
GERMANY			2 589 243,07	2 043 581,40	0,36
Health			1 394 325,46	1 186 015,20	0,21
20 910,00	BAYER AG REG	EUR	1 394 325,46	1 186 015,20	0,21
Raw materials			1 194 917,61	857 566,20	0,15
36 980,00	K&S AG REG	EUR	1 194 917,61	857 566,20	0,15
BELGIUM			1 834 178,69	1 719 995,04	0,30
Basic Goods			1 834 178,69	1 719 995,04	0,30
33 489,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 834 178,69	1 719 995,04	0,30
NETHERLANDS			1 852 073,64	1 536 294,64	0,27
Industries			981 932,11	788 172,44	0,14
71 522,00	CNH INDUSTRIAL NV	EUR	981 932,11	788 172,44	0,14
Raw materials			870 141,53	748 122,20	0,13
23 765,00	OCI NV	EUR	870 141,53	748 122,20	0,13
IRELAND			1 785 687,84	1 194 541,15	0,21
Consumer Retail			1 785 687,84	1 194 541,15	0,21
105 946,00	RYANAIR HOLDINGS PLC	EUR	1 785 687,84	1 194 541,15	0,21
NORWAY			857 093,85	669 357,16	0,12
Raw materials			857 093,85	669 357,16	0,12
16 797,00	YARA INTERNATIONAL ASA	NOK	857 093,85	669 357,16	0,12
JAPAN			662 449,79	574 815,41	0,10
Consumer Retail			662 449,79	574 815,41	0,10
66 700,00	MARUBENI CORP	JPY	662 449,79	574 815,41	0,10
BERMUDA			695 132,77	555 183,00	0,10
Basic Goods			695 132,77	555 183,00	0,10
6 400,00	BUNGE LTD	USD	695 132,77	555 183,00	0,10
CANADA			699 196,75	545 851,21	0,10
Raw materials			699 196,75	545 851,21	0,10
7 161,00	NUTRIEN LTD	USD	699 196,75	545 851,21	0,10
Ordinary Bonds			202 476 764,36	189 396 458,21	33,56
ITALY			66 192 018,94	62 268 263,80	11,03
Government			64 807 577,54	60 984 762,30	10,80
30 500 000,00	BTP 0.95% 01/06/2032	EUR	24 136 785,00	24 549 450,00	4,35
11 087 000,00	BTP 1.50% 30/04/2045	EUR	10 994 756,16	7 642 269,10	1,35
6 796 504,80	BTP 0.40% 11/04/2024	EUR	6 853 261,43	7 030 848,29	1,25
5 049 970,38	BTP 0.50% 20/04/2023	EUR	5 110 430,13	5 255 504,17	0,93
4 820 748,02	BTP 0.25% 20/11/2023	EUR	4 856 201,40	5 018 350,48	0,89
3 357 403,50	BTP 0.45% 22/05/2023	EUR	3 405 345,68	3 494 452,71	0,62
2 690 000,00	BTP 1.85% 15/05/2024	EUR	2 863 952,96	2 711 331,70	0,48
2 113 000,00	BTP 1.45% 01/03/2036	EUR	2 098 518,35	1 661 240,60	0,29
1 860 000,00	BTP 2.80% 01/03/2067	EUR	2 144 448,14	1 500 648,00	0,27
1 210 000,00	BTP 3.75% 01/09/2024	EUR	1 401 747,67	1 268 927,00	0,22
380 000,00	BTP 3.35% 01/03/2035	EUR	477 292,74	378 100,00	0,07

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Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
232 635,80	BTP 0.35% 24/10/2024	EUR	234 235,72	240 498,89	0,04
230 581,90	BTP 0.55% 21/05/2026	EUR	230 602,16	233 141,36	0,04
Finance			995 587,50	948 355,50	0,17
600 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	644 475,00	600 630,00	0,11
250 000,00	UNICREDIT SPA 1.00% 18/01/2023	EUR	251 722,50	249 897,50	0,04
100 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	99 390,00	97 828,00	0,02
Energy			240 962,40	215 976,00	0,04
240 000,00	ENI SPA 2.00% 18/05/2031	EUR	240 962,40	215 976,00	0,04
Multi-Utilities			147 891,50	119 170,00	0,02
170 000,00	SNAM SPA 1.00% 12/09/2034	EUR	147 891,50	119 170,00	0,02
UNITED STATES			47 702 311,42	46 182 613,11	8,18
Government			41 417 497,62	40 326 204,01	7,15
7 770 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2026	USD	6 953 317,74	7 043 177,43	1,25
8 130 000,00	UNITED STATES TREASURY INFLATION INDEXED BOND 3.00% 30/06/2029	USD	6 873 366,93	6 965 485,90	1,24
6 780 000,00	UNITED STATES TREASURY NOTE 1.50% 15/08/2026	USD	6 032 598,70	6 090 051,59	1,08
4 900 000,00	UNITED STATES TREASURY NOTE 2.625% 15/04/2025	USD	4 559 582,67	4 636 079,78	0,82
3 790 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2027	USD	3 605 121,83	3 509 112,78	0,62
2 830 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2029	USD	2 434 697,39	2 464 610,30	0,44
2 310 000,00	UNITED STATES TREASURY NOTE 1.125% 28/02/2027	USD	2 065 916,33	2 024 177,90	0,36
1 370 000,00	UNITED STATES TREASURY NOTE 5.375% 15/02/2031	USD	1 689 052,21	1 539 562,98	0,27
1 330 000,00	UNITED STATES TREASURY BOND 3.875% 15/08/2040	USD	1 575 990,65	1 370 773,50	0,24
1 190 000,00	UNITED STATES TREASURY BOND 4.75% 15/02/2041	USD	1 535 917,10	1 370 543,34	0,24
1 120 000,00	UNITED STATES TREASURY BOND 2.75% 15/08/2042	USD	1 184 216,90	959 993,41	0,17
590 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	590 162,86	478 639,63	0,09
550 000,00	UNITED STATES TREASURY NOTE 2.875% 15/08/2045	USD	587 129,02	477 837,05	0,09
610 000,00	UNITED STATES TREASURY NOTE 2.25% 15/08/2046	USD	585 110,74	470 340,28	0,08
580 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2046	USD	582 869,57	470 180,36	0,08
600 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2050	USD	552 031,12	444 784,59	0,08
11 280,50	UNITED STATES TREASURY INFLATION INDEXED BOND 0.125% 15/10/2024	USD	10 415,86	10 853,19	0,00
Finance			2 026 403,10	1 983 740,10	0,35
750 000,00	CITIGROUP INC 0.75% 26/10/2023	EUR	754 172,00	740 737,50	0,13
360 000,00	MORGAN STANLEY 1.875% 30/03/2023	EUR	366 858,20	362 167,20	0,06
300 000,00	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	300 813,00	291 495,00	0,05
170 000,00	MORGAN STANLEY 1.00% 02/12/2022	EUR	171 451,80	170 457,30	0,03
170 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	169 036,10	166 122,30	0,03
150 000,00	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	EUR	144 420,00	137 190,00	0,03
120 000,00	CAPITAL ONE FINANCIAL CORP 0.80% 12/06/2024	EUR	119 652,00	115 570,80	0,02
Basic Goods			1 218 661,50	1 065 979,90	0,19
610 000,00	COCA-COLA CO 1.625% 09/03/2035	EUR	599 485,20	506 495,20	0,09
390 000,00	PHILIP MORRIS INTERNATIONAL INC 0.80% 01/08/2031	EUR	329 370,00	277 816,50	0,05
170 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	171 059,10	169 534,20	0,03
120 000,00	PEPSICO INC 0.75% 18/03/2027	EUR	118 747,20	112 134,00	0,02
Telecommunication			994 223,00	922 419,00	0,16
500 000,00	AT&T INC 0.80% 04/03/2030	EUR	461 156,00	424 550,00	0,08
350 000,00	VERIZON COMMUNICATIONS INC 1.25% 08/04/2030	EUR	336 883,00	309 169,00	0,05
200 000,00	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	196 184,00	188 700,00	0,03
Industries			657 451,00	617 909,50	0,11
650 000,00	FEDEX CORP 1.625% 11/01/2027	EUR	657 451,00	617 909,50	0,11
Energy			458 344,10	407 235,00	0,07
510 000,00	EXXON MOBIL CORP 0.835% 26/06/2032	EUR	458 344,10	407 235,00	0,07

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Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Health			364 645,00	331 967,00	0,06
220 000,00	STRYKER CORP 1.00% 03/12/2031	EUR	200 453,00	177 234,20	0,03
160 000,00	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	164 192,00	154 732,80	0,03
Consumer Retail			315 597,60	293 559,60	0,05
200 000,00	MCDONALD'S CORP 1.60% 15/03/2031	EUR	194 370,00	175 152,00	0,03
120 000,00	ECOLAB INC 1.00% 15/01/2024	EUR	121 227,60	118 407,60	0,02
Computing and IT			249 488,50	233 599,00	0,04
150 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	151 309,50	142 104,00	0,02
100 000,00	FISERV INC 1.125% 01/07/2027	EUR	98 179,00	91 495,00	0,02
SPAIN			21 725 859,13	18 067 687,65	3,20
Government			18 009 317,63	14 524 932,15	2,57
5 430 000,00	SPAIN GOVERNMENT BOND 0.70% 30/04/2032	EUR	5 386 342,80	4 622 993,40	0,82
5 765 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	5 539 315,63	4 147 513,95	0,73
3 520 000,00	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	3 924 272,00	3 277 155,20	0,58
2 510 000,00	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	3 159 387,20	2 477 269,60	0,44
Finance			2 192 013,00	2 106 742,00	0,37
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	394 922,00	383 172,00	0,07
300 000,00	CRITERIA CAIXA SAU 1.50% 10/05/2023	EUR	304 078,00	300 078,00	0,05
300 000,00	BANCO SANTANDER SA 3.125% 19/01/2027	EUR	314 127,00	288 495,00	0,05
300 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	293 253,00	284 160,00	0,05
300 000,00	BANKIA SA 0.75% 09/07/2026	EUR	289 254,00	273 387,00	0,05
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	201 024,00	200 284,00	0,04
200 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	197 575,00	193 184,00	0,03
200 000,00	CAIXABANK SA 1.375% 19/06/2026	EUR	197 780,00	183 982,00	0,03
Multi-Utilities			1 378 874,00	1 319 843,00	0,24
400 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	402 225,00	382 232,00	0,07
300 000,00	IBERDROLA FINANZAS SA 1.00% 07/03/2024	EUR	302 849,00	299 154,00	0,05
200 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	199 912,00	194 292,00	0,04
200 000,00	ENAGAS FINANCIACIONES SAU 0.75% 27/10/2026	EUR	196 326,00	186 866,00	0,03
200 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	190 164,00	179 854,00	0,03
100 000,00	NORTEGAS ENERGIA DISTRIBUCION SA 0.905% 22/01/2031	EUR	87 398,00	77 445,00	0,02
Telecommunication			145 654,50	116 170,50	0,02
150 000,00	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	145 654,50	116 170,50	0,02
FRANCE			8 092 760,90	7 530 099,10	1,33
Finance			3 311 775,90	3 042 972,10	0,54
690 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	709 720,90	676 938,30	0,12
400 000,00	BNP PARIBAS SA 0.125% 04/09/2026	EUR	375 125,00	353 004,00	0,06
300 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	302 788,00	300 660,00	0,05
300 000,00	CREDIT AGRICOLE SA 0.50% 24/06/2024	EUR	298 587,00	290 562,00	0,05
200 000,00	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	191 822,00	182 304,00	0,03
200 000,00	CREDIT AGRICOLE SA 1.00% 03/07/2029	EUR	191 946,00	174 504,00	0,03
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	190 302,00	169 216,00	0,03
200 000,00	CREDIT MUTUEL ARKEA SA 0.375% 03/10/2028	EUR	185 044,00	169 086,00	0,03
200 000,00	CNP ASSURANCES 0.375% 08/03/2028	EUR	177 011,00	164 330,00	0,03
200 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	175 488,00	149 902,00	0,03
200 000,00	KLEPIERRE SA 0.875% 17/02/2031	EUR	176 394,00	149 454,00	0,03
300 000,00	UNIBAIL-RODAMCO SE 1.75% 01/07/2049	EUR	218 058,00	146 391,00	0,03
120 000,00	PSA BANQUE FRANCE SA 0.625% 21/06/2024	EUR	119 490,00	116 620,80	0,02
Consumer Retail			1 273 235,00	1 208 828,00	0,21
300 000,00	PERNOD RICARD SA 1.125% 07/04/2025	EUR	301 072,00	293 277,00	0,05
300 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 07/04/2025	EUR	298 805,00	292 035,00	0,05

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Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	APRR SA 1.25% 14/01/2027	EUR	299 343,00	284 421,00	0,05
200 000,00	SODEXO SA 1.00% 27/04/2029	EUR	192 996,00	173 302,00	0,03
100 000,00	KERING SA 0.75% 13/05/2028	EUR	97 394,00	90 505,00	0,02
100 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	83 625,00	75 288,00	0,01
Industries			1 085 737,00	1 017 848,00	0,18
300 000,00	CIE DE SAINT-GOBAIN 1.375% 14/06/2027	EUR	301 080,00	281 436,00	0,05
200 000,00	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027	EUR	200 655,00	190 930,00	0,03
200 000,00	BOUYGUES SA 1.375% 07/06/2027	EUR	199 746,00	190 906,00	0,03
200 000,00	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1.00% 19/05/2031	EUR	188 307,00	168 720,00	0,03
100 000,00	SCHNEIDER ELECTRIC SE REG 1.00% 09/04/2027	EUR	98 187,00	94 237,00	0,02
100 000,00	BOUYGUES SA 1.125% 24/07/2028	EUR	97 762,00	91 619,00	0,02
Telecommunication			564 179,00	523 926,00	0,09
300 000,00	ORANGE SA 1.00% 12/09/2025	EUR	299 786,00	288 633,00	0,05
300 000,00	ORANGE SA 0.50% 04/09/2032	EUR	264 393,00	235 293,00	0,04
Energy			402 010,00	380 438,00	0,07
300 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	302 412,00	288 546,00	0,05
100 000,00	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	99 598,00	91 892,00	0,02
Basic Goods			392 883,00	374 868,00	0,07
200 000,00	DANONE SA 1.125% 14/01/2025	EUR	202 080,00	195 252,00	0,04
200 000,00	CARREFOUR SA 1.00% 17/05/2027	EUR	190 803,00	179 616,00	0,03
Health			381 047,00	355 736,00	0,06
200 000,00	SANOFI 0.50% 13/01/2027	EUR	196 474,00	186 708,00	0,03
200 000,00	ESSILORLUXOTTICA SA 0.75% 27/11/2031	EUR	184 573,00	169 028,00	0,03
Raw materials			277 266,00	251 065,00	0,05
200 000,00	ARKEMA SA 0.75% 03/12/2029	EUR	184 592,00	166 396,00	0,03
100 000,00	AIR LIQUIDE FINANCE SA 0.625% 20/06/2030	EUR	92 674,00	84 669,00	0,02
Computing and IT			202 608,00	187 888,00	0,03
200 000,00	CAPGEMINI SE 2.00% 15/04/2029	EUR	202 608,00	187 888,00	0,03
Multi-Utilities			202 020,00	186 530,00	0,03
200 000,00	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	202 020,00	186 530,00	0,03
NETHERLANDS			6 260 399,10	5 830 905,90	1,03
Energy			1 609 404,20	1 461 743,20	0,26
480 000,00	SHELL INTERNATIONAL FINANCE BV 0.75% 15/08/2028	EUR	455 433,60	432 720,00	0,08
300 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	309 435,00	299 772,00	0,05
260 000,00	SHELL INTERNATIONAL FINANCE BV 1.25% 11/11/2032	EUR	250 991,00	217 471,80	0,04
220 000,00	SCHLUMBERGER FINANCE BV 0.50% 15/10/2031	EUR	196 935,20	177 192,40	0,03
220 000,00	BP CAPITAL MARKETS BV 0.933% 04/12/2040	EUR	172 609,80	134 035,00	0,02
120 000,00	SCHLUMBERGER FINANCE BV 2.00% 06/05/2032	EUR	121 197,60	109 998,00	0,02
100 000,00	SHELL INTERNATIONAL FINANCE BV 1.875% 07/04/2032	EUR	102 802,00	90 554,00	0,02
Telecommunication			1 192 165,10	1 118 127,80	0,20
620 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	697 188,10	638 252,80	0,11
500 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	494 977,00	479 875,00	0,09
Multi-Utilities			1 003 217,30	957 453,30	0,17
500 000,00	NATURGY FINANCE BV 2.875% 11/03/2024	EUR	522 442,00	508 785,00	0,09
290 000,00	INNOGY FINANCE BV 1.00% 13/04/2025	EUR	290 285,30	279 754,30	0,05
200 000,00	NATURGY FINANCE BV 0.75% 28/11/2029	EUR	190 490,00	168 914,00	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			898 139,80	837 044,60	0,15
400 000,00	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	401 017,00	383 736,00	0,07
320 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	323 788,80	304 851,20	0,05
210 000,00	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	173 334,00	148 457,40	0,03
Basic Goods			692 989,50	632 653,20	0,11
450 000,00	HEINEKEN NV 1.25% 07/05/2033	EUR	413 396,50	368 307,00	0,06
180 000,00	B.A.T. NETHERLANDS 3.125% 07/04/2028	EUR	182 376,00	170 494,20	0,03
100 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	97 217,00	93 852,00	0,02
Consumer Retail			548 717,00	533 729,00	0,09
300 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.125% 02/10/2023	EUR	302 120,00	297 024,00	0,05
250 000,00	BMW FINANCE NV 0.75% 13/07/2026	EUR	246 597,00	236 705,00	0,04
Industries			315 766,20	290 154,80	0,05
220 000,00	NORSK HYDRO ASA 1.25% 28/02/2031	EUR	218 027,20	196 721,80	0,03
100 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	97 739,00	93 433,00	0,02
INDONESIA			5 334 067,23	5 261 553,87	0,93
Government			5 334 067,23	5 261 553,87	0,93
2 440 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 18/07/2027	USD	2 299 699,69	2 286 544,80	0,40
2 190 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/01/2025	USD	2 055 650,34	2 089 890,13	0,37
950 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.25% 17/01/2042	USD	978 717,20	885 118,94	0,16
UNITED KINGDOM			3 977 813,50	3 799 810,60	0,67
Finance			1 962 057,20	1 904 975,00	0,34
780 000,00	HSBC HOLDINGS PLC 0.875% 06/09/2024	EUR	779 360,20	755 554,80	0,13
540 000,00	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	545 190,00	535 912,20	0,10
380 000,00	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026	EUR	394 996,60	377 492,00	0,07
240 000,00	LLOYDS BANKING GROUP PLC 1.00% 09/11/2023	EUR	242 510,40	236 016,00	0,04
Telecommunication			957 773,60	938 286,20	0,17
860 000,00	VODAFONE GROUP PLC 0.50% 30/01/2024	EUR	861 621,60	847 031,20	0,15
100 000,00	OMNICOM FINANCE HOLDINGS PLC 0.80% 08/07/2027	EUR	96 152,00	91 255,00	0,02
Consumer Retail			466 424,00	415 291,00	0,07
300 000,00	UNILEVER PLC 1.50% 11/06/2039	EUR	274 410,00	231 933,00	0,04
200 000,00	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	192 014,00	183 358,00	0,03
Energy			310 794,70	281 482,40	0,05
160 000,00	BP CAPITAL MARKETS PLC 2.822% 07/04/2032	EUR	172 499,20	153 910,40	0,03
150 000,00	BP CAPITAL MARKETS PLC 1.231% 08/05/2031	EUR	138 295,50	127 572,00	0,02
Basic Goods			280 764,00	259 776,00	0,04
200 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026	EUR	194 932,00	182 182,00	0,03
100 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	85 832,00	77 594,00	0,01
GERMANY			3 185 650,10	2 932 758,90	0,52
Health			947 790,10	873 184,80	0,15
340 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 1.50% 11/07/2025	EUR	343 653,60	328 871,80	0,06
250 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 1.25% 29/11/2029	EUR	239 483,50	209 175,00	0,03
200 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	191 376,00	182 270,00	0,03
200 000,00	BAYER AG 0.625% 12/07/2031	EUR	173 277,00	152 868,00	0,03

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Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			798 701,50	735 972,40	0,13
300 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	299 352,00	277 926,00	0,05
210 000,00	E.ON SE 1.00% 07/10/2025	EUR	209 604,40	202 085,10	0,03
200 000,00	E.ON SE 0.875% 20/08/2031	EUR	188 720,00	166 550,00	0,03
110 000,00	E.ON SE 0.35% 28/02/2030	EUR	101 025,10	89 411,30	0,02
Consumer Retail			727 337,00	657 263,70	0,12
610 000,00	DAIMLER AG 0.75% 08/02/2030	EUR	575 422,20	520 104,30	0,09
170 000,00	VOLKSWAGEN LEASING GMBH 0.50% 12/01/2029	EUR	151 914,80	137 159,40	0,03
Computing and IT			375 878,00	348 036,00	0,06
400 000,00	SAP SE 0.375% 18/05/2029	EUR	375 878,00	348 036,00	0,06
Raw materials			189 839,00	177 572,00	0,03
200 000,00	BASF SE 0.25% 05/06/2027	EUR	189 839,00	177 572,00	0,03
Finance			146 104,50	140 730,00	0,03
150 000,00	DEUTSCHE BAHN FINANCE GMBH 0.50% 09/04/2027	EUR	146 104,50	140 730,00	0,03
MEXICO			2 708 173,89	2 587 280,10	0,46
Government			2 708 173,89	2 587 280,10	0,46
970 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.50% 22/04/2029	USD	913 892,13	901 145,82	0,16
870 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.60% 30/01/2025	USD	802 402,35	826 801,75	0,15
550 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 6.05% 11/01/2040	USD	577 258,17	515 451,77	0,09
430 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.75% 12/10/2110	USD	414 621,24	343 880,76	0,06
PORTUGAL			2 757 993,21	2 347 286,90	0,42
Government			2 757 993,21	2 347 286,90	0,42
710 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	817 475,61	713 422,20	0,13
500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	521 100,00	437 320,00	0,08
440 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	552 846,80	431 640,00	0,08
370 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.30% 17/10/2031	EUR	316 168,70	309 290,40	0,05
150 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/04/2037	EUR	223 893,91	177 250,50	0,03
180 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.90% 12/10/2035	EUR	151 205,40	146 658,60	0,03
110 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/02/2045	EUR	175 302,79	131 705,20	0,02
BRAZIL			2 264 140,73	2 161 360,89	0,38
Government			2 264 140,73	2 161 360,89	0,38
1 090 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	982 943,91	974 780,92	0,17
870 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	753 010,80	644 413,38	0,11
570 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	528 186,02	542 166,59	0,10
COLOMBIA			1 923 866,18	1 814 479,99	0,32
Government			1 923 866,18	1 814 479,99	0,32
960 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	838 983,23	811 186,08	0,14
770 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.00% 26/02/2024	USD	698 724,57	715 534,06	0,13
450 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.00% 15/06/2045	USD	386 158,38	287 759,85	0,05

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Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SOUTH AFRICA			1 920 111,12	1 803 140,38	0,32
Government			1 920 111,12	1 803 140,38	0,32
1 070 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	1 026 310,21	924 522,27	0,16
970 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.875% 14/04/2026	USD	893 800,91	878 618,11	0,16
QATAR			1 833 460,75	1 730 482,94	0,31
Government			1 833 460,75	1 730 482,94	0,31
1 050 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.50% 23/04/2028	USD	1 049 025,41	1 041 222,07	0,19
690 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	784 435,34	689 260,87	0,12
URUGUAY			1 663 279,88	1 577 913,99	0,28
Government			1 663 279,88	1 577 913,99	0,28
1 020 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.125% 20/11/2045	USD	1 001 051,95	892 179,35	0,16
710 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.50% 14/08/2024	USD	662 227,93	685 734,64	0,12
SAUDI ARABIA			1 425 064,00	1 436 327,09	0,25
Government			1 425 064,00	1 436 327,09	0,25
1 520 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.625% 04/03/2028	USD	1 425 064,00	1 436 327,09	0,25
UNITED ARAB EMIRATES			1 422 554,23	1 342 558,47	0,24
Government			1 422 554,23	1 342 558,47	0,24
900 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	842 193,68	841 279,92	0,15
590 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.875% 16/04/2050	USD	580 360,55	501 278,55	0,09
PHILIPPINES			1 298 156,19	1 281 481,60	0,23
Government			1 298 156,19	1 281 481,60	0,23
1 280 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.50% 30/03/2026	USD	1 298 156,19	1 281 481,60	0,23
AZERBAIJAN			1 255 537,83	1 279 052,41	0,23
Government			726 390,75	726 847,08	0,13
770 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.75% 18/03/2024	USD	726 390,75	726 847,08	0,13
Energy			529 147,08	552 205,33	0,10
580 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 4.75% 13/03/2023	USD	529 147,08	552 205,33	0,10
DOMINICAN REPUBLIC			1 263 748,20	1 253 337,93	0,22
Government			1 263 748,20	1 253 337,93	0,22
910 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.875% 29/01/2026	USD	905 809,62	891 555,50	0,16
380 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.50% 27/01/2025	USD	357 938,58	361 782,43	0,06

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Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CHILE			1 357 191,41	1 231 078,18	0,22
Government			1 041 168,66	917 976,09	0,16
1 150 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.86% 21/06/2047	USD	1 041 168,66	917 976,09	0,16
Raw materials			316 022,75	313 102,09	0,06
345 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.625% 01/08/2027	USD	316 022,75	313 102,09	0,06
NIGERIA			1 431 284,21	1 160 933,50	0,21
Government			1 431 284,21	1 160 933,50	0,21
1 270 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	1 117 111,17	842 625,56	0,15
340 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.375% 12/07/2023	USD	314 173,04	318 307,94	0,06
PERU			1 116 942,38	1 097 088,45	0,19
Government			1 116 942,38	1 097 088,45	0,19
1 170 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 4.125% 25/08/2027	USD	1 116 942,38	1 097 088,45	0,19
PANAMA			1 145 734,70	1 074 655,24	0,19
Government			1 145 734,70	1 074 655,24	0,19
600 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.875% 17/03/2028	USD	559 764,04	547 693,40	0,10
510 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 6.70% 26/01/2036	USD	585 970,66	526 961,84	0,09
LUXEMBOURG			1 111 543,50	1 017 896,10	0,18
Industries			389 065,10	367 191,90	0,07
410 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 29/11/2026	EUR	389 065,10	367 191,90	0,07
Health			324 612,90	295 357,70	0,05
190 000,00	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	174 630,90	154 171,70	0,03
150 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	149 982,00	141 186,00	0,02
Basic Goods			310 117,50	282 614,50	0,05
350 000,00	NESTLE FINANCE INTERNATIONAL LTD 0.375% 12/05/2032	EUR	310 117,50	282 614,50	0,05
Consumer Retail			87 748,00	72 732,00	0,01
100 000,00	TRATON FINANCE LUXEMBOURG SA 1.25% 24/03/2033	EUR	87 748,00	72 732,00	0,01
CHINA			980 421,55	993 515,24	0,18
Government			980 421,55	993 515,24	0,18
1 070 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.625% 02/11/2027	USD	980 421,55	993 515,24	0,18
SWITZERLAND			963 674,30	930 971,40	0,17
Finance			963 674,30	930 971,40	0,17
540 000,00	UBS GROUP FUNDING SWITZERLAND AG 2.125% 04/03/2024	EUR	554 866,20	540 075,60	0,10
250 000,00	UBS GROUP FUNDING SWITZERLAND AG 1.25% 01/09/2026	EUR	247 142,50	231 835,00	0,04
160 000,00	CREDIT SUISSE AG 1.00% 07/06/2023	EUR	161 665,60	159 060,80	0,03
INDIA			913 567,57	911 712,76	0,16
Government			913 567,57	911 712,76	0,16
1 000 000,00	EXPORT-IMPORT BANK OF INDIA 3.875% 01/02/2028	USD	913 567,57	911 712,76	0,16

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Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
CANADA			914 679,60	893 630,70	0,16
Finance			914 679,60	893 630,70	0,16
550 000,00	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 03/05/2024	EUR	546 665,50	534 022,50	0,10
250 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	248 742,50	243 255,00	0,04
120 000,00	ROYAL BANK OF CANADA 0.25% 02/05/2024	EUR	119 271,60	116 353,20	0,02
ROMANIA			957 616,89	817 604,47	0,14
Government			957 616,89	817 604,47	0,14
614 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	600 731,77	455 662,11	0,08
380 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.875% 22/01/2024	USD	356 885,12	361 942,36	0,06
MOROCCO			833 363,75	800 957,95	0,14
Government			833 363,75	800 957,95	0,14
670 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.25% 11/12/2022	USD	607 015,59	640 737,84	0,11
230 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 5.50% 11/12/2042	USD	226 348,16	160 220,11	0,03
SENEGAL			922 720,42	759 360,74	0,13
Government			922 720,42	759 360,74	0,13
1 040 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.25% 23/05/2033	USD	922 720,42	759 360,74	0,13
AUSTRALIA			747 396,40	732 325,80	0,13
Telecommunication			548 538,40	537 133,80	0,10
530 000,00	TELSTRA CORP LTD 2.50% 15/09/2023	EUR	548 538,40	537 133,80	0,10
Consumer Retail			198 858,00	195 192,00	0,03
200 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	198 858,00	195 192,00	0,03
BELGIUM			706 501,70	663 972,30	0,12
Basic Goods			510 042,70	474 046,30	0,09
280 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.00% 17/03/2028	EUR	290 242,00	269 995,60	0,05
210 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.125% 02/12/2027	EUR	219 800,70	204 050,70	0,04
Finance			196 459,00	189 926,00	0,03
200 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	196 459,00	189 926,00	0,03
GUATEMALA			633 725,08	611 248,81	0,11
Government			633 725,08	611 248,81	0,11
680 000,00	GUATEMALA GOVERNMENT BOND 4.875% 13/02/2028	USD	633 725,08	611 248,81	0,11
IVORY COAST			638 490,61	577 374,02	0,10
Government			638 490,61	577 374,02	0,10
680 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.375% 03/03/2028	USD	638 490,61	577 374,02	0,10
PARAGUAY			554 945,76	546 025,02	0,10
Government			554 945,76	546 025,02	0,10
580 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.00% 15/04/2026	USD	554 945,76	546 025,02	0,10

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Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
ECUADOR			452 035,09	372 843,70	0,07
Government			452 035,09	372 843,70	0,07
590 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 5.00% 31/07/2030	USD	452 035,09	372 843,70	0,07
ANGOLA			424 283,22	364 225,21	0,06
Government			424 283,22	364 225,21	0,06
480 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.00% 26/11/2029	USD	424 283,22	364 225,21	0,06
ARMENIA			362 402,29	335 152,36	0,06
Government			362 402,29	335 152,36	0,06
470 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.95% 26/09/2029	USD	362 402,29	335 152,36	0,06
AUSTRIA			274 443,30	258 577,00	0,05
Energy			173 976,30	161 245,00	0,03
170 000,00	OMV AG 2.375% 09/04/2032	EUR	173 976,30	161 245,00	0,03
Telecommunication			100 467,00	97 332,00	0,02
100 000,00	TELEKOM FINANZMANAGEMENT GMBH 1.50% 07/12/2026	EUR	100 467,00	97 332,00	0,02
JORDAN			261 345,70	227 434,14	0,04
Government			261 345,70	227 434,14	0,04
300 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 5.85% 07/07/2030	USD	261 345,70	227 434,14	0,04
IRELAND			221 123,20	205 899,50	0,04
Health			124 675,20	116 785,50	0,02
130 000,00	ABBOTT IRELAND FINANCING DAC 0.375% 19/11/2027	EUR	124 675,20	116 785,50	0,02
Consumer Retail			96 448,00	89 114,00	0,02
100 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	96 448,00	89 114,00	0,02
NORWAY			141 676,80	131 428,80	0,02
Telecommunication			141 676,80	131 428,80	0,02
160 000,00	TELENOR ASA 0.625% 25/09/2031	EUR	141 676,80	131 428,80	0,02
SWEDEN			100 406,00	97 241,00	0,02
Finance			100 406,00	97 241,00	0,02
100 000,00	SVENSKA HANDELSBANKEN AB 1.00% 15/04/2025	EUR	100 406,00	97 241,00	0,02
JAPAN			102 282,40	94 910,20	0,02
Basic Goods			102 282,40	94 910,20	0,02
110 000,00	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	102 282,40	94 910,20	0,02
Floating Rate Notes			35 625 422,33	32 727 722,55	5,80
FRANCE			8 262 537,92	7 816 015,35	1,38
Finance			5 900 858,32	5 578 205,25	0,99
1 910 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	1 566 481,09	1 530 576,18	0,27
880 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	819 856,69	813 140,46	0,14
720 000,00	AXA SA FRN 20/05/2049	EUR	757 702,60	701 265,60	0,12
423 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	347 124,02	329 316,53	0,06
400 000,00	LA BANQUE POSTALE SA FRN 31/12/2099	EUR	392 500,00	327 000,00	0,06
421 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	348 894,92	298 648,48	0,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	SOCIETE GENERALE SA FRN 23/02/2028	EUR	299 900,00	295 005,00	0,05
300 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	295 724,00	284 919,00	0,05
300 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	295 660,00	284 349,00	0,05
200 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	216 366,00	193 908,00	0,03
200 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	185 941,00	174 474,00	0,03
100 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	94 396,00	88 606,00	0,02
100 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	93 986,00	87 309,00	0,02
100 000,00	BNP PARIBAS SA FRN 17/04/2029	EUR	95 476,00	87 164,00	0,02
100 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	90 850,00	82 524,00	0,02
Energy			882 022,00	849 076,50	0,15
870 000,00	TOTAL SA FRN 29/12/2049	EUR	882 022,00	849 076,50	0,15
Telecommunication			682 282,60	644 761,60	0,11
640 000,00	ORANGE SA FRN 29/12/2049	EUR	682 282,60	644 761,60	0,11
Multi-Utilities			596 391,00	550 922,00	0,10
300 000,00	SUEZ SA FRN 31/12/2099	EUR	303 280,00	285 705,00	0,05
200 000,00	ENGIE SA FRN 31/12/2099	EUR	203 236,00	188 656,00	0,03
100 000,00	ENGIE SA FRN 31/12/2099	EUR	89 875,00	76 561,00	0,02
Basic Goods			200 984,00	193 050,00	0,03
200 000,00	DANONE SA FRN 31/12/2099	EUR	200 984,00	193 050,00	0,03
UNITED KINGDOM			3 925 189,26	3 727 410,73	0,66
Finance			3 589 404,26	3 421 085,23	0,61
1 170 000,00	BARCLAYS PLC FRN 31/12/2099	USD	1 024 780,57	1 099 975,82	0,20
690 000,00	BARCLAYS PLC FRN 31/12/2099	GBP	811 260,02	787 954,47	0,14
800 000,00	BARCLAYS PLC FRN 31/12/2099	USD	684 426,77	588 569,58	0,10
616 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	510 158,81	443 871,22	0,08
200 000,00	NATWEST GROUP PLC FRN 31/12/2099	GBP	222 394,99	196 319,36	0,03
170 000,00	BARCLAYS PLC REG FRN 09/06/2025	EUR	168 301,70	162 985,80	0,03
200 000,00	NATWEST GROUP PLC FRN 31/12/2099	USD	168 081,40	141 408,98	0,03
Multi-Utilities			243 625,00	224 787,50	0,04
250 000,00	NGG FINANCE PLC FRN 05/12/2079	EUR	243 625,00	224 787,50	0,04
Government			92 160,00	81 538,00	0,01
100 000,00	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	92 160,00	81 538,00	0,01
NETHERLANDS			3 839 066,93	3 349 309,55	0,59
Finance			2 996 254,93	2 564 485,05	0,45
600 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	666 500,00	551 904,00	0,10
540 000,00	AEGON NV FRN 25/04/2044	EUR	564 275,00	534 918,60	0,09
400 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	413 640,00	354 616,00	0,06
422 000,00	ING GROEP NV FRN 31/12/2099	USD	356 221,10	293 064,89	0,05
422 000,00	ING GROEP NV FRN 31/12/2099	USD	356 474,83	276 611,96	0,05
200 000,00	ING GROEP NV FRN 13/11/2030	EUR	189 920,00	178 206,00	0,03
200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	200 000,00	150 110,00	0,03
140 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 01/10/2046	EUR	147 749,00	137 184,60	0,02
100 000,00	ASR NEDERLAND NV FRN 02/05/2049	EUR	101 475,00	87 869,00	0,02
Multi-Utilities			842 812,00	784 824,50	0,14
500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	503 837,00	489 985,00	0,09
250 000,00	ALLIANDER NV FRN 31/12/2099	EUR	248 375,00	221 812,50	0,04
100 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	90 600,00	73 027,00	0,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
GERMANY			3 167 624,47	2 926 094,68	0,52
Finance			2 867 600,47	2 645 003,68	0,47
1 000 000,00	COMMERZBANK AG FRN 31/12/2099	USD	895 414,47	884 145,68	0,16
800 000,00	ALLIANZ SE FRN 31/12/2099	EUR	829 240,00	780 440,00	0,14
400 000,00	LANDESBANK BADEN-WUERTTEMBERG FRN 31/12/2099	EUR	372 480,00	332 164,00	0,06
400 000,00	COMMERZBANK AG FRN 31/12/2099	EUR	400 750,00	306 000,00	0,05
200 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	195 092,00	188 844,00	0,03
200 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	174 624,00	153 410,00	0,03
Health			300 024,00	281 091,00	0,05
300 000,00	MERCK KGAA FRN 25/06/2079	EUR	300 024,00	281 091,00	0,05
DENMARK			2 655 620,38	2 809 214,54	0,50
Finance			2 565 440,38	2 735 825,54	0,49
3 030 000,00	DANSKE BANK A/S FRN 31/12/2099	USD	2 565 440,38	2 735 825,54	0,49
Multi-Utilities			90 180,00	73 389,00	0,01
100 000,00	ORSTED A/S FRN 18/02/3021	EUR	90 180,00	73 389,00	0,01
SWITZERLAND			3 267 776,78	2 753 006,23	0,49
Finance			3 267 776,78	2 753 006,23	0,49
1 979 000,00	CREDIT SUISSE GROUP AG FRN 31/12/2099	USD	1 746 054,75	1 381 864,42	0,24
1 428 000,00	UBS GROUP AG FRN 31/12/2099	USD	1 216 003,06	1 113 674,84	0,20
367 000,00	UBS GROUP AG FRN 31/12/2099	USD	305 718,97	257 466,97	0,05
SPAIN			3 097 493,16	2 704 754,51	0,48
Finance			3 097 493,16	2 704 754,51	0,48
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	USD	889 490,16	875 986,51	0,16
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	393 458,00	384 376,00	0,07
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	424 740,00	363 572,00	0,06
400 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	378 000,00	336 216,00	0,06
400 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	401 600,00	277 600,00	0,05
400 000,00	CAIXABANK SA FRN 31/12/2099	EUR	401 100,00	275 504,00	0,05
200 000,00	MAPFRE SA FRN 31/03/2047	EUR	209 105,00	191 500,00	0,03
ITALY			2 622 387,50	2 303 928,20	0,41
Finance			2 230 320,50	1 938 966,80	0,34
940 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	874 153,00	811 144,80	0,14
350 000,00	FINECOBANK BANCA FINECO SPA FRN 31/12/2099	EUR	377 825,00	335 072,50	0,06
425 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	376 682,50	304 937,50	0,06
400 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	400 000,00	304 000,00	0,05
200 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 31/12/2099	EUR	201 660,00	183 812,00	0,03
Multi-Utilities			243 792,00	231 098,40	0,04
240 000,00	ENEL SPA FRN 31/12/2099	EUR	243 792,00	231 098,40	0,04
Energy			148 275,00	133 863,00	0,03
150 000,00	ENI SPA FRN 31/12/2099	EUR	148 275,00	133 863,00	0,03
BELGIUM			1 470 747,00	1 303 308,00	0,23
Finance			1 267 803,00	1 108 812,00	0,20
1 000 000,00	KBC GROUP NV FRN 31/12/2099	EUR	990 750,00	866 660,00	0,15
200 000,00	AGEAS FRN 24/11/2051	EUR	175 881,00	152 928,00	0,03
100 000,00	AGEAS FRN 02/07/2049	EUR	101 172,00	89 224,00	0,02
Multi-Utilities			202 944,00	194 496,00	0,03
200 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	202 944,00	194 496,00	0,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED STATES			1 026 516,70	962 124,60	0,17
Finance			1 026 516,70	962 124,60	0,17
370 000,00	BANK OF AMERICA CORP FRN 09/05/2026	EUR	362 508,30	350 171,70	0,06
200 000,00	CITIGROUP INC FRN 06/07/2026	EUR	199 432,00	190 666,00	0,04
210 000,00	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	198 101,40	185 243,10	0,03
160 000,00	MORGAN STANLEY FRN 07/02/2031	EUR	142 848,00	128 113,60	0,02
140 000,00	JPMORGAN CHASE & CO FRN 17/02/2033	EUR	123 627,00	107 930,20	0,02
IRELAND			953 542,50	846 004,00	0,15
Finance			953 542,50	846 004,00	0,15
413 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	428 384,50	375 830,00	0,07
400 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	425 000,00	372 000,00	0,06
100 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	100 158,00	98 174,00	0,02
SWEDEN			547 162,40	532 650,00	0,09
Consumer Retail			547 162,40	532 650,00	0,09
530 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	547 162,40	532 650,00	0,09
NORWAY			378 307,33	377 902,16	0,07
Finance			378 307,33	377 902,16	0,07
423 000,00	DNB BANK ASA FRN 31/12/2099	USD	378 307,33	377 902,16	0,07
AUSTRIA			411 450,00	316 000,00	0,06
Finance			411 450,00	316 000,00	0,06
400 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	411 450,00	316 000,00	0,06
Zero-Coupon Bonds			191 330 247,49	191 588 499,83	33,94
ITALY			100 188 107,70	99 999 250,00	17,72
Government			100 188 107,70	99 999 250,00	17,72
40 000 000,00	BOT 0.00% 12/08/2022	EUR	40 126 420,52	40 020 000,00	7,09
25 000 000,00	BOT 0.00% 31/10/2022	EUR	25 024 567,75	24 979 250,00	4,43
20 000 000,00	BOT 0.00% 31/08/2022	EUR	20 028 763,53	20 000 000,00	3,54
15 000 000,00	BOT 0.00% 14/11/2022	EUR	15 008 355,90	15 000 000,00	2,66
GERMANY			83 750 740,00	84 618 470,00	14,99
Government			83 750 740,00	84 618 470,00	14,99
65 500 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	57 033 940,00	57 662 270,00	10,21
30 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2031	EUR	26 716 800,00	26 956 200,00	4,78
UNITED STATES			6 720 139,99	6 329 612,03	1,12
Government			6 720 139,99	6 329 612,03	1,12
5 830 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2030	USD	4 591 438,61	4 650 317,05	0,82
2 760 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2050	USD	2 128 701,38	1 679 294,98	0,30
AUSTRIA			290 390,00	282 255,00	0,05
Energy			290 390,00	282 255,00	0,05
300 000,00	OMV AG 0.00% 03/07/2025	EUR	290 390,00	282 255,00	0,05
BELGIUM			283 412,00	270 156,00	0,05
Finance			283 412,00	270 156,00	0,05
300 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	283 412,00	270 156,00	0,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Dynamic Asset Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			97 457,80	88 756,80	0,01
Industries			97 457,80	88 756,80	0,01
110 000,00	ABB FINANCE BV 0.00% 19/01/2030	EUR	97 457,80	88 756,80	0,01
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			1 930 046,02	1 868 517,50	0,33
Ordinary Bonds			1 251 736,38	1 243 439,23	0,22
MALAYSIA			1 251 736,38	1 243 439,23	0,22
Energy			1 251 736,38	1 243 439,23	0,22
980 000,00	PETRONAS CAPITAL LTD 3.50% 18/03/2025	USD	901 128,23	931 424,27	0,16
340 000,00	PETRONAS CAPITAL LTD 4.50% 18/03/2045	USD	350 608,15	312 014,96	0,06
Floating Rate Notes			678 309,64	625 078,27	0,11
GERMANY			336 584,47	329 240,08	0,06
Finance			336 584,47	329 240,08	0,06
400 000,00	DEUTSCHE BANK AG FRN 31/12/2099	USD	336 584,47	329 240,08	0,06
FRANCE			341 725,17	295 838,19	0,05
Finance			341 725,17	295 838,19	0,05
400 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	341 725,17	295 838,19	0,05
INVESTMENT FUNDS			59 382 820,42	51 614 103,47	9,14
UCI Units			59 382 820,42	51 614 103,47	9,14
LUXEMBOURG			37 294 086,25	33 312 112,14	5,90
Finance			37 294 086,25	33 312 112,14	5,90
277 465,26	EURIZON FUND - BOND EMERGING MARKETS LC LTE -Z-	EUR	27 770 226,97	24 111 731,01	4,27
107 511,00	LYXOR ESG USD CORPORATE BOND DR UCITS ETF	EUR	8 886 859,26	8 563 251,15	1,52
6 498,01	EURIZON FUND - MONEY MARKET -Z-	EUR	637 000,02	637 129,98	0,11
IRELAND			22 088 734,17	18 301 991,33	3,24
Finance			22 088 734,17	18 301 991,33	3,24
2 834 646,00	ISHARES MSCI GLOBAL SEMICONDUCTORS UCITS ETF	USD	13 723 212,55	10 571 797,73	1,87
186 180,00	ISHARES JP MORGAN EMERGING MARKETS LOCAL GOVERNMENT BOND UCITS ETF	EUR	8 365 521,62	7 730 193,60	1,37
Total Portfolio			533 927 163,04	504 299 168,45	89,34

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Dynamic Asset Allocation

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(6 588 393,16)	502 996 275,37
Unrealised profit on future contracts and commitment						1 545 310,27	121 440 841,10
50	725	Purchase	HSCEI	28/07/2022	HKD	396 533,56	33 534 239,20
25	(102)	Sale	SPI 200 FUTURES	15/09/2022	AUD	382 418,86	10 836 878,36
100 000	315	Purchase	EURO BTP	08/09/2022	EUR	313 579,20	38 782 800,00
10	(657)	Sale	EURO STOXX 50	16/09/2022	EUR	251 079,99	22 607 370,00
50	296	Purchase	MSCI EMERGING MARKETS	16/09/2022	USD	159 625,12	14 194 807,59
100	(77)	Sale	MSCI SINGAPORE INDEX	28/07/2022	SGD	42 073,54	1 484 745,95
Unrealised loss on future contracts and commitment						(8 133 703,43)	381 555 434,27
50	590	Purchase	S&P 500 EMINI	16/09/2022	USD	(3 052 408,38)	106 930 280,72
100 000	1 504	Purchase	US 10YR NOTE (CBT)	21/09/2022	USD	(2 367 685,82)	170 520 846,62
20	72	Purchase	NASDAQ 100 EMINI	16/09/2022	USD	(1 066 738,09)	15 880 703,79
10 000	153	Purchase	TOPIX INDEX	08/09/2022	JPY	(749 220,61)	20 149 779,40
100 000	(242)	Sale	SHORT EURO BTP	08/09/2022	EUR	(421 080,00)	26 351 380,00
1 000	27	Purchase	NIKKEI 225 (OSE)	08/09/2022	JPY	(301 975,80)	5 014 870,33
200 000	(157)	Sale	US 2YR NOTE (CBT)	30/09/2022	USD	(118 497,36)	31 539 008,86
50	(39)	Sale	HANG SENG INDEX	28/07/2022	HKD	(56 097,37)	5 168 564,55

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Dynamic Asset Allocation

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(212 839,72)
Unrealised profit on forward foreign exchange contracts					609 830,37
30/09/2022	6 900 000 000,00	JPY	48 166 496,92	EUR	412 495,28
30/09/2022	30 000 000,00	USD	28 323 220,05	EUR	193 566,10
30/09/2022	50 800 000,00	HKD	6 485 538,35	USD	3 768,99
Unrealised loss on forward foreign exchange contracts					(822 670,09)
30/09/2022	46 925 852,40	EUR	49 651 442,00	USD	(270 799,38)
30/09/2022	39 135 874,89	EUR	41 409 000,00	USD	(225 845,03)
30/09/2022	15 202 022,44	EUR	16 085 000,00	USD	(87 727,73)
30/09/2022	8 434 830,44	EUR	70 000 000,00	HKD	(65 290,68)
30/09/2022	10 255 340,10	EUR	10 851 000,00	USD	(59 181,45)
30/09/2022	8 915 678,53	EUR	9 433 527,00	USD	(51 450,54)
30/09/2022	1 352 087,63	EUR	1 374 800,00	CHF	(21 589,99)
30/09/2022	2 988 576,77	EUR	24 768 078,00	HKD	(19 018,41)
30/09/2022	777 174,58	EUR	8 162 519,86	NOK	(9 661,50)
30/09/2022	8 948 239,78	EUR	7 744 000,00	GBP	(5 970,05)
30/09/2022	631 795,90	EUR	90 506 721,00	JPY	(5 410,66)
30/09/2022	1 086 175,80	EUR	940 000,00	GBP	(724,67)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Allocation

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	530 596 323,72	
Banks	(Note 3)	22 825 621,65	
Other banks and broker accounts	(Notes 2, 3, 9)	2 444 384,27	
Unrealised profit on future contracts	(Notes 2, 9)	787 286,82	
Other interest receivable		1 881 780,58	
Receivable on investments sold		6 004 190,42	
Receivable on subscriptions		94 122,00	
Total assets		564 633 709,46	
Liabilities			
Option contracts	(Notes 2, 9)	(3 822 567,18)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(578 403,43)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 700 948,81)	
Payable on investments purchased		(11 089 472,36)	
Payable on redemptions		(189 011,85)	
Other liabilities		(434 747,02)	
Total liabilities		(17 815 150,65)	
Total net assets		546 818 558,81	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	614,49	889 876,842

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Allocation

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 13 MAY 2022 (LAUNCH DATE) UNTIL 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	0,00
Net income from investments	(Note 2)	610 135,76
Total income		610 135,76
Management fee	(Note 6)	(438 631,01)
Performance fee	(Note 7)	(2 155,04)
Depository fee	(Note 8)	(13 158,92)
Subscription tax	(Note 4)	(7 454,73)
Other charges and taxes	(Notes 5, 8)	(111 079,01)
Total expenses		(572 478,71)
Net investment income / (loss)		37 657,05
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(11 923 919,90)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(4 371 963,52)
- option contracts	(Notes 2, 9)	271 335,93
- forward foreign exchange contracts	(Notes 2, 9)	(578 403,43)
- foreign currencies	(Note 2)	(47 131,31)
- future contracts	(Notes 2, 9)	(913 661,99)
Net result of operations for the period		(17 526 087,17)
Subscriptions for the period		573 274 617,35
Redemptions for the period		(8 929 971,37)
Net assets at the end of the period		546 818 558,81

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			534 968 287,24	530 596 323,72	97,03
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			484 317 820,56	480 595 891,46	87,89
Shares			5 863 103,83	5 650 642,03	1,04
FRANCE			2 392 424,50	2 363 448,70	0,44
Basic Goods			1 267 169,60	1 215 179,60	0,23
6 932,00	PERNOD RICARD SA	EUR	1 267 169,60	1 215 179,60	0,23
Consumer Retail			1 125 254,90	1 148 269,10	0,21
3 487,00	L'OREAL SA	EUR	1 125 254,90	1 148 269,10	0,21
SWITZERLAND			2 075 232,61	1 973 573,86	0,36
Basic Goods			2 075 232,61	1 973 573,86	0,36
17 725,00	NESTLE SA REG	CHF	2 075 232,61	1 973 573,86	0,36
UNITED KINGDOM			1 395 446,72	1 313 619,47	0,24
Basic Goods			1 395 446,72	1 313 619,47	0,24
32 030,00	DIAGEO PLC	GBP	1 395 446,72	1 313 619,47	0,24
Ordinary Bonds			170 508 250,93	168 765 186,81	30,86
ITALY			95 501 153,68	94 783 277,47	17,33
Government			45 362 746,89	45 069 274,66	8,24
15 000 000,00	BTP 0.30% 15/08/2023	EUR	15 019 500,00	14 925 450,00	2,73
15 000 000,00	BOT 1.10% 01/04/2027	EUR	13 864 080,00	14 110 500,00	2,58
8 791 823,36	BTP 0.65% 28/10/2027	EUR	9 101 765,96	8 730 280,60	1,60
7 059 628,08	BTP 0.40% 11/04/2024	EUR	7 377 400,93	7 303 044,06	1,33
Finance			39 019 946,05	38 674 393,60	7,07
10 000 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	10 268 000,00	10 163 000,00	1,86
9 594 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 2.50% 30/09/2022	USD	9 201 989,94	9 158 565,25	1,68
6 929 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 5.75% 18/04/2023	EUR	7 172 138,61	7 110 193,35	1,30
4 000 000,00	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	4 067 560,00	4 018 280,00	0,73
4 000 000,00	UNICREDIT SPA 1.00% 18/01/2023	EUR	4 015 600,00	3 998 360,00	0,73
2 250 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.75% 25/01/2024	EUR	2 279 317,50	2 253 555,00	0,41
2 000 000,00	BANCO BPM SPA 2.50% 21/06/2024	EUR	2 015 340,00	1 972 440,00	0,36
Telecommunication			11 118 460,74	11 039 609,21	2,02
6 000 000,00	TELECOM ITALIA SPA 2.50% 19/07/2023	EUR	5 963 580,00	5 932 740,00	1,09
4 000 000,00	TELECOM ITALIA SPA 4.00% 11/04/2024	EUR	3 958 800,00	3 934 680,00	0,72
1 000 000,00	TELECOM ITALIA SPA 5.875% 19/05/2023	GBP	1 196 080,74	1 172 189,21	0,21
UNITED STATES			56 615 977,21	55 781 318,77	10,20
Government			45 970 119,42	45 210 802,23	8,27
28 200 000,00	UNITED STATES TREASURY NOTE 2.375% 15/08/2024	USD	26 905 097,73	26 615 784,33	4,87
15 340 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	12 844 715,83	12 444 630,44	2,28
6 500 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2023	USD	6 220 305,86	6 150 387,46	1,12
Finance			7 672 107,79	7 615 936,54	1,39
8 000 000,00	GOLDMAN SACHS GROUP INC 2.50% 26/11/2022	USD	7 672 107,79	7 615 936,54	1,39
Consumer Retail			2 973 750,00	2 954 580,00	0,54
3 000 000,00	FORD MOTOR CREDIT CO LLC 1.514% 17/02/2023	EUR	2 973 750,00	2 954 580,00	0,54

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
NETHERLANDS			8 338 360,04	8 235 290,57	1,51
Consumer Retail			4 862 040,04	4 812 760,57	0,88
5 000 000,00	FIAT CHRYSLER AUTOMOBILES NV 5.25% 15/04/2023	USD	4 862 040,04	4 812 760,57	0,88
Industries			1 979 620,00	1 953 760,00	0,36
2 000 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.25% 05/06/2024	EUR	1 979 620,00	1 953 760,00	0,36
Multi-Utilities			1 496 700,00	1 468 770,00	0,27
1 500 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	1 496 700,00	1 468 770,00	0,27
FRANCE			7 024 740,00	6 980 180,00	1,28
Finance			7 024 740,00	6 980 180,00	1,28
4 000 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	4 020 360,00	4 008 800,00	0,73
3 000 000,00	BNP PARIBAS SA 1.125% 22/11/2023	EUR	3 004 380,00	2 971 380,00	0,55
SPAIN			3 028 020,00	2 985 120,00	0,54
Finance			3 028 020,00	2 985 120,00	0,54
3 000 000,00	CAIXABANK SA 1.75% 24/10/2023	EUR	3 028 020,00	2 985 120,00	0,54
Floating Rate Notes			10 007 674,81	9 955 735,62	1,82
ITALY			5 020 669,60	5 007 668,70	0,92
Finance			5 020 669,60	5 007 668,70	0,92
3 000 000,00	UNICREDIT SPA FRN 30/06/2023	EUR	3 002 730,00	2 997 510,00	0,55
1 990 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 25/01/2024	EUR	2 017 939,60	2 010 158,70	0,37
UNITED STATES			4 987 005,21	4 948 066,92	0,90
Finance			4 987 005,21	4 948 066,92	0,90
3 300 000,00	GOLDMAN SACHS GROUP INC FRN 30/11/2024	USD	3 034 256,42	3 045 804,53	0,55
2 000 000,00	CITIGROUP GLOBAL MARKETS HOLDINGS INC FRN 12/06/2024	USD	1 952 748,79	1 902 262,39	0,35
Zero-Coupon Bonds			297 938 790,99	296 224 327,00	54,17
ITALY			190 287 232,99	189 935 755,00	34,73
Government			190 287 232,99	189 935 755,00	34,73
50 000 000,00	BOT 0.00% 12/08/2022	EUR	50 085 000,00	50 025 000,00	9,15
25 000 000,00	BOT 0.00% 14/10/2022	EUR	25 038 250,00	25 024 500,00	4,58
25 000 000,00	BOT 0.00% 14/11/2022	EUR	25 037 250,00	25 000 000,00	4,57
25 000 000,00	BOT 0.00% 14/03/2023	EUR	25 009 500,00	24 950 750,00	4,56
19 000 000,00	BOT 0.00% 14/09/2022	EUR	19 018 050,00	19 013 300,00	3,48
15 000 000,00	BOT 0.00% 14/06/2023	EUR	14 914 832,99	14 904 000,00	2,72
15 000 000,00	BTP 0.00% 15/08/2024	EUR	14 673 000,00	14 550 000,00	2,66
11 500 000,00	BOT 0.00% 14/04/2023	EUR	11 500 000,00	11 478 955,00	2,10
5 000 000,00	BOT 0.00% 13/01/2023	EUR	5 011 350,00	4 989 250,00	0,91
GERMANY			104 714 588,00	103 380 582,00	18,91
Government			104 714 588,00	103 380 582,00	18,91
35 000 000,00	GERMAN TREASURY BILL 0.00% 13/04/2023	EUR	35 088 200,00	34 938 400,00	6,39
32 300 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	29 533 788,00	28 434 982,00	5,20
20 000 000,00	GERMAN TREASURY BILL 0.00% 19/10/2022	EUR	20 042 000,00	20 018 600,00	3,66
20 000 000,00	GERMAN TREASURY BILL 0.00% 22/03/2023	EUR	20 050 600,00	19 988 600,00	3,66
LUXEMBOURG			2 936 970,00	2 907 990,00	0,53
Industries			2 936 970,00	2 907 990,00	0,53
3 000 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	2 936 970,00	2 907 990,00	0,53

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Allocation

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			6 734 049,34	6 661 801,85	1,22
Ordinary Bonds			6 734 049,34	6 661 801,85	1,22
UNITED STATES			6 734 049,34	6 661 801,85	1,22
Computing and IT			6 734 049,34	6 661 801,85	1,22
7 000 000,00	APPLE INC 2.40% 03/05/2023	USD	6 734 049,34	6 661 801,85	1,22
INVESTMENT FUNDS			43 916 417,34	43 338 630,41	7,92
UCI Units			43 916 417,34	43 338 630,41	7,92
LUXEMBOURG			28 000 190,37	27 576 483,99	5,04
Finance			28 000 190,37	27 576 483,99	5,04
4 921 093,00	AMUNDI MSCI EMERGING MARKETS UCITS ETF	EUR	22 357 320,44	22 147 379,05	4,05
438 043,00	LYXOR CORE MSCI WORLD DR UCITS ETF	EUR	5 642 869,93	5 429 104,94	0,99
IRELAND			15 916 226,97	15 762 146,42	2,88
Finance			15 916 226,97	15 762 146,42	2,88
201 424,00	ISHARES EDGE MSCI WORLD MINIMUM VOLATILITY UCITS ETF	EUR	10 450 981,57	10 377 364,48	1,90
104 498,00	ISHARES EDGE MSCI WORLD MINIMUM VOLATILITY UCITS ETF	EUR	5 465 245,40	5 384 781,94	0,98
Total Portfolio			534 968 287,24	530 596 323,72	97,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Allocation

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(913 661,99)	251 281 838,21
Unrealised profit on future contracts and commitment						787 286,82	136 983 879,58
100 000	91	Purchase	EURO BTP	08/09/2022	EUR	337 169,56	11 203 920,00
100	1 627	Purchase	MSCI WORLD NET TOTAL RETURN INDEX	16/09/2022	EUR	171 520,00	61 687 705,00
10	52	Purchase	SWISS MKT IX FUTR SEP22	16/09/2022	CHF	159 502,60	5 552 456,83
50	323	Purchase	S&P 500 EMINI	16/09/2022	USD	119 094,66	58 539 797,75
Unrealised loss on future contracts and commitment						(1 700 948,81)	114 297 958,63
10 000	98	Purchase	TOPIX INDEX	08/09/2022	JPY	(500 592,85)	12 906 394,65
100 000	196	Purchase	US 10YR NOTE (CBT)	21/09/2022	USD	(367 814,05)	22 222 131,61
100 000	(135)	Sale	EURO BOBL	08/09/2022	EUR	(260 550,00)	16 765 650,00
100 000	292	Purchase	US 5YR NOTE (CBT)	30/09/2022	USD	(155 839,01)	31 352 052,72
10	287	Purchase	EURO STOXX 50	16/09/2022	EUR	(148 522,50)	9 875 670,00
20	24	Purchase	NASDAQ 100 EMINI	16/09/2022	USD	(147 190,22)	5 293 567,93
10	192	Purchase	FTSE 100 INDEX	16/09/2022	GBP	(120 440,18)	15 882 491,72

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Allocation

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				(4 093 903,11)	(3 822 567,18)	—
WRITTEN OPTION CONTRACTS				(4 093 903,11)	(3 822 567,18)	—
(25)	PUT	S&P 500 INDEX 3 700,00 16/12/22	USD	(335 001,36)	(506 695,74)	—
(35)	CALL	S&P 500 INDEX 4 000,00 16/12/22	USD	(547 186,37)	(499 933,10)	—
(200)	CALL	EURO STOXX 50 PR 3 700,00 16/12/22	EUR	(403 400,00)	(213 000,00)	—
(30)	CALL	S&P 500 INDEX 4 100,00 16/12/22	USD	(564 332,80)	(319 957,95)	—
(150)	PUT	EURO STOXX 50 PR 3 200,00 16/12/22	EUR	(306 000,00)	(232 050,00)	—
(100)	PUT	FTSE 100 INDEX 6 600,00 16/12/22	GBP	(211 898,94)	(272 407,63)	—
(100)	CALL	FTSE 100 INDEX 7 900,00 16/12/22	GBP	(257 467,23)	(101 063,81)	—
(25)	CALL	S&P 500 INDEX 4 000,00 16/09/22	USD	(324 400,34)	(175 044,26)	—
(45)	CALL	S&P 500 INDEX 3 900,00 16/09/22	USD	(508 254,72)	(548 075,05)	—
(20)	PUT	S&P 500 INDEX 4 000,00 16/09/22	USD	(189 696,67)	(539 289,36)	—
(15)	CALL	S&P 500 INDEX 4 100,00 16/09/22	USD	(130 219,42)	(63 518,11)	—
(55)	CALL	SWISS MARKET INDEX 11 000,00 16/12/22	CHF	(143 735,65)	(210 193,93)	—
(55)	PUT	SWISS MARKET INDEX 9 700,00 16/12/22	CHF	(172 309,61)	(141 338,24)	—

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Allocation

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts			(578 403,43)
Unrealised loss on forward foreign exchange contracts			(578 403,43)
30/09/2022	49 325 972,32 EUR	52 500 000,00 USD	(578 403,43)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Europe Strategy

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	49 683 990,90	
Banks	(Note 3)	1 878 516,29	
Other banks and broker accounts	(Notes 2, 3, 9)	193 009,55	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	149 473,70	
Receivable on subscriptions		90 151,00	
Other assets	(Note 10)	84 831,27	
Total assets		52 079 972,71	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(159 210,46)	
Unrealised loss on future contracts	(Notes 2, 9)	(22 942,20)	
Payable on investments purchased		(51 000,02)	
Other liabilities		(34 013,81)	
Total liabilities		(267 166,49)	
Total net assets		51 812 806,22	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	101,50	510 447,653

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Europe Strategy

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	11 321 107,47
Net income from investments	(Note 2)	690 491,30
Other income	(Note 6)	691,09
Total income		691 182,39
Management fee	(Note 6)	(116 108,18)
Depositary fee	(Note 8)	(3 558,70)
Subscription tax	(Note 4)	(1 951,70)
Other charges and taxes	(Notes 5, 8)	(29 963,94)
Total expenses		(151 582,52)
Net investment income / (loss)		539 599,87
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(470 747,31)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(4 377 366,02)
- forward foreign exchange contracts	(Notes 2, 9)	9 942,38
- foreign currencies	(Note 2)	(7 222,92)
- future contracts	(Notes 2, 9)	(22 942,20)
Net result of operations for the period		(4 328 736,20)
Subscriptions for the period		45 625 169,84
Redemptions for the period		(804 734,89)
Net assets at the end of the period		51 812 806,22

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Europe Strategy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			53 231 794,99	49 683 990,90	95,89
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			52 364 169,29	48 816 278,99	94,22
Shares			34 380 386,79	30 921 471,74	59,68
UNITED KINGDOM			6 925 096,41	6 409 025,88	12,37
Consumer Retail			4 103 587,33	3 717 868,23	7,18
17 609,00	BUNZL PLC	GBP	595 832,71	556 186,35	1,07
21 387,00	RELX PLC	GBP	573 529,61	553 033,52	1,07
12 777,00	UNILEVER PLC	GBP	561 381,23	552 287,21	1,07
190 750,00	KINGFISHER PLC	GBP	658 322,18	541 332,92	1,04
27 804,00	BURBERRY GROUP PLC	GBP	575 333,20	530 020,03	1,02
7 421,00	NEXT PLC	GBP	582 103,02	505 168,74	0,98
11 092,00	BERKELEY GROUP HOLDINGS PLC	GBP	557 085,38	479 839,46	0,93
Basic Goods			1 097 995,25	1 076 798,55	2,08
13 290,00	BRITISH AMERICAN TOBACCO PLC	GBP	517 927,77	543 353,38	1,05
13 007,00	DIAGEO PLC	GBP	580 067,48	533 445,17	1,03
Health			572 398,85	554 860,97	1,07
27 053,00	GLAXOSMITHKLINE PLC	GBP	572 398,85	554 860,97	1,07
Telecommunication			536 526,22	545 778,04	1,05
370 937,00	VODAFONE GROUP PLC	GBP	536 526,22	545 778,04	1,05
Finance			614 588,76	513 720,09	0,99
184 648,00	LEGAL & GENERAL GROUP PLC	GBP	614 588,76	513 720,09	0,99
FRANCE			5 065 061,61	4 454 732,13	8,60
Industries			1 669 141,99	1 414 173,13	2,73
6 054,00	VINCI SA	EUR	539 363,64	514 347,84	0,99
4 375,00	SCHNEIDER ELECTRIC SE	EUR	608 609,10	493 937,50	0,95
9 913,00	CIE DE SAINT-GOBAIN	EUR	521 169,25	405 887,79	0,79
Telecommunication			1 146 207,45	999 948,61	1,93
11 145,00	PUBLICIS GROUPE SA	EUR	602 768,09	520 025,70	1,00
49 497,00	VIVENDI SA	EUR	543 439,36	479 922,91	0,93
Consumer Retail			1 181 126,87	995 562,10	1,92
1 064,00	KERING SA	EUR	617 078,15	521 466,40	1,01
18 252,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	564 048,72	474 095,70	0,91
Health			516 721,59	536 228,44	1,04
5 566,00	SANOFI	EUR	516 721,59	536 228,44	1,04
Computing and IT			551 863,71	508 819,85	0,98
3 113,00	CAPGEMINI SE	EUR	551 863,71	508 819,85	0,98
NETHERLANDS			3 953 232,87	3 697 161,45	7,14
Telecommunication			1 071 616,62	1 145 989,10	2,21
6 294,00	WOLTERS KLUWER NV	EUR	573 322,90	582 572,64	1,12
165 662,00	KONINKLIJKE KPN NV	EUR	498 293,72	563 416,46	1,09
Finance			1 185 496,17	1 063 040,05	2,05
51 134,00	ABN AMRO GROUP NV -CVA-	EUR	620 718,72	547 900,81	1,06
11 886,00	NN GROUP NV	EUR	564 777,45	515 139,24	0,99
Basic Goods			548 719,97	524 436,00	1,01
6 028,00	HEINEKEN NV	EUR	548 719,97	524 436,00	1,01

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Europe Strategy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Consumer Retail			565 753,52	485 053,80	0,94
10 499,00	RANDSTAD NV	EUR	565 753,52	485 053,80	0,94
Computing and IT			581 646,59	478 642,50	0,93
1 050,00	ASML HOLDING NV	EUR	581 646,59	478 642,50	0,93
GERMANY			4 062 498,08	3 397 972,70	6,56
Health			1 626 880,72	1 489 702,30	2,88
10 670,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	541 446,70	508 212,10	0,98
3 151,00	MERCK KGAA	EUR	560 666,16	507 311,00	0,98
8 360,00	BAYER AG REG	EUR	524 767,86	474 179,20	0,92
Industries			1 211 106,94	982 878,80	1,90
15 298,00	DEUTSCHE POST AG REG	EUR	636 027,78	546 750,52	1,06
4 492,00	SIEMENS AG REG	EUR	575 079,16	436 128,28	0,84
Finance			659 955,96	489 198,96	0,94
6 183,00	LEG IMMOBILIEN AG	EUR	659 955,96	489 198,96	0,94
Raw materials			564 554,46	436 192,64	0,84
21 424,00	EVONIK INDUSTRIES AG	EUR	564 554,46	436 192,64	0,84
SWITZERLAND			3 510 543,44	3 273 369,35	6,32
Health			1 182 786,53	1 089 901,20	2,10
1 782,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	620 024,13	567 167,51	1,09
1 721,00	SONOVA HOLDING AG REG	CHF	562 762,40	522 733,69	1,01
Consumer Retail			1 178 455,01	1 067 318,46	2,06
5 286,00	CIE FINANCIERE RICHEMONT SA REG	CHF	582 264,31	536 859,42	1,04
2 344,00	SWATCH GROUP AG	CHF	596 190,70	530 459,04	1,02
Industries			620 193,70	574 449,14	1,11
2 544,00	KUEHNE & NAGEL INTERNATIONAL AG REG	CHF	620 193,70	574 449,14	1,11
Telecommunication			529 108,20	541 700,55	1,05
1 028,00	SWISSCOM AG REG	CHF	529 108,20	541 700,55	1,05
SWEDEN			2 435 467,28	1 945 062,63	3,75
Telecommunication			1 259 761,34	1 026 357,35	1,98
48 097,00	TELE2 AB -B-	SEK	622 117,72	523 030,49	1,01
70 699,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	637 643,62	503 326,86	0,97
Consumer Retail			593 921,07	472 202,01	0,91
41 411,00	HENNES & MAURITZ AB -B-	SEK	593 921,07	472 202,01	0,91
Finance			581 784,87	446 503,27	0,86
36 995,00	SWEDBANK AB -A-	SEK	581 784,87	446 503,27	0,86
DENMARK			1 657 353,01	1 666 173,56	3,22
Basic Goods			584 187,65	576 559,53	1,11
4 743,00	CARLSBERG A/S -B-	DKK	584 187,65	576 559,53	1,11
Raw materials			596 619,92	549 122,99	1,06
9 586,00	NOVOZYMES A/S -B-	DKK	596 619,92	549 122,99	1,06
Health			476 545,44	540 491,04	1,05
5 106,00	NOVO NORDISK A/S -B-	DKK	476 545,44	540 491,04	1,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Europe Strategy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FINLAND			1 822 093,83	1 550 777,77	2,99
Basic Goods			607 726,39	544 809,53	1,05
24 203,00	KESKO OYJ -B-	EUR	607 726,39	544 809,53	1,05
Industries			659 662,26	524 394,54	1,01
70 578,00	WARTSILA OYJ ABP	EUR	659 662,26	524 394,54	1,01
Raw materials			554 705,18	481 573,70	0,93
32 180,00	STORA ENSO OYJ -R-	EUR	554 705,18	481 573,70	0,93
SPAIN			1 583 950,42	1 534 739,82	2,96
Multi-Utilities			1 060 171,98	1 037 435,76	2,00
29 084,00	RED ELECTRICA CORP SA	EUR	530 109,43	524 239,10	1,01
51 859,00	IBERDROLA SA	EUR	530 062,55	513 196,66	0,99
Consumer Retail			523 778,44	497 304,06	0,96
23 034,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	523 778,44	497 304,06	0,96
ITALY			1 076 177,23	981 625,67	1,89
Finance			1 076 177,23	981 625,67	1,89
56 529,00	POSTE ITALIANE SPA	EUR	516 141,94	503 786,45	0,97
268 449,00	INTESA SANPAOLO SPA	EUR	560 035,29	477 839,22	0,92
JERSEY			1 098 202,32	960 742,80	1,85
Telecommunication			620 070,34	511 000,84	0,98
53 346,00	WPP PLC	GBP	620 070,34	511 000,84	0,98
Raw materials			478 131,98	449 741,96	0,87
86 982,00	GLENCORE PLC	GBP	478 131,98	449 741,96	0,87
BELGIUM			591 951,93	554 585,28	1,07
Basic Goods			591 951,93	554 585,28	1,07
10 798,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	591 951,93	554 585,28	1,07
IRELAND			598 758,36	495 502,70	0,96
Energy			598 758,36	495 502,70	0,96
8 367,00	DCC PLC	GBP	598 758,36	495 502,70	0,96
Zero-Coupon Bonds			17 983 782,50	17 894 807,25	34,54
ITALY			14 699 611,60	14 626 042,35	28,23
Government			14 699 611,60	14 626 042,35	28,23
8 150 000,00	BOT 0.00% 14/03/2023	EUR	8 179 632,75	8 133 944,50	15,70
3 285 000,00	BOT 0.00% 14/11/2022	EUR	3 300 132,45	3 285 000,00	6,34
2 737 000,00	BOT 0.00% 14/12/2022	EUR	2 749 345,51	2 737 957,95	5,28
470 000,00	BOT 0.00% 14/04/2023	EUR	470 500,89	469 139,90	0,91
SPAIN			2 149 085,17	2 137 759,20	4,13
Government			2 149 085,17	2 137 759,20	4,13
1 100 000,00	SPAIN LETRAS DEL TESORO 0.00% 10/03/2023	EUR	1 103 603,54	1 097 624,00	2,12
1 040 000,00	SPAIN LETRAS DEL TESORO 0.00% 09/12/2022	EUR	1 045 481,63	1 040 135,20	2,01
FRANCE			1 135 085,73	1 131 005,70	2,18
Government			1 135 085,73	1 131 005,70	2,18
1 130 000,00	FRANCE TREASURY BILL BTF 0.00% 07/09/2022	EUR	1 135 085,73	1 131 005,70	2,18

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Europe Strategy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			867 625,70	867 711,91	1,67
UCI Units			867 625,70	867 711,91	1,67
LUXEMBOURG			867 625,70	867 711,91	1,67
Finance			867 625,70	867 711,91	1,67
8 849,69	EURIZON FUND - MONEY MARKET -Z-	EUR	867 625,70	867 711,91	1,67
Total Portfolio			53 231 794,99	49 683 990,90	95,89

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Europe Strategy

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(22 942,20)	2 106 955,00
Unrealised loss on future contracts and commitment						(22 942,20)	2 106 955,00
100	83	Purchase	MSCI EUROPE	16/09/2022	EUR	(22 942,20)	2 106 955,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Europe Strategy

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(9 736,76)
Unrealised profit on forward foreign exchange contracts					149 473,70
15/07/2022	3 761 861,22	EUR	39 493 900,00	SEK	76 630,81
15/07/2022	8 466 817,47	EUR	7 242 685,00	GBP	58 014,58
15/07/2022	135 000,00	CHF	129 797,72	EUR	5 077,70
15/07/2022	80 000,00	CHF	76 981,55	EUR	2 944,62
15/07/2022	122 000,00	CHF	119 783,21	EUR	2 104,21
15/07/2022	50 000,00	CHF	48 079,47	EUR	1 874,39
15/07/2022	420 000,00	GBP	485 750,45	EUR	1 872,19
15/07/2022	50 000,00	GBP	57 499,83	EUR	550,48
15/07/2022	135 091,25	EUR	135 000,00	CHF	215,83
15/07/2022	119 692,73	EUR	103 000,00	GBP	109,08
15/07/2022	4 763,22	EUR	48 400,00	NOK	79,81
Unrealised loss on forward foreign exchange contracts					(159 210,46)
15/07/2022	3 533 387,91	EUR	3 690 500,00	CHF	(153 706,42)
15/07/2022	1 563 300,00	SEK	147 218,31	EUR	(1 344,63)
15/07/2022	88 000,00	GBP	103 309,69	EUR	(1 141,14)
15/07/2022	80 000,00	GBP	93 640,65	EUR	(760,15)
15/07/2022	1 692 581,20	EUR	12 590 900,00	DKK	(521,01)
15/07/2022	163 000,00	GBP	189 762,16	EUR	(518,13)
15/07/2022	93 000,00	GBP	108 414,10	EUR	(440,51)
15/07/2022	1 200 000,00	SEK	112 377,34	EUR	(403,68)
15/07/2022	127 463,97	EUR	110 000,00	GBP	(246,72)
15/07/2022	95 000,00	GBP	110 423,67	EUR	(128,07)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Multistrategy

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	534 882 345,57	
Banks	(Note 3)	13 408 432,13	
Other banks and broker accounts	(Notes 2, 3, 9)	10 316 309,77	
Swap premium paid	(Notes 2, 9)	3 937 286,41	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	473 672,89	
Unrealised profit on future contracts	(Notes 2, 9)	1 516 010,76	
Unrealised profit on swap contracts	(Notes 2, 9)	3 558 028,42	
Interest receivable on swap contracts	(Notes 2, 9)	51 486,11	
Other interest receivable		3 467 465,44	
Receivable on subscriptions		192 985,89	
Total assets		571 804 023,39	
Liabilities			
Swap premium received	(Notes 2, 9)	(3 071 974,59)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(376 246,15)	
Unrealised loss on future contracts	(Notes 2, 9)	(3 628 394,08)	
Unrealised loss on swap contracts	(Notes 2, 9)	(4 339 042,30)	
Interest payable on swap contracts	(Notes 2, 9)	(57 142,02)	
Payable on redemptions		(1 626 965,85)	
Other liabilities		(393 458,17)	
Total liabilities		(13 493 223,16)	
Total net assets		558 310 800,23	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	94,70	199 302,039
Class RD Units	EUR	96,38	1 179,854
Class Z Units	EUR	101,21	5 328 980,451

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Multistrategy

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	725 528 484,57
Net income from investments	(Note 2)	5 482 543,17
Interest received on swap contracts	(Note 2)	1 057 902,82
Other income		43 038,81
Total income		6 583 484,80
Management fee	(Note 6)	(2 044 908,94)
Performance fee	(Note 7)	(4 179,32)
Depositary fee	(Note 8)	(61 764,55)
Subscription tax	(Note 4)	(34 563,96)
Interest paid on swap contracts	(Note 2)	(1 065 040,68)
Other charges and taxes	(Notes 5, 8)	(504 023,95)
Total expenses		(3 714 481,40)
Net investment income / (loss)		2 869 003,40
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(18 354 565,32)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(9 279 036,45)
- option contracts	(Notes 2, 9)	1 062 621,18
- forward foreign exchange contracts	(Notes 2, 9)	333 690,18
- foreign currencies	(Note 2)	44 529,24
- future contracts	(Notes 2, 9)	(4 879 634,29)
- swap contracts	(Notes 2, 9)	(827 005,19)
Net result of operations for the period		(29 030 397,25)
Subscriptions for the period		65 892 139,88
Redemptions for the period		(204 079 073,01)
Dividend distributions	(Note 14)	(353,96)
Net assets at the end of the period		558 310 800,23

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Multistrategy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			555 169 437,81	534 882 345,57	95,80
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			493 741 183,86	480 757 017,00	86,11
Ordinary Bonds			298 427 988,67	291 643 535,00	52,24
ITALY			243 240 778,86	237 009 015,00	42,45
Government			243 240 778,86	237 009 015,00	42,45
81 500 000,00	BTP 5.50% 01/09/2022	EUR	86 076 563,64	82 262 840,00	14,73
66 700 000,00	BTP 0.90% 01/08/2022	EUR	67 350 136,71	66 759 363,00	11,96
55 500 000,00	BTP 1.00% 15/07/2022	EUR	55 808 024,17	55 535 520,00	9,95
19 300 000,00	BTP 1.85% 01/07/2025	EUR	20 358 915,54	19 267 190,00	3,45
13 100 000,00	BTP 1.75% 01/07/2024	EUR	13 647 138,80	13 184 102,00	2,36
SPAIN			55 187 209,81	54 634 520,00	9,79
Government			55 187 209,81	54 634 520,00	9,79
53 000 000,00	SPAIN GOVERNMENT BOND 5.40% 31/01/2023	EUR	55 187 209,81	54 634 520,00	9,79
Zero-Coupon Bonds			195 313 195,19	189 113 482,00	33,87
ITALY			102 399 823,24	100 443 782,00	17,99
Government			102 399 823,24	100 443 782,00	17,99
56 200 000,00	BOT 0.00% 12/05/2023	EUR	56 048 947,89	55 969 580,00	10,02
20 700 000,00	BTP 0.00% 15/12/2024	EUR	20 613 191,35	19 869 930,00	3,56
13 600 000,00	BTP 0.00% 15/04/2024	EUR	13 610 608,00	13 286 792,00	2,38
12 400 000,00	BTP 0.00% 01/08/2026	EUR	12 127 076,00	11 317 480,00	2,03
SPAIN			76 604 345,95	73 895 624,00	13,23
Government			76 604 345,95	73 895 624,00	13,23
48 500 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	48 673 630,00	45 981 395,00	8,23
27 900 000,00	SPAIN LETRAS DEL TESORO 0.00% 12/08/2022	EUR	27 930 715,95	27 914 229,00	5,00
NETHERLANDS			16 309 026,00	14 774 076,00	2,65
Government			16 309 026,00	14 774 076,00	2,65
16 200 000,00	NETHERLANDS GOVERNMENT BONDS 0.00% 15/01/2029	EUR	16 309 026,00	14 774 076,00	2,65
INVESTMENT FUNDS			61 428 253,95	54 125 328,57	9,69
UCI Units			61 428 253,95	54 125 328,57	9,69
IRELAND			61 428 253,95	54 125 328,57	9,69
Finance			61 428 253,95	54 125 328,57	9,69
369 394,00	SPDR BARCLAYS EMERGING MARKETS LOCAL BOND UCITS ETF (ITALY TRADED)	EUR	22 271 560,56	19 371 021,36	3,47
319 511,00	ISHARES JP MORGAN EMERGING MARKETS LOCAL GOVERNMENT BOND UCITS ETF	EUR	14 923 210,40	13 266 096,72	2,37
167 305,00	ISHARES JP MORGAN USD EMERGING MARKETS BOND EUR HEDGED UCITS ETF	EUR	14 107 241,25	11 236 203,80	2,01
2 008 622,00	ISHARES CHINA CNY BOND UCITS ETF	EUR	10 126 241,74	10 252 006,69	1,84
Total Portfolio			555 169 437,81	534 882 345,57	95,80

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Multistrategy

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(2 112 383,32)	260 947 543,49
Unrealised profit on future contracts and commitment						1 516 010,76	65 701 683,38
100	72	Purchase	XAV HEALTH CARE	16/09/2022	USD	562 666,85	8 934 488,50
100	93	Purchase	XAU UTILITIES	16/09/2022	USD	378 956,47	6 298 149,80
50	(965)	Sale	STOXX EUROPE 600	16/09/2022	EUR	187 766,81	19 531 600,00
1	562	Purchase	FTSE CHINA A50 INDEX	28/07/2022	USD	111 186,58	8 000 618,77
20	25	Purchase	NASDAQ 100 EMINI	16/09/2022	USD	86 709,08	5 514 133,26
50	31	Purchase	S&P 500 EMINI	16/09/2022	USD	73 463,59	5 618 370,68
250	65	Purchase	XAF FINANCIAL	16/09/2022	USD	59 065,48	6 033 227,96
100	47	Purchase	XAK TECHNOLOGY	16/09/2022	USD	56 195,90	5 771 094,41
Unrealised loss on future contracts and commitment						(3 628 394,08)	195 245 860,11
10 000	197	Purchase	TOPIX INDEX	08/09/2022	JPY	(1 006 293,80)	25 944 487,21
50	1 397	Purchase	STOXX 600 INSURANCE	16/09/2022	EUR	(568 370,15)	12 098 020,00
100 000	(237)	Sale	SHORT EURO BTP	08/09/2022	EUR	(533 840,13)	25 806 930,00
10	632	Purchase	EURO STOXX 50	16/09/2022	EUR	(319 160,00)	21 747 120,00
50	1 295	Purchase	EURO STOXX BANK	16/09/2022	EUR	(269 360,00)	5 167 050,00
100 000	(43)	Sale	EURO BUND	08/09/2022	EUR	(183 180,00)	6 397 540,00
100 000	190	Purchase	US ULTRA BOND (CBT)	21/09/2022	USD	(180 401,71)	28 050 423,88
50	335	Purchase	STOXX 600 UTILITIES	16/09/2022	EUR	(172 525,00)	5 808 900,00
5	28	Purchase	FTSE/MIB INDEX	16/09/2022	EUR	(134 680,00)	2 969 120,00
50	387	Purchase	MSCI EMERGING MARKETS	16/09/2022	USD	(104 977,53)	18 558 751,81
10	(258)	Sale	MSCI WORLD INDEX	16/09/2022	USD	(64 163,76)	19 219 515,19
100 000	(58)	Sale	EURO BTP	08/09/2022	EUR	(48 140,00)	7 140 960,00
100 000	23	Purchase	US 10YR NOTE (CBT)	21/09/2022	USD	(37 125,17)	2 607 699,12
100	59	Purchase	XAY CONS DISCRET	16/09/2022	USD	(5 643,50)	7 847 855,83
50	72	Purchase	EMINI RUSSELL	16/09/2022	USD	(533,33)	5 881 487,07

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Multistrategy

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					97 426,74
Unrealised profit on forward foreign exchange contracts					473 672,89
08/09/2022	8 862 238,05	EUR	13 345 000,00	AUD	120 941,60
08/09/2022	2 065 000,00	CHF	1 990 818,90	EUR	72 142,96
13/07/2022	7 359 000,00	USD	6 983 828,06	EUR	51 679,51
13/07/2022	4 781 000,00	CAD	3 496 314,03	EUR	47 221,60
13/07/2022	36 514 000,00	NOK	3 487 155,00	EUR	46 435,45
13/07/2022	4 760 000,00	CAD	3 490 894,92	EUR	37 076,14
13/07/2022	1 193 660 000,00	JPY	8 370 288,09	EUR	33 398,99
13/07/2022	502 347 000,00	JPY	3 512 089,88	EUR	24 567,96
13/07/2022	36 210 000,00	NOK	3 487 739,07	EUR	16 432,21
13/07/2022	5 383 000,00	AUD	3 528 193,43	EUR	10 592,69
13/07/2022	1 394 647,22	EUR	2 110 000,00	AUD	7 532,47
08/09/2022	1 966 156,82	EUR	1 695 000,00	GBP	3 979,65
13/07/2022	4 227 000,00	AUD	2 777 159,65	EUR	1 671,66
Unrealised loss on forward foreign exchange contracts					(376 246,15)
13/07/2022	6 273 887,92	EUR	9 628 000,00	AUD	(55 562,71)
13/07/2022	74 260 000,00	SEK	6 981 291,72	EUR	(51 550,10)
13/07/2022	13 170 000,00	GBP	15 342 672,83	EUR	(50 765,38)
13/07/2022	4 885 335,68	EUR	5 160 000,00	USD	(47 837,18)
13/07/2022	5 800 000,00	NZD	3 488 830,09	EUR	(41 583,99)
13/07/2022	3 468 831,10	EUR	3 669 000,00	USD	(38 884,25)
13/07/2022	5 872 000,00	NZD	3 508 732,09	EUR	(18 692,59)
13/07/2022	3 486 064,36	EUR	5 321 000,00	AUD	(11 962,94)
13/07/2022	3 519 664,45	EUR	4 763 000,00	CAD	(10 530,12)
13/07/2022	3 522 248,78	EUR	5 372 000,00	AUD	(9 305,93)
08/09/2022	19 100 000,00	USD	18 193 804,78	EUR	(8 611,98)
13/07/2022	5 367 000,00	AUD	3 536 097,48	EUR	(7 829,77)
13/07/2022	481 245 000,00	JPY	3 395 646,42	EUR	(7 552,33)
13/07/2022	3 400 633,33	EUR	5 734 000,00	NZD	(7 385,49)
13/07/2022	5 779 000,00	NZD	3 441 644,80	EUR	(6 880,11)
13/07/2022	4 634 000,00	CAD	3 435 894,87	EUR	(1 311,28)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible Multistrategy

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						(5 655,91)	(781 013,88)
CDX.NA.HY.36	USD	L	10 000 000,00	J.P. MORGAN SE	20/06/2026	(13 166,38)	939 382,55
CDX.NA.HY.36	USD	L	8 900 000,00	J.P. MORGAN SE	20/06/2026	(11 718,06)	762 747,96
CDX.NA.HY.36	USD	L	8 800 000,00	J.P. MORGAN SE	20/06/2026	(11 586,40)	773 088,62
CDX.NA.HY.37	USD	L	15 700 000,00	DEUTSCHE BANK AG	20/12/2026	(20 671,18)	1 082 809,29
CDX.NA.IG.38	EUR	L	18 500 000,00	J.P. MORGAN SE	20/12/2026	28 263,89	(2 518 283,95)
ITRAXX EUROPE CROSSOVER SERIES 34 VERSION 1	EUR	S	7 000 000,00	BANK OF AMERICA SECURITIES EUROPE S.A.	20/12/2025	10 694,44	(752 172,23)
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	8 200 000,00	BNP PARIBAS S.A.	20/06/2026	12 527,78	(1 068 586,12)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible US Strategy

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	75 337 765,93	
Banks	(Note 3)	1 044 993,41	
Other banks and broker accounts	(Notes 2, 3, 9)	1 254 780,72	
Unrealised profit on future contracts	(Notes 2, 9)	31 386,01	
Receivable on investments sold		87 216,99	
Receivable on subscriptions		93 749,00	
Other assets	(Note 10)	49 755,71	
Total assets		77 899 647,77	
Liabilities			
Other liabilities		(49 586,60)	
Total liabilities		(49 586,60)	
Total net assets		77 850 061,17	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	96,64	902,095
Class Z Units	EUR	128,58	604 775,196

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible US Strategy

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	13 232 550,01
Net income from investments	(Note 2)	256 381,39
Other income	(Note 6)	415,69
Total income		256 797,08
Management fee	(Note 6)	(143 847,40)
Depository fee	(Note 8)	(4 398,28)
Subscription tax	(Note 4)	(2 656,00)
Other charges and taxes	(Notes 5, 8)	(36 012,45)
Total expenses		(186 914,13)
Net investment income / (loss)		69 882,95
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	662 364,82
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(2 653 199,08)
- foreign currencies	(Note 2)	3 034,35
- future contracts	(Notes 2, 9)	31 386,01
Net result of operations for the period		(1 886 530,95)
Subscriptions for the period		67 357 551,13
Redemptions for the period		(853 509,02)
Net assets at the end of the period		77 850 061,17

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible US Strategy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			76 244 665,70	75 337 765,93	96,77
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			72 868 318,87	71 902 218,19	92,36
Shares			48 271 200,09	46 293 450,91	59,46
UNITED STATES			47 426 362,11	45 586 123,42	58,55
Health			7 620 784,61	8 314 802,19	10,68
1 761,00	UNITEDHEALTH GROUP INC	USD	765 662,89	865 180,09	1,11
5 801,00	ABBVIE INC	USD	767 322,50	849 855,33	1,09
9 692,00	MERCK & CO INC	USD	734 811,28	845 205,16	1,09
11 386,00	BRISTOL-MYERS SQUIBB CO	USD	715 042,13	838 607,39	1,08
4 884,00	JOHNSON & JOHNSON	USD	761 577,30	829 268,67	1,06
13 960,00	GILEAD SCIENCES INC	USD	813 284,02	825 355,29	1,06
3 543,00	AMGEN INC	USD	762 197,36	824 536,80	1,06
16 278,00	PFIZER INC	USD	780 776,24	816 352,41	1,05
6 396,00	QUEST DIAGNOSTICS INC	USD	780 271,15	813 563,70	1,04
1 748,00	ANTHEM INC	USD	739 839,74	806 877,35	1,04
Industries			8 657 426,99	8 169 262,02	10,49
4 833,00	UNITED PARCEL SERVICE INC -B-	USD	835 872,56	843 862,37	1,08
14 101,00	SEALED AIR CORP	USD	798 923,64	778 525,81	1,00
4 082,00	CUMMINS INC	USD	758 745,62	755 645,46	0,97
6 436,00	DOVER CORP	USD	886 789,24	746 870,35	0,96
15 345,00	MASCO CORP	USD	747 186,79	742 701,31	0,95
3 934,00	SNAP-ON INC	USD	730 089,36	741 418,63	0,95
5 943,00	3M CO	USD	843 149,54	735 648,49	0,95
4 197,00	ILLINOIS TOOL WORKS INC	USD	794 192,17	731 649,85	0,94
9 569,00	EMERSON ELECTRIC CO	USD	773 013,40	728 029,41	0,94
1 532,00	BROADCOM INC	USD	772 443,76	711 904,92	0,91
3 819,00	CATERPILLAR INC	USD	717 020,91	653 005,42	0,84
Consumer Retail			7 494 669,66	6 854 497,65	8,80
11 100,00	COLGATE-PALMOLIVE CO	USD	791 500,24	850 881,53	1,09
5 956,00	PROCTER & GAMBLE CO	USD	831 801,36	819 181,53	1,05
16 583,00	LKQ CORP	USD	732 323,57	778 669,05	1,00
7 032,00	DARDEN RESTAURANTS INC	USD	850 223,74	760 878,02	0,98
2 883,00	HOME DEPOT INC	USD	861 788,69	756 344,63	0,97
5 526,00	TARGET CORP	USD	920 883,15	746 508,26	0,96
10 905,00	LENNAR CORP -A-	USD	807 857,32	736 109,74	0,94
11 340,00	BEST BUY CO INC	USD	906 623,41	707 116,25	0,91
21 893,00	BORGWARNER INC	USD	791 668,18	698 808,64	0,90
Basic Goods			5 656 801,92	5 938 484,49	7,63
12 558,00	GENERAL MILLS INC	USD	868 673,09	906 309,44	1,17
9 859,00	CHURCH & DWIGHT CO INC	USD	853 088,56	873 819,92	1,12
4 104,00	HERSHEY CO	USD	772 328,96	844 628,37	1,09
23 124,00	KRAFT HEINZ CO	USD	809 794,56	843 607,49	1,08
13 765,00	COCA-COLA CO	USD	759 776,26	828 309,57	1,06
13 853,00	MONDELEZ INTERNATIONAL INC -A-	USD	802 163,32	822 739,36	1,06
9 950,00	TYSON FOODS INC -A-	USD	790 977,17	819 070,34	1,05
Computing and IT			5 652 792,08	5 151 818,95	6,62
12 409,00	NETAPP INC	USD	860 731,77	774 368,21	1,00
5 247,00	TEXAS INSTRUMENTS INC	USD	806 092,33	771 152,74	0,99
11 939,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	877 786,80	770 733,36	0,99
2 420,00	KLA CORP	USD	753 851,94	738 604,13	0,95
22 844,00	HP INC	USD	717 246,73	716 271,84	0,92

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible US Strategy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 720,00	LAM RESEARCH CORP	USD	799 355,27	701 112,51	0,90
7 809,00	APPLIED MATERIALS INC	USD	837 727,24	679 576,16	0,87
Finance			5 073 429,81	4 473 628,66	5,75
8 272,00	PRUDENTIAL FINANCIAL INC	USD	800 050,28	757 056,81	0,97
17 035,00	CITIGROUP INC	USD	853 130,00	749 380,39	0,96
45 212,00	KEYCORP	USD	889 112,96	745 136,39	0,96
21 810,00	CITIZENS FINANCIAL GROUP INC	USD	871 102,88	744 558,79	0,96
64 578,00	HUNTINGTON BANCSHARES INC	USD	830 019,48	743 099,55	0,96
6 818,00	JPMORGAN CHASE & CO	USD	830 014,21	734 396,73	0,94
Telecommunication			4 163 395,55	3 915 156,80	5,03
41 177,00	AT&T INC	USD	742 963,96	825 548,82	1,06
3 987,00	MOTOROLA SOLUTIONS INC	USD	823 192,64	799 345,06	1,03
19 306,00	CISCO SYSTEMS INC	USD	911 190,50	787 419,70	1,01
20 262,00	COMCAST CORP -A-	USD	850 465,50	760 515,53	0,98
35 340,00	NORTONLIFELOCK INC	USD	835 582,95	742 327,69	0,95
Raw materials			2 329 120,38	1 996 934,93	2,56
12 988,00	DUPONT DE NEMOURS INC	USD	833 351,74	690 490,33	0,88
7 971,00	EASTMAN CHEMICAL CO	USD	774 045,62	684 448,56	0,88
5 529,00	CELANESE CORP -A-	USD	721 723,02	621 996,04	0,80
Multi-Utilities			777 941,11	771 537,73	0,99
9 549,00	EVERSOURCE ENERGY	USD	777 941,11	771 537,73	0,99
IRELAND			844 837,98	707 327,49	0,91
Computing and IT			844 837,98	707 327,49	0,91
10 351,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	844 837,98	707 327,49	0,91
Zero-Coupon Bonds			24 597 118,78	25 608 767,28	32,90
UNITED STATES			24 597 118,78	25 608 767,28	32,90
Government			24 597 118,78	25 608 767,28	32,90
7 900 000,00	UNITED STATES TREASURY BILL 0.00% 01/12/2022	USD	7 126 569,38	7 485 901,61	9,62
6 000 000,00	UNITED STATES TREASURY BILL 0.00% 20/04/2023	USD	5 485 688,08	5 617 772,85	7,22
6 000 000,00	UNITED STATES TREASURY BILL 0.00% 18/05/2023	USD	5 476 288,35	5 605 835,41	7,20
5 000 000,00	UNITED STATES TREASURY BILL 0.00% 23/03/2023	USD	4 508 991,43	4 700 225,29	6,04
2 300 000,00	UNITED STATES TREASURY BILL 0.00% 14/07/2022	USD	1 999 581,54	2 199 032,12	2,82
INVESTMENT FUNDS			3 376 346,83	3 435 547,74	4,41
UCI Units			3 376 346,83	3 435 547,74	4,41
LUXEMBOURG			3 376 346,83	3 435 547,74	4,41
Finance			3 376 346,83	3 435 547,74	4,41
35 498,05	EURIZON FUND - MONEY MARKET -Z2-	USD	3 376 346,83	3 435 547,74	4,41
Total Portfolio			76 244 665,70	75 337 765,93	96,77

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Flexible US Strategy

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						31 386,01	3 805 993,04
Unrealised profit on future contracts and commitment						31 386,01	3 805 993,04
50	21	Purchase	S&P 500 EMINI	16/09/2022	USD	31 386,01	3 805 993,04

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	322 057 795,78	
Banks	(Note 3)	2 593 256,72	
Other banks and broker accounts	(Notes 2, 3, 9)	437 246,97	
Option contracts	(Notes 2, 9)	207 117,77	
Swap premium paid	(Notes 2, 9)	1 334 323,70	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	339 737,03	
Unrealised profit on future contracts	(Notes 2, 9)	100 198,32	
Unrealised profit on swap contracts	(Notes 2, 9)	53 035,54	
Interest receivable on swap contracts	(Notes 2, 9)	4 450,23	
Other interest receivable		2 198 177,56	
Receivable on subscriptions		503 824,90	
Other assets	(Note 10)	9 414,12	
Total assets		329 838 578,64	
Liabilities			
Bank overdrafts	(Note 3)	(4 099 436,56)	
Option contracts	(Notes 2, 9)	(101 033,06)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(519 458,77)	
Unrealised loss on future contracts	(Notes 2, 9)	(128 353,99)	
Unrealised loss on swap contracts	(Notes 2, 9)	(153 473,97)	
Interest payable on swap contracts	(Notes 2, 9)	(3 396,92)	
Payable on redemptions		(107 055,28)	
Other liabilities		(172 966,90)	
Total liabilities		(5 285 175,45)	
Total net assets		324 553 403,19	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	92,40	17 740,473
Class Z Units	EUR	96,03	3 362 536,685

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	352 419 652,41
Net income from investments	(Note 2)	3 614 402,43
Interest received on swap contracts	(Note 2)	51 077,24
Other income	(Note 6)	58 351,17
Total income		3 723 830,84
Management fee	(Note 6)	(807 740,29)
Depositary fee	(Note 8)	(30 200,31)
Subscription tax	(Note 4)	(14 970,66)
Interest paid on swap contracts	(Note 2)	(695 311,16)
Other charges and taxes	(Notes 5, 8)	(235 011,84)
Total expenses		(1 783 234,26)
Net investment income / (loss)		1 940 596,58
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(3 753 292,90)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(25 220 656,35)
- option contracts	(Notes 2, 9)	139 297,15
- forward foreign exchange contracts	(Notes 2, 9)	265 846,24
- foreign currencies	(Note 2)	18 808,19
- future contracts	(Notes 2, 9)	(796 761,55)
- swap contracts	(Notes 2, 9)	78 585,67
Net result of operations for the period		(27 327 576,97)
Subscriptions for the period		73 898 052,71
Redemptions for the period		(74 436 724,96)
Net assets at the end of the period		324 553 403,19

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			345 338 193,51	322 057 795,78	99,23
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			319 011 973,40	297 986 018,61	91,81
Ordinary Bonds			201 623 744,97	185 332 384,70	57,10
ITALY			45 548 898,27	43 676 482,37	13,46
Government			37 878 444,72	36 740 114,26	11,32
14 000 000,00	BTP 0.05% 15/01/2023	EUR	14 010 780,00	13 988 380,00	4,31
11 200 000,00	BTP 0.95% 01/03/2023	EUR	11 303 040,00	11 238 080,00	3,46
10 000 000,00	BTP 1.60% 01/06/2026	EUR	10 780 220,00	9 801 000,00	3,02
1 165 311,00	BTP 0.15% 15/05/2051	EUR	874 322,31	807 793,59	0,25
400 000,00	BTP 0.85% 15/01/2027	EUR	376 159,40	374 520,00	0,11
330 729,30	BTP 0.45% 22/05/2023	EUR	345 184,51	344 229,67	0,11
270 000,00	BTP 1.50% 30/04/2045	EUR	188 738,50	186 111,00	0,06
Finance			4 122 459,29	3 819 496,70	1,18
1 000 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	1 053 940,00	1 001 050,00	0,31
850 000,00	NEXI SPA 2.125% 30/04/2029	EUR	733 907,00	591 617,00	0,18
580 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	649 463,30	571 984,40	0,18
440 000,00	BANCO BPM SPA 2.50% 21/06/2024	EUR	458 119,49	433 936,80	0,13
250 000,00	UNICREDIT SPA 1.00% 18/01/2023	EUR	234 462,50	249 897,50	0,08
200 000,00	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	199 738,00	200 914,00	0,06
200 000,00	UNIONE DI BANCHE ITALIANE SPA 0.75% 17/10/2022	EUR	192 151,00	200 140,00	0,06
200 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	197 176,00	195 656,00	0,06
200 000,00	INTESA SANPAOLO SPA 1.00% 19/11/2026	EUR	199 396,00	180 002,00	0,06
100 000,00	INTESA SANPAOLO SPA 2.855% 23/04/2025	EUR	104 140,00	98 302,00	0,03
100 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	99 966,00	95 997,00	0,03
Telecommunication			2 334 746,56	2 080 781,41	0,64
1 000 000,00	TELECOM ITALIA SPA 5.875% 19/05/2023	GBP	1 255 578,95	1 172 189,21	0,36
680 000,00	TELECOM ITALIA SPA 3.625% 25/05/2026	EUR	718 815,52	629 462,40	0,19
340 000,00	TELECOM ITALIA SPA 2.375% 12/10/2027	EUR	360 352,09	279 129,80	0,09
Energy			549 406,40	485 946,00	0,15
540 000,00	ENI SPA 2.00% 18/05/2031	EUR	549 406,40	485 946,00	0,15
Multi-Utilities			360 803,80	308 440,00	0,10
440 000,00	SNAM SPA 1.00% 12/09/2034	EUR	360 803,80	308 440,00	0,10
Industries			303 037,50	241 704,00	0,07
300 000,00	SOFIMA HOLDING SPA 3.75% 15/01/2028	EUR	303 037,50	241 704,00	0,07
FRANCE			23 259 224,99	20 929 832,20	6,45
Consumer Retail			6 590 324,17	5 773 920,30	1,78
500 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 07/04/2025	EUR	496 305,00	486 725,00	0,15
500 000,00	APRR SA 1.25% 14/01/2027	EUR	493 010,00	474 035,00	0,15
500 000,00	ELIS SA 1.00% 03/04/2025	EUR	490 749,09	452 435,00	0,14
550 000,00	REXEL SA 2.125% 15/12/2028	EUR	528 338,00	426 772,50	0,13
400 000,00	PERNOD RICARD SA 1.125% 07/04/2025	EUR	400 980,00	391 036,00	0,12
460 000,00	FAURECIA SE 3.125% 15/06/2026	EUR	469 781,66	385 250,00	0,12
400 000,00	RENAULT SA 1.00% 18/04/2024	EUR	392 368,00	373 652,00	0,11
400 000,00	SODEXO SA 1.00% 27/04/2029	EUR	374 199,00	346 604,00	0,11
400 000,00	FAURECIA SE 2.625% 15/06/2025	EUR	401 970,00	345 228,00	0,11
350 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	355 571,22	297 598,00	0,09
300 000,00	RENAULT SA 2.50% 02/06/2027	EUR	299 990,00	241 176,00	0,07
300 000,00	FAURECIA SE 3.75% 15/06/2028	EUR	312 750,00	231 750,00	0,07
300 000,00	RENAULT SA 2.50% 01/04/2028	EUR	299 777,40	229 752,00	0,07
300 000,00	FAURECIA SE 2.375% 15/06/2027	EUR	305 931,75	224 469,00	0,07

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
220 000,00	FNAC DARTY SA 2.625% 30/05/2026	EUR	213 845,55	193 707,80	0,06
200 000,00	ELIS SA 2.875% 15/02/2026	EUR	196 812,50	184 086,00	0,06
200 000,00	KERING SA 0.75% 13/05/2028	EUR	188 914,00	181 010,00	0,05
200 000,00	ELIS SA 1.625% 03/04/2028	EUR	196 050,00	158 058,00	0,05
200 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	172 981,00	150 576,00	0,05
Finance			5 894 824,12	5 440 850,20	1,68
1 160 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	1 171 496,12	1 138 041,20	0,35
700 000,00	BNP PARIBAS SA 0.125% 04/09/2026	EUR	657 644,00	617 757,00	0,19
600 000,00	CREDIT AGRICOLE SA 0.50% 24/06/2024	EUR	590 997,00	581 124,00	0,18
500 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	508 936,00	501 100,00	0,16
400 000,00	CREDIT AGRICOLE SA 1.00% 03/07/2029	EUR	380 333,00	349 008,00	0,11
700 000,00	UNIBAIL-RODAMCO SE 1.75% 01/07/2049	EUR	469 406,00	341 579,00	0,11
400 000,00	CREDIT MUTUEL ARKEA SA 0.375% 03/10/2028	EUR	366 501,00	338 172,00	0,10
400 000,00	CNP ASSURANCES 0.375% 08/03/2028	EUR	366 397,00	328 660,00	0,10
400 000,00	KLEPIERRE SA 0.875% 17/02/2031	EUR	357 154,00	298 908,00	0,09
300 000,00	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	280 852,00	273 456,00	0,08
300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	274 847,00	253 824,00	0,08
300 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	272 438,00	224 853,00	0,07
200 000,00	PSA BANQUE FRANCE SA 0.625% 21/06/2024	EUR	197 823,00	194 368,00	0,06
Telecommunication			4 236 801,31	3 574 648,40	1,10
1 470 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	1 428 069,67	1 098 869,10	0,34
1 040 000,00	ALTICE FRANCE SA 5.875% 01/02/2027	EUR	1 090 861,91	905 964,80	0,28
500 000,00	ORANGE SA 1.00% 12/09/2025	EUR	495 006,00	481 055,00	0,15
600 000,00	ORANGE SA 0.50% 04/09/2032	EUR	533 613,00	470 586,00	0,14
350 000,00	ILIAD HOLDING SASU 5.125% 15/10/2026	EUR	343 460,00	311 923,50	0,10
350 000,00	ALTICE FRANCE SA 2.50% 15/01/2025	EUR	345 790,73	306 250,00	0,09
Industries			2 684 477,79	2 523 172,30	0,78
570 000,00	CMA CGM SA 7.50% 15/01/2026	EUR	626 740,02	584 643,30	0,18
600 000,00	CIE DE SAINT-GOBAIN 1.375% 14/06/2027	EUR	580 523,00	562 872,00	0,17
400 000,00	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1.00% 19/05/2031	EUR	373 464,00	337 440,00	0,10
300 000,00	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027	EUR	302 138,00	286 395,00	0,09
300 000,00	BOUYGUES SA 1.375% 07/06/2027	EUR	303 496,00	286 359,00	0,09
200 000,00	CROWN EUROPEAN HOLDINGS SA 2.875% 01/02/2026	EUR	202 039,77	187 988,00	0,06
200 000,00	BOUYGUES SA 1.125% 24/07/2028	EUR	188 956,00	183 238,00	0,06
100 000,00	SCHNEIDER ELECTRIC SE REG 1.00% 09/04/2027	EUR	107 121,00	94 237,00	0,03
Health			1 044 192,10	954 746,00	0,29
400 000,00	SANOFI 0.50% 13/01/2027	EUR	387 319,50	373 416,00	0,11
400 000,00	CHROME BIDCO SASU 3.50% 31/05/2028	EUR	386 557,60	327 788,00	0,10
300 000,00	ESSILORLUXOTTICA SA 0.75% 27/11/2031	EUR	270 315,00	253 542,00	0,08
Energy			783 968,00	760 876,00	0,23
600 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	593 720,00	577 092,00	0,18
200 000,00	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	190 248,00	183 784,00	0,05
Basic Goods			685 086,50	659 928,00	0,20
400 000,00	DANONE SA 1.125% 14/01/2025	EUR	403 560,50	390 504,00	0,12
300 000,00	CARREFOUR SA 1.00% 17/05/2027	EUR	281 526,00	269 424,00	0,08
Raw materials			648 871,00	586 799,00	0,18
400 000,00	ARKEMA SA 0.75% 03/12/2029	EUR	360 420,00	332 792,00	0,10
300 000,00	AIR LIQUIDE FINANCE SA 0.625% 20/06/2030	EUR	288 451,00	254 007,00	0,08
Multi-Utilities			400 401,00	373 060,00	0,12
400 000,00	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	400 401,00	373 060,00	0,12

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Computing and IT			290 279,00	281 832,00	0,09
300 000,00	CAPGEMINI SE 2.00% 15/04/2029	EUR	290 279,00	281 832,00	0,09
UNITED STATES			18 480 003,33	17 677 411,94	5,45
Government			5 202 262,47	5 248 236,99	1,62
2 940 000,00	UNITED STATES TREASURY NOTE 0.75% 31/05/2026	USD	2 549 198,98	2 572 930,91	0,79
2 300 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2031	USD	1 894 157,85	1 908 164,76	0,59
950 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2051	USD	758 905,64	767 141,32	0,24
Finance			3 282 752,18	3 227 239,55	0,99
1 220 000,00	CITIGROUP INC 0.75% 26/10/2023	EUR	1 209 774,85	1 204 933,00	0,37
520 000,00	MORGAN STANLEY 1.875% 30/03/2023	EUR	536 718,40	523 130,40	0,16
451 000,00	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	444 753,93	438 214,15	0,13
300 000,00	MORGAN STANLEY 1.00% 02/12/2022	EUR	304 872,00	300 807,00	0,09
300 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	295 424,00	293 157,00	0,09
200 000,00	CAPITAL ONE FINANCIAL CORP 0.80% 12/06/2024	EUR	197 952,00	192 618,00	0,06
200 000,00	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	EUR	203 339,00	182 920,00	0,06
100 000,00	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	EUR	89 918,00	91 460,00	0,03
Basic Goods			1 989 725,22	1 836 358,20	0,57
1 060 000,00	COCA-COLA CO 1.625% 09/03/2035	EUR	996 541,42	880 139,20	0,27
660 000,00	PHILIP MORRIS INTERNATIONAL INC 0.80% 01/08/2031	EUR	497 697,80	470 151,00	0,15
300 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	299 585,00	299 178,00	0,09
200 000,00	PEPSICO INC 0.75% 18/03/2027	EUR	195 901,00	186 890,00	0,06
Telecommunication			1 748 706,40	1 643 269,00	0,51
800 000,00	AT&T INC 0.80% 04/03/2030	EUR	732 919,40	679 280,00	0,21
550 000,00	VERIZON COMMUNICATIONS INC 1.25% 08/04/2030	EUR	528 661,00	485 837,00	0,15
300 000,00	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	287 608,00	283 050,00	0,09
200 000,00	AT&T INC 1.80% 05/09/2026	EUR	199 518,00	195 102,00	0,06
Industries			1 712 551,68	1 585 532,60	0,49
1 020 000,00	FEDEX CORP 1.625% 11/01/2027	EUR	1 011 730,42	969 642,60	0,30
340 000,00	SILGAN HOLDINGS INC 3.25% 15/03/2025	EUR	346 975,15	321 827,00	0,10
350 000,00	BALL CORP 1.50% 15/03/2027	EUR	353 846,11	294 063,00	0,09
Consumer Retail			1 534 948,06	1 443 330,30	0,44
580 000,00	LEVI STRAUSS & CO 3.375% 15/03/2027	EUR	585 040,04	530 334,60	0,16
490 000,00	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	450 505,02	452 921,70	0,14
300 000,00	MCDONALD'S CORP 1.60% 15/03/2031	EUR	297 264,00	262 728,00	0,08
200 000,00	ECOLAB INC 1.00% 15/01/2024	EUR	202 139,00	197 346,00	0,06
Computing and IT			1 609 349,02	1 410 337,30	0,43
490 000,00	IQVIA INC 2.875% 15/06/2028	EUR	482 852,86	418 200,30	0,13
300 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	300 659,00	284 208,00	0,09
350 000,00	IQVIA INC 2.25% 15/03/2029	EUR	351 586,66	276 689,00	0,08
300 000,00	IQVIA INC 2.25% 15/01/2028	EUR	285 338,50	248 250,00	0,08
200 000,00	FISERV INC 1.125% 01/07/2027	EUR	188 912,00	182 990,00	0,05
Energy			744 070,30	670 740,00	0,21
840 000,00	EXXON MOBIL CORP 0.835% 26/06/2032	EUR	744 070,30	670 740,00	0,21
Health			655 638,00	612 368,00	0,19
400 000,00	STRYKER CORP 1.00% 03/12/2031	EUR	356 395,00	322 244,00	0,10
300 000,00	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	299 243,00	290 124,00	0,09
NETHERLANDS			15 780 639,03	14 334 886,44	4,42
Telecommunication			4 089 189,06	3 537 583,04	1,09
1 051 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	1 171 291,17	1 081 941,44	0,33
1 210 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	1 177 262,55	922 625,00	0,28

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Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
900 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	870 114,50	863 775,00	0,27
500 000,00	WP/AP TELECOM HOLDINGS IV BV 3.75% 15/01/2029	EUR	502 541,67	409 620,00	0,13
370 000,00	ZIGGO BOND CO BV 3.375% 28/02/2030	EUR	367 979,17	259 621,60	0,08
Energy			2 985 239,69	2 814 928,10	0,87
810 000,00	SHELL INTERNATIONAL FINANCE BV 0.75% 15/08/2028	EUR	769 110,29	730 215,00	0,22
500 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	499 552,00	499 620,00	0,15
570 000,00	SHELL INTERNATIONAL FINANCE BV 1.25% 11/11/2032	EUR	528 994,10	476 765,10	0,15
500 000,00	SCHLUMBERGER FINANCE BV 0.50% 15/10/2031	EUR	441 189,00	402 710,00	0,12
560 000,00	BP CAPITAL MARKETS BV 0.933% 04/12/2040	EUR	362 454,30	341 180,00	0,11
200 000,00	SCHLUMBERGER FINANCE BV 2.00% 06/05/2032	EUR	196 531,00	183 330,00	0,06
200 000,00	SHELL INTERNATIONAL FINANCE BV 1.875% 07/04/2032	EUR	187 409,00	181 108,00	0,06
Multi-Utilities			2 087 720,69	1 973 243,50	0,61
900 000,00	NATURGY FINANCE BV 2.875% 11/03/2024	EUR	954 340,00	915 813,00	0,28
450 000,00	INNOGY FINANCE BV 1.00% 13/04/2025	EUR	448 846,69	434 101,50	0,13
400 000,00	NATURGY FINANCE BV 0.75% 28/11/2029	EUR	366 341,00	337 828,00	0,11
300 000,00	ENEL FINANCE INTERNATIONAL NV 1.375% 01/06/2026	EUR	318 193,00	285 501,00	0,09
Consumer Retail			2 000 606,94	1 746 205,60	0,54
400 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.125% 02/10/2023	EUR	401 446,00	396 032,00	0,12
380 000,00	BMW FINANCE NV 0.75% 13/07/2026	EUR	369 687,90	359 791,60	0,11
400 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	374 623,60	331 000,00	0,10
400 000,00	VZ SECURED FINANCING BV 3.50% 15/01/2032	EUR	400 000,00	302 128,00	0,10
350 000,00	GOODYEAR EUROPE BV 2.75% 15/08/2028	EUR	354 849,44	262 696,00	0,08
100 000,00	LKQ EUROPEAN HOLDINGS BV 4.125% 01/04/2028	EUR	100 000,00	94 558,00	0,03
Finance			1 673 138,20	1 564 016,40	0,48
700 000,00	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	698 228,00	671 538,00	0,20
640 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	629 849,20	609 702,40	0,19
400 000,00	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	345 061,00	282 776,00	0,09
Industries			1 658 948,55	1 509 012,90	0,46
1 090 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	1 109 020,05	1 000 238,50	0,31
360 000,00	NORSK HYDRO ASA 1.25% 28/02/2031	EUR	353 998,50	321 908,40	0,10
200 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	195 930,00	186 866,00	0,05
Basic Goods			1 285 795,90	1 189 896,90	0,37
750 000,00	HEINEKEN NV 1.25% 07/05/2033	EUR	691 159,50	613 845,00	0,19
410 000,00	B.A.T. NETHERLANDS 3.125% 07/04/2028	EUR	402 316,40	388 347,90	0,12
200 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	192 320,00	187 704,00	0,06
UNITED KINGDOM			13 454 087,49	12 229 291,45	3,77
Consumer Retail			3 722 879,99	3 325 554,14	1,02
680 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 6.25% 15/01/2027	USD	650 726,70	633 734,44	0,20
600 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 6.875% 15/11/2026	EUR	656 634,33	528 426,00	0,16
620 000,00	UNILEVER PLC 1.50% 11/06/2039	EUR	536 989,60	479 328,20	0,15
460 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/07/2024	EUR	467 276,50	448 840,40	0,14
300 000,00	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	287 507,00	275 037,00	0,08
300 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/01/2026	EUR	294 023,25	247 566,00	0,08
210 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 3.875% 01/03/2023	GBP	239 208,11	234 860,10	0,07
250 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	230 171,70	196 340,00	0,06
200 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/07/2028	EUR	200 000,00	143 380,00	0,04
150 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	160 342,80	138 042,00	0,04
Telecommunication			3 585 890,05	3 172 776,58	0,98
1 400 000,00	VODAFONE GROUP PLC 0.50% 30/01/2024	EUR	1 387 039,50	1 378 888,00	0,42
1 070 000,00	VIRGIN MEDIA FINANCE PLC 3.75% 15/07/2030	EUR	1 035 672,06	797 117,90	0,25
540 000,00	VIRGIN MEDIA SECURED FINANCE PLC 5.25% 15/05/2029	GBP	622 981,00	536 335,20	0,16

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Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	VMED O2 UK FINANCING I PLC 4.00% 31/01/2029	GBP	350 964,49	277 925,48	0,09
200 000,00	OMNICOM FINANCE HOLDINGS PLC 0.80% 08/07/2027	EUR	189 233,00	182 510,00	0,06
Finance			3 068 159,48	3 041 930,00	0,94
1 290 000,00	HSBC HOLDINGS PLC 0.875% 06/09/2024	EUR	1 265 906,81	1 249 571,40	0,39
820 000,00	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	816 063,70	813 792,60	0,25
500 000,00	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026	EUR	502 903,00	496 700,00	0,15
490 000,00	LLOYDS BANKING GROUP PLC 1.00% 09/11/2023	EUR	483 285,97	481 866,00	0,15
Basic Goods			1 772 411,68	1 505 971,11	0,46
900 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	872 997,67	706 140,00	0,22
400 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026	EUR	383 921,00	364 364,00	0,11
310 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	339 361,01	280 279,11	0,08
200 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	176 132,00	155 188,00	0,05
Industries			730 359,29	639 333,62	0,20
360 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	382 210,99	337 759,20	0,11
300 000,00	ROLLS-ROYCE PLC 3.375% 18/06/2026	GBP	348 148,30	301 574,42	0,09
Energy			574 387,00	543 726,00	0,17
300 000,00	BP CAPITAL MARKETS PLC 2.822% 07/04/2032	EUR	301 236,00	288 582,00	0,09
300 000,00	BP CAPITAL MARKETS PLC 1.231% 08/05/2031	EUR	273 151,00	255 144,00	0,08
GERMANY			13 813 438,38	12 122 348,02	3,74
Consumer Retail			4 973 283,34	4 103 551,70	1,27
1 050 000,00	DAIMLER AG 0.75% 08/02/2030	EUR	964 023,60	895 261,50	0,28
700 000,00	ZF FINANCE GMBH 3.75% 21/09/2028	EUR	732 387,50	550 256,00	0,17
580 000,00	PROGROUP AG 3.00% 31/03/2026	EUR	572 871,61	510 666,80	0,16
600 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	567 992,57	396 846,00	0,12
500 000,00	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	495 872,86	395 000,00	0,12
400 000,00	ZF FINANCE GMBH 2.75% 25/05/2027	EUR	383 200,00	315 468,00	0,10
400 000,00	DEUTSCHE LUFTHANSA AG 3.50% 14/07/2029	EUR	375 517,25	300 996,00	0,09
320 000,00	SCHAEFFLER AG 2.875% 26/03/2027	EUR	328 548,35	278 240,00	0,09
300 000,00	SCHAEFFLER AG 3.375% 12/10/2028	EUR	314 100,60	242 976,00	0,07
270 000,00	VOLKSWAGEN LEASING GMBH 0.50% 12/01/2029	EUR	238 769,00	217 841,40	0,07
Health			2 576 704,57	2 286 928,71	0,71
573 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 1.50% 11/07/2025	EUR	572 329,41	554 245,71	0,17
550 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 4.375% 15/01/2028	EUR	552 497,36	468 215,00	0,15
410 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 1.25% 29/11/2029	EUR	389 949,80	343 047,00	0,11
400 000,00	GRUENENTHAL GMBH 4.125% 15/05/2028	EUR	414 088,00	342 280,00	0,11
400 000,00	BAYER AG 0.625% 12/07/2031	EUR	349 370,00	305 736,00	0,09
300 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	298 470,00	273 405,00	0,08
Government			1 326 136,64	1 309 532,48	0,40
1 224 766,40	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2026	EUR	1 326 136,64	1 309 532,48	0,40
Raw materials			1 381 527,84	1 300 911,60	0,40
660 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	673 488,45	632 253,60	0,20
400 000,00	BASF SE 0.25% 05/06/2027	EUR	376 760,00	355 144,00	0,11
290 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	283 914,89	267 409,00	0,08
50 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	47 364,50	46 105,00	0,01
Multi-Utilities			1 293 315,20	1 201 786,53	0,37
500 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	495 900,00	463 210,00	0,14
313 000,00	E.ON SE 1.00% 07/10/2025	EUR	308 644,00	301 203,03	0,09
330 000,00	E.ON SE 0.875% 20/08/2031	EUR	305 499,70	274 807,50	0,09
200 000,00	E.ON SE 0.35% 28/02/2030	EUR	183 271,50	162 566,00	0,05

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Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			1 464 676,19	1 181 797,00	0,36
700 000,00	TK ELEVATOR MIDCO GMBH 4.375% 15/07/2027	EUR	733 908,08	605 024,00	0,18
730 000,00	NOVELIS SHEET INGOT GMBH 3.375% 15/04/2029	EUR	730 768,11	576 773,00	0,18
Computing and IT			572 003,00	522 054,00	0,16
600 000,00	SAP SE 0.375% 18/05/2029	EUR	572 003,00	522 054,00	0,16
Finance			225 791,60	215 786,00	0,07
230 000,00	DEUTSCHE BAHN FINANCE GMBH 0.50% 09/04/2027	EUR	225 791,60	215 786,00	0,07
SPAIN			9 183 381,56	8 515 423,50	2,62
Finance			3 641 477,16	3 544 711,00	1,09
600 000,00	BANCO SANTANDER SA 3.125% 19/01/2027	EUR	602 371,66	576 990,00	0,18
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	581 801,00	574 758,00	0,18
500 000,00	CRITERIA CAIXA SAU 1.50% 10/05/2023	EUR	503 396,00	500 130,00	0,15
500 000,00	BANKIA SA 0.75% 09/07/2026	EUR	474 470,00	455 645,00	0,14
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	401 489,50	400 568,00	0,12
400 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	391 065,00	378 880,00	0,12
400 000,00	CAIXABANK SA 1.375% 19/06/2026	EUR	390 008,00	367 964,00	0,11
300 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	296 876,00	289 776,00	0,09
Multi-Utilities			2 158 015,67	2 068 346,00	0,64
600 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	595 194,33	573 348,00	0,18
500 000,00	IBERDROLA FINANZAS SA 1.00% 07/03/2024	EUR	504 940,34	498 590,00	0,15
300 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	300 862,00	291 438,00	0,09
300 000,00	ENAGAS FINANCIACIONES SAU 0.75% 27/10/2026	EUR	293 610,00	280 299,00	0,09
300 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	281 278,00	269 781,00	0,08
200 000,00	NORTEGAS ENERGIA DISTRIBUCION SA 0.905% 22/01/2031	EUR	182 131,00	154 890,00	0,05
Industries			1 342 407,84	1 115 676,00	0,34
700 000,00	CELLNEX FINANCE CO SA 1.25% 15/01/2029	EUR	592 964,00	521 766,00	0,16
600 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	EUR	567 917,84	424 500,00	0,13
200 000,00	CELLNEX FINANCE CO SA 0.75% 15/11/2026	EUR	181 526,00	169 410,00	0,05
Health			1 110 531,28	980 175,60	0,30
580 000,00	GRIFOLS SA REG 3.20% 01/05/2025	EUR	575 535,08	526 216,60	0,16
550 000,00	GRIFOLS ESCROW ISSUER 3.875% 15/10/2028	EUR	534 996,20	453 959,00	0,14
Telecommunication			645 149,60	543 240,90	0,17
370 000,00	LORCA TELECOM BONDCO SA 4.00% 18/09/2027	EUR	357 032,60	310 899,90	0,10
300 000,00	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	288 117,00	232 341,00	0,07
Consumer Retail			285 800,01	263 274,00	0,08
300 000,00	GESTAMP AUTOMOCION SA 3.25% 30/04/2026	EUR	285 800,01	263 274,00	0,08
MEXICO			5 756 836,75	4 853 123,00	1,50
Government			5 756 836,75	4 853 123,00	1,50
1 690 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.75% 17/04/2028	EUR	1 745 716,66	1 462 086,60	0,45
1 590 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.125% 17/01/2030	EUR	1 450 350,00	1 230 357,90	0,38
990 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.375% 15/01/2025	EUR	991 382,09	956 092,50	0,30
1 200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.45% 25/10/2033	EUR	984 958,00	818 172,00	0,25
700 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.125% 25/10/2051	EUR	584 430,00	386 414,00	0,12

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
LUXEMBOURG			4 948 682,00	4 329 610,86	1,33
Telecommunication			2 359 522,55	1 913 540,80	0,59
900 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	953 387,76	765 270,00	0,24
970 000,00	ALTICE FINANCING SA 3.00% 15/01/2028	EUR	912 349,79	723 270,80	0,22
500 000,00	MATTERHORN TELECOM SA 3.125% 15/09/2026	EUR	493 785,00	425 000,00	0,13
Consumer Retail			797 603,65	737 079,46	0,23
354 751,13	CIRSA FINANCE INTERNATIONAL SARL 6.25% 20/12/2023	EUR	334 328,08	339 021,46	0,10
300 000,00	SAMSONITE FINCO SARL 3.50% 15/05/2026	EUR	285 795,57	252 594,00	0,08
200 000,00	TRATON FINANCE LUXEMBOURG SA 1.25% 24/03/2033	EUR	177 480,00	145 464,00	0,05
Health			658 291,00	606 944,00	0,18
400 000,00	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	359 435,00	324 572,00	0,10
300 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	298 856,00	282 372,00	0,08
Industries			577 051,00	555 265,80	0,17
620 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 29/11/2026	EUR	577 051,00	555 265,80	0,17
Basic Goods			556 213,80	516 780,80	0,16
640 000,00	NESTLE FINANCE INTERNATIONAL LTD 0.375% 12/05/2032	EUR	556 213,80	516 780,80	0,16
AUSTRALIA			3 774 206,97	3 733 199,56	1,15
Government			2 543 088,83	2 552 316,76	0,79
3 250 000,00	AUSTRALIA GOVERNMENT BOND 1.50% 21/06/2031	AUD	1 800 690,02	1 802 319,90	0,56
1 310 000,00	AUSTRALIA GOVERNMENT BOND 3.00% 21/03/2047	AUD	742 398,81	749 996,86	0,23
Telecommunication			834 118,14	790 498,80	0,24
780 000,00	TELSTRA CORP LTD 2.50% 15/09/2023	EUR	834 118,14	790 498,80	0,24
Consumer Retail			397 000,00	390 384,00	0,12
400 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	397 000,00	390 384,00	0,12
BRAZIL			3 564 218,00	3 538 826,24	1,09
Government			3 564 218,00	3 538 826,24	1,09
1 250 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	1 127 219,28	1 117 868,02	0,35
1 270 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	1 091 044,92	1 019 437,96	0,31
780 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	715 428,84	741 912,17	0,23
730 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	630 524,96	659 608,09	0,20
SOUTH AFRICA			3 601 039,26	3 356 388,54	1,03
Government			3 601 039,26	3 356 388,54	1,03
1 500 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 20/04/2032	USD	1 325 891,00	1 227 246,77	0,38
1 500 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.30% 12/10/2028	USD	1 246 865,76	1 224 879,37	0,37
960 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 3.75% 24/07/2026	EUR	1 028 282,50	904 262,40	0,28
CANADA			3 107 528,81	3 091 633,17	0,95
Government			1 601 970,51	1 615 022,17	0,50
2 310 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/06/2026	CAD	1 601 970,51	1 615 022,17	0,50

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Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			1 505 558,30	1 476 611,00	0,45
820 000,00	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 03/05/2024	EUR	811 256,30	796 179,00	0,24
500 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	496 308,00	486 510,00	0,15
200 000,00	ROYAL BANK OF CANADA 0.25% 02/05/2024	EUR	197 994,00	193 922,00	0,06
IRELAND			3 579 629,11	2 964 829,33	0,91
Industries			2 443 748,15	1 948 407,03	0,60
950 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	914 862,49	770 269,50	0,24
640 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	612 055,89	476 544,00	0,15
550 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.75% 15/07/2027	GBP	630 105,77	458 059,53	0,14
300 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	286 724,00	243 534,00	0,07
Telecommunication			665 305,96	568 689,30	0,18
670 000,00	EIRCOM FINANCE DAC 3.50% 15/05/2026	EUR	665 305,96	568 689,30	0,18
Health			281 565,00	269 505,00	0,08
300 000,00	ABBOTT IRELAND FINANCING DAC 0.375% 19/11/2027	EUR	281 565,00	269 505,00	0,08
Consumer Retail			189 010,00	178 228,00	0,05
200 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	189 010,00	178 228,00	0,05
IVORY COAST			3 229 767,37	2 642 517,30	0,81
Government			3 229 767,37	2 642 517,30	0,81
2 240 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.875% 17/10/2031	EUR	2 208 545,00	1 751 388,80	0,54
950 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	1 021 222,37	891 128,50	0,27
INDONESIA			2 994 476,00	2 536 996,80	0,78
Government			2 994 476,00	2 536 996,80	0,78
960 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.40% 30/10/2031	EUR	956 638,00	740 140,80	0,23
800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.45% 18/09/2026	EUR	773 000,00	735 416,00	0,22
800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 0.90% 14/02/2027	EUR	798 758,00	706 440,00	0,22
500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.10% 12/03/2033	EUR	466 080,00	355 000,00	0,11
NIGERIA			2 459 753,34	2 130 549,75	0,66
Government			2 459 753,34	2 130 549,75	0,66
1 500 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.25% 28/09/2051	USD	1 060 784,52	890 229,18	0,28
1 200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.50% 28/11/2027	USD	977 164,40	870 400,40	0,27
510 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.50% 28/11/2027	USD	421 804,42	369 920,17	0,11
DOMINICAN REPUBLIC			2 073 828,46	2 055 092,29	0,63
Government			2 073 828,46	2 055 092,29	0,63
2 240 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.95% 25/01/2027	USD	2 073 828,46	2 055 092,29	0,63

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Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWEDEN			2 188 527,38	1 998 867,80	0,62
Consumer Retail			1 236 673,47	1 101 796,60	0,34
400 000,00	VERISURE HOLDING AB 3.875% 15/07/2026	EUR	404 726,40	350 508,00	0,11
390 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	375 987,50	321 913,80	0,10
300 000,00	VOLVO CAR AB 4.25% 31/05/2028	EUR	295 200,00	280 194,00	0,09
160 000,00	VOLVO CAR AB 2.00% 24/01/2025	EUR	160 759,57	149 180,80	0,04
Finance			951 853,91	897 071,20	0,28
580 000,00	INTRUM AB 3.125% 15/07/2024	EUR	563 051,91	535 769,20	0,17
200 000,00	SVENSKA HANDELSBANKEN AB 1.00% 15/04/2025	EUR	196 462,00	194 482,00	0,06
200 000,00	INTRUM AB 3.50% 15/07/2026	EUR	192 340,00	166 820,00	0,05
SAUDI ARABIA			1 923 748,76	1 954 106,10	0,60
Government			1 923 748,76	1 954 106,10	0,60
2 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 17/04/2030	USD	1 923 748,76	1 954 106,10	0,60
BELGIUM			2 056 232,74	1 943 247,37	0,60
Basic Goods			1 202 687,44	1 102 328,77	0,34
451 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.00% 17/03/2028	EUR	458 359,33	434 885,77	0,13
400 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.125% 02/12/2027	EUR	394 997,00	388 668,00	0,12
350 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	349 331,11	278 775,00	0,09
Government			557 211,30	556 029,60	0,17
560 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.50% 22/10/2024	EUR	557 211,30	556 029,60	0,17
Finance			296 334,00	284 889,00	0,09
300 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	296 334,00	284 889,00	0,09
ANGOLA			2 022 186,76	1 745 245,77	0,54
Government			2 022 186,76	1 745 245,77	0,54
2 300 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.00% 26/11/2029	USD	2 022 186,76	1 745 245,77	0,54
SWITZERLAND			1 779 545,30	1 719 322,00	0,53
Finance			1 779 545,30	1 719 322,00	0,53
1 050 000,00	UBS GROUP FUNDING SWITZERLAND AG 2.125% 04/03/2024	EUR	1 088 887,30	1 050 147,00	0,32
400 000,00	UBS GROUP FUNDING SWITZERLAND AG 1.25% 01/09/2026	EUR	386 588,00	370 936,00	0,12
300 000,00	CREDIT SUISSE AG 1.00% 07/06/2023	EUR	304 070,00	298 239,00	0,09
ARGENTINA			1 531 110,58	1 150 709,96	0,35
Government			1 531 110,58	1 150 709,96	0,35
5 070 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.50% 09/07/2030	USD	1 531 110,58	1 150 709,96	0,35
IRAQ			977 283,18	1 081 775,43	0,33
Government			977 283,18	1 081 775,43	0,33
1 160 000,00	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	977 283,18	1 081 775,43	0,33
ECUADOR			1 173 809,76	947 907,70	0,29
Government			1 173 809,76	947 907,70	0,29
1 500 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 5.00% 31/07/2030	USD	1 173 809,76	947 907,70	0,29

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Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
AUSTRIA			921 560,70	860 515,00	0,27
Computing and IT			416 628,00	371 816,00	0,12
400 000,00	AMS AG 6.00% 31/07/2025	EUR	416 628,00	371 816,00	0,12
Energy			304 497,70	294 035,00	0,09
310 000,00	OMV AG 2.375% 09/04/2032	EUR	304 497,70	294 035,00	0,09
Telecommunication			200 435,00	194 664,00	0,06
200 000,00	TELEKOM FINANZMANAGEMENT GMBH 1.50% 07/12/2026	EUR	200 435,00	194 664,00	0,06
MOROCCO			975 935,43	771 342,00	0,24
Government			975 935,43	771 342,00	0,24
1 160 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 1.50% 27/11/2031	EUR	975 935,43	771 342,00	0,24
PHILIPPINES			808 735,83	699 082,80	0,22
Government			808 735,83	699 082,80	0,22
410 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.875% 17/05/2027	EUR	410 962,49	366 490,80	0,12
400 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.70% 03/02/2029	EUR	397 773,34	332 592,00	0,10
EGYPT			746 708,95	697 288,32	0,21
Government			746 708,95	697 288,32	0,21
1 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.60% 01/03/2029	USD	746 708,95	697 288,32	0,21
CAYMAN ISLANDS			842 375,90	693 050,40	0,21
Telecommunication			842 375,90	693 050,40	0,21
840 000,00	UPCB FINANCE VII LTD 3.625% 15/06/2029	EUR	842 375,90	693 050,40	0,21
KENYA			717 029,33	692 744,83	0,21
Government			717 029,33	692 744,83	0,21
1 000 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.25% 28/02/2028	USD	717 029,33	692 744,83	0,21
COLOMBIA			729 131,56	624 670,20	0,19
Government			729 131,56	624 670,20	0,19
660 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 22/03/2026	EUR	729 131,56	624 670,20	0,19
FINLAND			648 238,01	581 347,61	0,18
Telecommunication			648 238,01	581 347,61	0,18
350 000,00	NOKIA OYJ 3.125% 15/05/2028	EUR	359 625,00	320 162,50	0,10
160 000,00	NOKIA OYJ 6.625% 15/05/2039	USD	167 187,46	151 201,51	0,05
120 000,00	NOKIA OYJ 2.00% 11/03/2026	EUR	121 425,55	109 983,60	0,03
SENEGAL			861 645,00	566 073,00	0,17
Government			861 645,00	566 073,00	0,17
900 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 5.375% 08/06/2037	EUR	861 645,00	566 073,00	0,17
POLAND			667 804,53	541 130,40	0,17
Supranational			667 804,53	541 130,40	0,17
680 000,00	CANPACK SA VIA EASTERN PA LAND INVESTMENT HOLDING LLC 2.375% 01/11/2027	EUR	667 804,53	541 130,40	0,17

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Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
DENMARK			533 120,32	485 224,20	0,15
Telecommunication			533 120,32	485 224,20	0,15
510 000,00	DKT FINANCE APS 7.00% 17/06/2023	EUR	533 120,32	485 224,20	0,15
GUATEMALA			443 306,83	441 298,05	0,14
Government			443 306,83	441 298,05	0,14
500 000,00	GUATEMALA GOVERNMENT BOND 5.375% 24/04/2032	USD	443 306,83	441 298,05	0,14
NORWAY			266 069,00	246 429,00	0,08
Telecommunication			266 069,00	246 429,00	0,08
300 000,00	TELENOR ASA 0.625% 25/09/2031	EUR	266 069,00	246 429,00	0,08
JAPAN			200 000,00	172 564,00	0,05
Basic Goods			200 000,00	172 564,00	0,05
200 000,00	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	200 000,00	172 564,00	0,05
Floating Rate Notes			45 086 044,43	40 725 754,40	12,55
FRANCE			10 964 850,50	9 931 464,70	3,06
Finance			5 499 953,19	5 158 575,01	1,59
1 210 000,00	AXA SA FRN 20/05/2049	EUR	1 236 347,94	1 178 515,80	0,36
720 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	636 214,50	576 971,13	0,18
500 000,00	SOCIETE GENERALE SA FRN 23/02/2028	EUR	494 202,00	491 675,00	0,15
500 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	488 584,00	473 915,00	0,15
400 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	417 890,00	387 816,00	0,12
400 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	391 163,00	379 892,00	0,12
290 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	271 769,25	267 966,74	0,08
300 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	286 842,00	261 711,00	0,08
300 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	282 217,00	247 572,00	0,08
286 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	237 016,50	202 882,34	0,06
200 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	187 247,00	177 212,00	0,06
200 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	185 636,00	174 618,00	0,05
200 000,00	BNP PARIBAS SA FRN 17/04/2029	EUR	184 824,00	174 328,00	0,05
200 000,00	LA BANQUE POSTALE SA FRN 31/12/2099	EUR	200 000,00	163 500,00	0,05
Multi-Utilities			2 681 278,89	2 110 489,39	0,65
800 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	845 654,40	521 936,00	0,16
400 000,00	SUEZ SA FRN 31/12/2099	EUR	402 615,00	380 940,00	0,12
400 000,00	ELECTRICITE DE FRANCE SA FRN 22/07/2049	GBP	469 845,99	378 889,39	0,12
400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	366 880,00	304 108,00	0,09
200 000,00	ENGIE SA FRN 31/12/2099	EUR	206 959,00	188 656,00	0,06
200 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	EUR	206 147,50	182 838,00	0,05
200 000,00	ENGIE SA FRN 31/12/2099	EUR	183 177,00	153 122,00	0,05
Energy			1 437 613,54	1 395 608,50	0,43
1 430 000,00	TOTAL SA FRN 29/12/2049	EUR	1 437 613,54	1 395 608,50	0,43
Telecommunication			1 046 699,38	977 216,80	0,30
970 000,00	ORANGE SA FRN 29/12/2049	EUR	1 046 699,38	977 216,80	0,30
Basic Goods			299 305,50	289 575,00	0,09
300 000,00	DANONE SA FRN 31/12/2099	EUR	299 305,50	289 575,00	0,09
NETHERLANDS			9 274 286,03	8 372 011,90	2,58
Telecommunication			2 634 538,25	2 401 060,58	0,74
700 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	692 334,03	686 000,00	0,21
500 000,00	TELEFONICA EUROPE BV FRN 31/03/2049	EUR	556 659,20	495 045,00	0,15
400 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	400 698,40	368 000,00	0,11

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Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	303 938,40	290 043,00	0,09
300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	291 959,40	213 000,00	0,07
200 000,00	KONINKLIJKE KPN NV FRN 28/03/2073	USD	181 778,82	188 106,58	0,06
200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	207 170,00	160 866,00	0,05
Finance			2 595 348,61	2 340 578,72	0,72
830 000,00	AEGON NV FRN 25/04/2044	EUR	856 062,06	822 189,70	0,25
300 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 01/10/2046	EUR	317 281,00	293 967,00	0,09
300 000,00	ING GROEP NV FRN 13/11/2030	EUR	281 664,00	267 309,00	0,08
200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	217 526,75	183 968,00	0,06
200 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	198 240,00	177 308,00	0,06
200 000,00	ASR NEDERLAND NV FRN 02/05/2049	EUR	186 894,00	175 738,00	0,05
200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	200 000,00	150 110,00	0,05
200 000,00	ING GROEP NV FRN 31/12/2099	USD	168 840,40	138 893,31	0,04
200 000,00	ING GROEP NV FRN 31/12/2099	USD	168 840,40	131 095,71	0,04
Multi-Utilities			2 392 069,87	2 166 495,00	0,67
800 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	792 934,00	783 976,00	0,24
500 000,00	NATURGY FINANCE BV FRN 29/12/2049	EUR	525 317,87	465 095,00	0,14
520 000,00	ALLIANDER NV FRN 31/12/2099	EUR	506 369,00	461 370,00	0,14
400 000,00	NATURGY FINANCE BV FRN 31/12/2099	EUR	384 195,00	310 000,00	0,10
200 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	183 254,00	146 054,00	0,05
Energy			1 652 329,30	1 463 877,60	0,45
1 020 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	1 100 651,80	976 527,60	0,30
540 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	551 677,50	487 350,00	0,15
UNITED KINGDOM			5 547 118,57	4 877 573,83	1,50
Telecommunication			3 127 895,07	2 641 565,19	0,81
1 330 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	1 450 232,01	1 172 780,70	0,36
820 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	848 613,27	783 100,00	0,24
583 000,00	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	571 106,93	496 441,99	0,15
250 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	257 942,86	189 242,50	0,06
Finance			1 744 960,00	1 614 366,14	0,50
410 000,00	BARCLAYS PLC FRN 31/12/2099	USD	384 430,05	385 461,61	0,12
300 000,00	BARCLAYS PLC REG FRN 09/06/2025	EUR	286 085,00	287 622,00	0,09
390 000,00	BARCLAYS PLC FRN 31/12/2099	USD	333 658,05	286 927,67	0,09
220 000,00	BARCLAYS PLC FRN 31/12/2099	GBP	274 242,40	251 231,86	0,08
287 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	237 572,26	206 803,64	0,06
200 000,00	NATWEST GROUP PLC FRN 31/12/2099	GBP	228 972,24	196 319,36	0,06
Multi-Utilities			493 514,50	458 566,50	0,14
510 000,00	NGG FINANCE PLC FRN 05/12/2079	EUR	493 514,50	458 566,50	0,14
Government			180 749,00	163 076,00	0,05
200 000,00	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	180 749,00	163 076,00	0,05
GERMANY			3 487 900,72	3 272 893,17	1,01
Finance			2 378 397,80	2 232 809,27	0,69
1 400 000,00	ALLIANZ SE FRN 31/12/2099	EUR	1 446 338,84	1 365 770,00	0,42
400 000,00	COMMERZBANK AG FRN 31/12/2099	USD	365 905,96	353 658,27	0,11
300 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	293 354,00	283 266,00	0,09
300 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	272 799,00	230 115,00	0,07
Health			588 926,00	562 182,00	0,17
600 000,00	MERCK KGAA FRN 25/06/2079	EUR	588 926,00	562 182,00	0,17

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Raw materials			520 576,92	477 901,90	0,15
490 000,00	LANXESS AG FRN 06/12/2076	EUR	520 576,92	477 901,90	0,15
ITALY			3 326 110,83	2 892 730,60	0,89
Finance			2 534 497,83	2 143 549,60	0,66
600 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	567 143,00	554 238,00	0,17
415 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	425 755,22	358 111,80	0,11
230 000,00	BANCO BPM SPA FRN 14/01/2031	EUR	221 959,61	204 644,80	0,06
250 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	247 500,00	200 625,00	0,06
200 000,00	FINECOBANK BANCA FINECO SPA FRN 31/12/2099	EUR	222 500,00	191 470,00	0,06
250 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	250 100,00	169 960,00	0,05
200 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	200 000,00	169 000,00	0,05
200 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	200 000,00	152 000,00	0,05
200 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	199 540,00	143 500,00	0,05
Multi-Utilities			501 722,00	481 455,00	0,15
500 000,00	ENEL SPA FRN 31/12/2099	EUR	501 722,00	481 455,00	0,15
Energy			289 891,00	267 726,00	0,08
300 000,00	ENI SPA FRN 31/12/2099	EUR	289 891,00	267 726,00	0,08
UNITED STATES			1 789 866,90	1 675 312,00	0,51
Finance			1 789 866,90	1 675 312,00	0,51
500 000,00	BANK OF AMERICA CORP FRN 09/05/2026	EUR	489 422,00	473 205,00	0,15
450 000,00	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	422 497,40	396 949,50	0,12
350 000,00	CITIGROUP INC FRN 06/07/2026	EUR	340 760,50	333 665,50	0,10
300 000,00	MORGAN STANLEY FRN 07/02/2031	EUR	279 004,00	240 213,00	0,07
300 000,00	JPMORGAN CHASE & CO FRN 17/02/2033	EUR	258 183,00	231 279,00	0,07
PORTUGAL			1 832 869,95	1 661 780,00	0,51
Multi-Utilities			1 193 598,44	1 067 000,00	0,33
1 100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	1 193 598,44	1 067 000,00	0,33
Finance			639 271,51	594 780,00	0,18
600 000,00	CAIXA GERAL DE DEPOSITOS SA FRN 28/06/2028	EUR	639 271,51	594 780,00	0,18
BELGIUM			1 780 190,09	1 594 174,00	0,49
Finance			867 859,59	754 504,00	0,23
400 000,00	KBC GROUP NV FRN 31/12/2099	EUR	406 396,59	346 664,00	0,11
300 000,00	AGEAS FRN 24/11/2051	EUR	274 372,00	229 392,00	0,07
200 000,00	AGEAS FRN 02/07/2049	EUR	187 091,00	178 448,00	0,05
Raw materials			608 733,50	547 926,00	0,17
300 000,00	SOLVAY SA FRN 31/12/2099	EUR	318 510,00	289 929,00	0,09
300 000,00	SOLVAY SA FRN 31/12/2099	EUR	290 223,50	257 997,00	0,08
Multi-Utilities			303 597,00	291 744,00	0,09
300 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	303 597,00	291 744,00	0,09
SPAIN			1 688 812,96	1 456 278,60	0,45
Finance			1 688 812,96	1 456 278,60	0,45
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	USD	371 535,96	350 394,60	0,11
300 000,00	MAPFRE SA FRN 31/03/2047	EUR	310 290,00	287 250,00	0,09
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	206 987,00	192 188,00	0,06
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	200 000,00	181 786,00	0,06
200 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	200 000,00	168 108,00	0,05
200 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	200 000,00	138 800,00	0,04
200 000,00	CAIXABANK SA FRN 31/12/2099	EUR	200 000,00	137 752,00	0,04

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWITZERLAND			1 452 632,64	1 223 823,02	0,38
Finance			1 452 632,64	1 223 823,02	0,38
830 000,00	CREDIT SUISSE GROUP AG FRN 31/12/2099	USD	731 844,26	579 559,10	0,18
630 000,00	UBS GROUP AG FRN 31/12/2099	USD	539 189,65	491 327,14	0,15
218 000,00	UBS GROUP AG FRN 31/12/2099	USD	181 598,73	152 936,78	0,05
IRELAND			1 228 791,25	1 191 005,29	0,37
Finance			1 228 791,25	1 191 005,29	0,37
420 000,00	BANK OF IRELAND GROUP PLC FRN 19/09/2027	GBP	486 225,81	484 991,29	0,15
350 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	344 455,44	323 666,00	0,10
200 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	198 110,00	196 348,00	0,06
200 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	200 000,00	186 000,00	0,06
DENMARK			1 114 343,72	1 096 389,11	0,34
Finance			1 014 343,72	1 023 000,11	0,32
1 133 000,00	DANSKE BANK A/S FRN 31/12/2099	USD	1 014 343,72	1 023 000,11	0,32
Multi-Utilities			100 000,00	73 389,00	0,02
100 000,00	ORSTED A/S FRN 18/02/3021	EUR	100 000,00	73 389,00	0,02
SWEDEN			809 553,96	773 850,00	0,24
Consumer Retail			809 553,96	773 850,00	0,24
770 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	809 553,96	773 850,00	0,24
NORWAY			359 893,01	357 354,29	0,11
Finance			359 893,01	357 354,29	0,11
400 000,00	DNB BANK ASA FRN 31/12/2099	USD	359 893,01	357 354,29	0,11
FINLAND			228 823,30	191 113,89	0,06
Finance			228 823,30	191 113,89	0,06
270 000,00	NORDEA BANK ABP FRN 31/12/2099	USD	228 823,30	191 113,89	0,06
AUSTRIA			200 000,00	158 000,00	0,05
Finance			200 000,00	158 000,00	0,05
200 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	200 000,00	158 000,00	0,05
Zero-Coupon Bonds			72 302 184,00	71 927 879,51	22,16
GERMANY			38 310 714,19	38 124 003,00	11,75
Government			38 310 714,19	38 124 003,00	11,75
38 100 000,00	GERMAN TREASURY BILL 0.00% 18/01/2023	EUR	38 310 714,19	38 124 003,00	11,75
FRANCE			16 267 391,98	16 206 642,00	4,99
Government			16 267 391,98	16 206 642,00	4,99
16 200 000,00	FRANCE TREASURY BILL BTF 0.00% 25/01/2023	EUR	16 267 391,98	16 206 642,00	4,99
UNITED STATES			11 528 505,49	11 480 329,68	3,54
Government			11 528 505,49	11 480 329,68	3,54
12 300 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2027	USD	11 528 505,49	11 480 329,68	3,54
BELGIUM			3 525 592,60	3 481 543,80	1,07
Supranational			3 054 684,60	3 031 283,80	0,93
3 340 000,00	EUROPEAN UNION 0.00% 02/06/2028	EUR	3 054 684,60	3 031 283,80	0,93

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			470 908,00	450 260,00	0,14
500 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	470 908,00	450 260,00	0,14
ITALY			2 045 604,84	2 041 194,03	0,63
Government			2 045 604,84	2 041 194,03	0,63
1 700 000,00	BOT 0.00% 14/04/2023	EUR	1 696 891,94	1 696 889,00	0,52
330 300,30	BTP 0.00% 26/05/2025	EUR	348 712,90	344 305,03	0,11
AUSTRIA			446 423,90	432 791,00	0,13
Energy			446 423,90	432 791,00	0,13
460 000,00	OMV AG 0.00% 03/07/2025	EUR	446 423,90	432 791,00	0,13
NETHERLANDS			177 951,00	161 376,00	0,05
Industries			177 951,00	161 376,00	0,05
200 000,00	ABB FINANCE BV 0.00% 19/01/2030	EUR	177 951,00	161 376,00	0,05
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			3 781 847,43	3 228 046,44	1,00
Ordinary Bonds			2 025 153,99	1 698 184,50	0,53
ITALY			779 661,04	562 410,51	0,18
Telecommunication			779 661,04	562 410,51	0,18
770 000,00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	779 661,04	562 410,51	0,18
IRELAND			524 214,61	517 729,26	0,16
Telecommunication			524 214,61	517 729,26	0,16
600 000,00	C&W SENIOR FINANCING DAC 6.875% 15/09/2027	USD	524 214,61	517 729,26	0,16
UNITED KINGDOM			482 064,05	398 489,73	0,12
Consumer Retail			482 064,05	398 489,73	0,12
430 000,00	VIRGIN MEDIA SECURED FINANCE PLC 4.125% 15/08/2030	GBP	482 064,05	398 489,73	0,12
LUXEMBOURG			239 214,29	219 555,00	0,07
Finance			239 214,29	219 555,00	0,07
250 000,00	ALTICE FINANCING SA REG 2.25% 15/01/2025	EUR	239 214,29	219 555,00	0,07
Floating Rate Notes			1 756 693,44	1 529 861,94	0,47
ITALY			1 406 959,12	1 215 104,02	0,37
Finance			1 406 959,12	1 215 104,02	0,37
1 000 000,00	UNICREDIT SPA FRN 30/06/2035	USD	899 157,04	774 814,76	0,24
500 000,00	UNICREDIT SPA FRN 02/04/2034	USD	507 802,08	440 289,26	0,13
GERMANY			177 562,09	164 620,04	0,05
Finance			177 562,09	164 620,04	0,05
200 000,00	DEUTSCHE BANK AG FRN 31/12/2099	USD	177 562,09	164 620,04	0,05
FRANCE			172 172,23	150 137,88	0,05
Finance			172 172,23	150 137,88	0,05
203 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	172 172,23	150 137,88	0,05

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
INVESTMENT FUNDS			22 544 372,68	20 843 730,73	6,42
UCI Units			22 544 372,68	20 843 730,73	6,42
LUXEMBOURG			20 544 372,68	18 827 241,69	5,80
Finance			20 544 372,68	18 827 241,69	5,80
13 714,95	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	7 090 103,46	7 045 368,79	2,17
69 189,20	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	6 885 351,00	5 400 216,98	1,66
52 154,15	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	5 263 918,46	5 142 399,29	1,59
2 637,11	EURIZON INVESTMENT SICAV - CREDIT INCOME -I-	EUR	1 304 999,76	1 239 256,63	0,38
ITALY			2 000 000,00	2 016 489,04	0,62
Finance			2 000 000,00	2 016 489,04	0,62
402 171,72	EPSILON EMU GOVERNMENT ESG BOND FUND	EUR	2 000 000,00	2 016 489,04	0,62
Total Portfolio			345 338 193,51	322 057 795,78	99,23

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(28 155,67)	31 944 098,35
Unrealised profit on future contracts and commitment						100 198,32	15 724 832,40
100 000	40	Purchase	US ULTRA BOND (CBT)	21/09/2022	USD	95 578,32	5 905 352,40
100 000	66	Purchase	EURO BUND	08/09/2022	EUR	4 620,00	9 819 480,00
Unrealised loss on future contracts and commitment						(128 353,99)	16 219 265,95
100 000	(16)	Sale	EURO BUXL 30Y BOND	08/09/2022	EUR	(75 520,00)	2 616 960,00
100 000 000	(13)	Sale	JAPAN 10Y BOND (OSE)	12/09/2022	JPY	(52 833,99)	13 602 305,95

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
LISTED ON AN OFFICIAL STOCK EXCHANGE				56 708,10	106 084,71	7 812 394,69
PURCHASED OPTION CONTRACTS				108 485,08	207 117,77	—
169	PUT	US 10YR FUT OPTN 118,00 26/08/22	USD	108 485,08	207 117,77	—
WRITTEN OPTION CONTRACTS				(51 776,98)	(101 033,06)	7 812 394,69
(169)	PUT	US 10YR FUT OPTN 116,00 26/08/22	USD	(51 776,98)	(101 033,06)	7 812 394,69

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(179 721,74)
Unrealised profit on forward foreign exchange contracts					339 737,03
21/09/2022	6 200 000,00	CHF	5 973 848,03	EUR	220 657,58
21/09/2022	11 000 000,00	USD	10 353 323,15	EUR	109 776,68
21/09/2022	1 262 809,70	USD	1 821 148,00	AUD	9 302,77
Unrealised loss on forward foreign exchange contracts					(519 458,77)
21/09/2022	57 244 255,18	EUR	60 452 000,00	USD	(257 136,74)
21/09/2022	6 070 640,72	EUR	6 200 000,00	CHF	(123 864,89)
21/09/2022	4 591 925,30	EUR	4 007 218,00	GBP	(43 739,91)
21/09/2022	7 091 910,21	EUR	7 500 000,00	USD	(42 021,49)
21/09/2022	798 965 467,00	JPY	5 658 271,43	EUR	(33 740,35)
21/09/2022	9 000 000,00	USD	8 577 765,50	EUR	(17 047,45)
21/09/2022	512 044 360,00	JPY	3 606 581,16	EUR	(1 907,94)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Global Multi Credit

SWAP CONTRACTS AS AT 30 JUNE 2022

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
CREDIT DEFAULT SWAP CONTRACTS						1 053,31	(100 438,43)
CDX.EM.37	USD	L	5 000 000,00	BARCLAYS BANK PLC	20/06/2027	(1 316,64)	21 407,47
CDX.EM.37	USD	L	7 900 000,00	J.P. MORGAN SE	20/06/2027	(2 080,28)	31 628,07
CDX.NA.IG.38	USD	L	16 900 000,00	J.P. MORGAN SE	20/06/2027	4 450,23	(153 473,97)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Inflation Strategy

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	122 692 700,13	
Banks	(Note 3)	7 349 010,70	
Other banks and broker accounts	(Notes 2, 3, 9)	16 583 838,02	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	249 684,87	
Unrealised profit on future contracts	(Notes 2, 9)	1 335,00	
Other interest receivable		116 074,57	
Other assets	(Note 10)	43 280,02	
Total assets		147 035 923,31	
Liabilities			
Bank overdrafts	(Note 3)	(469 457,26)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(364 051,78)	
Unrealised loss on future contracts	(Notes 2, 9)	(256 357,42)	
Other liabilities		(82 126,54)	
Total liabilities		(1 171 993,00)	
Total net assets		145 863 930,31	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	94,07	1 550 549,475

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Inflation Strategy

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 29 MARCH 2022 (LAUNCH DATE) UNTIL 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	0,00
Net income from investments	(Note 2)	769 401,15
Other income	(Note 6)	416,29
Total income		769 817,44
Management fee	(Note 6)	(166 877,48)
Depositary fee	(Note 8)	(6 007,57)
Subscription tax	(Note 4)	(5 986,29)
Other charges and taxes	(Notes 5, 8)	(50 223,90)
Total expenses		(229 095,24)
Net investment income / (loss)		540 722,20
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	2 061 452,27
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(10 123 349,91)
- forward foreign exchange contracts	(Notes 2, 9)	(114 366,91)
- foreign currencies	(Note 2)	45 702,77
- future contracts	(Notes 2, 9)	(255 022,42)
Net result of operations for the period		(7 844 862,00)
Subscriptions for the period		162 962 903,78
Redemptions for the period		(9 254 111,47)
Net assets at the end of the period		145 863 930,31

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Inflation Strategy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			132 816 050,04	122 692 700,13	84,11
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			119 237 093,04	109 557 489,69	75,11
Shares			57 972 834,27	50 438 383,48	34,58
UNITED STATES			35 610 246,02	30 965 778,68	21,23
Telecommunication			9 200 317,78	7 674 804,88	5,26
14 026,00	T-MOBILE US INC	USD	1 680 411,56	1 805 020,08	1,24
1 078,00	BOOKING HOLDINGS INC	USD	2 282 405,40	1 803 444,85	1,24
757,00	ALPHABET INC -C-	USD	1 856 036,20	1 583 911,07	1,08
15 180,00	AMAZON.COM INC	USD	2 120 860,08	1 542 176,07	1,06
10 413,00	WALT DISNEY CO	USD	1 260 604,54	940 252,81	0,64
Finance			7 292 478,26	6 044 918,19	4,14
11 175,00	VISA INC -A-	USD	2 288 150,66	2 104 592,27	1,44
17 410,00	CHARLES SCHWAB CORP	USD	1 315 291,98	1 052 143,97	0,72
27 066,00	WELLS FARGO & CO	USD	1 214 762,60	1 014 085,16	0,70
12 913,00	PAYPAL HOLDINGS INC	USD	1 276 281,39	862 637,16	0,59
7 210,00	MORGAN STANLEY	USD	584 348,05	524 551,78	0,36
16 352,00	BANK OF AMERICA CORP	USD	613 643,58	486 907,85	0,33
Raw materials			6 287 827,75	4 938 232,02	3,39
49 038,00	NEWMONT GOLD CORP	USD	3 453 140,90	2 798 888,30	1,92
47 355,00	MOSAIC CO	USD	2 834 686,85	2 139 343,72	1,47
Consumer Retail			3 426 881,27	3 075 377,13	2,11
23 523,00	STARBUCKS CORP	USD	1 845 557,78	1 718 802,59	1,18
11 665,00	WALMART INC	USD	1 581 323,49	1 356 574,54	0,93
Computing and IT			3 490 244,32	3 062 208,90	2,10
12 465,00	MICROSOFT CORP	USD	3 490 244,32	3 062 208,90	2,10
Health			2 767 391,97	2 911 258,78	2,00
9 924,00	JOHNSON & JOHNSON	USD	1 614 057,63	1 685 025,04	1,16
24 451,00	PFIZER INC	USD	1 153 334,34	1 226 233,74	0,84
Energy			2 526 042,27	2 632 304,38	1,80
20 518,00	EXXON MOBIL CORP	USD	1 553 242,96	1 680 770,68	1,15
9 360,00	VALERO ENERGY CORP	USD	972 799,31	951 533,70	0,65
Multi-Utilities			619 062,40	626 674,40	0,43
8 458,00	NEXTERA ENERGY INC	USD	619 062,40	626 674,40	0,43
UNITED KINGDOM			7 879 845,76	6 828 909,00	4,68
Energy			2 201 096,66	2 077 215,92	1,42
83 607,00	SHELL PLC	EUR	2 201 096,66	2 077 215,92	1,42
Basic Goods			2 189 345,77	1 926 915,31	1,32
46 984,00	DIAGEO PLC	GBP	2 189 345,77	1 926 915,31	1,32
Consumer Retail			2 294 986,20	1 844 667,23	1,27
36 505,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	2 294 986,20	1 844 667,23	1,27
Raw materials			1 194 417,13	980 110,54	0,67
17 161,00	RIO TINTO PLC	GBP	1 194 417,13	980 110,54	0,67

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Inflation Strategy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			5 458 281,95	4 573 737,00	3,13
Consumer Retail			3 595 669,26	3 142 955,30	2,15
3 703,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 413 689,85	2 154 035,10	1,47
38 072,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 181 979,41	988 920,20	0,68
Industries			1 862 612,69	1 430 781,70	0,98
12 673,00	SCHNEIDER ELECTRIC SE	EUR	1 862 612,69	1 430 781,70	0,98
SWITZERLAND			3 348 720,55	3 105 449,80	2,13
Basic Goods			1 629 018,77	1 533 653,39	1,05
13 774,00	NESTLE SA REG	CHF	1 629 018,77	1 533 653,39	1,05
Health			1 158 415,65	1 030 258,83	0,71
3 237,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	1 158 415,65	1 030 258,83	0,71
Finance			561 286,13	541 537,58	0,37
2 880,00	CHUBB LTD	USD	561 286,13	541 537,58	0,37
CANADA			2 229 287,84	1 939 241,82	1,33
Consumer Retail			2 229 287,84	1 939 241,82	1,33
114 606,00	BARRICK GOLD CORP	USD	2 229 287,84	1 939 241,82	1,33
IRELAND			1 658 547,49	1 551 652,80	1,06
Raw materials			1 658 547,49	1 551 652,80	1,06
5 664,00	LINDE PLC GERMANY TRADED	EUR	1 658 547,49	1 551 652,80	1,06
DENMARK			549 130,29	548 641,80	0,38
Health			549 130,29	548 641,80	0,38
5 183,00	NOVO NORDISK A/S -B-	DKK	549 130,29	548 641,80	0,38
NETHERLANDS			624 874,38	477 730,80	0,33
Computing and IT			624 874,38	477 730,80	0,33
1 048,00	ASML HOLDING NV	EUR	624 874,38	477 730,80	0,33
GERMANY			613 899,99	447 241,78	0,31
Raw materials			613 899,99	447 241,78	0,31
13 561,00	COVESTRO AG	EUR	613 899,99	447 241,78	0,31
Ordinary Bonds			36 054 738,55	34 272 928,85	23,50
UNITED STATES			12 541 521,64	12 501 924,90	8,57
Government			12 541 521,64	12 501 924,90	8,57
7 060 000,00	UNITED STATES TREASURY NOTE 0.75% 31/05/2026	USD	6 031 377,39	6 178 534,76	4,23
5 500 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2031	USD	4 636 872,55	4 563 002,67	3,13
2 180 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2051	USD	1 873 271,70	1 760 387,47	1,21
AUSTRALIA			6 359 410,57	6 022 910,66	4,13
Government			6 359 410,57	6 022 910,66	4,13
7 650 000,00	AUSTRALIA GOVERNMENT BOND 1.50% 21/06/2031	AUD	4 403 808,24	4 242 383,77	2,91
3 110 000,00	AUSTRALIA GOVERNMENT BOND 3.00% 21/03/2047	AUD	1 955 602,33	1 780 526,89	1,22
ITALY			6 374 460,19	5 375 864,66	3,69
Government			6 374 460,19	5 375 864,66	3,69
4 155 543,00	BTP 0.15% 15/05/2051	EUR	3 777 291,42	2 880 622,41	1,97
1 202 652,00	BTP 0.45% 22/05/2023	EUR	1 262 627,73	1 251 744,25	0,86

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Inflation Strategy

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
960 000,00	BTP 0.85% 15/01/2027	EUR	933 726,04	898 848,00	0,62
500 000,00	BTP 1.50% 30/04/2045	EUR	400 815,00	344 650,00	0,24
GERMANY			5 621 392,48	5 208 189,00	3,57
Government			5 621 392,48	5 208 189,00	3,57
2 888 600,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2026	EUR	3 230 838,48	3 088 520,01	2,12
1 946 168,10	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2033	EUR	2 390 554,00	2 119 668,99	1,45
CANADA			3 850 964,67	3 873 256,63	2,66
Government			3 850 964,67	3 873 256,63	2,66
5 540 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/06/2026	CAD	3 850 964,67	3 873 256,63	2,66
BELGIUM			1 306 989,00	1 290 783,00	0,88
Government			1 306 989,00	1 290 783,00	0,88
1 300 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.50% 22/10/2024	EUR	1 306 989,00	1 290 783,00	0,88
Zero-Coupon Bonds			25 209 520,22	24 846 177,36	17,03
ITALY			17 781 134,30	17 694 525,76	12,13
Government			17 781 134,30	17 694 525,76	12,13
7 300 000,00	BOT 0.00% 12/05/2023	EUR	7 283 887,15	7 270 070,00	4,98
4 100 000,00	BOT 0.00% 14/04/2023	EUR	4 099 285,50	4 092 497,00	2,81
3 000 000,00	BTP 0.00% 29/11/2023	EUR	2 964 870,00	2 956 200,00	2,03
2 100 000,00	BTP 0.00% 28/06/2030	EUR	2 100 000,00	2 092 440,00	1,43
1 231 119,30	BTP 0.00% 26/05/2025	EUR	1 333 091,65	1 283 318,76	0,88
BELGIUM			7 428 385,92	7 151 651,60	4,90
Supranational			7 428 385,92	7 151 651,60	4,90
7 880 000,00	EUROPEAN UNION 0.00% 02/06/2028	EUR	7 428 385,92	7 151 651,60	4,90
INVESTMENT FUNDS			13 578 957,00	13 135 210,44	9,00
UCI Units			13 578 957,00	13 135 210,44	9,00
IRELAND			7 196 794,24	6 922 169,29	4,74
Finance			7 196 794,24	6 922 169,29	4,74
85 979,00	UBS ETFs PLC - CMCI COMPOSITE SF UCITS ETF	EUR	7 196 794,24	6 922 169,29	4,74
LUXEMBOURG			6 382 162,76	6 213 041,15	4,26
Finance			6 382 162,76	6 213 041,15	4,26
33 486,76	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	3 382 162,76	3 301 794,54	2,26
30 297,08	EURIZON FUND - GLOBAL MULTI CREDIT -Z-	EUR	3 000 000,00	2 911 246,61	2,00
Total Portfolio			132 816 050,04	122 692 700,13	84,11

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Inflation Strategy

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(255 022,42)	35 157 092,62
Unrealised profit on future contracts and commitment						1 335,00	3 062 490,00
10	(89)	Sale	EURO STOXX 50	16/09/2022	EUR	1 335,00	3 062 490,00
Unrealised loss on future contracts and commitment						(256 357,42)	32 094 602,62
50	(152)	Sale	S&P 500 EMINI	16/09/2022	USD	(231 085,87)	27 548 140,12
100 000	7	Purchase	US 10YR ULTRA	21/09/2022	USD	(17 471,55)	852 862,50
100 000	(30)	Sale	EURO BTP	08/09/2022	EUR	(7 800,00)	3 693 600,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Inflation Strategy

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(114 366,91)
Unrealised profit on forward foreign exchange contracts					249 684,87
21/09/2022	4 466 438,00	CHF	4 309 985,53	EUR	152 494,35
21/09/2022	37 598 698,18	EUR	39 463 744,00	USD	61 144,25
21/09/2022	7 561 025,37	EUR	11 500 433,00	AUD	34 440,65
21/09/2022	443 091,00	AUD	288 380,15	EUR	1 605,62
Unrealised loss on forward foreign exchange contracts					(364 051,78)
21/09/2022	2 918 171,60	EUR	3 050 000,00	CHF	(129 125,51)
21/09/2022	4 334 587,99	EUR	4 417 552,00	CHF	(79 049,21)
21/09/2022	8 764 304,80	EUR	7 628 819,00	GBP	(60 932,77)
21/09/2022	394 621 804,00	JPY	2 805 900,20	EUR	(27 854,47)
21/09/2022	1 950 601,00	GBP	2 274 063,84	EUR	(17 552,42)
21/09/2022	1 624 524,59	EUR	17 000 000,00	NOK	(14 954,89)
21/09/2022	2 050 891,41	EUR	2 800 000,00	CAD	(14 067,26)
21/09/2022	1 418 850,55	EUR	1 500 000,00	USD	(7 935,79)
21/09/2022	1 000 507,32	EUR	1 058 064,00	USD	(5 913,52)
21/09/2022	1 394 240,70	EUR	1 208 765,00	GBP	(4 093,47)
21/09/2022	637 000 000,00	JPY	4 486 705,41	EUR	(2 373,55)
21/09/2022	578 104,62	EUR	4 300 000,00	DKK	(198,92)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Securitized Bond Fund

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	1 127 824 756,48	
Banks	(Note 3)	1 813 952,23	
Other banks and broker accounts	(Notes 2, 3, 9)	29 090 000,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 649 465,35	
Other interest receivable		5 210 834,54	
Receivable on investments sold		4 907 572,21	
Receivable on subscriptions		670 793,13	
Other assets	(Note 10)	30 768,67	
Total assets		1 171 198 142,61	
Liabilities			
Bank overdrafts	(Note 3)	(7 564 296,88)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(6 461,38)	
Payable on redemptions		(2 239 995,55)	
Other liabilities		(591 640,10)	
Total liabilities		(10 402 393,91)	
Total net assets		1 160 795 748,70	
	Currency	Net Asset Value per Unit	Units outstanding
Class E Units	EUR	95,65	22 124,854
Class X Units	EUR	97,62	332 107,608
Class Z Units	EUR	98,43	11 442 475,691
Class Z7 Units	CHF	90,34	100,000
Class ZD Units	EUR	96,40	100,005

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Securitized Bond Fund

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	1 269 353 181,72
Net income from investments	(Note 2)	7 952 058,49
Interest received on swap contracts	(Note 2)	38 269,08
Other income	(Note 6)	90 016,73
Total income		8 080 344,30
Management fee	(Note 6)	(2 644 303,04)
Performance fee	(Note 7)	(1 876,84)
Depositary fee	(Note 8)	(121 531,39)
Subscription tax	(Note 4)	(61 445,36)
Interest paid on swap contracts	(Note 2)	(728 678,88)
Other charges and taxes	(Notes 5, 8)	(948 713,64)
Total expenses		(4 506 549,15)
Net investment income / (loss)		3 573 795,15
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	1 310 572,96
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(54 398 684,13)
- forward foreign exchange contracts	(Notes 2, 9)	5 437 690,89
- foreign currencies	(Note 2)	58 678,47
- swap contracts	(Notes 2, 9)	(1 230 226,00)
Net result of operations for the period		(45 248 172,66)
Subscriptions for the period		666 853 293,39
Redemptions for the period		(730 162 533,75)
Dividend distributions	(Note 14)	(20,00)
Net assets at the end of the period		1 160 795 748,70

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Securitized Bond Fund

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			1 171 736 009,39	1 127 824 756,48	97,16
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			758 973 464,36	730 091 985,69	62,89
Ordinary Bonds			14 683 873,73	14 206 046,75	1,22
UNITED KINGDOM			11 691 881,48	11 338 895,06	0,97
Consumer Retail			11 691 881,48	11 338 895,06	0,97
10 000 000,00	TOWD POINT MORTGAGE FUNDING 2019 - GRANITE4 PLC -A- 1.131% 20/10/2051	GBP	11 691 881,48	11 338 895,06	0,97
IRELAND			2 991 992,25	2 867 151,69	0,25
Finance			2 991 992,25	2 867 151,69	0,25
2 986 616,34	LAST MILE LOGISTICS PAN EURO FINANCE DAC -E- 2.70% 17/08/2033	EUR	2 991 992,25	2 867 151,69	0,25
Floating Rate Notes			22 711 062,58	21 761 466,22	1,87
IRELAND			22 711 062,58	21 761 466,22	1,87
Industries			15 503 000,00	14 876 821,75	1,28
13 000 000,00	AURIUM CLO II DAC -A- FRN 22/06/2034	EUR	13 003 000,00	12 443 112,50	1,07
2 500 000,00	AVOCA CLO XX DAC -A- FRN 15/07/2032	EUR	2 500 000,00	2 433 709,25	0,21
Consumer Retail			4 000 000,00	3 795 437,60	0,33
4 000 000,00	DRYDEN 66 EURO CLO 2018-66 DAC -B- FRN 18/01/2032	EUR	4 000 000,00	3 795 437,60	0,33
Finance			3 208 062,58	3 089 206,87	0,26
3 215 296,99	ARROW CMBS 2018-1 DAC -E- FRN 22/05/2030	EUR	3 208 062,58	3 089 206,87	0,26
Asset and Mortgage Backed Securities			721 578 528,05	694 124 472,72	59,80
IRELAND			327 923 581,49	312 065 399,73	26,88
Finance			327 923 581,49	312 065 399,73	26,88
17 965 402,12	PRIMROSE RESIDENTIAL 2021-1 DAC -A- 0.238% 24/03/2061	EUR	17 891 743,96	17 692 250,76	1,52
13 906 159,50	ARROW CMBS 2018 DAC -A1- 1.10% 22/05/2030	EUR	13 932 125,29	13 794 910,22	1,19
10 700 000,00	INVESCO EURO CLO IV DAC -A- 0.93% 15/04/2033	EUR	10 733 900,00	10 304 556,89	0,89
10 000 000,00	AQUEDUCT EUROPEAN CLO 2020-5 DAC -A- 1.03% 20/04/2034	EUR	9 992 500,00	9 640 002,00	0,83
9 000 000,00	FASTNET SECURITIES 13 DAC -C- 0.552% 18/04/2057	EUR	9 017 500,00	8 962 441,20	0,77
8 560 939,72	TAURUS 2020-1 NL DAC -A- 0.90% 20/02/2030	EUR	8 525 839,11	8 389 720,93	0,72
7 500 000,00	INVESCO EURO CLO III DAC -A- 0.92% 15/07/2032	EUR	7 517 625,00	7 295 149,50	0,63
8 000 000,00	BILBAO CLO III DAC -A2AR- 1.50% 17/05/2034	EUR	8 000 000,00	7 280 093,60	0,63
7 300 000,00	FORTUNA CONSUMER LOAN ABS 2021 DAC 0.406% 18/10/2030	EUR	7 300 000,00	7 201 771,93	0,62
7 002 071,81	EOS EUROPEAN LOAN CONDUIT NO 35 DAC -A- 1.00% 23/04/2029	EUR	7 039 386,39	6 939 053,16	0,60
6 968 771,60	LAST MILE LOGISTICS PAN EURO FINANCE DAC -C- 1.40% 17/08/2033	EUR	6 975 790,05	6 713 714,56	0,58
7 025 000,00	HAYFIN EMERALD CLO I DAC -CR- 2.05% 17/04/2034	EUR	7 027 250,00	6 372 966,90	0,55
6 500 000,00	AVOCA CLO XIV DAC -C1R- 1.70% 12/01/2031	EUR	6 445 200,00	6 009 842,15	0,52
5 709 000,00	DILOSK RMBS NO 4 DAC -B- 0.832% 20/02/2060	EUR	5 712 022,50	5 650 768,20	0,49
5 594 853,22	FINANCE IRELAND RMBS NO 3 DAC -A- 0.578% 24/06/2061	EUR	5 648 395,97	5 562 554,69	0,48
5 350 000,00	FASTNET SECURITIES 13 DAC -B- 0.202% 18/04/2057	EUR	5 357 312,33	5 328 103,52	0,46
5 000 000,00	VOYA EURO CLO V DAC -A- 1.04% 15/04/2035	EUR	5 000 000,00	4 816 868,00	0,41
5 000 000,00	CLONTARF PARK CLO DAC -A2- 1.50% 05/08/2030	EUR	4 967 500,00	4 813 944,50	0,41
5 000 000,00	BILBAO CLO III DAC -A- 0.86% 17/05/2034	EUR	4 992 500,00	4 801 348,00	0,41
4 878 140,02	LAST MILE LOGISTICS PAN EURO FINANCE DAC -B- 1.05% 17/08/2033	EUR	4 870 185,64	4 695 209,77	0,40
5 000 000,00	AURIUM CLO II DAC -BRR- 1.60% 22/06/2034	EUR	5 000 000,00	4 621 558,00	0,40

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Securitized Bond Fund

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 000 000,00	HARVEST CLO XXII DAC -C- 2.30% 15/01/2032	EUR	5 000 000,00	4 601 428,50	0,40
5 000 000,00	CIFC EUROPEAN FUNDING CLO I DAC -C- 2.20% 15/07/2032	EUR	5 000 000,00	4 583 805,50	0,39
4 723 930,95	BRUEGEL 2021 DAC -A- 0.80% 22/05/2031	EUR	4 723 930,95	4 560 010,55	0,39
4 575 680,57	SCF RAHOITUSPALVELUT VIII DAC -B- 0.202% 25/10/2029	EUR	4 575 370,36	4 559 114,78	0,39
5 000 000,00	EURO-GALAXY VII CLO DAC -CR- 2.40% 25/07/2035	EUR	5 000 000,00	4 516 313,00	0,39
5 000 000,00	VOYA EURO CLO V DAC -C- 2.15% 15/04/2035	EUR	5 000 000,00	4 511 613,50	0,39
4 600 000,00	NORTH WESTERLY VII ESG CLO DAC -A- 0.84% 15/05/2034	EUR	4 600 000,00	4 413 836,62	0,38
4 400 000,00	FINANCE IRELAND RMBS NO 3 DAC -B- 0.728% 24/06/2061	EUR	4 400 000,00	4 304 080,00	0,37
4 000 000,00	INVESCO EURO CLO V DAC -A- 1.07% 15/01/2034	EUR	4 015 400,00	3 887 430,40	0,33
3 900 834,31	FROSN-2018 DAC -A1- 0.75% 21/05/2028	EUR	3 902 639,89	3 822 817,62	0,33
4 000 000,00	ALBACORE EURO CLO II DAC -C- 2.50% 15/06/2034	EUR	4 000 000,00	3 658 292,40	0,32
3 643 280,44	BRUEGEL 2021 DAC -B- 1.25% 22/05/2031	EUR	3 643 280,44	3 643 280,44	0,31
4 000 000,00	BOSPHORUS CLO VI DAC -C- 2.10% 25/05/2034	EUR	4 000 000,00	3 605 584,40	0,31
4 000 000,00	SOUND POINT EURO CLO V FUNDING DAC -D- 3.30% 25/07/2035	EUR	4 000 000,00	3 507 210,00	0,30
3 900 000,00	AQUEDUCT EUROPEAN CLO 3-2019 DAC -CR- 2.00% 15/08/2034	EUR	3 900 000,00	3 496 702,56	0,30
3 500 000,00	PRIMROSE RESIDENTIAL 2021-1 DAC -B- 0.838% 24/03/2061	EUR	3 500 000,00	3 441 442,90	0,30
3 550 000,00	CVC CORDATUS LOAN FUND VI DAC -B1R- 1.10% 15/04/2032	EUR	3 550 000,00	3 387 653,89	0,29
3 700 000,00	CONTEGO CLO -D- 3.95% 14/05/2032	EUR	3 738 000,00	3 385 198,08	0,29
3 344 802,09	DILOSK RMBS NO 4 DAC -A- 0.382% 20/02/2060	EUR	3 361 526,10	3 318 267,44	0,29
3 600 000,00	SOUND POINT EURO CLO I FUNDING DAC -CR- 2.05% 25/05/2034	EUR	3 600 000,00	3 250 716,48	0,28
3 500 000,00	NORTH WESTERLY VII ESG CLO DAC -C- 2.00% 15/05/2034	EUR	3 500 000,00	3 110 580,20	0,27
3 000 000,00	HAYFIN EMERALD CLO I DAC -B1R- 1.30% 17/04/2034	EUR	3 000 000,00	2 746 263,30	0,24
3 000 000,00	FAIR OAKS LOAN FUNDING II DAC -C- 2.00% 15/04/2034	EUR	2 995 500,00	2 715 588,60	0,23
3 000 000,00	SOUND POINT EURO CLO V FUNDING DAC -C1- 2.25% 25/07/2035	EUR	3 000 000,00	2 712 997,80	0,23
3 000 000,00	PROVIDUS CLO IV DAC -CR- 2.20% 20/04/2034	EUR	3 000 000,00	2 701 061,10	0,23
3 000 000,00	BLUEMOUNTAIN EUR 2021-1 CLO DAC -D- 3.20% 15/04/2034	EUR	3 000 000,00	2 650 570,50	0,23
2 600 000,00	FASTNET SECURITIES 13 DAC -D- 1.202% 18/04/2057	EUR	2 605 720,00	2 592 538,26	0,22
2 580 000,00	EURO-GALAXY V CLO BV -CRR- 2.40% 15/02/2034	EUR	2 591 310,00	2 424 517,85	0,21
2 500 000,00	HAYFIN EMERALD CLO V DAC -D- 4.50% 17/11/2032	EUR	2 475 000,00	2 407 231,00	0,21
2 625 000,00	CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC -BRR- 2.40% 15/04/2034	EUR	2 625 000,00	2 403 741,90	0,21
2 490 000,00	FINANCE IRELAND RMBS NO 3 DAC -C- 0.928% 24/06/2061	EUR	2 490 000,00	2 397 621,00	0,21
2 625 000,00	BOSPHORUS CLO IV DAC -D- 2.60% 15/12/2030	EUR	2 501 625,00	2 337 973,31	0,20
2 400 000,00	CROSTHWAITE PARK CLO DAC -CR- 3.15% 18/03/2034	EUR	2 400 000,00	2 148 130,80	0,19
2 300 000,00	SOUND POINT EURO CLO III FUNDING DAC -D- 3.20% 15/04/2033	EUR	2 321 275,00	2 069 994,02	0,18
2 100 000,00	CAPITAL FOUR CLO II DAC -C- 2.70% 15/01/2034	EUR	2 123 100,00	2 010 237,39	0,17
1 969 340,77	BRUEGEL DAC 2.47% 22/05/2031	EUR	1 959 494,07	1 931 135,56	0,17
2 000 000,00	PRIMROSE RESIDENTIAL 2021-1 DAC -C- 1.388% 24/03/2061	EUR	2 000 000,00	1 925 637,20	0,17
2 000 000,00	CVC CORDATUS LOAN FUND V DAC -CR- 2.05% 21/07/2030	EUR	1 680 000,00	1 887 081,00	0,16
2 000 000,00	SOUND POINT EURO CLO I FUNDING DAC -B1R- 1.60% 25/05/2034	EUR	2 000 000,00	1 844 260,00	0,16
2 000 000,00	FAIR OAKS LOAN FUNDING I DAC -CR- 2.40% 15/04/2034	EUR	1 998 533,33	1 840 613,40	0,16
2 200 000,00	ST PAUL'S CLO X DAC -ER- 6.36% 22/04/2035	EUR	2 095 500,00	1 836 825,10	0,16
1 826 636,03	BERG FINANCE 2021 DAC -A- 1.05% 22/04/2033	EUR	1 826 636,03	1 806 543,03	0,16
2 000 000,00	CAIRN CLO XIII DAC -C- 2.25% 20/10/2033	EUR	2 000 000,00	1 805 541,20	0,16
2 000 000,00	FAIR OAKS LOAN FUNDING III DAC -C- 2.15% 15/10/2034	EUR	2 000 000,00	1 797 565,40	0,15
2 000 000,00	PALMER SQUARE EUROPEAN LOAN FUNDING DAC 3.05% 15/10/2031	EUR	2 000 000,00	1 781 199,40	0,15
1 750 000,00	NORTH WESTERLY VII ESG CLO DAC -B1- 1.50% 15/05/2034	EUR	1 750 000,00	1 593 611,78	0,14
1 607 648,50	ARROW CMBS 2018 DAC -B- 1.50% 22/05/2030	EUR	1 610 059,97	1 583 533,77	0,14
1 650 000,00	NORTH WESTERLY VII ESG CLO DAC -D- 2.95% 15/05/2034	EUR	1 650 000,00	1 462 685,07	0,13
1 500 000,00	CIFC EUROPEAN FUNDING CLO III DAC -C- 2.50% 15/01/2034	EUR	1 519 500,00	1 375 995,90	0,12

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Eurizon Fund - Securitized Bond Fund

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 500 000,00	HAYFIN EMERALD CLO II DAC -C1R- 2.50% 27/05/2034	EUR	1 500 000,00	1 367 174,85	0,12
1 399 711,86	LAST MILE SECURITIES PE 2021 DAC -C- 1.60% 17/08/2031	EUR	1 399 711,86	1 329 726,27	0,11
1 243 195,29	EOS EUROPEAN LOAN CONDUIT NO 35 DAC -C- 2.15% 23/04/2029	EUR	1 246 620,75	1 233 871,33	0,11
1 500 000,00	AURIUM CLO VI DAC -ER- 6.04% 22/05/2034	EUR	1 398 150,00	1 223 775,60	0,11
1 280 071,50	BRUEGEL 2021 DAC -C- 1.80% 22/05/2031	EUR	1 280 071,50	1 214 531,84	0,10
1 171 000,00	PENTA CLO 5 DAC -CR- 2.40% 20/04/2035	EUR	1 176 269,50	1 098 787,59	0,09
1 091 799,13	EOS EUROPEAN LOAN CONDUIT NO 35 DAC -B- 1.65% 23/04/2029	EUR	1 091 799,13	1 083 610,64	0,09
1 000 000,00	FINANCE IRELAND RMBS NO 3 DAC -D- 1.378% 24/06/2061	EUR	1 000 000,00	978 700,00	0,08
1 000 000,00	AVOCA CLO XVI DAC -B2R- 1.70% 15/07/2031	EUR	1 003 500,00	951 910,40	0,08
962 458,05	TAURUS 2019-4 FIN DAC -A- 1.40% 18/11/2031	EUR	962 458,05	948 112,13	0,08
824 561,08	BERG FINANCE 2021 DAC -B- 1.45% 22/04/2033	EUR	824 561,08	824 561,08	0,07
1 000 000,00	CARLYLE EURO CLO 2019-2 DAC -B- 6.44% 15/08/2032	EUR	1 012 500,00	824 099,30	0,07
874 961,90	TAURUS 2019-4 FIN DAC -D- 3.00% 18/11/2031	EUR	874 961,90	801 588,62	0,07
599 876,51	LAST MILE SECURITIES PE 2021 DAC -D- 2.35% 17/08/2031	EUR	599 876,51	564 123,87	0,05
377 923,83	BERG FINANCE 2021 DAC -C- 2.35% 22/04/2033	EUR	377 923,83	377 923,83	0,03
UNITED KINGDOM			161 247 216,32	156 635 392,30	13,50
Finance			161 247 216,32	156 635 392,30	13,50
7 500 000,00	FINSBURY SQUARE 2021-1 PLC -B- 1.765% 16/12/2067	GBP	8 714 465,73	8 361 200,85	0,72
6 500 000,00	CANADA SQUARE FUNDING 2020-2 PLC -B- 2.57% 17/12/2057	GBP	7 632 950,72	7 457 066,27	0,64
6 316 000,00	TOWD POINT MORTGAGE FUNDING 2019 - GRANITE4 PLC -B- 1.311% 20/10/2051	GBP	7 411 970,02	7 180 722,32	0,62
6 182 695,47	TOWER BRIDGE FUNDING 2021-1 -A- 1.366% 21/07/2064	GBP	7 225 586,96	7 133 724,07	0,62
6 134 701,79	FINSBURY SQUARE 2021-1 PLC -AGR- 1.415% 16/12/2067	GBP	7 128 086,47	6 961 775,10	0,60
6 000 000,00	CANADA SQUARE FUNDING 2021-1 PLC -B- 2.27% 17/06/2058	GBP	6 944 385,13	6 793 579,15	0,59
5 850 000,00	RMAC 2018-1 PLC -B- 1.821% 12/06/2046	GBP	6 833 007,46	6 733 894,09	0,58
5 300 000,00	TWIN BRIDGES PLC 1.624% 01/12/2055	GBP	6 377 701,26	5 833 531,02	0,50
5 091 198,61	TWIN BRIDGES 2021-2 PLC -A- 1.412% 12/09/2055	GBP	5 965 680,77	5 662 290,00	0,49
4 817 376,34	CANADA SQUARE FUNDING 2021-1 PLC -A- 1.72% 17/06/2058	GBP	5 575 619,43	5 504 343,38	0,47
4 000 000,00	PRECISE MORTGAGE FUNDING 2019-1B PLC 3.102% 12/12/2055	GBP	4 544 934,42	4 613 700,56	0,40
4 000 000,00	CANADA SQUARE FUNDING 2020-1 PLC -C- 2.57% 17/12/2056	GBP	4 523 678,17	4 513 975,90	0,39
3 683 206,01	TOGETHER ASSET BACKED SECURITISATION 2021-1 PLC -A- 1.117% 12/07/2063	GBP	4 283 459,08	4 225 124,76	0,36
3 750 000,00	TWIN BRIDGES 2021-2 PLC -B- 1.652% 12/09/2055	GBP	4 394 113,18	4 079 471,27	0,35
3 524 000,00	RMAC 2018-1 PLC -D- 2.471% 12/06/2046	GBP	4 186 390,34	4 054 481,06	0,35
3 319 321,91	LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC -A- 1.111% 20/07/2058	GBP	3 888 953,72	3 752 369,38	0,32
3 150 000,00	CHARTER MORTGAGE FUNDING 2018-1 PLC -B- 1.771% 12/06/2055	GBP	3 587 352,62	3 633 746,23	0,31
3 206 000,00	TWIN BRIDGES PLC 1.924% 01/12/2055	GBP	3 857 907,59	3 396 152,29	0,29
3 000 000,00	FINSBURY SQUARE 2021-1 PLC -C- 2.015% 16/12/2067	GBP	3 485 786,29	3 342 528,76	0,29
3 000 000,00	CANADA SQUARE FUNDING 2021-1 PLC -C- 2.57% 17/06/2058	GBP	3 456 463,53	3 301 650,19	0,28
2 799 483,83	FINSBURY SQUARE 2020-1 PLC -C- 2.115% 16/03/2070	GBP	3 175 251,88	3 193 853,28	0,28
2 750 000,00	GEMGARTO 2021-1 PLC -B- 1.865% 16/12/2067	GBP	3 123 725,39	3 113 887,34	0,27
2 600 000,00	PARAGON MORTGAGES NO 25 PLC -C- 2.02% 15/05/2050	GBP	2 875 485,25	2 987 616,70	0,26
2 354 025,81	FINSBURY SQUARE 2019-1 PLC 1.565% 16/03/2070	GBP	2 771 008,38	2 716 816,06	0,23
2 500 000,00	TWIN BRIDGES 2021-2 PLC -C- 1.902% 12/09/2055	GBP	2 929 408,78	2 640 680,95	0,23
2 350 000,00	ATLAS FUNDING 2021-1 PLC -D- 2.738% 25/07/2058	GBP	2 735 540,29	2 630 164,63	0,23
2 250 000,00	LONDON WALL MORTGAGE CAPITAL PLC -B- 1.801% 15/05/2051	GBP	2 590 409,85	2 538 037,99	0,22
2 100 000,00	CANADA SQUARE FUNDING 2021-2 PLC -B- 1.97% 17/06/2058	GBP	2 446 611,77	2 354 821,67	0,20

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Eurizon Fund - Securitized Bond Fund

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 100 000,00	TWIN BRIDGES 2021-1 PLC -B- 2.152% 12/03/2055	GBP	2 442 219,59	2 310 518,19	0,20
1 850 000,00	CHARTER MORTGAGE FUNDING 2018-1 PLC -C- 2.071% 12/06/2055	GBP	2 099 364,22	2 131 952,00	0,18
1 799 317,81	TRINIDAD MORTGAGE SECURITIES 2018-1 PLC 1.804% 24/01/2059	GBP	2 042 097,44	2 071 091,43	0,18
1 749 997,04	TOWER BRIDGE FUNDING 2021-1 -B- 1.966% 21/07/2064	GBP	2 045 184,96	2 015 406,49	0,17
1 699 686,61	FINSBURY SQUARE 2020-1 PLC -B- 1.865% 16/03/2070	GBP	2 026 255,17	1 951 889,41	0,17
1 580 000,00	LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC-B- 1.411% 20/07/2058	GBP	1 851 145,22	1 746 944,91	0,15
1 499 913,96	HOPS HILL NO 1 PLC -B- 2.572% 27/05/2054	GBP	1 684 542,45	1 723 039,16	0,15
1 499 940,44	HOPS HILL NO 1 PLC -C- 2.822% 27/05/2054	GBP	1 673 879,83	1 689 963,78	0,15
1 499 993,85	TOWER BRIDGE FUNDING 2021-2 PLC -B- 1.727% 20/11/2063	GBP	1 745 771,99	1 685 319,28	0,15
1 446 197,20	RMAC 2018-1 PLC -A- 1.571% 12/06/2046	GBP	1 649 912,39	1 668 830,32	0,14
1 400 000,00	ATLAS FUNDING 2021-1 PLC -B- 1.988% 25/07/2058	GBP	1 581 531,66	1 599 717,80	0,14
1 100 000,00	LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC -C- 1.711% 20/07/2058	GBP	1 288 771,99	1 169 970,45	0,10
1 100 000,00	TWIN BRIDGES PLC 2.324% 01/12/2055	GBP	1 323 673,85	1 162 942,45	0,10
1 000 000,00	RMAC NO 2 PLC -B- 2.321% 12/06/2046	GBP	1 138 001,08	1 154 319,73	0,10
799 996,72	TOWER BRIDGE FUNDING 2021-2 PLC -C- 2.127% 20/11/2063	GBP	931 078,39	892 275,96	0,08
750 000,00	ATLAS FUNDING 2021-1 PLC -C- 2.188% 25/07/2058	GBP	847 249,10	841 779,14	0,07
699 982,40	HOPS HILL NO 1 PLC -D- 3.322% 27/05/2054	GBP	786 145,13	788 823,88	0,07
637 000,00	LONDON WALL MORTGAGE CAPITAL PLC -C- 2.151% 15/05/2051	GBP	733 373,81	690 690,77	0,06
590 000,00	LANEBROOK MORTGAGE TRANSACTION 2021-1 PLC -D- 2.111% 20/07/2058	GBP	691 083,57	628 711,88	0,05
NETHERLANDS			70 419 532,42	68 147 051,30	5,87
Finance			70 419 532,42	68 147 051,30	5,87
7 000 000,00	GLOBALDRIVE AUTO RECEIVABLES 2019-A BV -B- 0.226% 20/10/2027	EUR	7 004 000,00	6 898 623,90	0,59
5 700 000,00	DUTCH PROPERTY FINANCE 2021-1 BV -C- 0.985% 28/07/2058	EUR	5 700 000,00	5 546 905,41	0,48
5 500 000,00	DUTCH PROPERTY FINANCE 2021-1 BV -D- 1.685% 28/07/2058	EUR	5 500 000,00	5 221 784,70	0,45
5 000 000,00	ALME LOAN FUNDING V BV -B1R- 1.60% 15/07/2031	EUR	5 000 000,00	4 739 083,50	0,41
4 700 000,00	JUBILEE PLACE 2021-1 BV -B- 0.852% 17/07/2058	EUR	4 657 888,00	4 535 030,00	0,39
4 815 000,00	CADOGAN SQUARE CLO V BV -CR- 2.15% 15/05/2031	EUR	4 862 733,15	4 512 961,79	0,39
4 500 000,00	DUTCH PROPERTY FINANCE 2021-2 BV -B- 0.385% 28/04/2059	EUR	4 500 000,00	4 304 776,50	0,37
4 300 000,00	DUTCH PROPERTY FINANCE 2019-1 BV -B- 0.885% 28/10/2052	EUR	4 295 140,41	4 209 757,62	0,36
3 839 290,25	JUBILEE PLACE 2021-1 BV -A- 0.382% 17/07/2058	EUR	3 839 290,25	3 803 379,83	0,33
4 000 000,00	JUBILEE CLO 2014-XI BV -CR- 2.10% 15/04/2030	EUR	4 000 000,00	3 785 464,00	0,32
3 812 000,00	EDML 2019-1 BV -B- 0.435% 28/01/2058	EUR	3 798 658,00	3 735 933,83	0,32
2 750 000,00	JUBILEE PLACE 2021-1 BV -C- 1.052% 17/07/2058	EUR	2 713 287,50	2 686 523,13	0,23
2 554 648,25	DOMI 2019-1 BV -A- 0.569% 15/06/2051	EUR	2 559 138,84	2 545 764,72	0,22
2 220 000,00	EDML 2018-1 BV -B- 0.205% 29/01/2057	EUR	2 220 000,00	2 210 424,92	0,19
2 200 000,00	DUTCH PROPERTY FINANCE 2020-2 BV -D- 2.335% 28/01/2058	EUR	2 200 000,00	2 185 249,00	0,19
2 200 000,00	DOMI 2021-1 BV -B- 0.719% 15/06/2053	EUR	2 200 000,00	2 094 066,04	0,18
2 000 000,00	TIKEHAU CLO V BV -C1- 2.45% 15/04/2032	EUR	2 000 000,00	1 850 601,20	0,16
1 500 000,00	EDML 2018-1 BV -C- 0.435% 29/01/2057	EUR	1 500 000,00	1 494 379,20	0,13
1 100 000,00	CADOGAN SQUARE CLO VII BV -C1- 1.75% 25/05/2031	EUR	1 091 750,00	1 016 828,67	0,09
774 934,00	MAGOI 2019 BV -B- 0.388% 27/07/2039	EUR	777 646,27	769 513,34	0,07

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Eurizon Fund - Securitized Bond Fund

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			47 846 217,42	46 939 201,96	4,04
Finance			47 846 217,42	46 939 201,96	4,04
9 000 000,00	HARMONY FRENCH HOME LOANS FCT 2019-1 -B- 0.599% 27/11/2062	EUR	9 054 000,00	8 898 046,20	0,77
8 000 000,00	HARMONY FRENCH HOME LOANS FCT 2020-2 -B- 0.999% 27/08/2061	EUR	8 000 000,00	7 960 800,00	0,69
5 000 000,00	FCT NORIA 2021-1 -D- 0.972% 25/10/2049	EUR	5 013 951,50	4 750 864,50	0,41
4 000 000,00	CARS ALLIANCE FUNDING PLC -B- 0.199% 18/08/2031	EUR	3 987 200,00	3 977 164,00	0,34
4 000 000,00	CARS ALLIANCE AUTO LEASES FRANCE V 2020-1 FCT -B- 0.513% 21/10/2036	EUR	4 000 000,00	3 964 413,20	0,34
3 900 000,00	FCT NORIA 2021-1 -C- 0.572% 25/10/2049	EUR	3 900 000,00	3 764 496,84	0,32
3 500 000,00	HARMONY FRENCH HOME LOANS FCT 2021-1-B- 0.594% 27/05/2061	EUR	3 500 000,00	3 451 189,00	0,30
3 013 044,72	FCT AUTONORIA 2019 -C- 0.672% 25/09/2035	EUR	3 004 579,51	2 968 118,11	0,26
2 618 479,34	FCT AUTONORIA 2019 -B- 0.342% 25/09/2035	EUR	2 618 611,68	2 574 157,13	0,22
2 170 474,45	FCT NORIA 2018-1 -D- 0.972% 25/06/2038	EUR	2 166 090,91	2 131 013,27	0,18
1 667 845,15	FCT NORIA 2018-1 -C- 0.722% 25/06/2038	EUR	1 747 565,39	1 650 645,83	0,14
854 517,50	FCT NORIA 2018-1 -B- 0.272% 25/06/2038	EUR	854 218,43	848 293,88	0,07
ITALY			46 062 837,48	44 429 209,26	3,83
Finance			46 062 837,48	44 429 209,26	3,83
9 079 454,41	ERIDANO II SPV SRL -AR- 0.247% 28/05/2035	EUR	9 095 221,60	9 006 818,77	0,77
6 674 149,86	PROGETTO QUINTO SRL -A- 0.057% 27/10/2036	EUR	6 676 348,40	6 587 302,48	0,57
6 310 795,99	PIETRA NERA UNO SRL -A- 1.15% 22/05/2030	EUR	6 160 792,35	6 133 343,98	0,53
5 472 818,00	PELMO SRL -A- 0.164% 15/12/2036	EUR	5 502 270,67	5 455 249,16	0,47
5 631 171,83	PIETRA NERA UNO SRL -E- 6.75% 22/05/2030	EUR	5 589 216,40	4 390 341,93	0,38
3 300 000,00	AUTOFLORENCE 2 SRL -B- 0.238% 24/12/2044	EUR	3 300 000,00	3 271 257,00	0,28
2 778 507,60	PELMO SRL -B- 0.664% 15/12/2036	EUR	2 778 507,60	2 749 705,31	0,24
2 400 000,00	RED & BLACK AUTO ITALY SRL -B- 0.447% 28/12/2031	EUR	2 400 000,00	2 343 230,88	0,20
2 035 920,86	AUTOFLORENCE 1 SRL -B- 0.892% 25/12/2042	EUR	2 042 987,80	2 047 057,35	0,18
1 600 000,00	AUTOFLORENCE 2 SRL -C- 0.638% 24/12/2044	EUR	1 600 000,00	1 530 080,00	0,13
970 891,69	PIETRA NERA UNO SRL -B- 1.75% 22/05/2030	EUR	917 492,66	914 822,40	0,08
SPAIN			25 170 415,42	24 040 173,92	2,07
Finance			25 170 415,42	24 040 173,92	2,07
8 500 000,00	AUTONORIA SPAIN 2021 FT -C- 0.522% 31/01/2039	EUR	8 509 060,00	8 132 782,15	0,70
6 000 000,00	AUTONORIA SPAIN 2021 FT -B- 0.272% 31/01/2039	EUR	6 000 000,00	5 838 076,20	0,50
5 600 000,00	FTA SANTANDER CONSUMER SPAIN AUTO 2021-1 -B- 0.522% 22/06/2035	EUR	5 600 000,00	5 340 038,48	0,46
2 200 000,00	FTA SANTANDER CONSUMER SPAIN AUTO 2021-1 -C- 0.972% 22/06/2035	EUR	2 200 000,00	2 035 025,30	0,18
2 080 985,76	FTA SANTANDER CONSUMO 4 -C- 2.20% 18/09/2032	EUR	2 080 985,76	1 952 492,17	0,17
780 369,66	FTA SANTANDER CONSUMO 4 -D- 3.70% 18/09/2032	EUR	780 369,66	741 759,62	0,06
LUXEMBOURG			17 045 593,54	16 463 841,87	1,42
Finance			17 045 593,54	16 463 841,87	1,42
3 700 000,00	FACT MASTER SA -B- 0.452% 20/07/2028	EUR	3 700 000,00	3 584 689,50	0,31
3 511 409,58	SC GERMANY SA COMPARTMENT CONSUMER 2020-1 -B- 0.611% 14/11/2034	EUR	3 511 409,58	3 409 582,92	0,29
3 400 000,00	SC GERMANY SA COMPARTMENT CONSUMER 2021-1 -B- 0.411% 14/11/2035	EUR	3 400 000,00	3 305 774,78	0,29
2 500 000,00	SC GERMANY SA COMPARTMENT CONSUMER 2021-1 -D- 1.311% 14/11/2035	EUR	2 511 050,00	2 377 798,25	0,21
2 006 519,76	SC GERMANY SA COMPARTMENT CONSUMER 2020-1 -C- 1.211% 14/11/2034	EUR	2 006 519,76	1 905 933,33	0,16

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Eurizon Fund - Securitized Bond Fund

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 200 000,00	CARTESIAN RESIDENTIAL MORTGAGES 5 SA -C- 1.337% 25/11/2055	EUR	1 200 000,00	1 192 236,00	0,10
716 614,20	SC GERMANY SA COMPARTMENT CONSUMER 2020-1 -D- 1.961% 14/11/2034	EUR	716 614,20	687 827,09	0,06
GERMANY			15 878 927,07	15 611 979,45	1,35
Finance			15 878 927,07	15 611 979,45	1,35
4 876 256,60	RED & BLACK AUTO GERMANY 6 UG -B- 0.397% 15/10/2028	EUR	4 875 769,28	4 816 659,97	0,42
3 600 000,00	RED & BLACK AUTO GERMANY 8 UG -B- 0.214% 15/09/2030	EUR	3 614 076,00	3 541 122,00	0,31
3 236 372,39	RED & BLACK AUTO GERMANY 7 UG -B- 0.664% 15/10/2029	EUR	3 247 745,93	3 201 084,93	0,28
2 774 033,48	RED & BLACK AUTO GERMANY 7 UG -C- 1.414% 15/10/2029	EUR	2 774 033,48	2 724 085,07	0,23
1 365 351,85	RED & BLACK AUTO GERMANY 6 UG -C- 0.897% 15/10/2028	EUR	1 367 302,38	1 329 027,48	0,11
PORTUGAL			9 984 206,89	9 792 222,93	0,84
Finance			9 984 206,89	9 792 222,93	0,84
3 959 270,76	TAGUS - SOCIEDADE DE TITULARIZACAO DE CREDITOS 2009-ENGY SA -A1- 1.413% 12/05/2025	EUR	4 063 029,92	3 981 248,67	0,34
3 017 343,74	TAGUS - SOCIEDADE DE TITULARIZACAO DE CREDITOS 2009-ENG2 SA -A- 1.063% 12/05/2025	EUR	3 086 742,01	3 022 248,73	0,26
2 417 606,29	ARES LUSITANI-STC SA VIA PELICAN FINANCE 2 -B- 0.822% 25/01/2035	EUR	2 417 606,29	2 398 990,72	0,21
416 828,67	ARES LUSITANI-STC SA VIA PELICAN FINANCE 2 -C- 1.722% 25/01/2035	EUR	416 828,67	389 734,81	0,03
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET			350 568 751,49	341 495 791,93	29,42
Asset and Mortgage Backed Securities			350 568 751,49	341 495 791,93	29,42
IRELAND			172 156 486,23	166 455 693,90	14,34
Finance			172 156 486,23	166 455 693,90	14,34
10 883 572,04	GLENBEIGH 2 ISSUER 2021-2 DAC -A- 0.578% 24/06/2050	EUR	10 838 405,21	10 696 918,78	0,92
10 000 000,00	VITA SCIENTIA DAC 1.30% 27/02/2033	EUR	10 000 000,00	10 000 000,00	0,86
10 000 000,00	SHAMROCK RESIDENTIAL DAC 0.888% 24/01/2061	EUR	9 787 000,00	9 755 000,00	0,84
9 800 842,88	PRIMROSE RESIDENTIAL DAC 0.488% 24/10/2061	EUR	9 788 101,78	9 677 107,24	0,83
9 722 042,82	SHAMROCK RESIDENTIAL DAC 0.338% 24/01/2061	EUR	9 607 322,72	9 577 913,54	0,83
9 531 000,00	MULCAIR SECURITIES NO. 3 DAC 1.288% 24/04/2065	EUR	9 392 209,58	9 391 847,40	0,81
9 500 000,00	PALMER SQUARE EUROPEAN LOAN FUNDING DAC 1.65% 15/10/2031	EUR	9 500 000,00	8 718 942,30	0,75
8 000 000,00	PRIMROSE RESIDENTIAL DAC 0.888% 24/10/2061	EUR	7 856 000,00	7 844 000,00	0,68
8 000 000,00	ALBACORE EURO CLO II DAC 0.83% 15/06/2034	EUR	7 864 000,00	7 688 491,20	0,66
8 000 000,00	BRIDGEPOINT CLO 1 DAC -C- 2.95% 15/01/2034	EUR	8 000 000,00	7 576 311,20	0,65
8 500 000,00	SOUND POINT EURO CLO II FUNDING DAC 2.35% 26/01/2036	EUR	8 500 000,00	7 543 349,65	0,65
6 920 092,94	TAURUS 2020-1 NL DAC -B- 1.30% 20/02/2030	EUR	6 920 092,89	6 639 829,18	0,57
6 000 000,00	INVESCO EURO CLO IV DAC -C- 2.25% 15/04/2033	EUR	5 747 500,00	5 438 586,60	0,47
5 000 000,00	HAYFIN EMERALD CLO V DAC -C- 3.00% 17/11/2032	EUR	5 000 000,00	4 788 955,00	0,41
4 900 000,00	MULCAIR SECURITIES NO. 3 DAC 1.538% 24/04/2065	EUR	4 731 346,90	4 730 950,00	0,41
4 750 000,00	ST PAUL'S CLO V LTD -R- 1.50% 20/02/2030	EUR	4 826 162,50	4 519 026,50	0,39
4 500 000,00	BAIN CAPITAL EURO CLO 2020-1 DAC -C- 3.10% 24/01/2033	EUR	4 500 000,00	4 304 671,65	0,37
4 190 000,00	FINANCE IRELAND RMBS NO 2 DAC -B- 1.028% 24/09/2060	EUR	4 190 890,00	4 110 390,00	0,35
3 800 000,00	FINANCE IRELAND RMBS NO. 4 DAC 0.678% 24/12/2061	EUR	3 800 000,00	3 738 060,00	0,32
3 800 000,00	SOUND POINT EURO CLO III FUNDING DAC 0.95% 15/04/2033	EUR	3 807 030,00	3 643 655,84	0,31
3 375 000,00	PALMER SQUARE EUROPEAN LOAN FUNDING DAC 2.05% 15/10/2031	EUR	3 375 000,00	3 044 160,23	0,26
3 000 000,00	SCF RAHOITUSPALVELUT IX DAC -B- 0.452% 25/10/2030	EUR	3 000 000,00	2 959 830,00	0,26
2 500 000,00	RICHMOND PARK CLO 1 DAC -B1R- 1.50% 14/07/2031	EUR	2 500 000,00	2 403 276,25	0,21

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Securitized Bond Fund

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 500 000,00	AVOCA CLO XVI DAC -C1R- 2.25% 15/07/2031	EUR	2 500 000,00	2 344 071,75	0,20
2 300 000,00	INVESCO EURO CLO III DAC -D- 4.00% 15/07/2032	EUR	2 309 000,00	2 169 899,35	0,19
2 009 560,62	ARROW CMBS 2018 DAC -A1- 1.20% 22/05/2030	EUR	2 018 603,65	1 988 460,23	0,17
1 950 000,00	VITA SCIENTIA DAC 1.80% 27/02/2033	EUR	1 950 000,00	1 949 025,00	0,17
2 000 000,00	BLACKROCK EUROPEAN CLO VIII DAC 1.70% 20/01/2036	EUR	2 000 000,00	1 841 876,40	0,16
1 700 000,00	FINANCE IRELAND RMBS NO 2 DAC -C- 1.528% 24/09/2060	EUR	1 702 496,00	1 662 770,00	0,14
1 350 000,00	SOUND POINT EURO CLO VI FUNDING DAC 2.20% 24/10/2034	EUR	1 346 625,00	1 214 686,40	0,11
1 300 000,00	AVOCA CLO XXII DAC 2.00% 15/04/2035	EUR	1 299 480,00	1 181 157,12	0,10
1 200 000,00	FINANCE IRELAND RMBS NO. 4 DAC 0.928% 24/12/2061	EUR	1 200 000,00	1 170 000,00	0,10
1 200 000,00	AURIUM CLO VIII DAC 1.50% 23/06/2034	EUR	1 199 220,00	1 095 651,84	0,10
1 100 000,00	BAIN CAPITAL EURO CLO 2020-1 DAC -D- 4.25% 24/01/2033	EUR	1 100 000,00	1 046 823,25	0,09
UNITED KINGDOM			74 374 065,86	73 108 341,42	6,30
Finance			74 374 065,86	73 108 341,42	6,30
9 000 000,00	STRATTON BTL MORTGAGE FUNDING PLC 1.487% 20/01/2054	GBP	10 750 906,12	10 035 636,54	0,86
8 500 000,00	RESIDENTIAL MORTGAGE SECURITIES 32 PLC -B- 2.69% 20/06/2070	GBP	9 423 824,39	9 872 273,28	0,85
6 249 921,18	TOWER BRIDGE FUNDING NO 4 PLC -C- 3.29% 20/12/2062	GBP	7 069 516,06	7 280 713,65	0,63
5 500 000,00	TOWD POINT MORTGAGE FUNDING 2020-AUBURN 14 PLC -C- 2.077% 20/05/2045	GBP	6 490 069,69	6 311 644,92	0,54
4 249 946,40	TOWER BRIDGE FUNDING NO 4 PLC -D- 3.54% 20/12/2062	GBP	4 769 193,52	4 939 079,02	0,43
4 200 000,00	TOWD POINT MORTGAGE FUNDING 2020-AUBURN 14 PLC -B- 1.827% 20/05/2045	GBP	4 956 053,22	4 824 760,04	0,42
3 000 000,00	CHARTER MORTGAGE FUNDING 2020-1 PLC -D- 2.54% 16/01/2057	GBP	3 279 333,65	3 421 413,25	0,29
2 664 115,94	RESIDENTIAL MORTGAGE SECURITIES 32 PLC -A- 2.04% 20/06/2070	GBP	2 930 768,41	3 079 580,16	0,26
2 640 000,00	CHARTER MORTGAGE FUNDING 2020-1 PLC -C- 2.19% 16/01/2057	GBP	2 917 203,19	3 009 502,57	0,26
2 600 000,00	STRATTON BTL MORTGAGE FUNDING PLC 1.737% 20/01/2054	GBP	3 105 817,32	2 873 209,33	0,25
2 500 000,00	CANADA SQUARE FUNDING 6 PLC 1.829% 17/01/2059	GBP	3 002 045,11	2 770 542,43	0,24
2 000 000,00	PRECISE MORTGAGE FUNDING 2020-1B PLC -B- 2.39% 16/10/2056	GBP	2 273 967,81	2 287 980,16	0,20
1 889 283,69	TRINIDAD MORTGAGE SECURITIES PLC 2.604% 24/01/2059	GBP	2 279 165,32	2 170 618,52	0,19
2 000 000,00	CANADA SQUARE FUNDING 6 PLC 1.979% 17/01/2059	GBP	2 401 636,09	2 129 077,64	0,18
1 600 000,00	CHARTER MORTGAGE FUNDING 2020-1 PLC -B- 1.94% 16/01/2057	GBP	1 920 074,19	1 826 965,52	0,16
1 600 000,00	TOWER BRIDGE FUNDING PLC 1.63% 20/11/2063	GBP	1 914 865,07	1 783 183,84	0,15
1 300 000,00	TOWER BRIDGE FUNDING PLC 1.88% 20/11/2063	GBP	1 555 827,87	1 398 095,87	0,12
1 200 000,00	TOWER BRIDGE FUNDING PLC 2.33% 20/11/2063	GBP	1 436 148,81	1 280 792,15	0,11
1 000 000,00	STRATTON MORTGAGE FUNDING PLC 2.352% 12/12/2043	GBP	1 196 874,80	1 129 228,95	0,10
600 000,00	PRECISE MORTGAGE FUNDING 2020-1B PLC -C- 2.64% 16/10/2056	GBP	700 775,22	684 043,58	0,06
NETHERLANDS			43 173 571,13	41 917 622,22	3,61
Finance			43 173 571,13	41 917 622,22	3,61
7 000 000,00	DUTCH PROPERTY FINANCE BV 0.92% 28/10/2059	EUR	6 984 040,00	6 603 100,00	0,57
6 000 000,00	HILL FL BV 0.902% 18/05/2030	EUR	6 000 000,00	5 936 880,00	0,51
5 159 636,06	DUTCH PROPERTY FINANCE 2020-1 BV -A- 0.235% 28/07/2054	EUR	5 149 713,67	5 100 014,40	0,44
5 000 000,00	HILL FL BV 1.402% 18/05/2030	EUR	5 000 000,00	4 923 425,00	0,42
3 733 365,60	JUBILEE PLACE 2020-1 BV -A- 0.552% 17/10/2057	EUR	3 726 608,21	3 681 537,53	0,32
3 700 000,00	TIKEHAU CLO V BV -B1- 1.80% 15/04/2032	EUR	3 711 100,00	3 459 519,61	0,30
3 300 000,00	AURORUS 2020 BV -C- 0.988% 13/08/2046	EUR	3 302 275,00	3 274 755,00	0,28
2 119 000,00	JUBILEE PLACE 2020-1 BV -B- 0.852% 17/10/2057	EUR	2 078 209,25	2 051 192,00	0,18
1 950 000,00	JUBILEE PLACE 0.652% 17/01/2059	EUR	1 950 000,00	1 819 740,00	0,16
1 500 000,00	DUTCH PROPERTY FINANCE BV 1.42% 28/10/2059	EUR	1 496 625,00	1 428 300,00	0,12

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Securitized Bond Fund

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 400 000,00	DUTCH PROPERTY FINANCE 2020-2 BV -B- 0.935% 28/01/2058	EUR	1 400 000,00	1 368 583,72	0,12
1 200 000,00	DUTCH PROPERTY FINANCE 2020-2 BV -C- 1.435% 28/01/2058	EUR	1 200 000,00	1 186 989,96	0,10
1 175 000,00	JUBILEE PLACE 1.152% 17/01/2059	EUR	1 175 000,00	1 083 585,00	0,09
LUXEMBOURG			31 608 685,82	31 036 543,61	2,67
Finance			31 608 685,82	31 036 543,61	2,67
12 400 000,00	MIRAVET SARL - COMPARTMENT 2020-1 -B- 1.244% 27/02/2063	EUR	12 225 800,00	11 532 000,00	0,99
9 700 721,59	MIRAVET SARL - COMPARTMENT 2020-1 -A- 0.494% 27/02/2063	EUR	9 543 085,82	9 716 341,69	0,84
2 500 000,00	SC GERMANY SA COMPARTMENT CONSUMER 2021-1 -C- 0.811% 14/11/2035	EUR	2 500 000,00	2 420 644,00	0,21
2 400 000,00	COMPARTMENT VCL 35 0.363% 31/01/2028	EUR	2 400 000,00	2 351 621,04	0,20
2 000 000,00	MIRAVET SARL - COMPARTMENT 2020-1 -C- 1.644% 27/02/2063	EUR	1 859 800,00	1 945 119,20	0,17
1 932 000,00	CARTESIAN RESIDENTIAL MORTGAGES 2 SA -D- 1.247% 18/11/2051	EUR	1 932 000,00	1 925 836,92	0,16
1 148 000,00	CARTESIAN RESIDENTIAL MORTGAGES 2 SA -C- 0.747% 18/11/2051	EUR	1 148 000,00	1 144 980,76	0,10
ITALY			11 288 082,00	11 167 851,01	0,96
Finance			11 288 082,00	11 167 851,01	0,96
7 500 000,00	QUARZO SRL 0.294% 15/11/2038	EUR	7 500 000,00	7 436 161,50	0,64
2 300 000,00	BRIGNOLE CQ SRL 0.965% 24/03/2038	EUR	2 282 878,80	2 264 988,71	0,19
1 504 000,00	BRIGNOLE CO SRL 0.265% 24/07/2036	EUR	1 505 203,20	1 466 700,80	0,13
PORTUGAL			8 387 051,35	8 356 581,18	0,72
Finance			8 387 051,35	8 356 581,18	0,72
8 336 573,40	ARES LUSITANI-STC SA VIA PELICAN FINANCE 2 -A- 0.172% 25/01/2035	EUR	8 387 051,35	8 356 581,18	0,72
FRANCE			6 003 720,00	5 973 576,00	0,52
Finance			6 003 720,00	5 973 576,00	0,52
6 000 000,00	BUMPER FR 0.188% 27/04/2032	EUR	6 003 720,00	5 973 576,00	0,52
GERMANY			3 000 000,00	2 912 100,00	0,25
Finance			3 000 000,00	2 912 100,00	0,25
3 000 000,00	RED & BLACK AUTO GERMANY 8 UG -C- 0.414% 15/09/2030	EUR	3 000 000,00	2 912 100,00	0,25
SPAIN			577 089,10	567 482,59	0,05
Finance			577 089,10	567 482,59	0,05
577 089,10	FT SANTANDER CONSUMER SPAIN AUTO 2020-1 -C- 1.778% 20/03/2033	EUR	577 089,10	567 482,59	0,05
OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS			37 417 404,57	33 180 473,38	2,86
Floating Rate Notes			2 125 200,00	1 758 306,88	0,15
IRELAND			2 125 200,00	1 758 306,88	0,15
Industries			2 125 200,00	1 758 306,88	0,15
2 200 000,00	CAIRN CLO XII DAC -F- FRN 15/07/2034	EUR	2 125 200,00	1 758 306,88	0,15

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Securitized Bond Fund

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Asset and Mortgage Backed Securities			35 292 204,57	31 422 166,50	2,71
IRELAND			25 237 350,20	22 063 741,01	1,90
Finance			25 237 350,20	22 063 741,01	1,90
3 500 000,00	TIKEHAU CLO V DAC 5.82% 15/04/2032	EUR	3 272 500,00	2 942 481,50	0,25
3 225 000,00	AURIUM CLO II DAC 2.15% 22/06/2034	EUR	3 228 225,00	2 891 250,56	0,25
3 000 000,00	INVESCO EURO CLO III DAC 6.53% 15/07/2032	EUR	2 911 710,00	2 572 173,30	0,22
3 000 000,00	MADISON PARK EURO FUNDING XIII DAC 5.75% 15/01/2032	EUR	2 880 000,00	2 536 573,50	0,22
2 350 000,00	CIFC EUROPEAN FUNDING CLO V DAC 3.15% 23/11/2034	EUR	2 344 477,50	2 079 078,14	0,18
2 310 000,00	BLUEMOUNTAIN FUJI EUR CLO III DAC 5.26% 15/01/2031	EUR	2 295 447,00	1 880 651,16	0,16
2 000 000,00	HARVEST CLO XXI DAC 6.19% 15/07/2031	EUR	1 928 490,70	1 693 155,80	0,15
2 150 000,00	BILBAO CLO II DAC 8.51% 20/08/2035	EUR	1 986 062,50	1 585 058,69	0,14
1 600 000,00	FINANCE IRELAND RMBS NO. 4 DAC 1.478% 24/12/2061	EUR	1 600 000,00	1 551 200,00	0,13
2 000 000,00	CARYSFORT PARK CLO DAC 8.39% 28/07/2034	EUR	1 852 000,00	1 541 727,00	0,13
975 000,00	CIFC EUROPEAN FUNDING CLO V DAC 6.26% 23/11/2034	EUR	938 437,50	790 391,36	0,07
UNITED KINGDOM			6 135 211,57	5 911 732,69	0,51
Finance			6 135 211,57	5 911 732,69	0,51
5 153 000,00	CANADA SQUARE FUNDING PLC 2.57% 17/12/2056	GBP	6 135 211,57	5 911 732,69	0,51
NETHERLANDS			3 919 642,80	3 446 692,80	0,30
Finance			3 919 642,80	3 446 692,80	0,30
3 000 000,00	BNPP AM EURO CLO DAC 5.63% 22/07/2032	EUR	2 850 000,00	2 486 896,80	0,22
1 080 000,00	JUBILEE PLACE 1.552% 17/01/2059	EUR	1 069 642,80	959 796,00	0,08
INVESTMENT FUNDS			24 776 388,97	23 056 505,48	1,99
UCI Units			24 776 388,97	23 056 505,48	1,99
LUXEMBOURG			24 776 388,97	23 056 505,48	1,99
Finance			24 776 388,97	23 056 505,48	1,99
49 063,70	EURIZON INVESTMENT SICAV - CREDIT INCOME -I-	EUR	24 776 388,97	23 056 505,48	1,99
Total Portfolio			1 171 736 009,39	1 127 824 756,48	97,16

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
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The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Securitized Bond Fund

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					1 643 003,97
Unrealised profit on forward foreign exchange contracts					1 649 465,35
22/09/2022	249 197 705,65	EUR	214 000 000,00	GBP	1 649 465,35
Unrealised loss on forward foreign exchange contracts					(6 461,38)
22/09/2022	7 000 000,00	GBP	8 103 833,73	EUR	(6 461,38)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Enhanced Currency Basket

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 1 JANUARY 2022 UNTIL 24 FEBRUARY 2022 (LIQUIDATION DATE) IN EUR

Net assets at the beginning of the period	Notes	8 237 432,43
Net income from investments	(Note 2)	1 678,39
Total income		1 678,39
Management fee	(Note 6)	(9 546,33)
Depository fee	(Note 8)	(250,41)
Other charges and taxes	(Notes 5, 8)	(1 796,72)
Total expenses		(11 593,46)
Net investment income / (loss)		(9 915,07)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	65 125,39
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(65 482,14)
- option contracts	(Notes 2, 9)	7 775,39
- forward foreign exchange contracts	(Notes 2, 9)	48 953,11
- foreign currencies	(Note 2)	(322,66)
Net result of operations for the period		46 134,02
Redemptions for the period		(8 283 566,45)
Net assets at the end of the period		0,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Flexible Global Macro

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	15 869 639,84	
Banks	(Note 3)	2 675 732,07	
Other banks and broker accounts	(Notes 2, 3, 9)	860 408,43	
Option contracts	(Notes 2, 9)	3 958,10	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	37 011,66	
Unrealised profit on future contracts	(Notes 2, 9)	40 410,00	
Other interest receivable		74 463,80	
Other assets	(Note 10)	46,22	
Total assets		19 561 670,12	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(242 084,37)	
Unrealised loss on future contracts	(Notes 2, 9)	(638 571,06)	
Other liabilities		(18 595,78)	
Total liabilities		(899 251,21)	
Total net assets		18 662 418,91	
	Currency	Net Asset Value per Unit	Units outstanding
Class Z Units	EUR	92,25	202 310,192

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Flexible Global Macro

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	18 340 730,66
Net income from investments	(Note 2)	95 286,50
Interest on bank accounts		130,79
Total income		95 417,29
Management fee	(Note 6)	(96 180,97)
Depository fee	(Note 8)	(1 801,99)
Subscription tax	(Note 4)	(1 006,99)
Other charges and taxes	(Notes 5, 8)	(18 654,55)
Total expenses		(117 644,50)
Net investment income / (loss)		(22 227,21)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 661 858,98)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(11 066,76)
- option contracts	(Notes 2, 9)	(46 722,04)
- forward foreign exchange contracts	(Notes 2, 9)	(146 299,46)
- foreign currencies	(Note 2)	3 669,31
- future contracts	(Notes 2, 9)	(622 327,50)
Net result of operations for the period		(2 506 832,64)
Subscriptions for the period		6 097 705,05
Redemptions for the period		(3 269 184,16)
Net assets at the end of the period		18 662 418,91

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Flexible Global Macro

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			15 675 915,31	15 869 639,84	85,03
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			15 675 915,31	15 869 639,84	85,03
Ordinary Bonds			5 973 765,41	6 102 621,24	32,70
CHINA			4 129 815,41	4 485 321,74	24,03
Finance			2 562 802,45	2 894 586,27	15,51
10 000 000,00	CHINA DEVELOPMENT BANK 3.23% 10/01/2025	CNY	1 246 133,23	1 451 628,19	7,78
5 000 000,00	CHINA DEVELOPMENT BANK 3.48% 08/01/2029	CNY	624 254,47	731 986,80	3,92
5 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 2.71% 22/05/2025	CNY	692 414,75	710 971,28	3,81
Government			1 289 243,55	1 303 044,66	6,98
9 000 000,00	CHINA GOVERNMENT BOND 3.01% 13/05/2028	CNY	1 289 243,55	1 303 044,66	6,98
Energy			277 769,41	287 690,81	1,54
2 000 000,00	CHINA PETROLEUM & CHEMICAL CORP 3.20% 27/07/2026	CNY	277 769,41	287 690,81	1,54
MEXICO			653 250,00	606 170,50	3,25
Government			653 250,00	606 170,50	3,25
650 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.625% 08/04/2026	EUR	653 250,00	606 170,50	3,25
SOUTH AFRICA			654 600,00	565 164,00	3,03
Government			654 600,00	565 164,00	3,03
600 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 3.75% 24/07/2026	EUR	654 600,00	565 164,00	3,03
MACEDONIA			536 100,00	445 965,00	2,39
Government			536 100,00	445 965,00	2,39
500 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 3.675% 03/06/2026	EUR	536 100,00	445 965,00	2,39
Floating Rate Notes			3 506 525,05	3 500 000,00	18,75
GREECE			3 506 525,05	3 500 000,00	18,75
Finance			3 506 525,05	3 500 000,00	18,75
3 500 000,00	HELLENIC REPUBLIC GOVERNMENT BOND FRN 01/07/2022	EUR	3 506 525,05	3 500 000,00	18,75
Zero-Coupon Bonds			6 195 624,85	6 267 018,60	33,58
ITALY			4 500 403,31	4 503 505,00	24,13
Government			4 500 403,31	4 503 505,00	24,13
3 500 000,00	BOT 0.00% 30/11/2022	EUR	3 498 171,64	3 503 395,00	18,77
500 000,00	BOT 0.00% 12/08/2022	EUR	501 202,89	500 250,00	2,68
500 000,00	BOT 0.00% 14/07/2022	EUR	501 028,78	499 860,00	2,68
UNITED STATES			1 695 221,54	1 763 513,60	9,45
Government			1 695 221,54	1 763 513,60	9,45
1 000 000,00	UNITED STATES TREASURY BILL 0.00% 14/07/2022	USD	894 162,50	956 100,92	5,12
850 000,00	UNITED STATES TREASURY BILL 0.00% 03/11/2022	USD	801 059,04	807 412,68	4,33
Total Portfolio			15 675 915,31	15 869 639,84	85,03

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Flexible Global Macro

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(598 161,06)	7 908 166,09
Unrealised profit on future contracts and commitment						40 410,00	1 108 080,00
100 000	(9)	Sale	EURO BTP	08/09/2022	EUR	40 410,00	1 108 080,00
Unrealised loss on future contracts and commitment						(638 571,06)	6 800 086,09
20	22	Purchase	NASDAQ 100 EMINI	16/09/2022	USD	(510 243,49)	4 852 437,27
50	5	Purchase	S&P 500 EMINI	16/09/2022	USD	(88 777,57)	906 188,82
100 000	7	Purchase	EURO BUND	08/09/2022	EUR	(39 550,00)	1 041 460,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Flexible Global Macro

OPTION CONTRACTS AS AT 30 JUNE 2022

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
UNQUOTED				66 230,91	3 958,10	—
PURCHASED OPTION CONTRACTS				66 230,91	3 958,10	—
2 000 000	PUT	USD/JPY PUT 126,00 05/07/22	USD	23 049,22	1,91	—
4 000 000	PUT	USD/JPY PUT 125,00 29/07/22	USD	43 181,69	3 956,19	—

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - SLJ Flexible Global Macro

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(205 072,71)
Unrealised profit on forward foreign exchange contracts					37 011,66
20/07/2022	845 000,00	USD	785 296,50	EUR	22 179,64
20/07/2022	9 000 000,00	CNY	1 269 782,17	EUR	14 832,02
Unrealised loss on forward foreign exchange contracts					(242 084,37)
20/07/2022	8 500 000,00	BRL	1 724 991,01	USD	(102 903,26)
20/07/2022	5 039 506,58	EUR	36 000 000,00	CNY	(98 950,19)
20/07/2022	1 000 000,00	EUR	1 076 005,70	USD	(28 223,58)
20/07/2022	1 603 459,37	EUR	1 690 000,00	USD	(11 492,90)
20/07/2022	9 000 000,00	CNY	1 344 849,27	USD	(514,44)

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Multiasset

STATEMENT OF NET ASSETS AS AT 30 JUNE 2022 IN EUR

Assets	Notes		
Investments in securities	(Note 2)	457 198 705,18	
Banks	(Note 3)	26 898 479,16	
Other banks and broker accounts	(Notes 2, 3, 9)	14 376 780,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 170 333,83	
Unrealised profit on future contracts	(Notes 2, 9)	114 552,88	
Other interest receivable		470 919,53	
Receivable on investments sold		294 560,70	
Receivable on subscriptions		623 546,20	
Other assets	(Note 10)	226 562,02	
Total assets		501 374 439,50	
Liabilities			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(2 792 434,84)	
Unrealised loss on future contracts	(Notes 2, 9)	(3 736 108,16)	
Payable on redemptions		(469 355,91)	
Other liabilities		(686 830,31)	
Total liabilities		(7 684 729,22)	
Total net assets		493 689 710,28	
	Currency	Net Asset Value per Unit	Units outstanding
Class R Units	EUR	90,27	4 135 077,697
Class Z Units	EUR	93,04	1 294 403,671

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Multiasset

STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2022 IN EUR

Net assets at the beginning of the period	Notes	461 578 325,56
Net income from investments	(Note 2)	2 722 503,94
Other income	(Note 6)	417 352,40
Total income		3 139 856,34
Management fee	(Note 6)	(3 302 480,31)
Depository fee	(Note 8)	(42 003,83)
Subscription tax	(Note 4)	(97 229,43)
Interest paid on swap contracts	(Note 2)	(3 947,22)
Other charges and taxes	(Notes 5, 8)	(432 927,23)
Total expenses		(3 878 588,02)
Net investment income / (loss)		(738 731,68)
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(7 201 671,95)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(46 317 270,94)
- option contracts	(Notes 2, 9)	64 796,80
- forward foreign exchange contracts	(Notes 2, 9)	(370 639,00)
- foreign currencies	(Note 2)	65 334,12
- future contracts	(Notes 2, 9)	(3 830 678,87)
Net result of operations for the period		(58 328 861,52)
Subscriptions for the period		175 356 843,92
Redemptions for the period		(84 916 597,68)
Net assets at the end of the period		493 689 710,28

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
PORTFOLIO			489 273 092,32	457 198 705,18	92,61
TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING			456 977 354,67	424 872 339,81	86,06
Shares			223 171 778,53	208 708 710,54	42,28
UNITED STATES			145 633 043,24	138 772 112,91	28,11
Health			26 481 454,07	29 124 569,77	5,90
16 953,00	ABBVIE INC	USD	1 670 714,08	2 483 640,31	0,50
33 274,00	BRISTOL-MYERS SQUIBB CO	USD	1 796 321,60	2 450 713,35	0,50
12 378,00	BIOGEN INC	USD	2 848 829,20	2 414 624,89	0,49
40 797,00	GILEAD SCIENCES INC	USD	2 354 379,11	2 412 035,81	0,49
10 355,00	AMGEN INC	USD	2 004 923,11	2 409 844,34	0,49
8 966,00	MOLINA HEALTHCARE INC	USD	2 113 001,94	2 397 994,67	0,49
18 692,00	QUEST DIAGNOSTICS INC	USD	2 253 930,93	2 377 600,48	0,48
4 197,00	REGENERON PHARMACEUTICALS INC	USD	2 378 642,89	2 373 114,81	0,48
5 110,00	ANTHEM INC	USD	1 956 217,65	2 358 777,62	0,48
9 997,00	BECTON DICKINSON & CO	USD	2 098 231,03	2 357 416,11	0,48
22 092,00	ABBOTT LABORATORIES	USD	2 316 078,17	2 295 945,34	0,46
33 875,00	HOLOGIC INC	USD	2 105 497,32	2 245 480,66	0,45
10 570,00	CORTEVA INC	USD	584 687,04	547 381,38	0,11
Computing and IT			28 788 080,30	25 921 550,91	5,25
15 334,00	TEXAS INSTRUMENTS INC	USD	2 411 594,70	2 253 641,35	0,46
34 891,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	2 290 343,39	2 252 421,29	0,46
18 313,00	QUALCOMM INC	USD	2 329 050,69	2 237 603,78	0,45
7 071,00	KLA CORP	USD	2 056 064,40	2 158 128,00	0,44
15 405,00	ANALOG DEVICES INC	USD	2 154 542,10	2 152 677,50	0,44
19 587,00	VMWARE INC -A-	USD	1 896 487,56	2 135 469,41	0,43
24 310,00	TERADYNE INC	USD	2 456 682,42	2 082 319,32	0,42
37 015,00	MICROCHIP TECHNOLOGY INC	USD	2 374 350,64	2 056 369,44	0,42
22 820,00	APPLIED MATERIALS INC	USD	2 629 438,30	1 985 904,46	0,40
10 204,00	CROWDSTRIKE HOLDINGS INC -A-	USD	1 920 604,30	1 645 211,56	0,33
21 680,00	FORTINET INC	USD	1 245 327,88	1 173 326,83	0,24
60 889,00	PING IDENTITY HOLDING CORP	USD	1 243 230,68	1 056 508,28	0,21
3 652,00	MICROSOFT CORP	USD	990 018,85	897 167,02	0,18
24 492,00	VARONIS SYSTEMS INC	USD	973 462,75	686 886,52	0,14
6 385,00	SPLUNK INC	USD	735 450,04	540 262,24	0,11
2 596,00	ZSCALER INC	USD	522 341,14	371 254,49	0,07
5 649,00	CLOUDFLARE INC	USD	559 090,46	236 399,42	0,05
Industries			24 566 252,45	22 200 566,26	4,50
17 066,00	PERKINELMER INC	USD	2 419 516,45	2 321 609,62	0,47
41 208,00	SEALED AIR CORP	USD	2 386 818,62	2 275 121,73	0,46
11 928,00	CUMMINS INC	USD	2 367 698,95	2 208 069,34	0,45
44 845,00	MASCO CORP	USD	2 270 511,51	2 170 507,67	0,44
41 430,00	A O SMITH CORP	USD	2 492 425,86	2 166 906,73	0,44
27 964,00	EMERSON ELECTRIC CO	USD	2 393 249,00	2 127 559,23	0,43
36 696,00	FORTUNE BRANDS HOME & SECURITY INC	USD	2 880 419,90	2 101 828,61	0,42
4 476,00	BROADCOM INC	USD	1 958 456,75	2 079 951,98	0,42
11 161,00	CATERPILLAR INC	USD	2 027 013,84	1 908 403,63	0,39
26 805,00	OWENS CORNING	USD	2 099 224,21	1 905 284,58	0,39
1 761,00	DEERE & CO	USD	684 447,93	504 439,93	0,10
4 564,00	AGCO CORP	USD	586 469,43	430 883,21	0,09
Finance			24 599 497,14	21 774 908,22	4,41
32 865,00	CBRE GROUP INC -A-	USD	2 554 462,62	2 314 020,67	0,47
15 001,00	PNC FINANCIAL SERVICES GROUP INC	USD	2 418 669,28	2 263 817,52	0,46
11 903,00	VISA INC -A-	USD	2 266 966,88	2 241 696,80	0,45

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
49 784,00	CITIGROUP INC	USD	2 771 304,55	2 190 029,56	0,44
188 724,00	HUNTINGTON BANCSHARES INC	USD	2 436 458,74	2 171 648,54	0,44
19 924,00	JPMORGAN CHASE & CO	USD	2 599 959,72	2 146 101,56	0,43
71 322,00	BANK OF AMERICA CORP	USD	2 556 991,07	2 123 730,54	0,43
65 636,00	FIFTH THIRD BANCORP	USD	2 595 538,99	2 109 493,36	0,43
23 313,00	DISCOVER FINANCIAL SERVICES	USD	2 295 240,43	2 109 085,83	0,43
117 385,00	REGIONS FINANCIAL CORP	USD	2 103 904,86	2 105 283,84	0,43
Consumer Retail			15 278 556,96	14 035 157,57	2,84
32 440,00	COLGATE-PALMOLIVE CO	USD	2 192 631,79	2 486 720,43	0,50
17 406,00	PROCTER & GAMBLE CO	USD	2 128 484,81	2 394 001,63	0,49
582,00	NVR INC	USD	2 548 548,13	2 229 097,26	0,45
57 313,00	PULTEGROUP INC	USD	2 525 366,90	2 172 571,08	0,44
18 193,00	MOHAWK INDUSTRIES INC	USD	2 712 365,37	2 159 423,80	0,44
8 314,00	UNITED RENTALS INC	USD	2 380 326,39	1 931 755,66	0,39
3 568,00	TRACTOR SUPPLY CO	USD	790 833,57	661 587,71	0,13
Telecommunication			13 512 784,26	12 772 274,80	2,59
406 984,00	SIRIUS XM HOLDINGS INC	USD	2 155 947,23	2 386 352,47	0,48
11 652,00	MOTOROLA SOLUTIONS INC	USD	2 576 515,02	2 336 084,42	0,47
56 420,00	CISCO SYSTEMS INC	USD	2 592 533,46	2 301 161,28	0,47
34 501,00	GODADDY INC -A-	USD	2 384 631,57	2 295 556,76	0,47
103 280,00	NORTONLIFELOCK INC	USD	2 389 503,39	2 169 428,52	0,44
2 717,00	PALO ALTO NETWORKS INC	USD	1 413 653,59	1 283 691,35	0,26
Basic Goods			4 280 842,05	5 019 324,06	1,01
28 813,00	CHURCH & DWIGHT CO INC	USD	2 162 664,00	2 553 745,15	0,51
33 217,00	ARCHER-DANIELS-MIDLAND CO	USD	2 118 178,05	2 465 578,91	0,50
Raw materials			3 889 958,51	3 291 458,92	0,67
9 436,00	SHERWIN-WILLIAMS CO	USD	2 243 350,43	2 020 962,25	0,41
5 310,00	FMC CORP	USD	673 736,48	543 520,17	0,11
4 897,00	CF INDUSTRIES HOLDINGS INC	USD	485 866,98	401 568,56	0,08
7 203,00	MOSAIC CO	USD	487 004,62	325 407,94	0,07
Energy			2 207 639,86	2 377 560,35	0,48
54 212,00	ESSENTIAL UTILITIES INC	USD	2 207 639,86	2 377 560,35	0,48
Multi-Utilities			2 027 977,64	2 254 742,05	0,46
27 906,00	EVERSOURCE ENERGY	USD	2 027 977,64	2 254 742,05	0,46
JAPAN			13 252 410,54	12 925 312,43	2,62
Consumer Retail			3 541 747,84	3 193 011,99	0,65
46 000,00	MARUBENI CORP	JPY	466 280,15	396 424,42	0,08
8 500,00	KAO CORP	JPY	407 250,35	327 481,04	0,07
11 400,00	HOSHIZAKI CORP	JPY	397 764,71	324 671,77	0,07
24 300,00	SEKISUI CHEMICAL CO LTD	JPY	347 510,16	317 716,18	0,07
14 200,00	DAIWA HOUSE INDUSTRY CO LTD	JPY	360 043,69	316 134,11	0,06
20 600,00	TOYODA GOSEI CO LTD	JPY	318 066,22	310 821,14	0,06
5 200,00	SECOM CO LTD	JPY	339 967,56	306 919,13	0,06
18 400,00	USS CO LTD	JPY	271 897,12	304 314,04	0,06
11 600,00	ITOCHU CORP	JPY	301 140,01	299 495,33	0,06
3 700,00	SONY CORP	JPY	331 827,87	289 034,83	0,06
Finance			2 516 130,79	2 526 733,53	0,51
11 100,00	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	318 223,21	326 678,39	0,07
90 900,00	RESONA HOLDINGS INC	JPY	311 942,51	325 187,79	0,07
29 500,00	MIZUHO FINANCIAL GROUP INC	JPY	352 010,63	320 486,02	0,07
15 300,00	MITSUMI FUDOSAN CO LTD	JPY	296 394,92	314 284,85	0,06
13 400,00	NOMURA REAL ESTATE HOLDINGS INC	JPY	279 536,29	313 702,23	0,06
22 600,00	MITSUBISHI ESTATE CO LTD	JPY	288 141,73	313 310,76	0,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
71 000,00	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	325 263,00	312 934,78	0,06
40 600,00	HULIC CO LTD	JPY	344 618,50	300 148,71	0,06
Health			1 908 188,57	1 959 345,87	0,40
5 900,00	NIPPON SHINYAKU CO LTD	JPY	362 286,78	342 710,26	0,07
10 100,00	OTSUKA HOLDINGS CO LTD	JPY	341 833,64	342 617,33	0,07
12 300,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	316 876,12	330 645,17	0,07
13 200,00	ONO PHARMACEUTICAL CO LTD	JPY	269 530,95	323 611,43	0,07
21 200,00	ASTELLAS PHARMA INC	JPY	298 384,98	315 694,77	0,06
6 300,00	SHIONOGI & CO LTD	JPY	319 276,10	304 066,91	0,06
Computing and IT			1 955 207,89	1 889 297,09	0,38
5 900,00	ORACLE CORP JAPAN	JPY	319 495,36	326 509,42	0,07
13 000,00	TIS INC	JPY	314 408,66	325 389,93	0,07
20 000,00	SCSK CORP	JPY	325 741,79	323 312,90	0,06
8 500,00	NEC CORP	JPY	316 254,51	315 392,01	0,06
6 100,00	FUJIFILM HOLDINGS CORP	JPY	373 707,54	312 581,33	0,06
38 300,00	RICOH CO LTD	JPY	305 600,03	286 111,50	0,06
Industries			1 489 590,20	1 501 905,99	0,30
10 900,00	TAISEI CORP	JPY	296 584,41	324 245,80	0,07
18 300,00	BROTHER INDUSTRIES LTD	JPY	311 581,18	307 298,63	0,06
2 000,00	DAIKIN INDUSTRIES LTD	JPY	349 270,58	306 274,20	0,06
18 600,00	YOKOGAWA ELECTRIC CORP	JPY	315 665,14	293 478,27	0,06
8 100,00	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	216 488,89	270 609,09	0,05
Basic Goods			648 930,99	642 670,63	0,13
21 700,00	KIRIN HOLDINGS CO LTD	JPY	301 551,07	326 578,06	0,07
10 100,00	ASAHI GROUP HOLDINGS LTD	JPY	347 379,92	316 092,57	0,06
Telecommunication			567 747,51	593 981,14	0,12
10 100,00	KDDI CORP	JPY	270 287,88	304 999,11	0,06
6 200,00	TREND MICRO INC	JPY	297 459,63	288 982,03	0,06
Multi-Utilities			326 301,58	334 002,92	0,07
16 900,00	TOKYO GAS CO LTD	JPY	326 301,58	334 002,92	0,07
Raw materials			298 565,17	284 363,27	0,06
4 600,00	NITTO DENKO CORP	JPY	298 565,17	284 363,27	0,06
CANADA			7 651 026,47	7 678 229,47	1,56
Finance			2 629 222,70	2 607 884,25	0,53
9 534,00	BANK OF MONTREAL	CAD	830 509,15	875 083,57	0,18
15 429,00	BANK OF NOVA SCOTIA	CAD	893 245,32	871 570,76	0,18
18 580,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	905 468,23	861 229,92	0,17
Basic Goods			846 463,84	955 420,69	0,19
18 649,00	METRO INC	CAD	846 463,84	955 420,69	0,19
Industries			906 968,68	952 079,75	0,19
8 822,00	WSP GLOBAL INC	CAD	906 968,68	952 079,75	0,19
Computing and IT			940 052,97	941 853,49	0,19
12 387,00	CGI INC	CAD	940 052,97	941 853,49	0,19
Consumer Retail			883 297,27	925 976,67	0,19
11 998,00	TOROMONT INDUSTRIES LTD	CAD	883 297,27	925 976,67	0,19
Multi-Utilities			952 065,54	918 689,05	0,19
32 331,00	NORTHLAND POWER INC	CAD	952 065,54	918 689,05	0,19
Raw materials			492 955,47	376 325,57	0,08
4 937,00	NUTRIEN LTD	USD	492 955,47	376 325,57	0,08

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
FRANCE			8 591 546,91	7 536 537,17	1,53
Health			1 918 570,84	1 839 643,66	0,37
6 753,00	BIOMERIEUX	EUR	618 321,56	629 379,60	0,13
4 253,00	ESSILORLUXOTTICA SA	EUR	763 693,38	607 753,70	0,12
6 254,00	SANOFI	EUR	536 555,90	602 510,36	0,12
Consumer Retail			2 164 116,18	1 731 372,70	0,35
1 054,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	733 979,02	613 111,80	0,12
1 195,00	KERING SA	EUR	771 764,09	585 669,50	0,12
20 504,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	658 373,07	532 591,40	0,11
Telecommunication			1 245 398,31	1 220 798,34	0,25
56 731,00	ORANGE SA	EUR	556 588,40	636 521,82	0,13
12 522,00	PUBLICIS GROUPE SA	EUR	688 809,91	584 276,52	0,12
Industries			1 318 152,24	1 011 020,87	0,20
4 916,00	SCHNEIDER ELECTRIC SE	EUR	693 282,87	555 016,40	0,11
11 137,00	CIE DE SAINT-GOBAIN	EUR	624 869,37	456 004,47	0,09
Basic Goods			668 241,51	616 530,10	0,13
3 517,00	PERNOD RICARD SA	EUR	668 241,51	616 530,10	0,13
Computing and IT			637 160,23	571 748,10	0,12
3 498,00	CAPGEMINI SE	EUR	637 160,23	571 748,10	0,12
Finance			639 907,60	545 423,40	0,11
12 023,00	BNP PARIBAS SA	EUR	639 907,60	545 423,40	0,11
GERMANY			8 687 345,39	6 744 461,30	1,37
Industries			2 135 594,50	1 646 405,33	0,33
17 188,00	DEUTSCHE POST AG REG	EUR	828 725,95	614 299,12	0,12
16 482,00	GEA GROUP AG	EUR	621 005,74	542 092,98	0,11
5 047,00	SIEMENS AG REG	EUR	685 862,81	490 013,23	0,10
Health			1 694 118,45	1 388 720,68	0,28
14 417,00	BAYER AG REG	EUR	973 797,82	817 732,24	0,16
11 988,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	720 320,63	570 988,44	0,12
Consumer Retail			1 430 747,05	1 181 954,40	0,24
6 232,00	BEIERSDORF AG	EUR	561 745,51	607 495,36	0,12
3 404,00	ADIDAS AG	EUR	869 001,54	574 459,04	0,12
Finance			1 338 953,24	840 353,84	0,17
6 947,00	LEG IMMOBILIEN AG	EUR	805 102,33	549 646,64	0,11
9 888,00	VONOVIA SE	EUR	533 850,91	290 707,20	0,06
Raw materials			825 602,00	591 275,43	0,12
25 497,00	K&S AG REG	EUR	825 602,00	591 275,43	0,12
Telecommunication			627 526,69	575 233,75	0,12
21 125,00	UNITED INTERNET AG REG	EUR	627 526,69	575 233,75	0,12
Computing and IT			634 803,46	520 517,87	0,11
22 543,00	INFINEON TECHNOLOGIES AG	EUR	634 803,46	520 517,87	0,11
IRELAND			6 042 497,07	5 654 494,14	1,15
Computing and IT			3 058 254,74	2 939 698,87	0,60
11 069,00	ACCENTURE PLC -A-	USD	3 058 254,74	2 939 698,87	0,60
Industries			2 328 715,05	2 158 117,21	0,44
23 046,00	ALLEGION PLC	USD	2 328 715,05	2 158 117,21	0,44

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Energy			655 527,28	556 678,06	0,11
9 400,00	DCC PLC	GBP	655 527,28	556 678,06	0,11
NETHERLANDS			5 759 162,67	4 905 004,29	0,99
Computing and IT			2 619 806,19	1 969 013,73	0,40
13 906,00	NXP SEMICONDUCTORS NV	USD	2 619 806,19	1 969 013,73	0,40
Telecommunication			1 173 477,06	1 287 499,48	0,26
7 071,00	WOLTERS KLUWER NV	EUR	662 374,54	654 491,76	0,13
186 124,00	KONINKLIJKE KPN NV	EUR	511 102,52	633 007,72	0,13
Basic Goods			640 877,03	589 251,00	0,12
6 773,00	HEINEKEN NV	EUR	640 877,03	589 251,00	0,12
Industries			704 177,68	543 440,28	0,11
49 314,00	CNH INDUSTRIAL NV	EUR	704 177,68	543 440,28	0,11
Raw materials			620 824,71	515 799,80	0,10
16 385,00	OCI NV	EUR	620 824,71	515 799,80	0,10
UNITED KINGDOM			5 674 032,47	4 672 107,58	0,95
Consumer Retail			3 540 690,51	2 884 559,06	0,58
14 356,00	UNILEVER PLC	GBP	650 431,36	620 539,66	0,13
214 311,00	KINGFISHER PLC	GBP	814 759,24	608 197,11	0,12
31 239,00	BURBERRY GROUP PLC	GBP	682 694,79	595 500,50	0,12
12 462,00	BERKELEY GROUP HOLDINGS PLC	GBP	653 926,55	539 105,60	0,11
24 084,00	PERSIMMON PLC	GBP	738 878,57	521 216,19	0,10
Finance			1 551 778,45	1 173 427,31	0,24
50 653,00	PRUDENTIAL PLC	GBP	761 480,84	597 826,69	0,12
50 727,00	SEGRO PLC	GBP	790 297,61	575 600,62	0,12
Telecommunication			581 563,51	614 121,21	0,13
70 507,00	PEARSON PLC	GBP	581 563,51	614 121,21	0,13
AUSTRALIA			4 501 360,60	4 409 127,34	0,89
Finance			2 409 854,30	2 121 730,01	0,43
37 024,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	643 229,13	536 490,59	0,11
191 263,00	GPT GROUP	AUD	626 211,41	530 893,85	0,11
45 238,00	GOODMAN GROUP	AUD	609 872,20	530 838,63	0,11
4 838,00	MACQUARIE GROUP LTD	AUD	530 541,56	523 506,94	0,10
Computing and IT			401 531,41	595 967,03	0,12
36 772,00	COMPUTERSHARE LTD	AUD	401 531,41	595 967,03	0,12
Basic Goods			533 891,93	575 094,11	0,12
49 092,00	COLES GROUP LTD	AUD	533 891,93	575 094,11	0,12
Telecommunication			558 491,41	567 161,97	0,11
223 966,00	TELSTRA CORP LTD	AUD	558 491,41	567 161,97	0,11
Health			597 591,55	549 174,22	0,11
25 293,00	SONIC HEALTHCARE LTD	AUD	597 591,55	549 174,22	0,11
SWITZERLAND			4 393 682,17	4 168 828,96	0,84
Health			1 190 188,45	1 243 041,28	0,25
2 002,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	634 056,59	637 188,19	0,13
7 500,00	NOVARTIS AG REG	CHF	556 131,86	605 853,09	0,12

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Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			1 532 585,93	1 162 210,42	0,24
3 432,00	SCHINDLER HOLDING AG	CHF	788 492,78	596 996,92	0,12
1 233,00	GEBERIT AG REG	CHF	744 093,15	565 213,50	0,12
Finance			1 106 249,67	1 154 954,56	0,23
7 017,00	SWISS PRIME SITE AG REG	CHF	591 193,21	587 167,93	0,12
36 925,00	UBS GROUP AG REG	CHF	515 056,46	567 786,63	0,11
Telecommunication			564 658,12	608 622,70	0,12
1 155,00	SWISSCOM AG REG	CHF	564 658,12	608 622,70	0,12
SWEDEN			4 599 925,04	3 903 016,39	0,79
Telecommunication			1 415 067,56	1 153 124,62	0,23
54 037,00	TELE2 AB -B-	SEK	669 399,26	587 624,98	0,12
79 432,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	745 668,30	565 499,64	0,11
Finance			1 234 661,74	1 083 862,03	0,22
57 982,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	631 187,69	543 387,94	0,11
66 234,00	SVENSKA HANDELSBANKEN AB -A-	SEK	603 474,05	540 474,09	0,11
Consumer Retail			656 624,76	628 759,91	0,13
25 219,00	ESSITY AB -B-	SEK	656 624,76	628 759,91	0,13
Raw materials			587 764,60	523 410,67	0,11
13 515,00	HOLMEN AB	SEK	587 764,60	523 410,67	0,11
Health			705 806,38	513 859,16	0,10
23 287,00	GETINGE AB -B-	SEK	705 806,38	513 859,16	0,10
FINLAND			2 168 872,95	1 742 313,35	0,35
Basic Goods			761 830,67	612 091,92	0,12
27 192,00	KESKO OYJ -B-	EUR	761 830,67	612 091,92	0,12
Industries			836 934,23	589 161,85	0,12
79 295,00	WARTSILA OYJ ABP	EUR	836 934,23	589 161,85	0,12
Raw materials			570 108,05	541 059,58	0,11
36 155,00	STORA ENSO OYJ -R-	EUR	570 108,05	541 059,58	0,11
BELGIUM			2 065 020,71	1 706 146,28	0,35
Basic Goods			639 472,04	623 099,52	0,13
12 132,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	639 472,04	623 099,52	0,13
Finance			733 278,52	570 415,16	0,12
10 654,00	KBC GROUP NV	EUR	733 278,52	570 415,16	0,12
Raw materials			692 270,15	512 631,60	0,10
6 630,00	SOLVAY SA	EUR	692 270,15	512 631,60	0,10
DENMARK			1 186 660,96	1 254 957,17	0,25
Basic Goods			730 821,45	647 672,19	0,13
5 328,00	CARLSBERG A/S -B-	DKK	730 821,45	647 672,19	0,13
Health			455 839,51	607 284,98	0,12
5 737,00	NOVO NORDISK A/S -B-	DKK	455 839,51	607 284,98	0,12
SPAIN			1 214 960,63	1 194 896,02	0,24
Industries			627 223,08	605 911,12	0,12
25 048,00	FERROVIAL SA	EUR	627 223,08	605 911,12	0,12

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Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			587 737,55	588 984,90	0,12
32 676,00	RED ELECTRICA CORP SA	EUR	587 737,55	588 984,90	0,12
JERSEY			670 849,38	596 849,14	0,12
Consumer Retail			670 849,38	596 849,14	0,12
5 592,00	FERGUSON PLC	GBP	670 849,38	596 849,14	0,12
NORWAY			592 718,97	461 500,58	0,09
Raw materials			592 718,97	461 500,58	0,09
11 581,00	YARA INTERNATIONAL ASA	NOK	592 718,97	461 500,58	0,09
BERMUDA			486 662,36	382 816,02	0,08
Basic Goods			486 662,36	382 816,02	0,08
4 413,00	BUNGE LTD	USD	486 662,36	382 816,02	0,08
Ordinary Bonds			96 648 889,97	82 618 001,07	16,73
ITALY			29 610 147,16	26 252 625,50	5,32
Government			24 400 306,29	21 898 252,00	4,44
10 000 000,00	BTP 1.85% 01/07/2025	EUR	10 332 435,00	9 983 000,00	2,02
12 200 000,00	BTP 0.95% 01/06/2032	EUR	11 310 134,00	9 819 780,00	1,99
3 040 000,00	BTP 1.50% 30/04/2045	EUR	2 757 737,29	2 095 472,00	0,43
Finance			2 119 247,50	1 710 768,20	0,35
600 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	595 052,00	509 700,00	0,11
630 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	652 368,50	498 128,40	0,10
520 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	560 469,00	408 714,80	0,08
200 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	209 024,00	198 228,00	0,04
100 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	102 334,00	95 997,00	0,02
Multi-Utilities			1 714 282,04	1 435 865,00	0,29
400 000,00	IREN SPA 1.95% 19/09/2025	EUR	429 454,00	391 568,00	0,08
400 000,00	IREN SPA 1.50% 24/10/2027	EUR	428 590,00	364 964,00	0,07
380 000,00	IREN SPA 0.875% 14/10/2029	EUR	389 480,04	310 650,00	0,06
400 000,00	IREN SPA 0.25% 17/01/2031	EUR	369 691,00	292 636,00	0,06
100 000,00	ACEA SPA 0.25% 28/07/2030	EUR	97 067,00	76 047,00	0,02
Energy			1 376 311,33	1 207 740,30	0,24
510 000,00	ERG SPA 1.875% 11/04/2025	EUR	534 487,53	503 232,30	0,10
520 000,00	ERG SPA 0.50% 11/09/2027	EUR	522 189,80	456 591,20	0,09
320 000,00	ERG SPA 0.875% 15/09/2031	EUR	319 634,00	247 916,80	0,05
FRANCE			15 922 996,20	12 709 529,03	2,57
Government			9 062 916,47	6 978 784,03	1,41
5 070 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	6 071 818,67	4 741 058,40	0,96
3 283 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	2 991 097,80	2 237 725,63	0,45
Finance			3 542 108,74	3 034 529,00	0,61
500 000,00	BNP PARIBAS SA 1.125% 28/08/2024	EUR	519 184,00	487 015,00	0,10
500 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	494 100,00	422 090,00	0,08
400 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	385 394,00	325 252,00	0,07
400 000,00	COVIVIO 1.125% 17/09/2031	EUR	420 126,00	310 332,00	0,06
300 000,00	ICADE 1.50% 13/09/2027	EUR	323 398,00	274 311,00	0,06
300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	298 659,00	262 605,00	0,05
300 000,00	GECINA SA 0.875% 25/01/2033	EUR	283 621,00	224 199,00	0,04

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Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	206 396,00	196 362,00	0,04
200 000,00	BPCE SA 0.125% 04/12/2024	EUR	202 202,00	192 072,00	0,04
200 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	202 742,74	186 092,00	0,04
100 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	107 937,00	87 439,00	0,02
100 000,00	GECINA SA 0.875% 30/06/2036	EUR	98 349,00	66 760,00	0,01
Multi-Utilities			3 104 054,99	2 520 160,00	0,51
500 000,00	ENGIE SA 0.50% 24/10/2030	EUR	488 643,00	405 375,00	0,08
500 000,00	ENGIE SA 1.375% 21/06/2039	EUR	513 472,00	334 800,00	0,07
300 000,00	ENGIE SA 1.75% 27/03/2028	EUR	330 451,00	283 866,00	0,06
300 000,00	ENGIE SA 1.50% 27/03/2028	EUR	326 234,00	281 451,00	0,06
300 000,00	ENGIE SA 1.375% 28/02/2029	EUR	325 037,00	273 267,00	0,05
300 000,00	ENGIE SA 2.125% 30/03/2032	EUR	329 668,33	272 439,00	0,05
300 000,00	ENGIE SA 0.375% 21/06/2027	EUR	295 634,66	269 481,00	0,05
200 000,00	ENGIE SA 1.00% 26/10/2036	EUR	197 293,00	135 930,00	0,03
100 000,00	SUEZ SACA 1.875% 24/05/2027	EUR	99 604,00	95 619,00	0,02
100 000,00	SUEZ SACA 2.875% 24/05/2034	EUR	99 132,00	89 538,00	0,02
100 000,00	RTE RESEAU DE TRANSPORTATION D'ELECTRICITE SADIR 0.75% 12/01/2034	EUR	98 886,00	78 394,00	0,02
Industries			110 769,00	94 440,00	0,02
100 000,00	LA POSTE SA 1.45% 30/11/2028	EUR	110 769,00	94 440,00	0,02
Raw materials			103 147,00	81 616,00	0,02
100 000,00	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	103 147,00	81 616,00	0,02
NETHERLANDS			12 696 588,01	10 972 918,93	2,22
Finance			4 788 140,01	4 097 647,33	0,83
600 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	719 492,29	558 426,00	0,11
500 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	507 276,00	451 120,00	0,09
400 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	419 594,75	374 504,00	0,08
350 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	349 703,94	328 951,00	0,07
300 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	337 828,00	304 335,00	0,06
300 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	299 636,92	268 488,00	0,05
300 000,00	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	298 180,00	247 863,00	0,05
300 000,00	ABN AMRO BANK NV 0.50% 23/09/2029	EUR	286 440,00	243 228,00	0,05
200 000,00	ABN AMRO BANK NV 2.375% 01/06/2027	EUR	199 284,00	192 698,00	0,04
200 000,00	NATIONALE-NEDERLANDEN BANK NV 0.50% 21/09/2028	EUR	199 113,00	167 432,00	0,03
200 000,00	CTP NV 0.625% 27/09/2026	EUR	200 023,00	159 732,00	0,03
200 000,00	CTP NV 0.75% 18/02/2027	EUR	198 457,11	156 044,00	0,03
160 000,00	CTP BV 0.625% 27/11/2023	EUR	162 232,00	149 588,80	0,03
160 000,00	LEASEPLAN CORP NV 0.25% 07/09/2026	EUR	147 156,80	140 428,80	0,03
153 000,00	CTP NV 2.125% 01/10/2025	EUR	163 064,87	135 467,73	0,03
200 000,00	CTP NV 1.50% 27/09/2031	EUR	196 603,33	121 086,00	0,03
100 000,00	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	104 054,00	98 255,00	0,02
Multi-Utilities			3 512 884,33	3 189 286,10	0,64
570 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	609 219,50	527 757,30	0,11
500 000,00	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	527 619,98	469 960,00	0,09
400 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	424 341,75	394 632,00	0,08
400 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	424 613,00	391 436,00	0,08
420 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	425 594,40	384 115,20	0,08
370 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	368 727,20	362 296,60	0,07
300 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	318 049,00	291 123,00	0,06
300 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	310 579,50	287 358,00	0,06
100 000,00	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	104 140,00	80 608,00	0,01
Government			3 346 278,00	2 821 740,00	0,57
3 590 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	3 346 278,00	2 821 740,00	0,57

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Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Telecommunication			357 404,00	299 170,50	0,06
200 000,00	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	203 928,00	177 384,00	0,04
150 000,00	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	153 476,00	121 786,50	0,02
Basic Goods			391 609,00	288 454,00	0,06
200 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.25% 09/09/2029	EUR	198 699,00	162 868,00	0,03
200 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 1.25% 09/09/2041	EUR	192 910,00	125 586,00	0,03
Industries			300 272,67	276 621,00	0,06
300 000,00	POSTNL NV 0.625% 23/09/2026	EUR	300 272,67	276 621,00	0,06
GERMANY			9 089 365,70	7 480 076,70	1,52
Finance			4 101 729,50	3 379 243,00	0,69
500 000,00	BERLIN HYP AG 1.125% 25/10/2027	EUR	529 621,00	451 460,00	0,09
500 000,00	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	486 276,40	410 750,00	0,08
400 000,00	BERLIN HYP AG 1.50% 18/04/2028	EUR	432 365,00	358 708,00	0,07
400 000,00	BERLIN HYP AG 0.50% 05/11/2029	EUR	412 741,00	337 464,00	0,07
300 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.25% 27/10/2025	EUR	294 233,00	271 668,00	0,06
300 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.10% 02/02/2026	EUR	292 823,00	268 110,00	0,05
300 000,00	AAREAL BANK AG 0.75% 18/04/2028	EUR	297 760,00	247 293,00	0,05
400 000,00	DEUTSCHE WOHNEN SE 1.30% 07/04/2041	EUR	405 508,80	224 564,00	0,05
300 000,00	DEUTSCHE WOHNEN SE 0.50% 07/04/2031	EUR	302 081,00	216 726,00	0,04
200 000,00	DEUTSCHE KREDITBANK AG 0.75% 26/09/2024	EUR	205 116,00	192 646,00	0,04
140 000,00	DEUTSCHE KREDITBANK AG 0.01% 23/02/2026	EUR	140 416,70	129 458,00	0,03
100 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	103 313,00	98 703,00	0,02
100 000,00	DZ BANK AG 0.05% 08/12/2027	EUR	100 465,60	87 049,00	0,02
100 000,00	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	99 009,00	84 644,00	0,02
Multi-Utilities			3 606 206,28	2 973 041,00	0,60
700 000,00	E.ON SE 0.35% 28/02/2030	EUR	696 334,22	568 981,00	0,12
610 000,00	E.ON SE 0.875% 20/08/2031	EUR	632 037,46	507 977,50	0,10
600 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	622 886,00	492 966,00	0,10
530 000,00	E.ON SE 0.375% 29/09/2027	EUR	534 864,00	468 053,60	0,09
440 000,00	RWE AG 1.00% 26/11/2033	EUR	425 237,10	322 920,40	0,07
350 000,00	RWE AG 0.625% 11/06/2031	EUR	348 053,00	271 670,00	0,05
250 000,00	E.ON SE 0.875% 08/01/2025	EUR	247 142,50	243 217,50	0,05
100 000,00	RWE AG 2.125% 24/05/2026	EUR	99 652,00	97 255,00	0,02
Consumer Retail			1 077 503,92	861 026,70	0,17
610 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	627 629,31	510 368,70	0,10
460 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	449 874,61	350 658,00	0,07
Energy			201 277,00	177 980,00	0,04
200 000,00	EEW ENERGY FROM WASTE GMBH 0.361% 30/06/2026	EUR	201 277,00	177 980,00	0,04
Raw materials			102 649,00	88 786,00	0,02
100 000,00	BASF SE 0.25% 05/06/2027	EUR	102 649,00	88 786,00	0,02
SPAIN			7 102 989,97	6 136 324,10	1,24
Finance			3 691 284,03	3 271 525,00	0,66
700 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	729 899,03	631 659,00	0,13
600 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	605 891,00	511 914,00	0,10
500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	518 999,20	484 400,00	0,10
500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	522 263,00	465 485,00	0,09
500 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	505 376,80	451 685,00	0,09
500 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 0.375% 07/10/2027	EUR	499 282,00	439 465,00	0,09
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	309 573,00	286 917,00	0,06

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Multi-Utilities			1 557 599,67	1 372 499,00	0,28
600 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	605 579,67	539 562,00	0,11
400 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	431 892,00	382 232,00	0,08
300 000,00	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	320 078,00	290 175,00	0,06
200 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	200 050,00	160 530,00	0,03
Government			1 432 786,27	1 129 505,10	0,23
1 570 000,00	SPAIN GOVERNMENT BOND 1.00% 30/07/2042	EUR	1 432 786,27	1 129 505,10	0,23
Industries			319 929,00	280 984,00	0,06
200 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	213 103,00	188 518,00	0,04
100 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 1.661% 04/12/2026	EUR	106 826,00	92 466,00	0,02
Energy			101 391,00	81 811,00	0,01
100 000,00	ACCIONA ENERGIA FINANCIACION FILIALES SA 1.375% 26/01/2032	EUR	101 391,00	81 811,00	0,01
BELGIUM			7 315 331,16	6 087 662,66	1,23
Supranational			4 692 875,99	3 917 518,46	0,79
3 430 000,00	EUROPEAN UNION 0.40% 04/02/2037	EUR	3 266 157,06	2 638 424,60	0,53
1 140 000,00	EUROPEAN UNION 1.25% 04/02/2043	EUR	1 099 050,26	928 837,80	0,19
333 000,00	EUROPEAN UNION 2.625% 04/02/2048	EUR	327 668,67	350 256,06	0,07
Government			1 928 443,16	1 611 391,20	0,33
1 730 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 928 443,16	1 611 391,20	0,33
Finance			694 012,01	558 753,00	0,11
400 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	402 529,00	296 184,00	0,06
300 000,00	BELFIUS BANK SA 0.375% 08/06/2027	EUR	291 483,01	262 569,00	0,05
LUXEMBOURG			2 700 622,46	2 181 319,75	0,44
Finance			2 700 622,46	2 181 319,75	0,44
500 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	499 466,55	419 140,00	0,08
500 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	544 227,50	394 625,00	0,08
375 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	397 481,25	344 823,75	0,07
400 000,00	SELP FINANCE SARL 0.875% 27/05/2029	EUR	388 857,00	321 688,00	0,06
300 000,00	ACEF HOLDING SCA 1.25% 26/04/2030	EUR	285 971,66	226 008,00	0,05
250 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	286 667,50	225 710,00	0,05
200 000,00	AXA LOGISTICS EUROPE MASTER SCA 0.375% 15/11/2026	EUR	198 832,00	174 182,00	0,04
100 000,00	SEGRE CAPITAL SARL 0.50% 22/09/2031	EUR	99 119,00	75 143,00	0,01
FINLAND			1 927 048,13	1 659 308,60	0,34
Finance			946 851,13	860 638,60	0,18
380 000,00	NORDEA BANK ABP 0.375% 28/05/2026	EUR	376 468,13	352 697,00	0,07
380 000,00	NORDEA BANK ABP 1.125% 16/02/2027	EUR	370 499,00	350 481,60	0,07
200 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	199 884,00	157 460,00	0,04
Raw materials			980 197,00	798 670,00	0,16
400 000,00	UPM-KYMMENE OYJ 0.50% 22/03/2031	EUR	382 162,00	302 408,00	0,06
300 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	296 902,00	245 724,00	0,05
200 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	201 848,00	156 874,00	0,03
100 000,00	UPM-KYMMENE OYJ 2.25% 23/05/2029	EUR	99 285,00	93 664,00	0,02

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Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
UNITED KINGDOM			1 752 880,33	1 596 128,00	0,32
Multi-Utilities			1 171 643,93	1 064 872,60	0,22
310 000,00	SSE PLC 0.875% 06/09/2025	EUR	309 485,80	293 935,80	0,06
300 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	298 487,33	284 334,00	0,06
310 000,00	NATIONAL GRID PLC 0.25% 01/09/2028	EUR	308 901,80	255 945,30	0,05
250 000,00	SSE PLC 1.375% 04/09/2027	EUR	254 769,00	230 657,50	0,05
Finance			302 017,00	268 425,00	0,05
300 000,00	TRITAX EUROBOX PLC 0.95% 02/06/2026	EUR	302 017,00	268 425,00	0,05
Telecommunication			279 219,40	262 830,40	0,05
280 000,00	VODAFONE GROUP PLC 0.90% 24/11/2026	EUR	279 219,40	262 830,40	0,05
JAPAN			1 617 513,32	1 448 241,00	0,29
Finance			1 417 675,32	1 267 139,00	0,25
600 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	598 584,00	505 494,00	0,10
300 000,00	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	310 246,00	290 931,00	0,06
300 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	302 505,99	276 756,00	0,05
200 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	206 339,33	193 958,00	0,04
Consumer Retail			199 838,00	181 102,00	0,04
200 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	199 838,00	181 102,00	0,04
UNITED STATES			1 633 675,40	1 396 150,60	0,28
Finance			1 109 055,40	926 168,60	0,19
520 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	514 304,40	444 251,60	0,09
300 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	298 248,00	260 148,00	0,05
300 000,00	EQUINIX INC 1.00% 15/03/2033	EUR	296 503,00	221 769,00	0,05
Multi-Utilities			423 839,00	384 684,00	0,08
400 000,00	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	423 839,00	384 684,00	0,08
Consumer Retail			100 781,00	85 298,00	0,01
100 000,00	VF CORP 0.25% 25/02/2028	EUR	100 781,00	85 298,00	0,01
IRELAND			1 411 327,69	1 204 422,60	0,24
Government			1 219 177,63	1 054 117,20	0,21
1 090 000,00	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	1 219 177,63	1 054 117,20	0,21
Industries			192 150,06	150 305,40	0,03
210 000,00	SMURFIT KAPPA TREASURY ULC 1.00% 22/09/2033	EUR	192 150,06	150 305,40	0,03
AUSTRIA			1 188 117,70	1 113 311,20	0,23
Government			689 745,70	635 062,20	0,13
690 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.85% 23/05/2049	EUR	689 745,70	635 062,20	0,13
Finance			498 372,00	478 249,00	0,10
400 000,00	HYPO NOE LANDESBANK FUER NIEDEROESTERREICH UND WIEN AG 1.375% 14/04/2025	EUR	396 880,00	390 692,00	0,08
100 000,00	CA IMMOBILIEN ANLAGEN AG 1.00% 27/10/2025	EUR	101 492,00	87 557,00	0,02
NORWAY			596 696,00	545 133,00	0,11
Finance			596 696,00	545 133,00	0,11
300 000,00	SPAREBANK 1 OESTLANDET 1.75% 27/04/2027	EUR	298 322,00	288 120,00	0,06
300 000,00	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	298 374,00	257 013,00	0,05

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Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
SWITZERLAND			446 075,94	421 629,80	0,09
Finance			446 075,94	421 629,80	0,09
260 000,00	UBS AG 0.01% 29/06/2026	EUR	242 504,60	234 657,80	0,05
200 000,00	CREDIT SUISSE AG 0.45% 19/05/2025	EUR	203 571,34	186 972,00	0,04
PORTUGAL			431 144,00	378 872,00	0,08
Multi-Utilities			431 144,00	378 872,00	0,08
400 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	431 144,00	378 872,00	0,08
DENMARK			401 612,80	348 849,40	0,07
Industries			290 631,80	256 534,40	0,05
320 000,00	AP MOLLER - MAERSK A/S 0.75% 25/11/2031	EUR	290 631,80	256 534,40	0,05
Multi-Utilities			110 981,00	92 315,00	0,02
100 000,00	ORSTED A/S 1.50% 26/11/2029	EUR	110 981,00	92 315,00	0,02
SWEDEN			307 587,00	257 927,00	0,05
Finance			197 871,00	171 162,00	0,03
200 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	197 871,00	171 162,00	0,03
Consumer Retail			109 716,00	86 765,00	0,02
100 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	109 716,00	86 765,00	0,02
LIECHTENSTEIN			316 964,00	248 953,60	0,05
Finance			316 964,00	248 953,60	0,05
320 000,00	SWISS LIFE FINANCE I LTD 0.50% 15/09/2031	EUR	316 964,00	248 953,60	0,05
AUSTRALIA			180 207,00	178 617,60	0,04
Finance			180 207,00	178 617,60	0,04
180 000,00	NATIONAL AUSTRALIA BANK LTD 0.625% 30/08/2023	EUR	180 207,00	178 617,60	0,04
Floating Rate Notes			16 637 628,33	14 285 622,50	2,89
FRANCE			4 362 689,51	3 657 583,80	0,74
Finance			3 539 072,51	2 974 027,80	0,60
700 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	715 969,61	611 163,00	0,12
780 000,00	AXA SA FRN 07/10/2041	EUR	784 430,05	599 437,80	0,12
600 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	603 542,00	531 636,00	0,11
500 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	508 607,00	466 250,00	0,10
500 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	525 012,51	412 620,00	0,08
300 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	302 149,34	265 068,00	0,05
100 000,00	BPCE SA FRN 14/01/2028	EUR	99 362,00	87 853,00	0,02
Multi-Utilities			823 617,00	683 556,00	0,14
400 000,00	ENGIE SA FRN 31/12/2099	EUR	435 120,00	377 312,00	0,08
400 000,00	ENGIE SA FRN 31/12/2099	EUR	388 497,00	306 244,00	0,06
NETHERLANDS			3 601 839,57	3 174 521,00	0,64
Multi-Utilities			2 375 794,25	2 110 823,00	0,43
500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	536 529,00	476 995,00	0,09
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	409 967,00	391 988,00	0,08
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	422 308,00	386 000,00	0,08
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	392 291,25	331 964,00	0,07
200 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	211 760,00	192 482,00	0,04
200 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	201 540,00	185 340,00	0,04
200 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	201 399,00	146 054,00	0,03

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Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Finance			1 023 586,66	900 010,00	0,18
600 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	622 315,33	549 972,00	0,11
300 000,00	ING GROEP NV FRN 09/06/2032	EUR	301 343,33	252 582,00	0,05
100 000,00	ING GROEP NV FRN 23/05/2026	EUR	99 928,00	97 456,00	0,02
Telecommunication			202 458,66	163 688,00	0,03
200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	202 458,66	163 688,00	0,03
GERMANY			2 931 577,85	2 423 303,30	0,49
Finance			2 025 479,85	1 715 325,30	0,35
400 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2042	EUR	393 670,67	287 868,00	0,06
300 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	301 126,20	256 743,00	0,05
300 000,00	TALANX AG FRN 01/12/2042	EUR	285 614,67	233 349,00	0,05
230 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	241 970,64	222 803,30	0,04
200 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	203 783,67	186 826,00	0,04
200 000,00	DEUTSCHE BANK AG FRN 23/02/2028	EUR	199 076,00	180 846,00	0,04
200 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	201 175,00	153 410,00	0,03
100 000,00	COMMERZBANK AG FRN 14/09/2027	EUR	99 471,00	97 776,00	0,02
100 000,00	DEUTSCHE BANK AG FRN 24/05/2028	EUR	99 592,00	95 704,00	0,02
Multi-Utilities			607 300,00	471 926,00	0,09
300 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 31/08/2081	EUR	299 350,00	220 659,00	0,04
100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	101 675,00	88 681,00	0,02
100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	104 045,00	84 426,00	0,02
100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	102 230,00	78 160,00	0,01
Raw materials			298 798,00	236 052,00	0,05
300 000,00	EVONIK INDUSTRIES AG FRN 02/09/2081	EUR	298 798,00	236 052,00	0,05
SPAIN			2 494 846,00	2 204 102,00	0,45
Finance			2 295 182,00	2 047 102,00	0,42
600 000,00	CAIXABANK SA FRN 18/11/2026	EUR	601 706,00	541 698,00	0,11
400 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	404 673,00	366 600,00	0,07
400 000,00	CAIXABANK SA FRN 18/06/2031	EUR	403 116,00	347 764,00	0,07
400 000,00	CAIXABANK SA FRN 09/02/2029	EUR	385 805,00	330 988,00	0,07
200 000,00	ABANCA CORP BANCARIA SA FRN 08/09/2027	EUR	198 845,00	170 548,00	0,04
100 000,00	UNICAJA BANCO SA FRN 30/06/2025	EUR	99 955,00	100 726,00	0,02
100 000,00	BANCO DE SABADELL SA FRN 24/03/2026	EUR	98 352,00	94 971,00	0,02
100 000,00	CAIXABANK SA FRN 10/07/2026	EUR	102 730,00	93 807,00	0,02
Multi-Utilities			199 664,00	157 000,00	0,03
200 000,00	IBERDROLA FINANZAS SA FRN 31/12/2099	EUR	199 664,00	157 000,00	0,03
ITALY			801 734,89	668 467,60	0,14
Finance			702 148,89	593 717,60	0,12
510 000,00	UNICREDIT SPA FRN 05/07/2029	EUR	502 133,55	419 607,60	0,08
200 000,00	CREDITO EMILIANO SPA FRN 19/01/2028	EUR	200 015,34	174 110,00	0,04
Multi-Utilities			99 586,00	74 750,00	0,02
100 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	99 586,00	74 750,00	0,02
BELGIUM			506 337,91	452 265,00	0,09
Finance			506 337,91	452 265,00	0,09
500 000,00	KBC GROUP NV FRN 16/06/2027	EUR	506 337,91	452 265,00	0,09

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Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
IRELAND			515 530,00	441 434,00	0,09
Finance			515 530,00	441 434,00	0,09
300 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	301 688,00	260 016,00	0,05
200 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	213 842,00	181 418,00	0,04
DENMARK			416 661,80	371 641,80	0,08
Finance			315 786,80	298 252,80	0,06
320 000,00	DANSKE BANK AS FRN 17/02/2027	EUR	315 786,80	298 252,80	0,06
Multi-Utilities			100 875,00	73 389,00	0,02
100 000,00	ORSTED A/S FRN 18/02/3021	EUR	100 875,00	73 389,00	0,02
NORWAY			299 524,00	270 912,00	0,05
Finance			299 524,00	270 912,00	0,05
300 000,00	DNB BANK ASA FRN 18/01/2028	EUR	299 524,00	270 912,00	0,05
UNITED KINGDOM			204 717,80	197 958,00	0,04
Finance			204 717,80	197 958,00	0,04
200 000,00	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	204 717,80	197 958,00	0,04
PORTUGAL			202 746,00	166 995,00	0,03
Multi-Utilities			202 746,00	166 995,00	0,03
100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	101 190,00	85 995,00	0,02
100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	101 556,00	81 000,00	0,01
CZECH REPUBLIC			199 496,00	166 446,00	0,03
Finance			199 496,00	166 446,00	0,03
200 000,00	CESKA SPORITELNA AS FRN 13/09/2028	EUR	199 496,00	166 446,00	0,03
SWEDEN			99 927,00	89 993,00	0,02
Finance			99 927,00	89 993,00	0,02
100 000,00	SWEDBANK AB FRN 20/05/2027	EUR	99 927,00	89 993,00	0,02
Zero-Coupon Bonds			120 519 057,84	119 260 005,70	24,16
GERMANY			39 640 708,81	38 829 740,70	7,87
Government			39 640 708,81	38 829 740,70	7,87
14 600 000,00	GERMAN TREASURY BILL 0.00% 18/01/2023	EUR	14 687 732,94	14 609 198,00	2,96
9 900 000,00	GERMAN TREASURY BILL 0.00% 21/06/2023	EUR	9 831 162,74	9 861 390,00	2,00
9 500 000,00	GERMAN TREASURY BILL 0.00% 21/09/2022	EUR	9 559 140,95	9 510 070,00	1,93
2 510 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	1 992 669,65	1 614 130,80	0,33
1 390 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	1 385 310,84	1 238 781,90	0,25
1 360 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2030	EUR	1 384 266,92	1 235 342,40	0,25
780 000,00	BUNDESREPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.00% 10/10/2025	EUR	800 424,77	760 827,60	0,15
FRANCE			38 720 687,40	38 483 165,00	7,79
Government			38 422 658,40	38 229 758,00	7,74
19 000 000,00	FRANCE TREASURY BILL BTF 0.00% 07/09/2022	EUR	19 107 433,65	19 016 910,00	3,85
9 700 000,00	FRANCE TREASURY BILLS BTF 0.00% 04/01/2023	EUR	9 750 785,70	9 705 723,00	1,97
9 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 30/11/2022	EUR	9 564 439,05	9 507 125,00	1,92

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Multiasset

PORTFOLIO AS AT 30 JUNE 2022 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
Industries			298 029,00	253 407,00	0,05
300 000,00	VINCI SA 0.00% 27/11/2028	EUR	298 029,00	253 407,00	0,05
ITALY			28 283 549,45	28 143 146,00	5,70
Government			28 283 549,45	28 143 146,00	5,70
19 177 000,00	BOT 0.00% 14/02/2023	EUR	19 240 203,56	19 138 646,00	3,88
9 000 000,00	BOT 0.00% 12/08/2022	EUR	9 043 345,89	9 004 500,00	1,82
SPAIN			13 874 112,18	13 803 954,00	2,80
Government			13 874 112,18	13 803 954,00	2,80
9 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 11/11/2022	EUR	9 056 116,56	9 004 770,00	1,83
4 800 000,00	SPAIN LETRAS DEL TESORO 0.00% 13/01/2023	EUR	4 817 995,62	4 799 184,00	0,97
INVESTMENT FUNDS			32 295 737,65	32 326 365,37	6,55
UCI Units			32 295 737,65	32 326 365,37	6,55
IRELAND			20 553 674,48	21 341 099,78	4,32
Finance			20 553 674,48	21 341 099,78	4,32
63 375,00	SPDR MSCI EUROPE ENERGY UCITS ETF	EUR	9 197 765,85	10 107 045,00	2,05
1 066 737,00	ISHARES EUR HIGH YIELD CORP BOND ESG UCITS ETF	EUR	5 516 366,95	4 768 847,76	0,97
313 611,00	SPDR S&P EMERGING MARKETS DIVIDEND ARISTOCRATS UCITS ETF	EUR	4 166 228,06	3 975 960,26	0,80
25 806,00	UBS ETF CMCI COMPOSITE SF UCITS ETF	EUR	1 673 313,62	2 489 246,76	0,50
LUXEMBOURG			11 742 063,17	10 985 265,59	2,23
Finance			11 742 063,17	10 985 265,59	2,23
234 201,00	LYXOR COMMODITIES REFINITIV/CORECOMMODITY CRB EX-ENERGY TRUST UCITS ETF	EUR	5 654 749,49	5 836 288,92	1,18
50 262,00	LYXOR ESG EURO HIGH YIELD DR UCITS ETF	EUR	5 579 418,46	4 750 764,24	0,97
5 102,02	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	507 895,22	398 212,43	0,08
Total Portfolio			489 273 092,32	457 198 705,18	92,61

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Multiasset

COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2022

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
Total Unrealised profit / (loss) on future contracts and commitment						(3 621 555,28)	322 073 709,78
Unrealised profit on future contracts and commitment						114 552,88	22 661 756,56
100 000	98	Purchase	US LONG BOND (CBT)	21/09/2022	USD	84 158,88	12 994 644,85
50	209	Purchase	HSCEI	28/07/2022	HKD	30 394,00	9 667 111,71
Unrealised loss on future contracts and commitment						(3 736 108,16)	299 411 953,22
100 000	574	Purchase	US 10YR NOTE (CBT)	21/09/2022	USD	(1 016 592,57)	65 079 099,71
10 000	127	Purchase	TOPIX INDEX	08/09/2022	JPY	(831 587,25)	16 725 633,88
50	(407)	Sale	S&P 500 EMINI	16/09/2022	USD	(695 048,16)	73 763 769,92
100 000	(115)	Sale	EURO BUND	08/09/2022	EUR	(243 389,87)	17 109 700,00
1 000	20	Purchase	NIKKEI 225 (OSE)	08/09/2022	JPY	(223 897,00)	3 714 718,76
20	66	Purchase	NASDAQ 100 EMINI	16/09/2022	USD	(199 299,18)	14 557 311,81
50	694	Purchase	MSCI EMERGING MARKETS	16/09/2022	USD	(188 254,28)	33 281 069,14
100 000	36	Purchase	EURO BUXL 30Y BOND	08/09/2022	EUR	(133 038,68)	5 888 160,00
100 000	(592)	Sale	EURO SCHATZ	08/09/2022	EUR	(126 476,28)	64 613 840,00
50	888	Purchase	EURO STOXX BANK	16/09/2022	EUR	(74 977,39)	3 543 120,00
10	33	Purchase	EURO STOXX 50	16/09/2022	EUR	(3 547,50)	1 135 530,00

The accompanying notes form an integral part of these financial statements.

Eurizon Fund - Sustainable Multiasset

FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2022

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
Total Unrealised profit / (loss) on forward foreign exchange contracts					(1 622 101,01)
Unrealised profit on forward foreign exchange contracts					1 170 333,83
08/09/2022	10 099 812,18	EUR	1 389 340 164,00	JPY	320 517,18
08/09/2022	14 767 719,77	EUR	2 063 715 000,00	JPY	241 631,56
08/09/2022	14 563 000,00	CAD	10 546 987,65	EUR	203 361,04
08/09/2022	16 098 000,00	USD	15 151 165,77	EUR	175 809,82
08/09/2022	26 788 012,00	USD	25 344 824,46	EUR	160 157,90
08/09/2022	6 000 000,00	USD	5 674 461,80	EUR	38 164,21
08/09/2022	9 542 641,73	EUR	8 216 768,00	GBP	30 692,12
Unrealised loss on forward foreign exchange contracts					(2 792 434,84)
08/09/2022	100 894 071,25	EUR	107 199 194,00	USD	(1 170 746,09)
08/09/2022	2 779 443 744,00	JPY	20 046 474,89	EUR	(482 511,35)
08/09/2022	1 913 649 499,00	JPY	13 911 280,35	EUR	(441 473,99)
08/09/2022	25 155 431,17	EUR	26 785 000,00	USD	(346 683,45)
08/09/2022	3 695 713,43	EUR	4 000 000,00	USD	(112 703,91)
08/09/2022	20 581 762,00	USD	19 683 868,55	EUR	(87 883,72)
08/09/2022	2 531 138,83	EUR	2 726 807,00	USD	(65 065,94)
08/09/2022	3 447 214,92	EUR	3 662 640,00	USD	(40 000,50)
08/09/2022	15 160 000,00	AUD	9 965 057,88	EUR	(34 892,72)
08/09/2022	543 173,85	EUR	750 000,00	CAD	(10 473,17)

The accompanying notes form an integral part of these financial statements.

1. ACTIVITY

The Investment Fund Eurizon Fund (hereafter referred to as the "Fund") was established in the Grand Duchy of Luxembourg on 27 July 1988 in accordance with the Law of 30 March 1988 regulating Undertakings for Collective Investment. The Fund is subject to part I of the Luxembourg Law of 17 December 2010 relating to Undertakings for Collective Investment.

The Fund is a joint ownership of transferable securities and other financial assets, administered for the exclusive benefit of its participants by Eurizon Capital S.A. (hereafter referred to as the "Management Company"), a limited company established on 27 July 1988 with its registered office in Luxembourg.

There is no maximum limit set on the amount of wealth or the number of Units of jointly owned property which comprise the assets of the Fund. The minimum net assets of the Fund are to be at least EUR 1 250 000,00.

In order to offer investments with different levels of risks, the Fund is subdivided into a wide range of Sub-Funds (each "the Sub-Fund" and together "the Sub-Funds").

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The Fund keeps the books of each Sub-Fund in its respective currency and the financial statements are prepared in Euro in accordance with the Luxembourg regulations relating to Undertakings for Collective Investment and in particular using the following valuation rules:

a) Valuation of investments in securities

Investment securities, including zero-coupon bonds and money market instruments quoted on an official stock exchange or on another regulated market are valued according to the last known price at the time when the valuation is carried out, and, in the event of being quoted on several markets, according to the last known price of the principal market.

Valuation of investment securities, including zero-coupon bonds and money market instruments, not quoted on an official stock exchange or on another regulated market is fixed in a reasonable way on the basis of the sale prices anticipated cautiously and in good faith or, in the absence of a market value, according to the probable value in the reasonable estimation of the Board of Directors of the Management Company.

The value of each investment in open-ended funds, either listed or not, is based on the last known Net Asset Value on the Valuation Day.

b) Net realised profit / (loss) on sales of investments

Realised profits or losses made on the sales of investments are calculated according to the average cost.

c) Option contracts

Option contracts quoted on an official stock exchange or on another regulated market are valued according to the last known market price or, if there are several markets, according to the last known price of the principal market.

Option contracts not quoted on an official stock exchange or on another regulated market are valued at their last known market value or, in the absence of a market value, according to their probable market value in the reasonable estimation of the Board of Directors of the Management Company.

Premiums received on the written option contracts are recorded as liabilities and premiums paid on purchased option contracts are recorded as assets. Unrealised profits and losses on option contracts are recorded in the Statement of Net Assets and their variations in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on option contracts".

In the case of options on futures, no premium margin is required because here a daily profit and loss adjustment (variation margin) is made by the procedure known as "marking-to-market". The profit of one party to the contract is the loss of the other party. The resulting profits and losses are either debited or credited to the appropriate account on a daily basis via the mark-to-market process. The final valuation is made at the final settlement price of either the expiration date of the option or the day on which it was exercised.

d) Forward foreign exchange contracts

Forward foreign exchange contracts are valued at forward foreign exchange rate for the remaining period to run until maturity at the date of valuation. Unrealised profits and losses are recorded in the Statement of Net Assets and their variations in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on forward foreign exchange contracts".

e) Future contracts

Commitments related to future contracts are recorded off balance sheet and future contracts are valued according to the last available contract price. Unrealised profits and losses on future contracts are recorded in the Statement of Net Assets and their variations in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on future contracts". Guarantee deposits and margin calls are recorded under the Statement of Net Assets under the headings "Other banks and broker accounts" and "Amounts due to brokers".

f) Swap contracts

Swaps are, in general, contracts by which two parties commit themselves during a given period to exchange two flows, one in exchange of the other, determined on the basis of a nominal value. The flows may be linked to interest rate(s), exchange rate(s), share(s), index(es) or credit event(s).

Swap contracts are valued using the difference between the values of forecasted flows the counterparty is to pay to the Sub-Fund and those owed by the Sub-Fund to its counterparties.

Unrealised profits and losses on swap contracts are recorded in the Statement of Net Assets and their variations in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on swap contracts".

All the Swap contracts are presented at clean price, therefore the interests related to Swap contracts (except for Total Return Swap and Inflation Swap contracts which are presented at dirty price) are recorded under the heading "Interest received/payed on swap contracts" in the Statement of Changes in Net Assets.

g) Reverse repurchase agreements

Reverse repurchase agreements (reverse repos) consist in a purchase of securities with a simultaneous agreement to resell them at a specific future date and price. The sale price corresponds to the purchase price increased by an interest rate. These operations, including accrued interest, are recorded in the Statement of Net Assets under the heading "Reverse repurchase agreements".

For reverse repurchase agreements, interest returns which consist in the difference between the purchase price and the sale price of the securities are accounted for on a pro rata temporis basis over the course of the operation and recorded in the accounts in the Statement of Changes in Net Assets under the heading "Net income from investments".

h) Combined statements of the Fund

The combined statements correspond to the sum of the statements of each Sub-Fund. Cross Sub-Funds investments (where one Sub-Fund has invested in another Sub-Fund of the Fund) and related inter-Fund accounts have not been eliminated for presentation purposes of the combined statements. Cross Sub-Funds investments represent 2,09% of the Combined net assets with value of 1 606 392 509,91 EUR as at 30 June 2022. Excluding the cross Sub-Funds investments from the calculations, the combined TNA as at 30 June 2022 is EUR 75 130 507 239,40. Cross Sub-Funds investments are disclosed in the Portfolio as at 30 June 2022 for the respective Sub-Funds.

i) Cost of purchase of securities in portfolios

For securities in currencies other than the base currency of the Sub-Fund, the purchase price is converted in the base currency of the Sub-Fund based on the closing exchange rates of the day of purchase.

j) Income

Dividends are recognised on the date on which the shares/units concerned are quoted "ex-dividend", net of withholding tax. Interest is calculated on a pro rata temporis basis and recorded net of withholding tax.

k) Swing Pricing

On business days when the net number of a fund's units purchased or redeemed exceeds 2% of the fund's total net assets, the management company may value that fund's assets at offer price or bid price, respectively. This adjustment reflects an assessment of the overall costs incurred in buying and selling investments to satisfy purchases or sales of units (understanding that a fund generally maintains adequate daily liquidity to handle ordinary cash flows with little or no impact on ordinary investment operations).

This mechanism was not activated until 30 June 2022.

l) Translation of items expressed in foreign currencies

Assets and liabilities in foreign currencies are converted into the base currency of the Sub-Fund at the closing exchange rates of the final day of the financial period.

Income and expenses in currencies other than the base currency of the Sub-Fund are converted into the base currency of the Sub-Fund at the closing exchange rates in force on the day of the transaction.

The resulting realised and unrealised profit or loss made on foreign exchange is included in the Statement of Changes in Net Assets; any unrealised profit or loss on cash positions, receivable on assets and payable on liabilities denominated in currencies other than the base currency of the Sub-Fund being recorded under the heading "Change in unrealised appreciation / (depreciation) on foreign currencies".

The exchange rates as at 30 June 2022 are the following:

1 EUR =	3,840041985 AED
1 EUR =	130,907053232 ARS
1 EUR =	1,520322500 AUD
1 EUR =	97,723428323 BDT
1 EUR =	0,394134608 BHD
1 EUR =	5,467127919 BRL
1 EUR =	1,348578084 CAD
1 EUR =	1,000861451 CHF
1 EUR =	979,445409743 CLP
1 EUR =	7,008905142 CNH
1 EUR =	6,998555188 CNY
1 EUR =	4 350,221530831 COP
1 EUR =	24,735501178 CZK
1 EUR =	7,436650964 DKK
1 EUR =	19,654457903 EGP
1 EUR =	0,860842256 GBP
1 EUR =	8,203593002 HKD
1 EUR =	7,531368724 HRK
1 EUR =	396,789998390 HUF
1 EUR =	15 574,589713191 IDR
1 EUR =	3,661322327 ILS
1 EUR =	82,561791316 INR
1 EUR =	138,705063950 ISK
1 EUR =	0,741223971 JOD
1 EUR =	142,029594595 JPY
1 EUR =	123,258541848 KES
1 EUR =	1 357,412135164 KRW
1 EUR =	0,320848571 KWD
1 EUR =	491,622810044 KZT
1 EUR =	374,271060065 LKR
1 EUR =	10,545400752 MAD
1 EUR =	47,724787408 MUR
1 EUR =	21,092735587 MXN
1 EUR =	4,607820383 MYR
1 EUR =	433,861703707 NGN
1 EUR =	10,328783535 NOK
1 EUR =	1,681462919 NZD
1 EUR =	0,402550480 OMR
1 EUR =	3,973493664 PEN
1 EUR =	57,484062116 PHP
1 EUR =	4,700185881 PLN
1 EUR =	3,807267131 QAR
1 EUR =	4,946493875 RON
1 EUR =	117,341295480 RSD

1 EUR =	57,238381393 RUB
1 EUR =	3,922632526 SAR
1 EUR =	10,713143187 SEK
1 EUR =	1,454952610 SGD
1 EUR =	36,961880806 THB
1 EUR =	3,274296778 TND
1 EUR =	17,455354063 TRY
1 EUR =	31,084884258 TWD
1 EUR =	1,045449888 USD
1 EUR =	41,624587309 UYU
1 EUR =	24 322,391654801 VND
1 EUR =	17,127082798 ZAR

m) Presentation of the Financial Statements

The Financial Statements are presented on the basis of the last official or tradable Net Asset Value (NAV) of the financial period. In accordance with the Prospectus, the NAVs have been calculated on the basis of the last market price available at the time the calculation was performed.

The prices and the exchange rates used to value the portfolios are the following:

- Sub-Funds investing mainly in American and European securities: 30 June 2022 (last business day of the financial period);
- Sub-Funds investing mainly in Asian and Pacific areas securities: 1 July 2022* if markets are opened on that day, otherwise 30 June 2022, concerning the securities of these regions.

*If the closing prices as of 30 June 2022 had been used to value the investments in Sub-Funds investing in Asian and Pacific areas securities, the Net Asset Values of these Sub-Funds (disclosed in these financial statements and calculated based on prices and exchange rates as at 1 July 2022) would not have been significantly different from those as at 30 June 2022.

n) Contingent assets

As of 30 June 2022, some Sub-Funds of the Fund are involved in the assertion of claims arising from securities in the insolvency proceeding of Wirecard AG. In the context of this procedure, the following Sub-Funds could receive, with no certainty, compensations related to losses:

- Eurizon Fund - Equity Euro LTE
- Eurizon Fund - Equity Europe LTE
- Eurizon Fund - Equity Europe ESG LTE
- Eurizon Fund - Bond Corporate EUR Short Term
- Eurizon Fund - Bond Corporate EUR
- Eurizon Fund - Top European Research
- Eurizon Fund - Equity Small Mid Cap Europe

As of 30 June 2022, some of the Sub-Funds of the Fund are involved in some collective legal actions ("Class Actions"). In the context of these procedures, these Sub-Funds could receive, with no certainty, compensations related to losses occurred in the course of previous financial years. As of 30 June 2022, the following procedures are pending:

Sub-Fund	Action name
Eurizon Fund - Equity USA LTE	ALTRIA GROUP, INC.
	PORTLAND GENERAL ELECTRIC COMPANY
	BAXTER INTERNATIONAL INC. (2019)

Eurizon Fund - Equity North America LTE	CANADIAN IMPERIAL BANK OF COMMERCE
	MICROCHIP TECHNOLOGY INC.
	NIelsen HOLDINGS PLC
	CHICAGO BRIDGE & IRON CO. N.V.
	PATTERSON COMPANIES, INC.
	ACUITY BRANDS, INC.
	NAVIENT CORPORATION (2016)
	ALTRIA GROUP, INC.
	HONEYWELL INTERNATIONAL, INC.
	ALNYLAAM PHARMACEUTICALS, INC.
	SYMANTEC CORPORATION
	MYLAN NV (SEC)
	ENDO INTERNATIONAL PLC
	COGNIZANT TECHNOLOGY SOLUTIONS
	PORTLAND GENERAL ELECTRIC COMPANY
	BAXTER INTERNATIONAL INC. (2019)
	VALEANT PHARMACEUTICALS INTERNATIONAL
ILLUMINA, INC.	
STERICYCLE, INC.	
FACEBOOK, INC. (2012) (S.D.N.Y.)	
Eurizon Fund - Equity Pacific ex-Japan LTE	BRAMBLES LTD. (AUSTRALIA)
	COMMONWEALTH BANK OF AUSTRALIA
	CROWN RESORTS LIMITED (AUSTRALIA)
	WOOLWORTHS GROUP LTD
	VOCUS GROUP LIMITED (AUSTRALIA) (SLATER &
Eurizon Fund - Equity Emerging Markets LTE	LUCKIN COFFEE INC.
	TAL EDUCATION GROUP
	NEW ORIENTAL EDUCATION & TECHNOLOGY
	MOMO INC.
	BANCO BRADESCO S.A.
Eurizon Fund - Equity China Smart Volatility	TAL EDUCATION GROUP
	NEW ORIENTAL EDUCATION & TECHNOLOGY
	MOMO INC.
Eurizon Fund - Equity Emerging Markets Smart Volatility	NEW ORIENTAL EDUCATION & TECHNOLOGY
Eurizon Fund - Equity World Smart Volatility	CANADIAN IMPERIAL BANK OF COMMERCE
	NIelsen HOLDINGS PLC
	WOOLWORTHS GROUP LTD
	CROWN RESORTS LIMITED (AUSTRALIA)
	COGNIZANT TECHNOLOGY SOLUTIONS
	CHICAGO BRIDGE & IRON CO. N.V.
	STERICYCLE, INC.
	ADVANCE AUTO PARTS, INC.
	COMMONWEALTH BANK OF AUSTRALIA
	NAVIENT CORPORATION (2016)
	ALTRIA GROUP, INC.
	HONEYWELL INTERNATIONAL, INC.
	RESIDEO TECHNOLOGIES, INC.
	Eurizon Fund - SLJ Local Emerging Markets Debt
Eurizon Fund - Equity Small Mid Cap Europe	LOGITECH INTERNATIONAL, S.A. (SEC FAIR FUND)
Eurizon Fund - Equity USA	TEVA PHARMACEUTICAL INDUSTRIES LIMITED
	ALTRIA GROUP, INC.
	HONEYWELL INTERNATIONAL, INC.
	RESIDEO TECHNOLOGIES, INC.
	ALLERGAN PLC (F/K/A ACTAVIS PLC)
Eurizon Fund - Active Allocation	EVOQUA WATER TECHNOLOGIES CORP.
	ENDO INTERNATIONAL PLC

Eurizon Fund - Azioni Strategia Flessibile	MICROCHIP TECHNOLOGY INC.
	NIELSEN HOLDINGS PLC
	ALTRIA GROUP, INC.
Eurizon Fund - Conservative Allocation	MICROCHIP TECHNOLOGY INC.
	NIELSEN HOLDINGS PLC
	ALTRIA GROUP, INC.
Eurizon Fund - Flexible US Strategy	ALTRIA GROUP, INC.
Eurizon Fund - Global Multi Credit	TEVA PHARMACEUTICAL INDUSTRIES LIMITED

As of 30 June 2022, some of the Sub-Funds of the Fund are involved in withholding tax reclaim procedures on the basis of the principles set forth in recent judgments by the European Court of Justice. In this context, the Sub-Funds listed hereunder could recover, with no certainty, unduly levied withholding taxes on dividends in the following jurisdictions:

Sub-Fund	Country
Eurizon Fund - Azioni Strategia Flessibile	Germany, Finland, Italy
Eurizon Fund - Equity Europe LTE	Germany, Finland, Italy
Eurizon Fund - Equity Small Mid Cap Europe	Germany, Finland, Italy
Eurizon Fund - Equity World Smart Volatility	Germany, Finland, Italy
Eurizon Fund - Equity Euro LTE	Germany, Finland, Italy
Eurizon Fund - Top European Research	Germany, Finland, Italy
Eurizon Fund - Sustainable Global Equity	Germany, Finland, Italy
Eurizon Fund - Conservative Allocation	Germany, Finland, Italy
Eurizon Fund - Active Allocation	Germany, Italy
Eurizon Fund - Absolute Prudent	Finland
Eurizon Fund - Equity Italy Smart Volatility	Italy

o) Net Asset Value per Unit

The Net Asset Value of each Sub-Fund is equal to the difference between the total assets and the liabilities of the Sub-Fund.

The Net Asset Value per Unit of each Class of Units is calculated by dividing the Net Asset Value by the number of Units outstanding on the day of calculation in the respective Classes of Units.

p) Contracts for difference

In a contract for difference, two parties commit to exchange payments, which replicate the economic consequences of holding a long or short position in the underlying security. Contracts for difference are valued at the closing price of the underlying instrument less the financing costs attributable to the relevant contract. When a contract for difference is concluded, the Sub-Fund may be required to deposit an amount ("initial margin") that corresponds to a pre-agreed percentage of the contract price in cash and/or other assets with the broker. The unrealised profit/loss is reported in the Statement of Net Assets. Net realised profit / (loss) and changes in unrealised appreciation / (depreciation) are presented in the Statement of Changes in Net Assets.

Dividends on contract for difference are recognised on the date on which the shares/units concerned are quoted "ex-dividend" and are recognized in the Statement of changes in Net Assets as Dividend received on contracts for difference (for the long positions) and as Dividend paid on contracts for difference (for the short positions).

q) Basis of preparation

These financial statements have been prepared on a going concern basis except for the Sub-fund Eurizon Fund - SLJ Enhanced Currency basket which was liquidated on 24 February 2022.

r) Valuation of instruments in the Money Market Fund

As regards the valuation of the assets of the FCP's Sub-Funds authorised as money market funds in accordance with Regulation (EU) 2017/1131 of the European Parliament and of the Council of 14 June 2017 on money market funds, such assets are valued by using mark-to-market method (means the valuation of positions at readily available close out prices that are sourced independently, including exchange prices, screen prices, or quotes from several independent reputable brokers) whenever possible.

When using mark-to-market method:

- such assets are valued at the more prudent side of bid and offer unless the asset can be closed out at mid-market;
- only good quality market data are used; such data are assessed on the basis of all of the following factors:
 - the number and quality of the counterparties;
 - the volume and turnover in the market of the asset of the money market fund;
 - the issue size and the portion of the issue that the money market fund plans to buy or sell.

The Net Asset Value of any Unit Class in Sub-Funds authorised as money market funds shall be calculated at least daily and rounded to the nearest basis point or its equivalent when the Net Asset Value is published in a currency unit.

3. BANKS, BANK OVERDRAFTS, OTHER BANKS AND BROKER ACCOUNTS

As at 30 June 2022, the counterparty for the "Banks" and "Bank overdrafts" accounts is State Street Bank International GmbH, Luxembourg Branch for all the Sub-Funds. The caption "Other banks and broker accounts" includes cash held with external banks and cash at broker accounts. The caption "Amounts due to brokers" includes amounts payable to brokers. As at 30 June 2022, the counterparties for the "Other banks and broker accounts" and "Amounts due to brokers" accounts are Bank of America Securities Europe S.A., Barclays Bank Plc, BNP Paribas S.A., Citigroup Global Markets Europe AG, Crédit Agricole Corporate and Investment Bank, Crédit Suisse International, Deutsche Bank AG, Goldman Sachs Bank Europe SE, Intesa Sanpaolo S.p.A., JP Morgan AG, Morgan Stanley Europe SE, Société Générale S.A. and UBS Europe SE.

4. TAXATION

The Fund is governed by Luxembourg tax laws applicable to investment funds. It is up to prospective purchasers of Units of the Fund to inquire about the laws and rules applicable to the acquisition, holding and possibly sale of Units, taking into account their residence or nationality.

As legislation now stands, the Fund is subject to a Luxembourg tax at an annual rate of 0,05% calculated and payable quarterly on the Net Asset Value of each Sub-Fund at the end of each quarter in question. The rate of the annual subscription tax is fixed at 0,01% for the Sub-Funds or Classes of Units, if the Units in these Sub-Funds or Classes are reserved for one or more Institutional Investors, as well as for Sub-Funds whose exclusive aim is the collective investment in money market instruments and/or deposits with credit institutions.

The value of the assets represented by units/shares held in other Luxembourg UCIs shall be exempt from the subscription tax, provided such UCIs have already been subject to the subscription tax.

5. OTHER CHARGES AND TAXES

The caption "Other charges and taxes" is composed of professional fees (administrative commission, miscellaneous). The auditors fees, expenses involved in preparation, printing and filing of administrative documents and explanatory memoranda with any authorities and bodies, expenses related to preparation, distribution and publication of notices to Unitholders, including publication of Net Asset Value per Unit on newspapers distributed in countries in which the Units are offered or sold or on any other recognised and legally binding media, fees relative to registration with any institution or authority, and the fees relative to the Fund's listing on a stock exchange are borne by the management company.

6. MANAGEMENT FEE

The Management Company, as remuneration for its services, is entitled to receive a management fee calculated according to the Net Asset Value of each Sub-Fund of the Fund. For the period ended 30 June 2022, the rates in force for each Sub-Fund are the following:

Annual management fee rate by Unit Class:					
Eurizon Fund - Line Limited Tracking Error:					
Sub-Fund	Classes R, RD, RDH, RH, RH2, RH9, RL, R2, R4, R7, Ru2, Ru9, D, D2, D4 and Du2	Classes Z, ZD, ZDH, ZH, Z2, Z7, and Zu2	Class A	Classes X, XH and X2	Class E
Eurizon Fund - Bond EUR Short Term LTE	0,30%	0,14%	-	-	-
Eurizon Fund - Bond EUR Medium Term LTE	0,35%	0,16%	-	-	-
Eurizon Fund - Bond EUR Long Term LTE	0,40%	0,22%	-	-	-
Eurizon Fund - Bond EUR 1-10 Y LTE	-	0,17%	-	-	-
Eurizon Fund - Bond EUR All Maturities LTE	-	0,18%	-	-	-
Eurizon Fund - Bond Italy Floating Rate LTE	0,40%	0,14%	-	-	-
Eurizon Fund - Bond Italy Short Term LTE	-	0,13%	-	-	-
Eurizon Fund - Bond Italy Medium Term LTE	-	0,15%	-	-	-
Eurizon Fund - Bond Italy Long Term LTE	-	0,20%	-	-	-
Eurizon Fund - Bond GBP LTE	0,40%	0,20%	-	-	-
Eurizon Fund - Bond JPY LTE	0,40%	0,20%	-	-	-
Eurizon Fund - Bond USD LTE	0,40%	0,20%	-	-	-
Eurizon Fund - Bond USD Short Term LTE	0,30%	0,14%	-	-	-
Eurizon Fund - Global Bond LTE	0,40%	0,20%	-	-	-
Eurizon Fund - Bond Emerging Markets HC LTE	-	0,30%	-	-	-
Eurizon Fund - Bond Emerging Markets LC LTE	-	0,30%	-	-	-
Eurizon Fund - Bond Corporate EUR Short Term LTE	-	0,15%	-	-	-
Eurizon Fund - Equity Euro LTE	-	0,16%	-	-	-
Eurizon Fund - Equity Europe LTE	-	0,16%	-	-	-
Eurizon Fund - Equity Europe ESG LTE	-	0,20%	-	-	-
Eurizon Fund - Equity USA LTE	-	0,16%	-	-	-
Eurizon Fund - Equity USA ESG LTE	-	0,20%	-	-	-
Eurizon Fund - Equity North America LTE	-	0,16%	-	-	-
Eurizon Fund - Equity Japan LTE	-	0,16%	-	-	-
Eurizon Fund - Equity Pacific Ex-Japan LTE	-	0,20%	-	-	-
Eurizon Fund - Equity Emerging Markets LTE	-	0,22%	-	-	-
Eurizon Fund - Equity World LTE	-	0,16%	-	-	-
Eurizon Fund - Line Factors					
Eurizon Fund - Bond Corporate Smart ESG	1,00%	0,35%	-	-	-
Eurizon Fund - Equity Italy Smart Volatility	1,50%	0,50%	-	-	-
Eurizon Fund - Equity China Smart Volatility	1,50%	0,60%	-	-	-
Eurizon Fund - Equity Emerging Markets Smart Volatility	1,50%	0,60%	-	-	-
Eurizon Fund - Equity World Smart Volatility	1,50%	0,50%	-	-	-
Eurizon Fund - Line Treasury Management					
Eurizon Fund - Money Market EUR T1	-	0,10%	-	-	-
Eurizon Fund - Money Market USD T1	-	0,10%	-	-	-
Eurizon Fund - Bond Short Term EUR T1	-	0,13%	0,25%	-	-
Eurizon Fund - Line Active Market					
Eurizon Fund - Cash EUR	0,30%	0,12%	0,20%	-	-
Eurizon Fund - Bond Inflation Linked	0,90%	0,25%	-	-	-
Eurizon Fund - Bond Corporate EUR Short Term	0,90%	0,20%	-	-	-
Eurizon Fund - Bond Corporate EUR	1,15%	0,30%	-	0,40%	-
Eurizon Fund - Green Euro Credit	1,15%	0,30%	-	0,40%	-
Eurizon Fund - Bond Aggregate EUR	1,10%	0,30%	-	-	-
Eurizon Fund - Bond Aggregate RMB	1,30%	0,40%	-	0,50% ⁽¹⁾	-
Eurizon Fund - Global Bond	1,20%	0,40%	-	-	-
Eurizon Fund - Bond Euro High Yield	1,20%	0,25%	-	-	-
Eurizon Fund - Bond High Yield	1,20%	0,25%	-	0,35%	-
Eurizon Fund - Bond Emerging Markets	1,20%	0,40% ⁽²⁾	-	0,50%	-
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	-	0,40%	-	-	-
Eurizon Fund - Euro Emerging Markets Bonds	1,20%	0,40%	-	-	-
Eurizon Fund - SLJ Local Emerging Markets Debt	1,40%	0,60%	-	-	-
Eurizon Fund - Italian Equity Opportunities	1,70%	0,60%	-	0,75%	-
Eurizon Fund - Top European Research	1,70%	0,60%	-	0,75%	-

Annual management fee rate by Unit Class:					
Eurizon Fund - Line Active Market					
Sub-Fund	Classes R, RD, RDH, RH, RH2, RH9, RL, R2, R4, R7, Ru2, Ru9, D, D2, D4 and Du2	Classes Z, ZD, ZDH, ZH, Z2, Z7, and Zu2	Class A	Classes X, XH and X2	Class E
Eurizon Fund - Equity Small Mid Cap Europe	1,70%	0,60%	-	0,75%	-
Eurizon Fund - Equity USA	1,70%	0,60%	-	0,75%	-
Eurizon Fund - Sustainable Japan Equity	1,70%	0,70%	-	0,85%	-
Eurizon Fund - Equity China A	1,70%	0,70%	-	0,85% ⁽³⁾	-
Eurizon Fund - Asian Equity Opportunities	1,70%	0,70%	-	0,85% ⁽⁴⁾	-
Eurizon Fund - Equity Emerging Markets New Frontiers	1,70%	0,70%	-	-	-
Eurizon Fund - Sustainable Global Equity	1,70%	0,60%	1,00%	0,75%	-
Eurizon Fund - Equity Planet	1,80%	0,60%	-	-	-
Eurizon Fund - Equity Innovation	1,80%	0,60%	-	-	-
Eurizon Fund - Equity People	1,80%	0,60%	-	-	-
Eurizon Fund - Equity Circular Economy ⁽⁵⁾	1,80% ⁽⁶⁾	0,60% ⁽⁷⁾	-	-	-
Eurizon Fund - Equity High Dividend ⁽⁸⁾	1,80% ⁽⁹⁾	0,60% ⁽¹⁰⁾	-	-	-
Eurizon Fund - Line Active Strategy					
Eurizon Fund - Absolute Active	1,40%	0,40%	-	-	0,90%
Eurizon Fund - Absolute Green Bonds	1,00%	0,35%	-	0,60%	-
Eurizon Fund - Absolute High Yield	1,00%	0,25%	-	-	-
Eurizon Fund - Absolute Prudent	0,90%	0,30%	-	-	0,60%
Eurizon Fund - Absolute Return Solution ⁽¹¹⁾	-	0,50% ⁽¹²⁾	-	-	-
Eurizon Fund - Active Allocation	1,80% ⁽¹³⁾	0,60%	-	0,85%	-
Eurizon Fund - Azioni Strategia Flessibile	1,80% ⁽¹⁴⁾	0,60%	1,00%	-	-
Eurizon Fund - Bond Flexible	1,20%	0,40%	0,70%	0,65%	-
Eurizon Fund - China Opportunity	1,50%	0,50%	-	-	-
Eurizon Fund - Conservative Allocation	1,40%	0,50%	-	-	-
Eurizon Fund - Dynamic Asset Allocation	1,60%	0,60%	-	-	-
Eurizon Fund - Flexible Allocation ⁽¹⁵⁾	-	0,60% ⁽¹⁶⁾	-	-	-
Eurizon Fund - Flexible Europe Strategy	-	0,60%	-	-	-
Eurizon Fund - Flexible Multistrategy	1,50%	0,60%	-	-	-
Eurizon Fund - Flexible US Strategy	1,80% ⁽¹⁷⁾	0,60%	-	-	-
Eurizon Fund - Global Multi Credit	1,30%	0,50%	-	-	-
Eurizon Fund - Inflation Strategy ⁽¹⁸⁾	-	0,50% ⁽¹⁹⁾	-	-	-
Eurizon Fund - Securitized Bond Fund	-	0,40%	-	0,65%	0,70%
Eurizon Fund - SLJ Flexible Global Macro	-	1,00%	-	-	-
Eurizon Fund - Sustainable Multiasset	1,60%	0,60%	-	-	-

- (1) Class XH was launched on 20 January 2022.
- (2) Class Z2 was launched on 16 February 2022.
- (3) Class X was launched on 20 January 2022.
- (4) Class X was launched on 20 June 2022.
- (5) The Sub-Fund has been launched on 18 March 2022.
- (6) Class R was launched on 8 April 2022.
- (7) Class Z was launched on 18 March 2022.
- (8) The Sub-Fund has been launched on 29 March 2022.
- (9) Class R was launched on 8 April 2022.
- (10) Class Z was launched on 29 March 2022.
- (11) The Sub-Fund has been launched on 28 March 2022.
- (12) Class Z was launched on 28 March 2022.
- (13) Class RD was launched on 30 March 2022.
- (14) Annual management fee rate for class RL is 1,40%.
- (15) The Sub-Fund has been launched on 13 May 2022.
- (16) Class Z was launched on 13 May 2022.
- (17) Class R was launched on 29 April 2022.
- (18) The Sun-Fund has been launched on 29 March 2022.
- (19) Class Z was launched on 29 March 2022.

In each Sub-Fund of the Fund, this fee is payable monthly and calculated on the basis of the average Net Asset Value over the month.

Investments done by each Sub-Fund in units/shares of UCITS and/or other UCI may lead investors to support twice certain expenses such as subscriptions fees, redemptions fees, depositary fees, administrative fees and management fees.

The total amount of the management commissions applied on the “group-related” UCITS or UCI in which a Sub-Fund may invest as well as the total amount of any rebates of the management commissions applied on UCITS or UCI managed by third companies are transferred to the respective Sub-Fund on a quarterly basis and registered in the Statement of Changes in Net Assets under the heading “Other income” as follows (in EUR):

Eurizon Fund - Bond EUR Short Term LTE	16 158,36
Eurizon Fund - Bond EUR Medium Term LTE	10 556,51
Eurizon Fund - Bond EUR Long Term LTE	15 074,24
Eurizon Fund - Equity Emerging Markets LTE	10 598,60
Eurizon Fund - Bond Inflation Linked	11 537,43
Eurizon Fund - Bond Corporate EUR Short Term	107 285,87
Eurizon Fund - Bond Corporate EUR	123 496,66
Eurizon Fund - Green Euro Credit	7 625,31
Eurizon Fund - Bond Aggregate EUR	196 269,03
Eurizon Fund - Bond Aggregate RMB	21 367,80
Eurizon Fund - Global Bond	20 647,38
Eurizon Fund - Bond Euro High Yield	6 867,23
Eurizon Fund - Bond High Yield	174 229,02
Eurizon Fund - Bond Emerging Markets	41 118,53
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	8 240,50
Eurizon Fund - Euro Emerging Markets Bonds	21 916,00
Eurizon Fund - SLJ Local Emerging Markets Debt	79 603,77
Eurizon Fund - Italian Equity Opportunities	2 789,35
Eurizon Fund - Top European Research	73 596,80
Eurizon Fund - Equity Small Mid Cap Europe	1 020,40
Eurizon Fund - Equity USA	83 276,94
Eurizon Fund - Sustainable Japan Equity	2 614,85
Eurizon Fund - Sustainable Global Equity	17 628,60
Eurizon Fund - Absolute Green Bonds	5 889,28
Eurizon Fund - Absolute High Yield	21 148,44
Eurizon Fund - Absolute Prudent	199,99
Eurizon Fund - Active Allocation	133 573,62
Eurizon Fund - Azioni Strategia Flessibile	266 254,61
Eurizon Fund - China Opportunity	9 940,73
Eurizon Fund - Conservative Allocation	83 081,80
Eurizon Fund - Dynamic Asset Allocation	33 936,95
Eurizon Fund - Flexible Europe Strategy	691,09
Eurizon Fund - Flexible US Strategy	415,69
Eurizon Fund - Global Multi Credit	58 351,16
Eurizon Fund - Inflation Strategy	416,28
Eurizon Fund - Securitized Bond Fund	90 016,73
Eurizon Fund - Sustainable Multiasset	3 770,88
Total	1 761 206,43

7. PERFORMANCE FEE

In addition, for the Sub-Funds Eurizon Fund - Bond Corporate EUR, Eurizon Fund - Green Euro Credit, Eurizon Fund - Bond Aggregate EUR, Eurizon Fund - Bond Aggregate RMB, Eurizon Fund - Global Bond, Eurizon Fund - Bond Euro High Yield, Eurizon Fund - Bond High Yield, Eurizon Fund - Bond Emerging Markets, Eurizon Fund - Bond Emerging Markets in Local Currencies ESG, Eurizon Fund - Euro Emerging Markets Bonds, Eurizon Fund - SLJ Local Emerging Markets Debt, Eurizon Fund - Italian Equity Opportunities, Eurizon Fund - Top European Research, Eurizon Fund - Equity Small Mid Cap Europe, Eurizon Fund - Equity USA, Eurizon Fund - Sustainable Japan Equity, Eurizon Fund - Equity China A, Eurizon Fund - Asian Equity Opportunities, Eurizon Fund - Sustainable Global Equity, Eurizon Fund - Equity Planet, Eurizon Fund - Equity Innovation, Eurizon Fund - Equity People, Eurizon Fund - Equity Circular Economy ⁽¹⁾, Eurizon Fund - Equity High Dividend ⁽²⁾, Eurizon Fund - Absolute Active, Eurizon Fund - Absolute Green Bonds, Eurizon Fund - Absolute High Yield, Eurizon Fund - Absolute Prudent, Eurizon Fund - Absolute Return Solution ⁽³⁾, Eurizon Fund - Active Allocation, Eurizon Fund - Azioni Strategia Flessibile, Eurizon Fund - Bond Flexible, Eurizon Fund - China Opportunity, Eurizon Fund - Conservative Allocation, Eurizon

Fund - Dynamic Asset Allocation, Eurizon Fund - Flexible Allocation ⁽⁴⁾, Eurizon Fund - Flexible Europe Strategy, Eurizon Fund - Flexible Multistrategy, Eurizon Fund - Flexible US Strategy, Eurizon Fund - Global Multi Credit, Eurizon Fund - Inflation Strategy ⁽²⁾, Eurizon Fund - Securitized Bond Fund, Eurizon Fund - SLJ Flexible Global Macro, Eurizon Fund - SLJ Enhanced Currency Basket and Eurizon Fund - Sustainable Multiasset the Management Company will be entitled to receive a performance fee. Calculation methods of the performance fee are described in the Prospectus Appendices.

As at 30 June 2022 performance fee accrued are as follows (in EUR):

Eurizon Fund - Bond Aggregate RMB	13 173,33
Eurizon Fund - Global Bond	4 577,69
Eurizon Fund - Bond High Yield	1 109,00
Eurizon Fund - Bond Emerging Markets	301,31
Eurizon Fund - Italian Equity Opportunities	101,08
Eurizon Fund - Top European Research	640,03
Eurizon Fund - Equity Small Mid Cap Europe	130,76
Eurizon Fund - Sustainable Japan Equity	122 177,48
Eurizon Fund - Equity Innovation	8 409,37
Eurizon Fund - Equity People	2 930,46
Eurizon Fund - Absolute High Yield	11 267,00
Eurizon Fund - Absolute Return Solution ⁽³⁾	5 341,29
Eurizon Fund - Active Allocation	21 899,36
Eurizon Fund - Azioni Strategia Flessibile	76 156,79
Eurizon Fund - China Opportunity	361 087,32
Eurizon Fund - Conservative Allocation	1 158,01
Eurizon Fund - Dynamic Asset Allocation	343,49
Eurizon Fund - Flexible Allocation ⁽⁴⁾	2 155,04
Eurizon Fund - Flexible Multistrategy	4 179,32
Eurizon Fund - Securitized Bond Fund	1 876,84
Total	639 014,97

As at 30 June 2022, no performance fee is accrued for the following Sub-Funds:

- Eurizon Fund - Bond Corporate EUR
- Eurizon Fund - Green Euro Credit
- Eurizon Fund - Bond Aggregate EUR
- Eurizon Fund - Bond Euro High Yield
- Eurizon Fund - Bond Emerging Markets in Local Currencies ESG
- Eurizon Fund - Euro Emerging Markets Bonds
- Eurizon Fund - SLJ Local Emerging Markets Debt
- Eurizon Fund - Equity USA
- Eurizon Fund - Equity China A
- Eurizon Fund - Asian Equity Opportunities
- Eurizon Fund - Sustainable Global Equity
- Eurizon Fund - Equity Planet
- Eurizon Fund - Equity Circular Economy ⁽¹⁾
- Eurizon Fund - Equity High Dividend ⁽²⁾
- Eurizon Fund - Absolute Active
- Eurizon Fund - Absolute Green Bonds
- Eurizon Fund - Absolute Prudent
- Eurizon Fund - Bond Flexible
- Eurizon Fund - Flexible Europe Strategy
- Eurizon Fund - Flexible US Strategy
- Eurizon Fund - Global Multi Credit
- Eurizon Fund - Inflation Strategy ⁽²⁾

- Eurizon Fund - Securitized Bond Fund
- Eurizon Fund - SLJ Flexible Global Macro
- Eurizon Fund - SLJ Enhanced Currency Basket and
- Eurizon Fund - Sustainable Multiasset

(1) The Sub-Fund has been launched on 18 March 2022.

(2) The Sub-Fund has been launched on 29 March 2022.

(3) The Sub-Fund has been launched on 28 March 2022.

(4) The Sub-Fund has been launched on 13 May 2022.

8. DEPOSITARY AND PAYING AGENT FEE

The Depositary Bank received a fee payable quarterly and calculated on the quarterly Net Asset Value. This fee is borne by the Management Company out of its administrative fee.

9. FORWARD FOREIGN EXCHANGE CONTRACTS, FUTURE CONTRACTS, OPTION CONTRACTS, SWAP CONTRACTS AND CONTRACTS FOR DIFFERENCE

During the financial period, certain Sub-Funds have taken out forward foreign exchange contracts, future contracts, option contracts, swap contracts and contracts for difference. Details of open positions as at 30 June 2022 are disclosed following the Portfolios of the concerned Sub-Funds.

Swaps, comprising Interest Rate Swaps, Credit Default Swaps, Total Return Swaps and Inflation Swaps, can be linked to any number of underlying investments and indexes, and swap terms can vary greatly. Cash flows are exchanged based on the underlying. Upfront payments, which represent a risk premium, are amortised straight-line over the contract term. Swap agreements are carried at market value and the value of the swap agreement is based on a counterparty independent provided price, third party pricing service or valuation model. The model considers various inputs including the market value of the underlying, the risks associated with the underlying and the specific terms of the contract.

As at 30 June 2022, Intesa Sanpaolo S.p.A. is the broker for all the future contracts.

For the swaps contracts the counterparties are disclosed following the portfolios in the open positions.

The counterparties (unquoted options) / brokers (listed options) for the option contracts as at 30 June 2022, are listed below:

Sub-Fund	Counterparty
Eurizon Fund - Equity Italy Smart Volatility	Intesa Sanpaolo S.p.A.
Eurizon Fund - Equity Emerging Markets Smart Volatility	Intesa Sanpaolo S.p.A.
Eurizon Fund - Bond Aggregate EUR	Intesa Sanpaolo S.p.A. Morgan Stanley Bank AG
Eurizon Fund - Global Bond	Bank of America Securities Europe S.A. Intesa Sanpaolo S.p.A. Morgan Stanley Bank AG
Eurizon Fund - Bond Emerging Markets	Intesa Sanpaolo S.p.A.
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Bank of America Securities Europe S.A. Intesa Sanpaolo S.p.A. Morgan Stanley Bank AG
Eurizon Fund - Euro Emerging Markets Bonds	Intesa Sanpaolo S.p.A.
Eurizon Fund - SLJ Local Emerging Markets Debt	Bank of America Securities Europe S.A. Morgan Stanley Bank AG Société Générale S.A.
Eurizon Fund - Equity USA	Intesa Sanpaolo S.p.A.
Eurizon Fund - Absolute Return Solution	Intesa Sanpaolo S.p.A.
Eurizon Fund - Bond Flexible	Citigroup Global Markets Europe AG Deutsche Bank AG Morgan Stanley Bank AG Société Générale S.A.
Eurizon Fund - Flexible Allocation	Intesa Sanpaolo S.p.A.
Eurizon Fund - Global Multi Credit	Intesa Sanpaolo S.p.A.
Eurizon Fund - SLJ Flexible Global Macro	Morgan Stanley Bank AG

The counterparties for the forward foreign exchange contracts as at 30 June 2022, are listed below:

Sub-Fund	Broker/Counterparty
Eurizon Fund - Bond GBP LTE	Société Générale S.A.
Eurizon Fund - Bond JPY LTE	J.P. Morgan SE
Eurizon Fund - Bond USD LTE	Société Générale S.A.
Eurizon Fund - Global Bond LTE	Société Générale S.A.
Eurizon Fund - Bond Emerging Markets HC LTE	J.P. Morgan SE
Eurizon Fund - Equity Europe LTE	Société Générale S.A.
Eurizon Fund - Equity Europe ESG LTE	J.P. Morgan SE
Eurizon Fund - Equity USA ESG LTE	J.P. Morgan SE
Eurizon Fund - Equity North America LTE	Société Générale S.A.
Eurizon Fund - Equity Japan LTE	J.P. Morgan SE SEB S.A.
Eurizon Fund - Equity Pacific Ex-Japan LTE	J.P. Morgan SE SEB S.A.
Eurizon Fund - Equity Emerging Markets LTE	SEB S.A.
Eurizon Fund - Bond Corporate Smart ESG	J.P. Morgan SE
Eurizon Fund - Equity World Smart Volatility	Société Générale S.A.
Eurizon Fund - Bond Inflation Linked	Crédit Agricole Corporate And Investment Bank Deutsche Bank AG J.P. Morgan SE Morgan Stanley Europe SE State Street International Gmbh UBS Europe SE
Eurizon Fund - Bond Corporate EUR Short Term	J.P. Morgan SE Morgan Stanley Europe SE
Eurizon Fund - Bond Corporate EUR	Deutsche Bank AG HSBC Bank Plc
Eurizon Fund - Green Euro Credit	Deutsche Bank AG
Eurizon Fund - Bond Aggregate EUR	Barclays Bank Plc BNP Paribas S.A. Credit Suisse Securities Sociedad De Valores S.A. Deutsche Bank AG Morgan Stanley Europe SE Société Générale S.A. State Street International Gmbh UBS Europe SE Unicredit Bank AG ("Hypovereinsbank")
Eurizon Fund - Bond Aggregate RMB	Bank Of America Securities Europe S.A. BNP Paribas S.A. Crédit Agricole Corporate And Investment Bank HSBC Bank Plc J.P. Morgan SE Morgan Stanley Bank AG Société Générale S.A. UBS Europe SE Unicredit Bank AG ("Hypovereinsbank")

Sub-Fund	Broker/Counterparty
Eurizon Fund - Global Bond	Bank Of America Securities Europe S.A. BNP Paribas S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate And Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE Unicredit Bank AG ("Hypovereinsbank")
Eurizon Fund - Bond Euro High Yield	Crédit Agricole Corporate And Investment Bank
Eurizon Fund - Bond High Yield	Barclays Bank Plc Deutsche Bank AG J.P. Morgan SE Société Générale S.A. State Street International Gmbh Unicredit Bank AG ("Hypovereinsbank")
Eurizon Fund - Bond Emerging Markets	Crédit Agricole Corporate And Investment Bank Deutsche Bank AG Intesa Sanpaolo S.P.A. J.P. Morgan SE
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	BNP Paribas S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate And Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE HSBC Bank Plc J.P. Morgan SE Morgan Stanley Europe SE UBS Europe SE
Eurizon Fund - Euro Emerging Markets Bonds	Deutsche Bank AG State Street International Gmbh
Eurizon Fund - SLJ Local Emerging Markets Debt	Bank Of America Securities Europe S.A. BNP Paribas S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate And Investment Bank Credit Suisse Securities Sociedad De Valores S.A. Goldman Sachs Bank Europe SE HSBC Bank Plc Morgan Stanley Europe SE Société Générale S.A.
Eurizon Fund - Top European Research	Barclays Bank Plc Crédit Agricole Corporate And Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.P.A. Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE Unicredit Bank AG ("Hypovereinsbank")

Sub-Fund	Broker/Counterparty
Eurizon Fund - Equity Small Mid Cap Europe	Crédit Agricole Corporate And Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE HSBC Bank Plc J.P. Morgan SE Morgan Stanley Europe SE Société Générale S.A. State Street International Gmbh UBS Europe SE Unicredit Bank AG ("Hypovereinsbank")
Eurizon Fund - Equity USA	Goldman Sachs Bank Europe SE Intesa Sanpaolo S.P.A. J.P. Morgan SE Morgan Stanley Europe SE Société Générale S.A. State Street International Gmbh
Eurizon Fund - Sustainable Japan Equity	Société Générale S.A.
Eurizon Fund - Sustainable Global Equity	Bank Of America Securities Europe S.A. BNP Paribas S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate And Investment Bank Credit Suisse Securities Sociedad De Valores S.A. Deutsche Bank AG HSBC Bank Plc Morgan Stanley Europe SE Société Générale S.A. State Street International Gmbh UBS Europe SE
Eurizon Fund - Equity Innovation	Crédit Agricole Corporate And Investment Bank Goldman Sachs Bank Europe SE Morgan Stanley Europe SE State Street International Gmbh
Eurizon Fund - Equity People	Goldman Sachs Bank Europe SE J.P. Morgan SE Morgan Stanley Europe SE State Street International Gmbh
Eurizon Fund - Equity High Dividend	Citigroup Global Markets Europe AG Crédit Agricole Corporate And Investment Bank Goldman Sachs Bank Europe SE HSBC Bank Plc Intesa Sanpaolo S.P.A. Morgan Stanley Europe SE State Street International Gmbh UBS Europe SE Unicredit Bank AG ("Hypovereinsbank")
Eurizon Fund - Absolute Active	Crédit Agricole Corporate And Investment Bank Deutsche Bank AG J.P. Morgan SE Morgan Stanley Europe SE Société Générale S.A.

Sub-Fund	Broker/Counterparty
Eurizon Fund - Absolute Green Bonds	Barclays Bank Plc BNP Paribas S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate And Investment Bank Credit Suisse Securities Sociedad De Valores S.A. Deutsche Bank AG HSBC Bank Plc Intesa Sanpaolo S.P.A. J.P. Morgan SE Morgan Stanley Europe SE Société Générale S.A. State Street International Gmbh Unicredit Bank AG ("Hypovereinsbank")
Eurizon Fund - Absolute High Yield	Barclays Bank Plc Crédit Agricole Corporate And Investment Bank Société Générale S.A. State Street International Gmbh
Eurizon Fund - Absolute Prudent	Crédit Agricole Corporate And Investment Bank Deutsche Bank AG J.P. Morgan SE Morgan Stanley Europe SE Société Générale S.A.
Eurizon Fund - Absolute Return Solution	Crédit Agricole Corporate And Investment Bank HSBC Bank Plc J.P. Morgan SE Morgan Stanley Europe SE UBS Europe SE
Eurizon Fund - Active Allocation	Bank Of America Securities Europe S.A. Credit Suisse Securities Sociedad De Valores S.A. Société Générale S.A.
Eurizon Fund - Azioni Strategia Flessibile	Bank Of America Securities Europe S.A. BNP Paribas S.A. Crédit Agricole Corporate And Investment Bank Credit Suisse Securities Sociedad De Valores S.A. J.P. Morgan SE Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE Unicredit Bank AG ("Hypovereinsbank")
Eurizon Fund - Bond Flexible	BNP Paribas S.A. Citigroup Global Markets Europe AG Credit Suisse Securities Sociedad De Valores S.A. Deutsche Bank AG Goldman Sachs Bank Europe SE HSBC Bank Plc Morgan Stanley Europe SE State Street International Gmbh UBS Europe SE
Eurizon Fund - China Opportunity	Citigroup Global Markets Europe AG Deutsche Bank AG Morgan Stanley Europe SE

Sub-Fund	Broker/Counterparty
Eurizon Fund - Conservative Allocation	Crédit Agricole Corporate And Investment Bank Credit Suisse Securities Sociedad De Valores S.A. Deutsche Bank AG Morgan Stanley Europe SE State Street International Gmbh UBS Europe SE
Eurizon Fund - Dynamic Asset Allocation	Crédit Agricole Corporate And Investment Bank Credit Suisse Securities Sociedad De Valores S.A. Deutsche Bank AG Morgan Stanley Europe SE State Street International Gmbh UBS Europe SE
Eurizon Fund - Flexible Allocation	Unicredit Bank AG ("Hypovereinsbank")
Eurizon Fund - Flexible Europe Strategy	Bank Of America Securities Europe S.A. BNP Paribas S.A. Crédit Agricole Corporate And Investment Bank Credit Suisse Securities Sociedad De Valores S.A. Deutsche Bank AG J.P. Morgan SE Morgan Stanley Europe SE Société Générale S.A. State Street International Gmbh UBS Europe SE
Eurizon Fund - Flexible Multistrategy	BNP Paribas S.A. Citigroup Global Markets Europe AG Deutsche Bank AG Goldman Sachs Bank Europe SE HSBC Bank Plc J.P. Morgan SE Morgan Stanley Europe SE State Street International Gmbh UBS Europe SE Unicredit Bank AG ("Hypovereinsbank")
Eurizon Fund - Global Multi Credit	Crédit Agricole Corporate And Investment Bank Credit Suisse Securities Sociedad De Valores S.A. Deutsche Bank AG Intesa Sanpaolo S.P.A. Morgan Stanley Europe SE State Street International Gmbh
Eurizon Fund - Inflation Strategy	Citigroup Global Markets Europe AG Crédit Agricole Corporate And Investment Bank Goldman Sachs Bank Europe SE Morgan Stanley Europe SE UBS Europe SE
Eurizon Fund - Securitized Bond Fund	Deutsche Bank AG HSBC Bank Plc
Eurizon Fund - SLJ Flexible Global Macro	Bank Of America Securities Europe S.A. BNP Paribas S.A. Deutsche Bank AG Société Générale S.A.

Sub-Fund	Broker/Counterparty
Eurizon Fund - Sustainable Multiasset	Bank Of America Securities Europe S.A. BNP Paribas S.A. Crédit Agricole Corporate And Investment Bank Credit Suisse Securities Sociedad De Valores S.A. Deutsche Bank AG J.P. Morgan SE Société Générale S.A. State Street International Gmbh UBS Europe SE

Total Return Swaps

The following summarises the aggregate value of total return swaps, analysed by counterparty as at 30 June 2022:

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Total Return Swaps	% of Net Assets
Eurizon Fund - Equity Emerging Markets LTE	EUR	UBS Europe SE	Germany	2 091 352,51	0,27
Eurizon Fund - Equity China Smart Volatility	EUR	J.P. Morgan SE	Germany	421 358,53	0,31
Eurizon Fund - Equity China Smart Volatility	EUR	UBS Europe SE	Germany	623 476,08	0,47
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	J.P. Morgan SE	Germany	214 654,35	0,04
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	UBS Europe SE	Germany	852 590,88	0,17
Eurizon Fund - Equity USA	EUR	Goldman Sachs Bank Europe SE	Germany	3 069 702,38	0,10
Eurizon Fund - Equity USA	EUR	J.P. Morgan SE	Germany	2 437 247,36	0,08
Eurizon Fund - Equity USA	EUR	Société Générale S.A.	France	492 017,83	0,01
Eurizon Fund - Equity China A	EUR	Morgan Stanley Bank AG	Germany	2 392 886,60	0,50
Eurizon Fund - Asian Equity Opportunities	EUR	Morgan Stanley Bank AG	Germany	67 506,38	0,06

The following table details provide an analysis of the maturity tenor of total return swaps transactions outstanding as at 30 June 2022:

Sub-Funds	Currency	1 day	2 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Total
(Absolute values)								
Eurizon Fund - Equity Emerging Markets LTE	EUR					2 091 352,51		2 091 352,51
Eurizon Fund - Equity China Smart Volatility	EUR					1 044 834,61		1 044 834,61
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR					1 067 245,23		1 067 245,23
Eurizon Fund - Equity USA	EUR					5 998 967,57		5 998 967,57
Eurizon Fund - Equity China A	EUR					2 392 886,60		2 392 886,60
Eurizon Fund - Asian Equity Opportunities	EUR					67 506,38		67 506,38

The above maturity tenor analysis has been based on the contractual maturity date of the relevant total return swap transaction as at 30 June 2022.

Total return swaps and more specifically OTC derivative transactions are entered into by the parties under an International Swaps and Derivatives Associations, Inc. Master Agreement ("ISDA Master Agreement") or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Sub-Fund and a counterparty that governs OTC derivative transactions (including total return swaps) entered into by the parties.

All returns from OTC derivative transactions will accrue to the Sub-Fund and are not subject to any returns sharing arrangements with the Portfolio's Manager or any other third parties.

Sub-fund	Change in unrealised	Realized	Return	% of Avg Net Assets
Eurizon Fund - Equity Emerging Markets LTE	2 500 234,03	(5 950 980,29)	8 451 214,32	1,19
Eurizon Fund - Equity China Smart Volatility	1 117 260,70	(2 371 022,33)	3 488 283,03	2,91

Sub-fund	Change in unrealised	Realized	Return	% of Avg Net Assets
Eurizon Fund - Equity Emerging Markets Smart Volatility	1 280 252,07	(1 962 644,62)	3 242 896,69	0,68
Eurizon Fund - Equity USA	7 142 257,32	43 933 472,69	(36 791 215,37)	(1,09)
Eurizon Fund - Equity China A	3 683 482,61	(9 289 314,72)	12 972 797,33	2,73
Eurizon Fund - Asian Equity Opportunities	(238 188,54)	(1 881 758,99)	1 643 570,45	1,50

Collateral on future and listed option contracts

As at 30 June 2022, the nominal value of the collateral received / (pledged) on future and listed option contracts is as follows:

Sub-Fund	Nature of the collateral	Denomination	Counterparty	Currency	Total collateral received / (pledged)
Eurizon Fund - Bond EUR Short Term LTE	Security	BTP 0.00% 29/11/2022	Intesa Sanpaolo S.p.A.	EUR	(179 000,00)
Eurizon Fund - Bond EUR Short Term LTE	Security	Bundesschatzanweisungen 0.00% 16/06/2023	Intesa Sanpaolo S.p.A.	EUR	(190 000,00)
Eurizon Fund - Bond EUR Medium Term LTE	Security	BTP 0.50% 01/02/2026	Intesa Sanpaolo S.p.A.	EUR	(282 000,00)
Eurizon Fund - Bond EUR Long Term LTE	Security	Bundesrepublik Deutschland 0.50% 15/02/2028	Intesa Sanpaolo S.p.A.	EUR	(482 500,00)
Eurizon Fund - Bond USD LTE	Security	United States Treasury Note 1.625% 30/04/2023	Intesa Sanpaolo S.p.A.	EUR	(324 000,00)
Eurizon Fund - Global Bond LTE	Security	Bundesrepublik Deutschland 0.25% 15/08/2028	Intesa Sanpaolo S.p.A.	EUR	(29 200,00)
Eurizon Fund - Bond Inflation Linked	Security	BTP 0.65% 15/05/2026	Intesa Sanpaolo S.p.A.	EUR	(1 264 000,00)
Eurizon Fund - Bond Aggregate EUR	Security	BTP 1.60% 01/06/2026	Intesa Sanpaolo S.p.A.	EUR	(1 302 000,00)
Eurizon Fund - Bond Aggregate EUR	Security	BTP 0.45% 22/05/2023	Intesa Sanpaolo S.p.A.	EUR	(479 000,00)
Eurizon Fund - Global Bond	Security	BTP 0.50% 20/04/2023	Intesa Sanpaolo S.p.A.	EUR	(95 000,00)
Eurizon Fund - Global Bond	Security	BTP 1.00% 15/07/2022	Intesa Sanpaolo S.p.A.	EUR	(458 000,00)
Eurizon Fund - Sustainable Global Equity	Security	BOT 0.00% 13/08/2022	Intesa Sanpaolo S.p.A.	EUR	(1 540 000,00)
Eurizon Fund - Sustainable Global Equity	Security	BOT 0.00% 14/09/2022	Intesa Sanpaolo S.p.A.	EUR	(2 575 000,00)
Eurizon Fund - Absolute Active	Security	BTP 0.00% 15/04/2024	Intesa Sanpaolo S.p.A.	EUR	(9 315 000,00)
Eurizon Fund - Absolute Prudent	Security	BTP 0.00% 15/04/2024	Intesa Sanpaolo S.p.A.	EUR	(6 918 000,00)
Eurizon Fund - Active Allocation	Security	BTP 0.00% 29/11/2023	Intesa Sanpaolo S.p.A.	EUR	(17 654 000,00)
Eurizon Fund - Active Allocation	Security	BTP 2.50% 01/12/2024	Intesa Sanpaolo S.p.A.	EUR	(28 830 000,00)
Eurizon Fund - Bond Flexible	Security	Bundesrepublik Deutschland 1.50% 15/02/2023	Intesa Sanpaolo S.p.A.	EUR	(3 649 000,00)
Eurizon Fund - Bond Flexible	Security	Bundesrepublik Deutschland 1.50% 15/05/2024	Intesa Sanpaolo S.p.A.	EUR	(10 580 000,00)
Eurizon Fund - Conservative Allocation	Security	CTZ 0.00% 28/09/2022	Intesa Sanpaolo S.p.A.	EUR	(12 685 000,00)
Eurizon Fund - Dynamic Asset Allocation	Security	BOT 0.00% 13/08/2022	Intesa Sanpaolo S.p.A.	EUR	(20 386 000,00)
Eurizon Fund - Flexible Multistrategy	Security	BOT 0.00% 13/05/2023	Intesa Sanpaolo S.p.A.	EUR	(11 628 000,00)
Eurizon Fund - Global Multi Credit	Security	BTP 1.60% 01/06/2026	Intesa Sanpaolo S.p.A.	EUR	(800 000,00)

Collateral on forward foreign exchange contracts, on swap contracts and on option contracts

As at 30 June 2022, the nominal value of the collateral received / (pledged) on forward contracts, swap contracts and option contracts is as follows:

Sub-Fund	Nature of the collateral	Denomination	Counterparty	Currency	Total collateral received / (pledged)
Eurizon Fund - Bond GBP LTE	Cash	-	Société Générale S.A.	EUR	(860 000,00)
Eurizon Fund - Bond JPY LTE	Cash	-	J.P. Morgan AG	EUR	(1 390 000,00)
Eurizon Fund - Bond USD LTE	Cash	-	Société Générale S.A.	EUR	12 320 000,00
Eurizon Fund - Bond Emerging Markets HC LTE	Cash	-	J.P. Morgan AG	EUR	50 000,00
Eurizon Fund - Equity USA ESG LTE	Cash	-	J.P. Morgan AG	EUR	390 000,00
Eurizon Fund - Equity North America LTE	Cash	-	Société Générale S.A.	EUR	6 350 000,00
Eurizon Fund - Equity Japan LTE	Cash	-	J.P. Morgan AG	EUR	(1 210 000,00)

Sub-Fund	Nature of the collateral	Denomination	Counterparty	Currency	Total collateral received / (pledged)
Eurizon Fund - Equity Pacific Ex-Japan LTE	Cash	-	J.P. Morgan AG	EUR	(1 090 000,00)
Eurizon Fund - Equity Emerging Markets LTE	Cash	-	UBS Europe SE	EUR	(1 480 000,00)
Eurizon Fund - Equity China Smart Volatility	Cash	-	J.P. Morgan AG	EUR	(360 000,00)
Eurizon Fund - Equity China Smart Volatility	Cash	-	UBS Europe SE	EUR	(570 000,00)
Eurizon Fund - Equity Emerging Markets Smart Volatility	Cash	-	UBS Europe SE	EUR	(510 000,00)
Eurizon Fund - Equity World Smart Volatility	Cash	-	Société Générale S.A.	EUR	690 000,00
Eurizon Fund - Bond Inflation Linked	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	(2 660 000,00)
Eurizon Fund - Bond Inflation Linked	Cash	-	Deutsche Bank AG	EUR	(30 000,00)
Eurizon Fund - Bond Inflation Linked	Cash	-	Goldman Sachs Bank Europe SE	EUR	450 000,00
Eurizon Fund - Bond Corporate EUR Short Term	Cash	-	Morgan Stanley Europe SE	EUR	260 000,00
Eurizon Fund - Bond Corporate EUR	Cash	-	Deutsche Bank AG	EUR	700 000,00
Eurizon Fund - Green Euro Credit	Cash	-	Deutsche Bank AG	EUR	10 000,00
Eurizon Fund - Bond Aggregate EUR	Cash	-	BNP Paribas S.A.	EUR	(170 000,00)
Eurizon Fund - Bond Aggregate EUR	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	(280 000,00)
Eurizon Fund - Bond Aggregate EUR	Cash	-	Deutsche Bank AG	EUR	330 000,00
Eurizon Fund - Bond Aggregate EUR	Cash	-	J.P. Morgan AG	EUR	(5 830 000,00)
Eurizon Fund - Bond Aggregate EUR	Cash	-	Morgan Stanley Europe SE	EUR	180 000,00
Eurizon Fund - Bond Aggregate EUR	Cash	-	UBS Europe SE	EUR	(400 000,00)
Eurizon Fund - Bond Aggregate RMB	Cash	-	Bank of America Securities Europe S.A.	EUR	(400 000,00)
Eurizon Fund - Bond Aggregate RMB	Cash	-	BNP Paribas S.A.	EUR	150 000,00
Eurizon Fund - Bond Aggregate RMB	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	410 000,00
Eurizon Fund - Bond Aggregate RMB	Cash	-	HSBC Continental Europe	EUR	(390 000,00)
Eurizon Fund - Bond Aggregate RMB	Cash	-	J.P. Morgan AG	EUR	20 050 000,00
Eurizon Fund - Bond Aggregate RMB	Cash	-	Morgan Stanley Europe SE	EUR	270 000,00
Eurizon Fund - Bond Aggregate RMB	Cash	-	Société Générale S.A.	EUR	(160 000,00)
Eurizon Fund - Global Bond	Cash	-	Bank of America Securities Europe S.A.	EUR	320 000,00
Eurizon Fund - Global Bond	Cash	-	BNP Paribas S.A.	EUR	120 000,00
Eurizon Fund - Global Bond	Cash	-	Citigroup Global Markets Europe AG	EUR	310 000,00
Eurizon Fund - Global Bond	Cash	-	Deutsche Bank AG	EUR	(200 000,00)
Eurizon Fund - Global Bond	Cash	-	J.P. Morgan AG	EUR	(410 000,00)
Eurizon Fund - Global Bond	Cash	-	Morgan Stanley Europe SE	EUR	140 000,00
Eurizon Fund - Global Bond	Cash	-	Société Générale S.A.	EUR	(210 000,00)
Eurizon Fund - Bond High Yield	Cash	-	Bank of America Securities Europe S.A.	EUR	(700 000,00)
Eurizon Fund - Bond High Yield	Cash	-	Barclays Bank Plc	EUR	5 440 000,00
Eurizon Fund - Bond High Yield	Cash	-	BNP Paribas S.A.	EUR	6 650 000,00
Eurizon Fund - Bond High Yield	Cash	-	Deutsche Bank AG	EUR	240 000,00
Eurizon Fund - Bond High Yield	Cash	-	Goldman Sachs Bank Europe SE	EUR	(850 000,00)
Eurizon Fund - Bond High Yield	Cash	-	Société Générale S.A.	EUR	(2 180 000,00)
Eurizon Fund - Bond High Yield	Cash	-	State Street Bank International GmbH	EUR	(190 000,00)
Eurizon Fund - Bond High Yield	Cash	-	UniCredit Bank AG ("HypoVereinsbank")	EUR	2 040 000,00
Eurizon Fund - Bond Emerging Markets	Cash	-	Barclays Bank Plc	EUR	(3 970 000,00)
Eurizon Fund - Bond Emerging Markets	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	260 000,00
Eurizon Fund - Bond Emerging Markets	Cash	-	J.P. Morgan AG	EUR	11 480 000,00
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	BNP Paribas S.A.	EUR	1 060 000,00
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	Citigroup Global Markets Europe AG	EUR	370 000,00
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	Deutsche Bank AG	EUR	210 000,00

Sub-Fund	Nature of the collateral	Denomination	Counterparty	Currency	Total collateral received / (pledged)
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	J.P. Morgan AG	EUR	280 000,00
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	Morgan Stanley Europe SE	EUR	(300 000,00)
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	Bank of America Securities Europe S.A.	EUR	3 340 000,00
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	BNP Paribas S.A.	EUR	290 000,00
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	Citigroup Global Markets Europe AG	EUR	(720 000,00)
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	1 920 000,00
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	Credit Suisse Bank S.A.	EUR	(2 800 000,00)
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	Goldman Sachs Bank Europe SE	EUR	(1 410 000,00)
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	HSBC Continental Europe	EUR	900 000,00
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	Morgan Stanley Europe SE	EUR	(420 000,00)
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	Société Générale S.A.	EUR	(90 000,00)
Eurizon Fund - Top European Research	Cash	-	Deutsche Bank AG	EUR	(320 000,00)
Eurizon Fund - Top European Research	Cash	-	Goldman Sachs Bank Europe SE	EUR	810 000,00
Eurizon Fund - Top European Research	Cash	-	Société Générale S.A.	EUR	(1 990 000,00)
Eurizon Fund - Top European Research	Cash	-	UBS Europe SE	EUR	(1 360 000,00)
Eurizon Fund - Top European Research	Cash	-	UniCredit Bank AG ("HypoVereinsbank")	EUR	30 000,00
Eurizon Fund - Equity Small Mid Cap Europe	Cash	-	Société Générale S.A.	EUR	10 000,00
Eurizon Fund - Equity USA	Cash	-	Goldman Sachs Bank Europe SE	EUR	(3 070 000,00)
Eurizon Fund - Equity USA	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(2 820 000,00)
Eurizon Fund - Equity USA	Cash	-	J.P. Morgan AG	EUR	(2 570 000,00)
Eurizon Fund - Equity USA	Cash	-	Société Générale S.A.	EUR	2 470 000,00
Eurizon Fund - Equity China A	Cash	-	Morgan Stanley Europe SE	EUR	(1 590 000,00)
Eurizon Fund - Asian Equity Opportunities	Cash	-	Morgan Stanley Europe SE	EUR	210 000,00
Eurizon Fund - Sustainable Global Equity	Cash	-	Bank of America Securities Europe S.A.	EUR	(380 000,00)
Eurizon Fund - Sustainable Global Equity	Cash	-	BNP Paribas S.A.	EUR	10 840 000,00
Eurizon Fund - Sustainable Global Equity	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	(310 000,00)
Eurizon Fund - Sustainable Global Equity	Cash	-	UBS Europe SE	EUR	390 000,00
Eurizon Fund - Equity Innovation	Cash	-	Barclays Bank Plc	EUR	560 000,00
Eurizon Fund - Equity Innovation	Cash	-	Goldman Sachs Bank Europe SE	EUR	(3 600 000,00)
Eurizon Fund - Equity Innovation	Cash	-	Morgan Stanley Europe SE	EUR	(210 000,00)
Eurizon Fund - Equity People	Cash	-	Goldman Sachs Bank Europe SE	EUR	(2 830 000,00)
Eurizon Fund - Absolute Active	Cash	-	Bank of America Securities Europe S.A.	EUR	410 000,00
Eurizon Fund - Absolute Active	Cash	-	Barclays Bank Plc	EUR	630 000,00
Eurizon Fund - Absolute Active	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	800 000,00
Eurizon Fund - Absolute Active	Cash	-	Credit Suisse Bank S.A.	EUR	(230 000,00)
Eurizon Fund - Absolute Active	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(1 090 000,00)
Eurizon Fund - Absolute Active	Cash	-	J.P. Morgan AG	EUR	(270 000,00)
Eurizon Fund - Absolute Active	Cash	-	Morgan Stanley Europe SE	EUR	(210 000,00)
Eurizon Fund - Absolute Active	Cash	-	Société Générale S.A.	EUR	1 780 000,00
Eurizon Fund - Absolute Active	Cash	-	UniCredit Bank AG ("HypoVereinsbank")	EUR	620 000,00
Eurizon Fund - Absolute Green Bonds	Cash	-	BNP Paribas S.A.	EUR	(550 000,00)
Eurizon Fund - Absolute Green Bonds	Cash	-	Citigroup Global Markets Europe AG	EUR	8 080 000,00
Eurizon Fund - Absolute Green Bonds	Cash	-	J.P. Morgan AG	EUR	(90 000,00)
Eurizon Fund - Absolute High Yield	Cash	-	Bank of America Securities Europe S.A.	EUR	(230 000,00)

Sub-Fund	Nature of the collateral	Denomination	Counterparty	Currency	Total collateral received / (pledged)
Eurizon Fund - Absolute High Yield	Cash	-	BNP Paribas S.A.	EUR	(160 000,00)
Eurizon Fund - Absolute Prudent	Cash	-	Bank of America Securities Europe S.A.	EUR	260 000,00
Eurizon Fund - Absolute Prudent	Cash	-	Barclays Bank Plc	EUR	70 000,00
Eurizon Fund - Absolute Prudent	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	690 000,00
Eurizon Fund - Absolute Prudent	Security	BTP 5.50% 01/11/2022	Intesa Sanpaolo S.p.A.	EUR	(617 834,34)
Eurizon Fund - Absolute Prudent	Cash	-	J.P. Morgan AG	EUR	(260 000,00)
Eurizon Fund - Absolute Prudent	Cash	-	Société Générale S.A.	EUR	1 070 000,00
Eurizon Fund - Absolute Return Solution	Cash	-	Morgan Stanley Europe SE	EUR	(290 000,00)
Eurizon Fund - Active Allocation	Cash	-	Bank of America Securities Europe S.A.	EUR	(240 000,00)
Eurizon Fund - Active Allocation	Cash	-	BNP Paribas S.A.	EUR	(760 000,00)
Eurizon Fund - Active Allocation	Cash	-	Credit Suisse Bank S.A.	EUR	1 270 000,00
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	Bank of America Securities Europe S.A.	EUR	(3 450 000,00)
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	(5 800 000,00)
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	Credit Suisse Bank S.A.	EUR	210 000,00
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	J.P. Morgan AG	EUR	11 470 000,00
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	Morgan Stanley Europe SE	EUR	11 790 000,00
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	Société Générale S.A.	EUR	(20 000,00)
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	UBS Europe SE	EUR	21 270 000,00
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	UniCredit Bank AG ("HypoVereinsbank")	EUR	13 670 000,00
Eurizon Fund - Bond Flexible	Cash	-	Bank of America Securities Europe S.A.	EUR	280 000,00
Eurizon Fund - Bond Flexible	Cash	-	BNP Paribas S.A.	EUR	1 350 000,00
Eurizon Fund - Bond Flexible	Cash	-	Citigroup Global Markets Europe AG	EUR	3 160 000,00
Eurizon Fund - Bond Flexible	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	5 320 000,00
Eurizon Fund - Bond Flexible	Cash	-	Credit Suisse Bank S.A.	EUR	70 000,00
Eurizon Fund - Bond Flexible	Cash	-	Deutsche Bank AG	EUR	2 320 000,00
Eurizon Fund - Bond Flexible	Cash	-	J.P. Morgan AG	EUR	15 140 000,00
Eurizon Fund - Bond Flexible	Cash	-	Morgan Stanley Europe SE	EUR	6 610 000,00
Eurizon Fund - Conservative Allocation	Cash	-	Bank of America Securities Europe S.A.	EUR	7 100 000,00
Eurizon Fund - Conservative Allocation	Cash	-	BNP Paribas S.A.	EUR	120 000,00
Eurizon Fund - Conservative Allocation	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	(710 000,00)
Eurizon Fund - Conservative Allocation	Cash	-	Credit Suisse Bank S.A.	EUR	2 340 000,00
Eurizon Fund - Conservative Allocation	Cash	-	J.P. Morgan AG	EUR	2 250 000,00
Eurizon Fund - Conservative Allocation	Cash	-	Morgan Stanley Europe SE	EUR	(350 000,00)
Eurizon Fund - Dynamic Asset Allocation	Cash	-	Deutsche Bank AG	EUR	280 000,00
Eurizon Fund - Flexible Allocation	Cash	-	Citigroup Global Markets Europe AG	EUR	120 000,00
Eurizon Fund - Flexible Allocation	Cash	-	Deutsche Bank AG	EUR	910 000,00
Eurizon Fund - Flexible Multistrategy	Cash	-	Bank of America Securities Europe S.A.	EUR	(70 000,00)
Eurizon Fund - Flexible Multistrategy	Cash	-	BNP Paribas S.A.	EUR	(180 000,00)
Eurizon Fund - Global Multi Credit	Cash	-	Barclays Bank Plc	EUR	(450 000,00)
Eurizon Fund - Global Multi Credit	Cash	-	J.P. Morgan AG	EUR	(720 000,00)
Eurizon Fund - SLJ Flexible Global Macro	Cash	-	BNP Paribas S.A.	EUR	110 000,00
Eurizon Fund - Sustainable Multiasset	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	570 000,00
Eurizon Fund - Sustainable Multiasset	Cash	-	J.P. Morgan AG	EUR	730 000,00

10. OTHER ASSETS

The caption "Other Assets" is mainly composed of dividend receivable and tax reclaim receivables.

11. UNITS OF THE FUND

The Unit Classes available as at 30 June 2022 are the following:

Unit Class	Available to	Minimum initial subscription amount ⁽¹⁾	Minimum holding amount at umbrella fund level ⁽¹⁾	Maximum commission on transactions ⁽²⁾	
				Issue	Redemption
R, RH, RH2, RH9, RL, R2, RD, RDH, Ru2, Ru9, R4, R7	All Investors	EUR 500	none	4,00%	none
		EUR 50 000 as regards the Line "Limited Tracking Error"			
E	All Investors	EUR 250 000	none	none	none
D, D2, Du2 D4	All Investors	EUR 2 000	none	4,00%	none
A	All Legal Entities	EUR 50 000	none	4,00%	none
X, XH	Institutional Investors	EUR 3 000 000	EUR 3 000 000	none	none
Z, Z2, ZH, ZD ZDH, Z7, Zu2	Institutional Investors	EUR 3 000 000	EUR 3 000 000	none	none

⁽¹⁾ Minimums apply in EUR or equivalent amount in any other currency. The Management Company may decide, at its sole discretion and at any time, to waive the minimum initial subscription and holding amounts.

⁽²⁾ Investors might be eligible to pay less than the maximum amounts shown. Investors may find out the actual commissions from their financial adviser or distributor.

Not all Classes of Units will be issued in each of the existing Sub-Funds. However, investors should refer to Management Company's website (www.eurizoncapital.com) for current details of which Classes of Units are in issue.

12. TRANSACTION COSTS

For the period ended 30 June 2022, the Fund incurred transaction costs (composed of broker fees and stamp duties) relating to the purchase or sale of investment securities. These transaction costs are part of the acquisition cost / sale price of the related assets and, for the period from 1 January 2022 to 30 June 2022, amount as follows (in EUR):

Sub-Fund	Transaction costs (as part of acquisition cost/sale price of the related assets) EUR
Eurizon Fund - Bond EUR Short Term LTE	76 443,05
Eurizon Fund - Bond EUR Medium Term LTE	71 965,70
Eurizon Fund - Bond EUR Long Term LTE	184 079,57
Eurizon Fund - Bond EUR 1-10 Y LTE	48 152,20
Eurizon Fund - Bond EUR All Maturities LTE	55 295,39
Eurizon Fund - Bond Italy Floating Rate LTE	7 594,48
Eurizon Fund - Bond Italy Short Term LTE	21 804,10
Eurizon Fund - Bond Italy Medium Term LTE	30 466,14
Eurizon Fund - Bond Italy Long Term LTE	20 707,67
Eurizon Fund - Bond GBP LTE	13 745,65
Eurizon Fund - Bond JPY LTE	13 268,79
Eurizon Fund - Bond USD LTE	111 574,61
Eurizon Fund - Bond USD Short Term LTE	9 342,05
Eurizon Fund - Global Bond LTE	8 521,78
Eurizon Fund - Bond Emerging Markets HC LTE	4 149,03
Eurizon Fund - Bond Emerging Markets LC LTE	18 012,28
Eurizon Fund - Bond Corporate EUR Short Term LTE	40 092,93
Eurizon Fund - Equity Euro LTE	16 789,71
Eurizon Fund - Equity Europe LTE	702 169,92
Eurizon Fund - Equity Europe ESG LTE	880 490,07
Eurizon Fund - Equity USA LTE	86 015,99
Eurizon Fund - Equity USA ESG LTE	200 569,39

Sub-Fund	Transaction costs (as part of acquisition cost/sale price of the related assets) EUR
Eurizon Fund - Equity North America LTE	1 250 325,35
Eurizon Fund - Equity Japan LTE	443 144,08
Eurizon Fund - Equity Pacific Ex-Japan LTE	122 229,33
Eurizon Fund - Equity Emerging Markets LTE	679 087,62
Eurizon Fund - Equity World LTE	41 993,67
Eurizon Fund - Bond Corporate Smart ESG	6 216,00
Eurizon Fund - Equity Italy Smart Volatility	42 201,48
Eurizon Fund - Equity China Smart Volatility	99 978,89
Eurizon Fund - Equity Emerging Markets Smart Volatility	917 428,62
Eurizon Fund - Equity World Smart Volatility	879 752,30
Eurizon Fund - Money Market EUR T1	154 656,62
Eurizon Fund - Money Market USD T1	71 610,25
Eurizon Fund - Bond Short Term EUR T1	568 152,17
Eurizon Fund - Cash EUR	127 646,96
Eurizon Fund - Global Bond	50 028,34
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	50 028,34
Eurizon Fund - Italian Equity Opportunities	374 698,75
Eurizon Fund - Top European Research	2 758 887,15
Eurizon Fund - Equity Small Mid Cap Europe	127 911,93
Eurizon Fund - Equity USA	2 425 896,07
Eurizon Fund - Sustainable Japan Equity	149 810,22
Eurizon Fund - Equity China A	1 292 513,49
Eurizon Fund - Asian Equity Opportunities	355 589,26
Eurizon Fund - Equity Emerging Markets New Frontiers	129 316,18
Eurizon Fund - Sustainable Global Equity	217 742,35
Eurizon Fund - Equity Planet	74 916,87
Eurizon Fund - Equity Innovation	1 037 171,20
Eurizon Fund - Equity People	370 087,43
Eurizon Fund - Equity Circular Economy ⁽¹⁾	213 303,00
Eurizon Fund - Equity High Dividend ⁽²⁾	164 898,27
Eurizon Fund - Absolute Return Solution ⁽³⁾	53 383,22
Eurizon Fund - Active Allocation	200 309,89
Eurizon Fund - Azioni Strategia Flessibile	3 954 057,41
Eurizon Fund - China Opportunity	34 235,95
Eurizon Fund - Conservative Allocation	146 281,97
Eurizon Fund - Dynamic Asset Allocation	65 079,74
Eurizon Fund - Flexible Europe Strategy	77 841,21
Eurizon Fund - Flexible US Strategy	14 693,93
Eurizon Fund - Inflation Strategy ⁽²⁾	76 697,05
Eurizon Fund - Sustainable Multiasset	88 852,76
Total	22 529 905,82

⁽¹⁾ The Sub-Fund has been launched on 18 March 2022.

⁽²⁾ The Sub-Fund has been launched on 29 March 2022.

⁽³⁾ The Sub-Fund has been launched on 28 March 2022.

13. CHANGES IN THE COMPOSITION OF PORTFOLIO

The list of movements in the portfolio composition for the financial period from 1 January 2022 to 30 June 2022 is available at the Management Company's registered office.

14. DIVIDEND DISTRIBUTIONS

Categories "D", "D2", "D4", "Du2", "RD", "RDH", "ZD" and "ZDH" Units allow the distribution of dividends. During the financial period, the following distributions occurred from distributable capital and net income:

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Italy Floating Rate LTE	ZD	26/01/2022	EUR	0,20	59 900,09	<u>59 900,09</u>
Sub-total						59 900,09
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond GBP LTE	ZD	26/01/2022	EUR	0,64	60,36	<u>60,36</u>
Sub-total						60,36
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond USD LTE	ZD	26/01/2022	EUR	0,63	108,61	<u>108,61</u>
Sub-total						108,61
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Inflation Linked	ZD	26/01/2022	EUR	1,35	532 610,64	<u>532 610,64</u>
Sub-total						532 610,64
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Corporate EUR Short Term	ZD	26/01/2022	EUR	0,39	152 346,29	<u>152 346,29</u>
Sub-total						152 346,29
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Corporate EUR	ZD	26/01/2022	EUR	0,44	34 027,50	<u>34 027,50</u>
Sub-total						34 027,50
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Aggregate RMB	RD	26/01/2022	EUR	0,60	58 934,44	58 934,44
Eurizon Fund - Bond Aggregate RMB	ZD	26/01/2022	EUR	1,20	218 837,88	<u>218 837,88</u>
Sub-total						277 772,32

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond High Yield	D	17/01/2022	EUR	0,29	110 713,23	110 713,23
Eurizon Fund - Bond High Yield	D2	17/01/2022	USD	0,34	2 170,93	1 851,68
Eurizon Fund - Bond High Yield	DU2	17/01/2022	USD	0,21	117,15	100,41
Eurizon Fund - Bond High Yield	RD	26/01/2022	EUR	0,56	15 245,89	15 245,89
Eurizon Fund - Bond High Yield	ZD	26/01/2022	EUR	1,09	2 104 178,29	2 104 178,29
Eurizon Fund - Bond High Yield	D	15/02/2022	EUR	0,28	107 535,60	107 535,60
Eurizon Fund - Bond High Yield	D2	15/02/2022	USD	0,32	1 994,71	1 745,37
Eurizon Fund - Bond High Yield	DU2	15/02/2022	USD	0,20	107,24	96,52
Eurizon Fund - Bond High Yield	D	15/03/2022	EUR	0,27	104 808,57	104 808,57
Eurizon Fund - Bond High Yield	D2	15/03/2022	USD	0,30	1 858,63	1 672,77
Eurizon Fund - Bond High Yield	DU2	15/03/2022	USD	0,19	100,69	95,39
Eurizon Fund - Bond High Yield	D	19/04/2022	EUR	0,27	105 415,78	105 415,78
Eurizon Fund - Bond High Yield	D2	19/04/2022	USD	0,29	1 796,86	1 672,93
Eurizon Fund - Bond High Yield	DU2	19/04/2022	USD	0,19	676,24	640,65
Eurizon Fund - Bond High Yield	D	16/05/2022	EUR	0,07	27 367,93	27 367,93
Eurizon Fund - Bond High Yield	D2	16/05/2022	USD	0,07	418,17	418,17
Eurizon Fund - Bond High Yield	DU2	16/05/2022	USD	0,05	218,56	174,85
Eurizon Fund - Bond High Yield	D	15/06/2022	EUR	0,06	23 608,43	23 608,43
Eurizon Fund - Bond High Yield	D2	15/06/2022	USD	0,07	487,72	418,05
Eurizon Fund - Bond High Yield	DU2	15/06/2022	USD	0,05	218,59	174,87
Sub-total						2 607 935,38

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Emerging Markets	D	17/01/2022	EUR	0,38	272,95	272,95
Eurizon Fund - Bond Emerging Markets	D2	17/01/2022	USD	0,43	1 944,97	1 718,81
Eurizon Fund - Bond Emerging Markets	RD	26/01/2022	EUR	0,40	15 831,73	15 831,73
Eurizon Fund - Bond Emerging Markets	RDH	26/01/2022	EUR	1,14	399 199,63	399 199,63
Eurizon Fund - Bond Emerging Markets	ZD	26/01/2022	EUR	0,72	77 641,14	77 641,14
Eurizon Fund - Bond Emerging Markets	ZDH	26/01/2022	EUR	1,59	19 809,56	19 809,56
Eurizon Fund - Bond Emerging Markets	D	15/02/2022	EUR	0,37	265,98	265,98
Eurizon Fund - Bond Emerging Markets	D2	15/02/2022	USD	0,42	1 878,69	1 655,04
Eurizon Fund - Bond Emerging Markets	D	15/03/2022	EUR	0,36	260,64	260,64
Eurizon Fund - Bond Emerging Markets	D2	15/03/2022	USD	0,39	1 730,05	1 596,97
Eurizon Fund - Bond Emerging Markets	D	19/04/2022	EUR	0,36	248,84	248,84
Eurizon Fund - Bond Emerging Markets	D2	19/04/2022	USD	0,39	1 742,49	1 608,45
Eurizon Fund - Bond Emerging Markets	D	16/05/2022	EUR	0,48	334,28	334,28
Eurizon Fund - Bond Emerging Markets	D2	16/05/2022	USD	0,50	2 176,83	2 089,76
Eurizon Fund - Bond Emerging Markets	D	15/06/2022	EUR	0,47	329,53	329,53
Eurizon Fund - Bond Emerging Markets	D2	15/06/2022	USD	0,48	2 052,12	2 009,37
Sub-total						524 872,68

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - SLJ Local Emerging Markets Debt	RD	26/01/2022	EUR	0,50	109,45	109,45
Sub-total						109,45
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Italian Equity Opportunities	RD	26/01/2022	EUR	2,00	8 073,33	8 073,33
Sub-total						8 073,33
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Top European Research	ZD	26/01/2022	EUR	0,55	52,12	52,12
Sub-total						52,12
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Absolute Green Bonds	ZD	26/01/2022	EUR	0,54	140 007,93	140 007,93
Sub-total						140 007,93
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Absolute Prudent	ZD	26/01/2022	EUR	0,45	45,00	45,00
Sub-total						45,00
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Azioni Strategia Flessibile	D	17/01/2022	EUR	0,12	74,51	74,51
Eurizon Fund - Azioni Strategia Flessibile	D2	17/01/2022	USD	0,12	33,43	30,64
Eurizon Fund - Azioni Strategia Flessibile	D4	17/01/2022	AUD	0,12	24,47	16,31
Eurizon Fund - Azioni Strategia Flessibile	RD	26/01/2022	EUR	0,13	2 954,67	2 954,67
Eurizon Fund - Azioni Strategia Flessibile	ZD	26/01/2022	EUR	1,00	2 273,38	2 273,38
Eurizon Fund - Azioni Strategia Flessibile	D	15/02/2022	EUR	0,17	105,83	105,83
Eurizon Fund - Azioni Strategia Flessibile	D2	15/02/2022	USD	0,18	56,12	46,77
Eurizon Fund - Azioni Strategia Flessibile	D4	15/02/2022	AUD	0,18	40,03	24,46
Eurizon Fund - Azioni Strategia Flessibile	D	15/03/2022	EUR	0,16	99,88	99,88
Eurizon Fund - Azioni Strategia Flessibile	D2	15/03/2022	USD	0,16	45,38	42,54
Eurizon Fund - Azioni Strategia Flessibile	D4	15/03/2022	AUD	0,16	33,18	22,81
Eurizon Fund - Azioni Strategia Flessibile	D	19/04/2022	EUR	0,17	106,42	106,42
Eurizon Fund - Azioni Strategia Flessibile	D2	19/04/2022	USD	0,16	46,82	43,89
Eurizon Fund - Azioni Strategia Flessibile	D4	19/04/2022	AUD	0,16	34,87	23,97
Eurizon Fund - Azioni Strategia Flessibile	D	16/05/2022	EUR	0,16	100,44	100,44

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Azioni Strategia Flessibile	D2	16/05/2022	USD	0,15	43,27	43,27
Eurizon Fund - Azioni Strategia Flessibile	D4	16/05/2022	AUD	0,16	34,27	23,56
Eurizon Fund - Azioni Strategia Flessibile	D	15/06/2022	EUR	0,16	100,72	100,72
Eurizon Fund - Azioni Strategia Flessibile	D2	15/06/2022	USD	0,15	46,98	43,85
Eurizon Fund - Azioni Strategia Flessibile	D4	15/06/2022	AUD	0,15	33,41	22,27
Sub-total						6 200,19
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Flexible	RD	26/01/2022	EUR	0,34	78 463,33	78 463,33
Eurizon Fund - Bond Flexible	ZD	26/01/2022	EUR	0,77	157 181,43	157 181,43
Sub-total						235 644,76
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Conservative Allocation	RD	26/01/2022	EUR	0,15	6 406,05	6 406,05
Sub-total						6 406,05
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Flexible Multistrategy	RD	26/01/2022	EUR	0,30	353,96	353,96
Sub-total						353,96
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Securitized Bond Fund	ZD	26/01/2022	EUR	0,20	20,00	20,00
Sub-total						20,00
Total						4 586 546,66

15. MONEY MARKET FUND REGULATION

The following Sub-Funds have been identified as falling under the scope of the Money Market Fund Regulation (EU) 2017/1131 (the "Regulation") and accordingly fulfill the requirements of the Regulation as from 21 January 2019:

Sub-Fund	Type of MMF	Impact on the pricing policy
Eurizon Fund - Money Market EUR T1	Standard Variable NAV	No impact
Eurizon Fund - Money Market USD T1	Standard Variable NAV	No impact
Eurizon Fund - Cash EUR	Standard Variable NAV	No impact

16. SECURITIES LENDING TRANSACTIONS

The Fund may lend securities but only under the conditions and procedures specified by recognised clearing systems or by another first-bank financial institution specialized in this kind of operations.

Over the course of the financial period, the Fund has entered into various securities lending agreements with a specialized financial institution, authorizing the latter to carry out lending transactions of the Fund's securities. In relation to its lending transactions, the Fund must receive security of a value which, at the conclusion of the lending agreement, must be at least equal to the value of the global valuation of the securities lent.

This collateral must be given in the form of cash and/or of securities issued or guaranteed by member states of the OECD or by their local authorities or by supranational institutions and organizations with EU, regional and worldwide scope and blocked in favor of the Fund until termination of the lending contract.

The following summarises the value of securities lent analysed by borrowing counterparty as at 30 June 2022:

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-06-22 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets	Market Value of the collateral received for the securities lent
Eurizon Fund - Bond EUR Short Term LTE	EUR	Barclays Bank Plc.	United Kingdom	24 051 275,80	1,63%	2,56%	25 554 887,75
Eurizon Fund - Bond EUR Short Term LTE	EUR	BNP Paribas	France	154 355 808,02	10,44%	16,44%	160 073 083,44
Eurizon Fund - Bond EUR Short Term LTE	EUR	JP Morgan Securities Plc	United Kingdom	961 548,78	0,07%	0,10%	1 015 421,17
Eurizon Fund - Bond EUR Short Term LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	37 731 950,10	2,55%	4,02%	39 175 951,36
Eurizon Fund - Bond EUR Short Term LTE	EUR	Nomura International Plc	United Kingdom	98 542 618,92	6,66%	10,49%	101 898 760,49
Eurizon Fund - Bond EUR Medium Term LTE	EUR	BNP Paribas	France	68 435 765,04	5,59%	8,49%	70 970 597,49
Eurizon Fund - Bond EUR Medium Term LTE	EUR	JP Morgan Securities Plc	United Kingdom	42 462,90	0.00%	0,01%	44 841,95
Eurizon Fund - Bond EUR Medium Term LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	20 646 611,25	1,69%	2,56%	21 436 756,79
Eurizon Fund - Bond EUR Medium Term LTE	EUR	Nomura International Plc	United Kingdom	93 082 710,97	7,60%	11,54%	96 252 900,31
Eurizon Fund - Bond EUR Long Term LTE	EUR	Barclays Bank Plc.	United Kingdom	57 260 440,82	1,56%	2,31%	60 840 188,13
Eurizon Fund - Bond EUR Long Term LTE	EUR	BNP Paribas	France	63 513 486,38	1,73%	2,56%	65 865 999,68
Eurizon Fund - Bond EUR Long Term LTE	EUR	Citigroup Global Markets Limited	United Kingdom	56 379 084,10	1,54%	2,27%	59 275 772,82
Eurizon Fund - Bond EUR Long Term LTE	EUR	Deutsche Bank AG	Germany	36 305 897,67	0,99%	1,46%	38 337 554,74
Eurizon Fund - Bond EUR Long Term LTE	EUR	Goldman Sachs International	United Kingdom	587 063,58	0,02%	0,02%	623 215,90
Eurizon Fund - Bond EUR Long Term LTE	EUR	JP Morgan Securities Plc	United Kingdom	27 142 529,30	0,74%	1,09%	28 772 563,37
Eurizon Fund - Bond EUR Long Term LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	49 280 812,81	1,35%	1,99%	51 166 788,84

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-06-22 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets	Market Value of the collateral received for the securities lent
Eurizon Fund - Bond EUR Long Term LTE	EUR	Nomura International Plc	United Kingdom	225 913 590,03	6,17%	9,11%	233 607 702,66
Eurizon Fund - Bond EUR Long Term LTE	EUR	UBS AG	Switzerland	7 158 757,55	0,20%	0,29%	7 421 968,35
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Barclays Bank Plc.	United Kingdom	6 035 956,60	0,91%	1,38%	6 413 306,10
Eurizon Fund - Bond EUR All Maturities LTE	EUR	BNP Paribas	France	22 475 589,18	3,40%	5,13%	23 308 075,68
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Citigroup Global Markets Limited	United Kingdom	2 497 312,56	0,38%	0,57%	2 625 621,42
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Deutsche Bank AG	Germany	1 334 326,77	0,20%	0,30%	1 408 994,96
Eurizon Fund - Bond EUR All Maturities LTE	EUR	JP Morgan Securities Plc	United Kingdom	5 246 806,80	0,79%	1,20%	5 561 901,72
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	13 658 787,20	2,07%	3,12%	14 181 508,79
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Nomura International Plc	United Kingdom	48 800 540,79	7,38%	11,14%	50 462 578,24
Eurizon Fund - Bond EUR All Maturities LTE	EUR	UBS AG	Switzerland	1 077 163,02	0,16%	0,25%	1 116 767,81
Eurizon Fund - Bond GBP LTE	EUR	JP Morgan Securities Plc	United Kingdom	2 218 803,18	1,38%	1,57%	2 352 052,54
Eurizon Fund - Bond GBP LTE	EUR	Merrill Lynch International	United Kingdom	10 768 831,40	6,69%	7,61%	11 270 237,35
Eurizon Fund - Bond USD LTE	EUR	BNP Paribas	France	36 986 783,89	1,47%	1,67%	38 833 758,02
Eurizon Fund - Bond USD LTE	EUR	Goldman Sachs International	United Kingdom	45 191 656,16	1,80%	2,03%	47 451 239,62
Eurizon Fund - Bond USD LTE	EUR	Macquarie Bank Limited	Australia	1 196 286,45	0,05%	0,05%	1 220 212,18
Eurizon Fund - Bond USD LTE	EUR	Merrill Lynch International	United Kingdom	25 595 075,80	1,02%	1,15%	26 248 486,10
Eurizon Fund - Bond USD LTE	EUR	RBC Europe Limited	United Kingdom	61 628 688,49	2,45%	2,77%	67 791 557,32
Eurizon Fund - Bond USD LTE	EUR	UBS AG	Switzerland	2 578 082,52	0,10%	0,12%	2 835 890,77
Eurizon Fund - Global Bond LTE	EUR	Barclays Bank Plc.	United Kingdom	267 113,78	0,19%	0,28%	283 813,00
Eurizon Fund - Global Bond LTE	EUR	BNP Paribas	France	2 279 316,12	1,59%	2,35%	2 386 423,40
Eurizon Fund - Global Bond LTE	EUR	Citigroup Global Markets Limited	United Kingdom	54 533,34	0,04%	0,06%	57 335,29
Eurizon Fund - Global Bond LTE	EUR	Deutsche Bank AG	Germany	151 165,56	0,11%	0,16%	159 624,74
Eurizon Fund - Global Bond LTE	EUR	JP Morgan Securities Plc	United Kingdom	212 913,90	0,15%	0,22%	225 700,38

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-06-22 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets	Market Value of the collateral received for the securities lent
Eurizon Fund - Global Bond LTE	EUR	Macquarie Bank Limited	Australia	288 643,73	0,20%	0,30%	294 416,61
Eurizon Fund - Global Bond LTE	EUR	Merrill Lynch International	United Kingdom	1 683 070,90	1,17%	1,74%	1 738 759,66
Eurizon Fund - Global Bond LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	13 548,64	0,01%	0,01%	14 067,17
Eurizon Fund - Global Bond LTE	EUR	Nomura International Plc	United Kingdom	2 660 989,29	1,86%	2,74%	2 751 616,61
Eurizon Fund - Global Bond LTE	EUR	RBC Europe Limited	United Kingdom	1 885 367,48	1,31%	1,94%	2 073 904,25
Eurizon Fund - Global Bond LTE	EUR	UBS AG	Switzerland	352 238,02	0,25%	0,36%	387 461,81
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	Barclays Bank Plc.	United Kingdom	2 467 580,72	2,22%	2,52%	2 620 361,16
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	JP Morgan Securities Plc	United Kingdom	236 388,31	0,21%	0,24%	250 584,50
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	UBS AG	Switzerland	52 212,82	0,05%	0,05%	54 132,53
Eurizon Fund - Bond Emerging Markets LC LTE	EUR	JP Morgan Securities Plc	United Kingdom	645 582,78	0,17%	0,57%	684 352,98
Eurizon Fund - Bond Emerging Markets LC LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	792 964,51	0,20%	0,70%	823 311,31
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	Barclays Bank Plc.	United Kingdom	22 431 572,00	7,24%	8,61%	23 833 925,20
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	BNP Paribas	France	366 689,00	0,12%	0,14%	380 271,00
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	Credit Suisse International	Switzerland	723 270,50	0,23%	0,28%	767 462,76
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	Deutsche Bank AG	Germany	12 996 077,10	4,20%	4,99%	13 940 148,79
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	JP Morgan Securities Plc	United Kingdom	9 566 393,35	3,09%	3,67%	10 142 430,31
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	RBC Europe Limited	United Kingdom	1 637 828,49	0,53%	0,63%	1 712 677,30
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	UBS AG	Switzerland	2 396 688,40	0,77%	0,92%	2 484 809,02
Eurizon Fund - Equity Euro LTE	EUR	Barclays Capital Securities Limited	United Kingdom	445 005,46	0,92%	1,08%	480 771,24

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-06-22 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets	Market Value of the collateral received for the securities lent
Eurizon Fund - Equity Euro LTE	EUR	JP Morgan Securities Plc	United Kingdom	59 337,00	0,12%	0,14%	64 255,57
Eurizon Fund - Equity Europe LTE	EUR	Barclays Capital Securities Limited	United Kingdom	6 566 956,19	2,59%	3,28%	7 089 501,37
Eurizon Fund - Equity Europe LTE	EUR	BNP Paribas Arbitrage SNC	France	22 653,24	0,01%	0,01%	23 799,20
Eurizon Fund - Equity Europe LTE	EUR	Citigroup Global Markets Limited	United Kingdom	892 093,69	0,35%	0,45%	963 673,89
Eurizon Fund - Equity Europe LTE	EUR	HSBC Bank Plc	United Kingdom	661 999,99	0,26%	0,33%	716 068,86
Eurizon Fund - Equity Europe LTE	EUR	JP Morgan Securities Plc	United Kingdom	1 031 240,16	0,41%	0,52%	1 204 993,43
Eurizon Fund - Equity Europe LTE	EUR	Merrill Lynch International	United Kingdom	167 439,99	0,07%	0,08%	176 326,19
Eurizon Fund - Equity Europe LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	128 538,95	0,05%	0,06%	139 549,58
Eurizon Fund - Equity Europe LTE	EUR	Société Générale S.A.	France	1 928 398,68	0,76%	0,96%	2 087 229,53
Eurizon Fund - Equity Europe LTE	EUR	UBS AG	Switzerland	200 310,97	0,08%	0,10%	213 408,61
Eurizon Fund - Equity USA LTE	EUR	Barclays Bank Plc.	United Kingdom	385 150,19	0,53%	0,59%	414 930,98
Eurizon Fund - Equity USA LTE	EUR	BNP Paribas Prime Brokerage International Limited	Ireland	730 801,49	1,00%	1,12%	782 130,42
Eurizon Fund - Equity USA LTE	EUR	HSBC Bank Plc	United Kingdom	37 104,55	0,05%	0,06%	42 038,83
Eurizon Fund - Equity USA LTE	EUR	Merrill Lynch International	United Kingdom	76 142,43	0,10%	0,12%	79 852,53
Eurizon Fund - Equity USA LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	19 319,80	0,03%	0,03%	19 824,51
Eurizon Fund - Equity USA LTE	EUR	UBS AG	Switzerland	334 767,06	0,46%	0,51%	361 113,54
Eurizon Fund - Equity North America LTE	EUR	BNP Paribas Prime Brokerage International Limited	Ireland	7 638 326,20	0,75%	0,83%	8 174 815,84
Eurizon Fund - Equity North America LTE	EUR	Citigroup Global Markets Limited	United Kingdom	1 406 952,33	0,14%	0,15%	1 506 215,55
Eurizon Fund - Equity North America LTE	EUR	HSBC Bank Plc	United Kingdom	802 483,80	0,08%	0,09%	909 200,60
Eurizon Fund - Equity North America LTE	EUR	JP Morgan Securities Plc	United Kingdom	506 265,57	0,05%	0,06%	548 142,33
Eurizon Fund - Equity North America LTE	EUR	Macquarie Bank Limited	Australia	21 551,88	0,00%	0,00%	23 602,94
Eurizon Fund - Equity North America LTE	EUR	Merrill Lynch International	United Kingdom	4 337 493,89	0,42%	0,47%	4 565 890,41

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-06-22 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets	Market Value of the collateral received for the securities lent
Eurizon Fund - Equity North America LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	39 335,50	0,00%	0,00%	41 550,24
Eurizon Fund - Equity North America LTE	EUR	UBS AG	Switzerland	14 075 416,42	1,38%	1,53%	15 013 910,76
Eurizon Fund - Equity Japan LTE	EUR	Barclays Capital Securities Limited	United Kingdom	8 700 972,06	2,34%	2,67%	9 190 261,57
Eurizon Fund - Equity Japan LTE	EUR	Bank of America Securities Europe SA	France	2 980 694,92	0,80%	0,92%	3 249 274,65
Eurizon Fund - Equity Japan LTE	EUR	Citigroup Global Markets Limited	United Kingdom	1 300 981,94	0,35%	0,40%	1 370 868,10
Eurizon Fund - Equity Japan LTE	EUR	Credit Suisse International	Switzerland	506 754,02	0,14%	0,16%	532 199,01
Eurizon Fund - Equity Japan LTE	EUR	JP Morgan Securities Plc	United Kingdom	34 290 256,50	9,21%	10,54%	36 964 596,99
Eurizon Fund - Equity Japan LTE	EUR	Macquarie Bank Limited	Australia	261 235,53	0,07%	0,08%	274 193,66
Eurizon Fund - Equity Japan LTE	EUR	Merrill Lynch International	United Kingdom	2 694 764,44	0,72%	0,83%	2 909 644,23
Eurizon Fund - Equity Japan LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	6 241 207,20	1,68%	1,92%	6 556 236,54
Eurizon Fund - Equity Japan LTE	EUR	UBS AG	Switzerland	3 401 662,51	0,91%	1,05%	3 661 510,17
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Barclays Capital Securities Limited	United Kingdom	2 668 723,00	1,00%	1,11%	2 832 412,31
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Bank of America Securities Europe SA	France	230 332,74	0,09%	0,10%	257 608,62
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Citigroup Global Markets Limited	United Kingdom	508 425,31	0,19%	0,21%	549 487,41
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Credit Suisse International	Switzerland	40 080,20	0,02%	0,02%	42 147,78
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	JP Morgan Securities Plc	United Kingdom	11 779,11	0,00%	0,00%	12 753,47
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Macquarie Bank Limited	Australia	815 481,31	0,31%	0,34%	919 658,47
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Merrill Lynch International	United Kingdom	445 734,17	0,17%	0,19%	470 094,06
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	251 221,06	0,09%	0,10%	295 327,96
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	UBS AG	Switzerland	530 828,58	0,20%	0,22%	568 315,28

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-06-22 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets	Market Value of the collateral received for the securities lent
Eurizon Fund - Equity Emerging Markets LTE	EUR	Barclays Capital Securities Limited	United Kingdom	4 304 893,22	0,56%	1,77%	4 563 087,73
Eurizon Fund - Equity Emerging Markets LTE	EUR	BNP Paribas Prime Brokerage International Limited	Ireland	286 718,92	0,04%	0,12%	306 856,96
Eurizon Fund - Equity Emerging Markets LTE	EUR	Bank of America Securities Europe SA	France	91 237,73	0,01%	0,04%	98 552,44
Eurizon Fund - Equity Emerging Markets LTE	EUR	Citigroup Global Markets Limited	United Kingdom	1 362 960,06	0,18%	0,56%	1 466 400,47
Eurizon Fund - Equity Emerging Markets LTE	EUR	Goldman Sachs International	United Kingdom	1 850 838,14	0,24%	0,76%	1 961 131,16
Eurizon Fund - Equity Emerging Markets LTE	EUR	HSBC Bank Plc	United Kingdom	556 819,91	0,07%	0,23%	602 516,21
Eurizon Fund - Equity Emerging Markets LTE	EUR	JP Morgan Securities Plc	United Kingdom	2 921 850,51	0,38%	1,20%	3 080 931,64
Eurizon Fund - Equity Emerging Markets LTE	EUR	Macquarie Bank Limited	Australia	1 551 160,24	0,20%	0,64%	1 658 343,09
Eurizon Fund - Equity Emerging Markets LTE	EUR	Merrill Lynch International	United Kingdom	2 031 210,45	0,26%	0,83%	2 142 032,43
Eurizon Fund - Equity Emerging Markets LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	458 195,05	0,06%	0,19%	560 032,90
Eurizon Fund - Equity Emerging Markets LTE	EUR	Société Générale S.A.	France	235 692,49	0,03%	0,10%	251 474,40
Eurizon Fund - Equity Emerging Markets LTE	EUR	UBS AG	Switzerland	4 797 375,45	0,62%	1,97%	5 122 247,18
Eurizon Fund - Equity China Smart Volatility	EUR	Barclays Capital Securities Limited	United Kingdom	1 658 625,26	1,24%	1,73%	1 758 354,28
Eurizon Fund - Equity China Smart Volatility	EUR	BNP Paribas Prime Brokerage International Limited	Ireland	180 389,62	0,14%	0,19%	193 059,59
Eurizon Fund - Equity China Smart Volatility	EUR	Citigroup Global Markets Limited	United Kingdom	357 892,78	0,27%	0,37%	386 797,38
Eurizon Fund - Equity China Smart Volatility	EUR	Credit Suisse Securities (Europe) Limited	United Kingdom	790,96	0,00%	0,00%	1 436,74
Eurizon Fund - Equity China Smart Volatility	EUR	HSBC Bank Plc	United Kingdom	19 488,43	0,01%	0,02%	21 087,77

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-06-22 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets	Market Value of the collateral received for the securities lent
Eurizon Fund - Equity China Smart Volatility	EUR	JP Morgan Securities Plc	United Kingdom	1 643 028,89	1,23%	1,71%	1 735 973,07
Eurizon Fund - Equity China Smart Volatility	EUR	Macquarie Bank Limited	Australia	708 859,60	0,53%	0,74%	743 269,02
Eurizon Fund - Equity China Smart Volatility	EUR	Merrill Lynch International	United Kingdom	985 482,27	0,74%	1,03%	1 052 987,00
Eurizon Fund - Equity China Smart Volatility	EUR	Morgan Stanley & Co International Plc	United Kingdom	447 928,45	0,34%	0,47%	470 596,24
Eurizon Fund - Equity China Smart Volatility	EUR	UBS AG	Switzerland	2 451 461,67	1,84%	2,55%	2 596 973,34
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Barclays Capital Securities Limited	United Kingdom	82 882,95	0,02%	0,05%	87 856,48
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Bank of America Securities Europe SA	France	286 750,35	0,06%	0,18%	309 739,68
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Citigroup Global Markets Limited	United Kingdom	1 086 588,44	0,22%	0,66%	1 170 913,20
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Credit Suisse Securities (Europe) Limited	United Kingdom	878,94	0,00%	0,00%	1 596,55
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	HSBC Bank Plc	United Kingdom	648 182,24	0,13%	0,40%	701 376,36
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	JP Morgan Securities Plc	United Kingdom	2 349 125,65	0,48%	1,44%	2 521 225,95
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Macquarie Bank Limited	Australia	4 160 553,67	0,85%	2,54%	4 410 563,70
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Merrill Lynch International	United Kingdom	219 620,70	0,04%	0,13%	234 966,88
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Morgan Stanley & Co International Plc	United Kingdom	2 526 591,99	0,51%	1,54%	2 721 314,45

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-06-22 (in EUR)	% of Net Assets	% of the Sub-Fund's total lendable assets	Market Value of the collateral received for the securities lent
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	UBS AG	Switzerland	2 506 579,34	0,51%	1,53%	2 639 421,99
Eurizon Fund - Equity World Smart Volatility	EUR	Barclays Capital Securities Limited	United Kingdom	8 979 712,17	0,92%	1,09%	9 683 250,25
Eurizon Fund - Equity World Smart Volatility	EUR	BNP Paribas Prime Brokerage International Limited	Ireland	58 299,01	0,01%	0,01%	62 393,73
Eurizon Fund - Equity World Smart Volatility	EUR	Citigroup Global Markets Limited	United Kingdom	974 398,05	0,10%	0,12%	1 037 605,55
Eurizon Fund - Equity World Smart Volatility	EUR	Goldman Sachs International	United Kingdom	15 336 186,40	1,58%	1,86%	16 325 619,12
Eurizon Fund - Equity World Smart Volatility	EUR	HSBC Bank Plc	United Kingdom	968 625,00	0,10%	0,12%	1 048 116,77
Eurizon Fund - Equity World Smart Volatility	EUR	JP Morgan Securities Plc	United Kingdom	2 402 033,51	0,25%	0,29%	2 600 722,52
Eurizon Fund - Equity World Smart Volatility	EUR	Merrill Lynch International	United Kingdom	5 145 350,52	0,53%	0,62%	5 441 479,45
Eurizon Fund - Equity World Smart Volatility	EUR	Morgan Stanley & Co International Plc	United Kingdom	1 574 755,59	0,16%	0,19%	1 658 175,57
Eurizon Fund - Equity World Smart Volatility	EUR	Société Générale S.A.	France	8 315 550,87	0,85%	1,01%	8 912 042,35
Eurizon Fund - Equity World Smart Volatility	EUR	UBS AG	Switzerland	3 598 849,87	0,37%	0,44%	3 858 595,93

*Total lendable assets represent the aggregate value of assets types forming part of the Fund's securities lending program.

The following provides an analysis of the maturity tenor of securities on loan as at 30 June 2022 (the analysis is based on the contractual maturity date of the securities on loan):

Sub-Funds	1 day	2 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions (in EUR)	Total
Eurizon Fund - Bond EUR Short Term LTE					49 290 072,68	266 353 128,94		315 643 201,62
Eurizon Fund - Bond EUR Medium Term LTE						182 207 550,16		182 207 550,16
Eurizon Fund - Bond EUR Long Term LTE						523 541 662,24		523 541 662,24
Eurizon Fund - Bond EUR All Maturities LTE					5 517 007,32	95 609 475,60		101 126 482,92
Eurizon Fund - Bond GBP LTE						12 987 634,58		12 987 634,58
Eurizon Fund - Bond USD LTE					11 048 760,11	162 127 813,20		173 176 573,31
Eurizon Fund - Global Bond LTE					659 018,89	9 189 881,87		9 848 900,76
Eurizon Fund - Bond Emerging Markets HC LTE					246 673,08	2 509 508,77		2 756 181,85
Eurizon Fund - Bond Emerging Markets LC LTE						1 438 547,29		1 438 547,29

Sub-Funds	1 day	2 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions (in EUR)	Total
Eurizon Fund - Bond Corporate EUR Short Term LTE						50 118 518,84		50 118 518,84
Eurizon Fund - Equity Euro LTE							504 342,46	504 342,46
Eurizon Fund - Equity Europe LTE				165 147,39	69 705,85	1 433 305,08	9 931 473,54	11 599 631,86
Eurizon Fund - Equity USA LTE					11 452,35	4 208,83	1 567 624,34	1 583 285,52
Eurizon Fund - Equity North America LTE					1 570 709,03	2 652 867,57	24 604 248,99	28 827 825,59
Eurizon Fund - Equity Japan LTE						2 204 211,86	58 174 317,26	60 378 529,12
Eurizon Fund - Equity Pacific Ex-Japan LTE							5 502 605,48	5 502 605,48
Eurizon Fund - Equity Emerging Markets LTE						721 451,71	19 727 500,46	20 448 952,17
Eurizon Fund - Equity China Smart Volatility						338 025,85	8 115 922,08	8 453 947,93
Eurizon Fund - Equity Emerging Markets Smart Volatility						1 410 484,82	12 457 269,45	13 867 754,27
Eurizon Fund - Equity World Smart Volatility						770 643,40	46 583 117,59	47 353 760,99

Securities lending transactions are entered into by the Funds under a securities lending agreement. All collateral received by the Funds under the securities lending agreement is transferred under a title transfer arrangement. The collateral is held in custody by a sub-custodian of the depositary for the duration of the transaction.

The income earned from the securities lending is reflected net of fees in the Statement of Changes in Net Assets under the heading "Other Income". State Street Bank GmbH, London Branch receives a 15% fee for its services. As a result, the Fund receives 85% of the gross revenues generated from securities lending which was recorded by Sub-Fund as follows (in EUR):

Sub-Funds	Currency	Gross Income Earned for the period ended 30 June 2022	Fees Charged for the period ended 30 June 2022	Net Income Earned for the period ended 30 June 2022
Eurizon Fund - Bond EUR Short Term LTE	EUR	52 496,55	-	52 496,55
Eurizon Fund - Bond EUR Medium Term LTE	EUR	84 894,79	12 732,87	72 161,92
Eurizon Fund - Bond EUR Long Term LTE	EUR	346 764,85	52 014,97	294 749,88
Eurizon Fund - Bond EUR All Maturities LTE	EUR	26 577,23	3 981,99	22 595,24
Eurizon Fund - Bond GBP LTE	EUR	9 005,13	1 350,87	7 654,26
Eurizon Fund - Bond USD LTE	EUR	167 807,83	25 165,07	142 642,76
Eurizon Fund - Bond USD Short Term LTE	EUR	9 480,86	1 420,73	8 060,13
Eurizon Fund - Global Bond LTE	EUR	14 312,79	2 142,35	12 170,44
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	545,98	92,91	453,07
Eurizon Fund - Bond Emerging Markets LC LTE	EUR	639,30	95,71	543,59
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	61 403,17	9 285,35	52 117,82
Eurizon Fund - Equity Euro LTE	EUR	4 776,42	950,69	3 825,73
Eurizon Fund - Equity Europe LTE	EUR	99 841,21	14 964,30	84 876,91
Eurizon Fund - Equity USA LTE	EUR	5 200,65	772,20	4 428,45
Eurizon Fund - Equity North America LTE	EUR	115 065,57	17 804,69	97 260,88
Eurizon Fund - Equity Japan LTE	EUR	95 632,38	14 317,95	81 314,43
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	23 301,67	3 496,45	19 805,22
Eurizon Fund - Equity Emerging Markets LTE	EUR	88 020,11	13 267,75	74 752,36
Eurizon Fund - Equity China Smart Volatility	EUR	17 565,74	2 669,06	14 896,68
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	5 303,91	986,72	4 317,19
Eurizon Fund - Equity World Smart Volatility	EUR	155 191,07	23 381,22	131 809,85
Total		1 383 827,21	200 893,85	1 182 933,36

17. EVENTS OCCURRED DURING THE PERIOD

Since February 2022, a number of countries and organizations (including the US, UK and EU) have imposed sanctions against certain entities and individuals in Russia as a result of the official recognition of the Donetsk People Republic and Lugansk People Republic by the Russian Federation and military operations initiated by Russia against the Ukraine. The situation, together with growing turmoil from fluctuations in commodity prices and foreign exchange rates, and the potential to adversely impact global economies, has driven a sharp increase in volatility across markets. The Directors regarded these events for the Fund and any of its Sub-Funds as non-adjusting events during the reporting period. Although neither the Fund's and any of its Sub-Funds performance and going concern nor operations, at the date of this report, have been significantly impacted by the above, the Directors continue to monitor the evolving situation and its impact on the financial position of the Fund and any of its Sub-Funds.

The following Sub-Fund was liquidated on 24 February 2022:

- Eurizon Fund - SLJ Enhanced Currency Basket

The following Sub-Fund was launched on 18 March 2022:

- Eurizon Fund - Equity Circular Economy

The following Sub-Fund was launched on 28 March 2022:

- Eurizon Fund - Absolute Return Solution

The following Sub-Funds were launched on 29 March 2022:

- Eurizon Fund - Equity High Dividend
- Eurizon Fund - Inflation Strategy

The following Sub-Funds merged on 13 May 2022:

Absorbed Sub-Funds	Share Classes of merging Sub-Funds	Unit Classes of absorbing Sub-Funds	Conversion Ratio 9 Decimals	Absorbing Sub-Funds
Eurizon AM SICAV - Saving Opportunity	I	Z	0,033304508	Eurizon Fund - Bond EUR Short Term LTE
	R	R	0,035188758	
Eurizon AM SICAV - Short Term EUR	I	Z	0,024358676	
	R	R	0,025632240	
Eurizon AM SICAV - Protezione Mercati Emergenti	R	R	0,036446719	Eurizon Fund - Absolute Prudent
Eurizon AM SICAV - Focus Italia	R	R	0,017701673	Eurizon Fund - Bond EUR Medium Term LTE

Absorbed Sub-Fund	Share Class of merging Sub-Fund	Unit Class of receiving Sub-Fund	Conversion Ratio 9 Decimals	Absorbing Sub-Fund
EURIZON INVESTMENT SICAV - Flexible Plus 4	Z	Z	1,000000000	Eurizon Fund - Flexible Allocation

The following Sub-Fund was launched on 13 May 2022:

- Eurizon Fund - Flexible Allocation

Collateral Disclosures

The following table provides an analysis of the type and quality of non-cash collateral received and given by the Sub-Funds in respect of securities lending transactions and OTC derivative transactions, as at 30 June 2022:

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Eurizon Fund - Bond EUR Short Term LTE			
Equity			
Common Stocks	-	-	-
Fixed Income			
Government Bonds	327 718 104,21	-	-
Total	327 718 104,21	-	-
Eurizon Fund - Bond EUR Medium Term LTE			
Equity			
Common Stocks	-	-	-
Fixed Income			
Government Bonds	188 705 096,54	-	-
Total	188 705 096,54	-	-
Eurizon Fund - Bond EUR Long Term LTE			
Equity			
Common Stocks	-	-	-
Fixed Income			
Government Bonds	545 911 754,49	-	-
Total	545 911 754,49	-	-
Eurizon Fund - Bond EUR All Maturities LTE			
Equity			
Common Stocks	-	-	-
Fixed Income			
Government Bonds	105 078 754,72	-	-
Total	105 078 754,72	-	-
Eurizon Fund - Bond GBP LTE			
Equity			
Common Stocks	-	-	-
Fixed Income			
Government Bonds	13 622 289,89	-	-
Total	13 622 289,89	-	-
Eurizon Fund - Bond USD LTE			
Equity			
Common Stocks	70 627 448,09	-	-
Fixed Income			
Government Bonds	113 753 695,92	-	-
Total	184 381 144,01	-	-
Eurizon Fund - Global Bond LTE			
Equity			
Common Stocks	2 461 366,06	-	-
Fixed Income			
Government Bonds	7 911 756,86	-	-
Total	10 373 122,92	-	-

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Eurizon Fund - Bond Emerging Markets HC LTE			
Equity			
Common Stocks	-	-	-
Fixed Income			
Government Bonds	2 925 078,19	-	-
Total	2 925 078,19	-	-
Eurizon Fund - Bond Emerging Markets LC LTE			
Equity			
Common Stocks	-	-	-
Fixed Income			
Government Bonds	1 507 664,29	-	-
Total	1 507 664,29	-	-
Eurizon Fund - Bond Corporate EUR Short Term LTE			
Equity			
Common Stocks	-	-	-
Fixed Income			
Government Bonds	53 261 724,38	-	-
Total	53 261 724,38	-	-
Eurizon Fund - Equity Euro LTE			
Equity			
Common Stocks	545 026,81	-	-
Fixed Income			
Government Bonds	-	-	-
Total	545 026,81	-	-
Eurizon Fund - Equity Europe LTE			
Equity			
Common Stocks	11 570 796,19	-	-
Fixed Income			
Government Bonds	1 043 754,47	-	-
Total	12 614 550,66	-	-
Eurizon Fund - Equity USA LTE			
Equity			
Common Stocks	1 557 395,79	-	-
Fixed Income			
Government Bonds	142 495,02	-	-
Total	1 699 890,81	-	-
Eurizon Fund - Equity North America LTE			
Equity			
Common Stocks	14 040 255,61	-	-
Fixed Income			
Government Bonds	16 743 073,06	-	-
Total	30 783 328,67	-	-
Eurizon Fund - Equity Japan LTE			
Equity			
Common Stocks	39 149 764,98	-	-
Fixed Income			
Government Bonds	25 559 019,94	-	-
Total	64 708 784,92	-	-

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Eurizon Fund - Equity Pacific Ex-Japan LTE			
Equity			
Common Stocks	1 036 329,51	-	-
Fixed Income			
Government Bonds	4 911 475,85	-	-
Total	5 947 805,36	-	-
Eurizon Fund - Equity Emerging Markets LTE			
Equity			
Common Stocks	3 824 634,51	-	-
Fixed Income			
Government Bonds	17 988 972,10	-	-
Total	21 813 606,61	-	-
Eurizon Fund - Equity China Smart Volatility			
Equity			
Common Stocks	801 929,04	-	-
Fixed Income			
Government Bonds	8 158 605,39	-	-
Total	8 960 534,43	-	-
Eurizon Fund - Equity Emerging Markets Smart Volatility			
Equity			
Common Stocks	6 141 010,15	-	-
Fixed Income			
Government Bonds	8 657 965,09	-	-
Total	14 798 975,24	-	-
Eurizon Fund - Equity World Smart Volatility			
Equity			
Common Stocks	23 727 499,00	-	-
Fixed Income			
Government Bonds	26 900 502,24	-	-
Total	50 628 001,24	-	-
Eurizon Fund - Absolute Prudent			
Equity			
Common Stocks	-	-	-
Fixed Income			
Government Bonds	-	-	617 834,34
Total	-	-	617 834,34

The following table provides a currency analysis of the cash and non-cash collateral received and given by each Sub-Fund, in respect of securities lending transactions and OTC derivative transactions, as at 30 June 2022:

	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
Eurizon Fund				
Eurizon Fund - Bond EUR Short Term LTE				
Securities lending transactions				
EUR	-	-	327 718 104,21	-
Total	-	-	327 718 104,21	-
Eurizon Fund - Bond EUR Medium Term LTE				
Securities lending transactions				
EUR	-	-	188 705 096,54	-
Total	-	-	188 705 096,54	-
Eurizon Fund - Bond EUR Long Term LTE				
Securities lending transactions				
EUR	-	-	545 911 754,49	-
Total	-	-	545 911 754,49	-
Eurizon Fund - Bond EUR All Maturities LTE				
Securities lending transactions				
EUR	-	-	105 078 754,72	-
Total	-	-	105 078 754,72	-
Eurizon Fund - Bond GBP LTE				
Securities lending transactions				
EUR	-	-	13 622 289,89	-
OTC derivative transactions				
EUR	-	860 000,00	-	-
Total	-	860 000,00	13 622 289,89	-
Eurizon Fund - Bond JPY LTE				
OTC derivative transactions				
EUR	-	1 390 000,00	-	-
Total	-	1 390 000,00	-	-
Eurizon Fund - Bond USD LTE				
Securities lending transactions				
EUR	-	-	184 381 144,01	-
OTC derivative transactions				
EUR	12 320 000,00	-	-	-
Total	12 320 000,00	-	184 381 144,01	-
Eurizon Fund - Global Bond LTE				
Securities lending transactions				
EUR	-	-	10 373 122,92	-
Total	-	-	10 373 122,92	-
Eurizon Fund - Bond Emerging Markets HC LTE				
Securities lending transactions				
EUR	-	-	2 925 078,19	-
OTC derivative transactions				
EUR	50 000,00	-	-	-
Total	50 000,00	-	2 925 078,19	-
Eurizon Fund - Bond Emerging Markets LC LTE				
Securities lending transactions				
EUR	-	-	1 507 664,29	-
Total	-	-	1 507 664,29	-

	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
Eurizon Fund				
Eurizon Fund - Bond Corporate EUR Short Term LTE				
Securities lending transactions				
EUR	-	-	53 261 724,38	-
Total	-	-	53 261 724,38	-
Eurizon Fund - Equity Euro LTE				
Securities lending transactions				
EUR	-	-	545 026,81	-
Total	-	-	545 026,81	-
Eurizon Fund - Equity Europe LTE				
Securities lending transactions				
EUR	-	-	12 614 550,66	-
Total	-	-	12 614 550,66	-
Eurizon Fund - Equity USA LTE				
Securities lending transactions				
EUR	-	-	1 699 890,81	-
Total	-	-	1 699 890,81	-
Eurizon Fund - Equity USA ESG LTE				
OTC derivative transactions				
EUR	390 000,00	-	-	-
Total	390 000,00	-	-	-
Eurizon Fund - Equity North America LTE				
Securities lending transactions				
EUR	-	-	30 783 328,67	-
OTC derivative transactions				
EUR	6 350 000,00	-	-	-
Total	6 350 000,00	-	30 783 328,67	-
Eurizon Fund - Equity Japan LTE				
Securities lending transactions				
EUR	-	-	64 708 784,92	-
OTC derivative transactions				
EUR	-	1 210 000,00	-	-
Total	-	1 210 000,00	64 708 784,92	-
Eurizon Fund - Equity Pacific Ex-Japan LTE				
Securities lending transactions				
EUR	-	-	5 947 805,36	-
OTC derivative transactions				
EUR	-	1 090 000,00	-	-
Total	-	1 090 000,00	5 947 805,36	-
Eurizon Fund - Equity Emerging Markets LTE				
Securities lending transactions				
EUR	-	-	21 813 606,61	-
OTC derivative transactions				
EUR	-	1 480 000,00	-	-
Total	-	1 480 000,00	21 813 606,61	-

	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
Eurizon Fund				
Eurizon Fund - Equity China Smart Volatility				
Securities lending transactions				
EUR	-	-	8 960 534,43	-
OTC derivative transactions				
EUR	-	930 000,00	-	-
Total	-	930 000,00	8 960 534,43	-
Eurizon Fund - Equity Emerging Markets Smart Volatility				
Securities lending transactions				
EUR	-	-	14 798 975,24	-
OTC derivative transactions				
EUR	-	510 000,00	-	-
Total	-	510 000,00	14 798 975,24	-
Eurizon Fund - Equity World Smart Volatility				
Securities lending transactions				
EUR	-	-	50 628 001,24	-
OTC derivative transactions				
EUR	690 000,00	-	-	-
Total	690 000,00	-	50 628 001,24	-
Eurizon Fund - Bond Inflation Linked				
OTC derivative transactions				
EUR	450 000,00	2 690 000,00	-	-
Total	450 000,00	2 690 000,00	-	-
Eurizon Fund - Bond Corporate EUR Short Term				
OTC derivative transactions				
EUR	260 000,00	-	-	-
Total	260 000,00	-	-	-
Eurizon Fund - Bond Corporate EUR				
OTC derivative transactions				
EUR	700 000,00	-	-	-
Total	700 000,00	-	-	-
Eurizon Fund - Green Euro Credit				
OTC derivative transactions				
EUR	10 000,00	-	-	-
Total	10 000,00	-	-	-
Eurizon Fund - Bond Aggregate EUR				
OTC derivative transactions				
EUR	510 000,00	6 680 000,00	-	-
Total	510 000,00	6 680 000,00	-	-
Eurizon Fund - Bond Aggregate RMB				
OTC derivative transactions				
EUR	20 880 000,00	950 000,00	-	-
Total	20 880 000,00	950 000,00	-	-
Eurizon Fund - Global Bond				
OTC derivative transactions				
EUR	890 000,00	820 000,00	-	-
Total	890 000,00	820 000,00	-	-

	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
Eurizon Fund				
Eurizon Fund - Bond High Yield				
OTC derivative transactions				
EUR	14 370 000,00	3 920 000,00	-	-
Total	14 370 000,00	3 920 000,00	-	-
Eurizon Fund - Bond Emerging Markets				
OTC derivative transactions				
EUR	11 740 000,00	3 970 000,00	-	-
Total	11 740 000,00	3 970 000,00	-	-
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG				
OTC derivative transactions				
EUR	1 920 000,00	300 000,00	-	-
Total	1 920 000,00	300 000,00	-	-
Eurizon Fund - SLJ Local Emerging Markets Debt				
OTC derivative transactions				
EUR	6 450 000,00	5 440 000,00	-	-
Total	6 450 000,00	5 440 000,00	-	-
Eurizon Fund - Top European Research				
OTC derivative transactions				
EUR	840 000,00	3 670 000,00	-	-
Total	840 000,00	3 670 000,00	-	-
Eurizon Fund - Equity Small Mid Cap Europe				
OTC derivative transactions				
EUR	10 000,00	-	-	-
Total	10 000,00	-	-	-
Eurizon Fund - Equity USA				
OTC derivative transactions				
EUR	2 470 000,00	8 460 000,00	-	-
Total	2 470 000,00	8 460 000,00	-	-
Eurizon Fund - Equity China A				
OTC derivative transactions				
EUR	-	1 590 000,00	-	-
Total	-	1 590 000,00	-	-
Eurizon Fund - Asian Equity Opportunities				
OTC derivative transactions				
EUR	210 000,00	-	-	-
Total	210 000,00	-	-	-
Eurizon Fund - Sustainable Global Equity				
OTC derivative transactions				
EUR	11 230 000,00	690 000,00	-	-
Total	11 230 000,00	690 000,00	-	-
Eurizon Fund - Equity Innovation				
OTC derivative transactions				
EUR	560 000,00	3 810 000,00	-	-
Total	560 000,00	3 810 000,00	-	-
Eurizon Fund - Equity People				
OTC derivative transactions				
EUR	-	2 830 000,00	-	-
Total	-	2 830 000,00	-	-

	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
Eurizon Fund				
Eurizon Fund - Absolute Active				
OTC derivative transactions				
EUR	4 240 000,00	1 800 000,00	-	-
Total	4 240 000,00	1 800 000,00	-	-
Eurizon Fund - Absolute Green Bonds				
OTC derivative transactions				
EUR	8 080 000,00	640 000,00	-	-
Total	8 080 000,00	640 000,00	-	-
Eurizon Fund - Absolute High Yield				
OTC derivative transactions				
EUR	-	390 000,00	-	-
Total	-	390 000,00	-	-
Eurizon Fund - Absolute Prudent				
OTC derivative transactions				
EUR	2 090 000,00	260 000,00	-	617 834,34
Total	2 090 000,00	260 000,00	-	617 834,34
Eurizon Fund - Absolute Return Solution				
OTC derivative transactions				
EUR	-	290 000,00	-	-
Total	-	290 000,00	-	-
Eurizon Fund - Active Allocation				
OTC derivative transactions				
EUR	1 270 000,00	1 000 000,00	-	-
Total	1 270 000,00	1 000 000,00	-	-
Eurizon Fund - Azioni Strategia Flessibile				
OTC derivative transactions				
EUR	58 410 000,00	9 270 000,00	-	-
Total	58 410 000,00	9 270 000,00	-	-
Eurizon Fund - Bond Flexible				
OTC derivative transactions				
EUR	34 250 000,00	-	-	-
Total	34 250 000,00	-	-	-
Eurizon Fund - Conservative Allocation				
OTC derivative transactions				
EUR	11 810 000,00	1 060 000,00	-	-
Total	11 810 000,00	1 060 000,00	-	-
Eurizon Fund - Dynamic Asset Allocation				
OTC derivative transactions				
EUR	280 000,00	-	-	-
Total	280 000,00	-	-	-
Eurizon Fund - Flexible Allocation				
OTC derivative transactions				
EUR	1 030 000,00	-	-	-
Total	1 030 000,00	-	-	-
Eurizon Fund - Flexible Multistrategy				
OTC derivative transactions				
EUR	-	250 000,00	-	-
Total	-	250 000,00	-	-

	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
Eurizon Fund				
Eurizon Fund - Global Multi Credit				
OTC derivative transactions				
EUR	-	1 170 000,00	-	-
Total	-	1 170 000,00	-	-
Eurizon Fund - SLJ Flexible Global Macro				
OTC derivative transactions				
EUR	110 000,00	-	-	-
Total	110 000,00	-	-	-
Eurizon Fund - Sustainable Multiasset				
OTC derivative transactions				
EUR	1 300 000,00	-	-	-
Total	1 300 000,00	-	-	-

The following table provides an analysis of the maturity tenor of non-cash collateral received and posted by each Sub-fund, in respect of securities lending transactions and OTC derivative transactions, as at 30 June 2022:

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Eurizon Fund - Bond EUR Short Term LTE			
1 day	-	-	-
2 to 7 days	7 858 725,98	-	-
8 to 30 days	34 814 923,95	-	-
31 to 90 days	26 708 685,28	-	-
91 to 365 days	52 672 230,82	-	-
Above one year	205 663 538,18	-	-
Open transactions	-	-	-
Total (EUR)	327 718 104,21	-	-
Eurizon Fund - Bond EUR Medium Term LTE			
1 day	-	-	-
2 to 7 days	6 556 324,26	-	-
8 to 30 days	25 213 474,81	-	-
31 to 90 days	19 028 395,19	-	-
91 to 365 days	29 864 427,09	-	-
Above one year	108 042 475,19	-	-
Open transactions	-	-	-
Total (EUR)	188 705 096,54	-	-
Eurizon Fund - Bond EUR Long Term LTE			
1 day	-	-	-
2 to 7 days	15 956 437,13	-	-
8 to 30 days	52 791 608,22	-	-
31 to 90 days	64 837 135,69	-	-
91 to 365 days	95 870 967,89	-	-
Above one year	316 455 605,56	-	-
Open transactions	-	-	-
Total (EUR)	545 911 754,49	-	-

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Eurizon Fund - Bond EUR All Maturities LTE			
1 day	-	-	-
2 to 7 days	3 615 017,05	-	-
8 to 30 days	12 069 485,68	-	-
31 to 90 days	11 990 023,26	-	-
91 to 365 days	19 093 383,16	-	-
Above one year	58 310 845,57	-	-
Open transactions	-	-	-
Total (EUR)	105 078 754,72	-	-
Eurizon Fund - Bond GBP LTE			
1 day	-	-	-
2 to 7 days	67 403,25	-	-
8 to 30 days	16 947,55	-	-
31 to 90 days	8 410,65	-	-
91 to 365 days	1 218 688,67	-	-
Above one year	12 310 839,77	-	-
Open transactions	-	-	-
Total (EUR)	13 622 289,89	-	-
Eurizon Fund - Bond USD LTE			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	309 697,03	-	-
31 to 90 days	-	-	-
91 to 365 days	2 738 407,51	-	-
Above one year	110 962 457,45	-	-
Open transactions	70 370 582,02	-	-
Total (EUR)	184 381 144,01	-	-
Eurizon Fund - Global Bond LTE			
1 day	-	-	-
2 to 7 days	158 109,43	-	-
8 to 30 days	640 115,75	-	-
31 to 90 days	397 677,38	-	-
91 to 365 days	763 525,82	-	-
Above one year	5 960 186,63	-	-
Open transactions	2 453 507,91	-	-
Total (EUR)	10 373 122,92	-	-
Eurizon Fund - Bond Emerging Markets HC LTE			
1 day	-	-	-
2 to 7 days	671,26	-	-
8 to 30 days	10 326,17	-	-
31 to 90 days	108 610,78	-	-
91 to 365 days	544 631,75	-	-
Above one year	2 260 838,23	-	-
Open transactions	-	-	-
Total (EUR)	2 925 078,19	-	-

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Eurizon Fund - Bond Emerging Markets LC LTE			
1 day	-	-	-
2 to 7 days	45 848,19	-	-
8 to 30 days	4 931,06	-	-
31 to 90 days	272 023,61	-	-
91 to 365 days	602 743,86	-	-
Above one year	582 117,57	-	-
Open transactions	-	-	-
Total (EUR)	1 507 664,29	-	-
Eurizon Fund - Bond Corporate EUR Short Term LTE			
1 day	-	-	-
2 to 7 days	33 359,56	-	-
8 to 30 days	411 378,68	-	-
31 to 90 days	1 668 185,77	-	-
91 to 365 days	12 202 105,86	-	-
Above one year	38 946 694,51	-	-
Open transactions	-	-	-
Total (EUR)	53 261 724,38	-	-
Eurizon Fund - Equity Euro LTE			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	32 580,06	-	-
31 to 90 days	-	-	-
91 to 365 days	33 736,07	-	-
Above one year	414 277,66	-	-
Open transactions	64 433,02	-	-
Total (EUR)	545 026,81	-	-
Eurizon Fund - Equity Europe LTE			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	493 679,80	-	-
31 to 90 days	164 593,47	-	-
91 to 365 days	524 356,67	-	-
Above one year	6 713 085,81	-	-
Open transactions	4 718 834,91	-	-
Total (EUR)	12 614 550,66	-	-
Eurizon Fund - Equity USA LTE			
1 day	-	-	-
2 to 7 days	3 839,64	-	-
8 to 30 days	10 415,35	-	-
31 to 90 days	28 944,47	-	-
91 to 365 days	54 185,51	-	-
Above one year	233 284,81	-	-
Open transactions	1 369 221,03	-	-
Total (EUR)	1 699 890,81	-	-

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Eurizon Fund - Equity North America LTE			
1 day	-	-	-
2 to 7 days	35 705,35	-	-
8 to 30 days	354 594,87	-	-
31 to 90 days	2 095 130,59	-	-
91 to 365 days	3 228 714,37	-	-
Above one year	13 983 823,73	-	-
Open transactions	11 085 359,76	-	-
Total (EUR)	30 783 328,67	-	-
Eurizon Fund - Equity Japan LTE			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	230 078,09	-	-
31 to 90 days	760 309,15	-	-
91 to 365 days	3 599 936,45	-	-
Above one year	26 423 178,88	-	-
Open transactions	33 695 282,35	-	-
Total (EUR)	64 708 784,92	-	-
Eurizon Fund - Equity Pacific Ex-Japan LTE			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	26 541,11	-	-
31 to 90 days	78 634,81	-	-
91 to 365 days	1 260 915,99	-	-
Above one year	4 271 069,51	-	-
Open transactions	310 643,94	-	-
Total (EUR)	5 947 805,36	-	-
Eurizon Fund - Equity Emerging Markets LTE			
1 day	-	-	-
2 to 7 days	8 787,55	-	-
8 to 30 days	44 608,74	-	-
31 to 90 days	415 731,47	-	-
91 to 365 days	3 963 479,54	-	-
Above one year	15 703 242,49	-	-
Open transactions	1 677 756,82	-	-
Total (EUR)	21 813 606,61	-	-
Eurizon Fund - Equity China Smart Volatility			
1 day	-	-	-
2 to 7 days	241,29	-	-
8 to 30 days	13 880,35	-	-
31 to 90 days	263 457,82	-	-
91 to 365 days	1 575 784,94	-	-
Above one year	6 718 966,28	-	-
Open transactions	388 203,75	-	-
Total (EUR)	8 960 534,43	-	-

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Eurizon Fund - Equity Emerging Markets Smart Volatility			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	659,24	-	-
31 to 90 days	622 649,67	-	-
91 to 365 days	4 120 643,70	-	-
Above one year	8 062 054,51	-	-
Open transactions	1 992 968,12	-	-
Total (EUR)	14 798 975,24	-	-
Eurizon Fund - Equity World Smart Volatility			
1 day	-	-	-
2 to 7 days	21 874,91	-	-
8 to 30 days	694 091,18	-	-
31 to 90 days	829 641,75	-	-
91 to 365 days	2 335 783,09	-	-
Above one year	34 032 155,00	-	-
Open transactions	12 714 455,31	-	-
Total (EUR)	50 628 001,24	-	-
Eurizon Fund - Absolute Prudent			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	-	-	-
31 to 90 days	-	-	-
91 to 365 days	-	-	617 834,34
Above one year	-	-	-
Open transactions	-	-	-
Total (EUR)	-	-	617 834,34

The following table lists the ten largest issuers by market value of non-cash collateral received by the Portfolios by way of title transfer collateral arrangement across securities lending transactions as at 30 June 2022:

Non-cash collateral issuer	Value (in EUR)	% of the Sub-Fund's NAV
Eurizon Fund - Bond EUR Short Term LTE		
EUROPEAN UNION	70 161 579,22	4,74%
GERMAN GOVERNMENT	62 367 801,48	4,22%
KINGDOM OF BELGIUM	44 638 969,55	3,02%
FRANCE GOVERNMENT	43 443 459,80	2,94%
UNITED KINGDOM	32 512 210,99	2,20%
AUSTRIA GOVERNMENT	21 331 000,88	1,44%
UNITED STATES TREASURY	19 364 124,92	1,31%
HONG KONG GOVERNMENT	9 646 046,56	0,65%
NETHERLANDS GOVERNMENT	5 347 364,72	0,36%
FINLAND GOVERNMENT	4 389 748,59	0,30%
Total	313 202 306,71	21,18%
Eurizon Fund - Bond EUR Medium Term LTE		
FRANCE GOVERNMENT	37 170 667,18	3,04%
GERMAN GOVERNMENT	36 713 550,13	3,00%
KINGDOM OF BELGIUM	34 573 335,81	2,82%
EUROPEAN UNION	31 438 867,27	2,57%
AUSTRIA GOVERNMENT	12 435 580,25	1,02%
UNITED KINGDOM	12 126 810,15	0,99%
UNITED STATES TREASURY	7 638 868,69	0,62%
HONG KONG GOVERNMENT	4 277 226,55	0,35%
FINLAND GOVERNMENT	3 550 119,27	0,29%
NETHERLANDS GOVERNMENT	3 006 867,68	0,25%
Total	182 931 892,98	14,95%
Eurizon Fund - Bond EUR Long Term LTE		
FRANCE GOVERNMENT	111 243 996,19	3,04%
GERMAN GOVERNMENT	85 905 980,99	2,35%
KINGDOM OF BELGIUM	78 282 482,91	2,14%
UNITED KINGDOM	56 512 797,83	1,54%
EUROPEAN UNION	49 623 638,77	1,35%
UNITED STATES TREASURY	43 080 920,35	1,18%
AUSTRIA GOVERNMENT	37 881 987,80	1,03%
DENMARK GOVERNMENT	21 002 620,22	0,57%
FINLAND GOVERNMENT	10 589 116,86	0,29%
NEW ZEALAND GOVERNMENT	10 403 653,77	0,28%
Total	504 527 195,69	13,77%
Eurizon Fund - Bond EUR All Maturities LTE		
FRANCE GOVERNMENT	21 792 351,15	3,30%
GERMAN GOVERNMENT	19 586 842,66	2,96%
KINGDOM OF BELGIUM	16 973 623,38	2,57%
EUROPEAN UNION	11 303 943,71	1,71%
UNITED STATES TREASURY	8 615 849,03	1,30%
UNITED KINGDOM	7 928 292,87	1,20%
AUSTRIA GOVERNMENT	6 788 612,11	1,03%
FINLAND GOVERNMENT	2 111 204,70	0,32%
NETHERLANDS GOVERNMENT	2 006 372,54	0,30%
NEW ZEALAND GOVERNMENT	1 994 737,50	0,30%
Total	99 101 829,65	14,99%

Non-cash collateral issuer	Value (in EUR)	% of the Sub-Fund's NAV
Eurizon Fund - Bond GBP LTE		
DENMARK GOVERNMENT	3 371 604,26	2,09%
UNITED KINGDOM	2 962 070,05	1,84%
EUROPEAN UNION	2 457 002,10	1,53%
GERMAN GOVERNMENT	840 758,92	0,52%
NEW ZEALAND GOVERNMENT	835 255,76	0,52%
UNITED STATES TREASURY	820 918,33	0,51%
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	750 959,03	0,47%
FRANCE GOVERNMENT	727 494,37	0,45%
INTERNATIONAL FINANCE CORP	389 474,27	0,24%
ASIAN DEVELOPMENT BANK	175 551,11	0,11%
Total	13 331 088,20	8,28%
Eurizon Fund - Bond USD LTE		
JAPAN GOVERNMENT	86 284 997,64	3,44%
UNITED KINGDOM	24 146 335,19	0,96%
EATON CORP PLC US TRADED	6 779 135,98	0,27%
EXPERIAN PLC	6 779 108,24	0,27%
HOWMET AEROSPACE INC	6 351 750,85	0,25%
ZENDESK INC	3 773 740,80	0,15%
COMERICA INC	3 209 240,09	0,13%
ALLEGHANY CORP	2 940 597,97	0,12%
VALVOLINE INC	2 892 864,63	0,12%
GLENCORE	2 492 798,84	0,10%
Total	145 650 570,23	5,81%
Eurizon Fund - Global Bond LTE		
JAPAN GOVERNMENT	1 846 628,32	1,29%
UNITED KINGDOM	1 629 213,78	1,14%
FRANCE GOVERNMENT	1 251 149,70	0,87%
KINGDOM OF BELGIUM	876 227,76	0,61%
GERMAN GOVERNMENT	727 780,95	0,51%
EUROPEAN UNION	421 103,57	0,29%
AUSTRIA GOVERNMENT	328 170,45	0,23%
DENMARK GOVERNMENT	223 015,11	0,16%
EATON CORP PLC US TRADED	207 389,82	0,14%
EXPERIAN PLC	207 388,97	0,14%
Total	7 718 068,43	5,38%
Eurizon Fund - Bond Emerging Markets HC LTE		
UNITED KINGDOM	934 450,85	0,84%
UNITED STATES TREASURY	622 782,32	0,56%
GERMAN GOVERNMENT	451 632,67	0,41%
AUSTRIA GOVERNMENT	268 240,48	0,24%
FRANCE GOVERNMENT	170 331,66	0,15%
NEW ZEALAND GOVERNMENT	96 540,75	0,09%
CANADA GOVERNMENT	73 348,66	0,07%
FINLAND GOVERNMENT	51 680,95	0,05%
EUROPEAN UNION	36 782,91	0,03%
SINGAPORE GOVERNMENT	29 763,05	0,03%
Total	2 735 554,30	2,47%

Non-cash collateral issuer	Value (in EUR)	% of the Sub-Fund's NAV
Eurizon Fund - Bond Emerging Markets LC LTE		
UNITED STATES TREASURY	532 236,68	0,14%
GERMAN GOVERNMENT	300 943,17	0,08%
FRANCE GOVERNMENT	261 066,90	0,07%
NEW ZEALAND GOVERNMENT	243 025,92	0,06%
NETHERLANDS GOVERNMENT	96 111,61	0,02%
HONG KONG GOVERNMENT	53 622,38	0,01%
UNITED KINGDOM	15 830,04	0,00%
AUSTRIA GOVERNMENT	3 890,37	0,00%
HONG KONG MONETARY AUTHORITY	573,49	0,00%
DENMARK GOVERNMENT	363,73	0,00%
Total	1 507 664,29	0,38%
Eurizon Fund - Bond Corporate EUR Short Term LTE		
UNITED KINGDOM	9 726 389,46	3,14%
UNITED STATES TREASURY	9 086 477,99	2,93%
GERMAN GOVERNMENT	5 259 363,09	1,70%
FRANCE GOVERNMENT	5 017 222,84	1,62%
NEW ZEALAND GOVERNMENT	3 534 697,92	1,14%
AUSTRIA GOVERNMENT	3 119 951,63	1,01%
EUROPEAN UNION	2 130 228,22	0,69%
NETWORK RAIL INFRASTRUCTURE FINANCE PLC	1 442 139,20	0,47%
NORTHWESTERN UNIVERSITY	1 428 452,83	0,46%
ONTARIO TEACHERS FINANCE TRUST	1 370 934,84	0,44%
Total	42 115 858,02	13,60%
Eurizon Fund - Equity Euro LTE		
UNITED KINGDOM	96 153,37	0,20%
FRANCE GOVERNMENT	88 998,93	0,18%
GERMAN GOVERNMENT	83 348,76	0,17%
KINGDOM OF BELGIUM	71 733,70	0,15%
NETHERLANDS GOVERNMENT	69 322,15	0,14%
CANADA GOVERNMENT	55 717,17	0,11%
UNITED STATES TREASURY	8 230,69	0,02%
SWEDEN GOVERNMENT	7 089,02	0,01%
META PLATFORMS INC	6 425,55	0,01%
PAYPAL HOLDINGS INC	6 425,55	0,01%
Total	493 444,89	1,00%
Eurizon Fund - Equity Europe LTE		
FRANCE GOVERNMENT	1 506 299,29	0,59%
UNITED KINGDOM	1 397 424,32	0,55%
GERMAN GOVERNMENT	1 136 828,73	0,45%
UNITED STATES TREASURY	1 015 539,64	0,40%
KINGDOM OF BELGIUM	849 618,76	0,34%
NETHERLANDS GOVERNMENT	801 221,74	0,32%
CANADA GOVERNMENT	580 576,42	0,23%
JAPAN GOVERNMENT	361 448,54	0,14%
PING AN INSURANCE GROUP CO OF CHINA LTD	351 883,06	0,14%
ANHEUSER-BUSCH INBEV SA/NV	289 724,72	0,11%
Total	8 290 565,22	3,27%

Non-cash collateral issuer	Value (in EUR)	% of the Sub-Fund's NAV
Eurizon Fund - Equity USA LTE		
UNITED STATES TREASURY	96 775,06	0,13%
IZUOVINTIV INC	77 430,31	0,11%
JAPAN GOVERNMENT	77 393,36	0,11%
TENET HEALTHCARE CORP	65 111,26	0,09%
CANADA GOVERNMENT	51 395,63	0,07%
DOCUSIGN INC	45 888,66	0,06%
FRANCE GOVERNMENT	43 169,51	0,06%
MICRON TECHNOLOGY INC	35 335,12	0,05%
ANTERO RESOURCES CORPORATION	34 043,11	0,05%
KINGDOM OF BELGIUM	33 953,45	0,05%
Total	560 495,47	0,78%
Eurizon Fund - Equity North America LTE		
FRANCE GOVERNMENT	5 282 298,77	0,52%
KINGDOM OF BELGIUM	3 412 051,45	0,33%
UNITED STATES TREASURY	3 033 707,13	0,30%
JAPAN GOVERNMENT	2 367 084,14	0,23%
GERMAN GOVERNMENT	2 168 296,36	0,21%
NETHERLANDS GOVERNMENT	1 134 487,15	0,11%
UNITED KINGDOM	1 048 524,88	0,10%
IZUOVINTIV INC	809 300,42	0,08%
TENET HEALTHCARE CORP	680 541,88	0,07%
CANADA GOVERNMENT	647 770,49	0,06%
Total	20 584 062,67	2,01%
Eurizon Fund - Equity Japan LTE		
JAPAN GOVERNMENT	7 159 160,87	1,92%
FRANCE GOVERNMENT	6 452 672,58	1,73%
KINGDOM OF BELGIUM	6 330 457,46	1,70%
SONY GROUP CORP	3 155 526,42	0,85%
NIPPON TELEGRAPH & TELEPHONE CORP	3 155 466,23	0,85%
TOYOTA MOTOR CORP	3 155 458,07	0,85%
UNITED KINGDOM	2 840 914,72	0,76%
NETHERLANDS GOVERNMENT	2 712 344,39	0,73%
SHELL PLC	2 530 743,46	0,68%
ENI SPA	2 384 779,68	0,64%
Total	39 877 523,88	10,71%
Eurizon Fund - Equity Pacific Ex-Japan LTE		
JAPAN GOVERNMENT	3 196 870,84	1,20%
FRANCE GOVERNMENT	1 058 555,18	0,40%
UNITED STATES TREASURY	1 043 331,02	0,39%
GERMAN GOVERNMENT	179 389,70	0,07%
UNITED KINGDOM	158 872,77	0,06%
NOVO NORDISK A/S	87 195,52	0,03%
SKF AB	13 714,80	0,01%
KEPPEL CORP LTD	13 369,20	0,01%
ITOCHU CORP	10 330,02	0,00%
TELEFONAKTIEBOLAGET LM ERICSSON	9 114,73	0,00%
Total	5 770 743,78	2,17%

Non-cash collateral issuer	Value (in EUR)	% of the Sub-Fund's NAV
Eurizon Fund - Equity Emerging Markets LTE		
JAPAN GOVERNMENT	7 973 791,57	1,04%
FRANCE GOVERNMENT	2 720 176,23	0,35%
UNITED STATES TREASURY	2 209 981,21	0,29%
GERMAN GOVERNMENT	1 593 715,85	0,21%
KINGDOM OF BELGIUM	1 591 686,82	0,21%
UNITED KINGDOM	1 278 228,69	0,17%
NETHERLANDS GOVERNMENT	833 288,18	0,11%
CANADA GOVERNMENT	713 025,38	0,09%
AUSTRIA GOVERNMENT	460 925,72	0,06%
AUSTRALIAN GOVERNMENT	458 820,25	0,06%
Total	19 833 639,90	2,59%
Eurizon Fund - Equity China Smart Volatility		
JAPAN GOVERNMENT	2 206 051,46	1,65%
FRANCE GOVERNMENT	1 858 463,40	1,39%
KINGDOM OF BELGIUM	1 164 745,82	0,87%
UNITED STATES TREASURY	901 708,23	0,68%
UNITED KINGDOM	527 620,10	0,40%
GERMAN GOVERNMENT	452 032,91	0,34%
NETHERLANDS GOVERNMENT	400 432,61	0,30%
AUSTRIA GOVERNMENT	304 861,90	0,23%
AUSTRALIAN GOVERNMENT	304 038,69	0,23%
CANADA GOVERNMENT	253 291,86	0,19%
Total	8 373 246,98	6,28%
Eurizon Fund - Equity Emerging Markets Smart Volatility		
JAPAN GOVERNMENT	3 946 584,18	0,80%
UNITED STATES TREASURY	2 526 265,08	0,51%
FRANCE GOVERNMENT	1 921 170,55	0,39%
UNITED KINGDOM	985 580,79	0,20%
KINGDOM OF BELGIUM	820 957,46	0,17%
NETHERLANDS GOVERNMENT	693 349,11	0,14%
AUSTRIA GOVERNMENT	527 494,17	0,11%
AUSTRALIAN GOVERNMENT	523 032,13	0,11%
GERMAN GOVERNMENT	521 721,85	0,11%
FINLAND GOVERNMENT	343 667,40	0,07%
Total	12 809 822,72	2,61%
Eurizon Fund - Equity World Smart Volatility		
GERMAN GOVERNMENT	7 510 686,76	0,77%
UNITED STATES TREASURY	6 883 370,02	0,71%
UNITED KINGDOM	5 896 061,00	0,61%
FRANCE GOVERNMENT	4 114 585,40	0,42%
CANADA GOVERNMENT	3 895 497,64	0,40%
JAPAN GOVERNMENT	3 883 284,06	0,40%
KINGDOM OF BELGIUM	3 195 895,00	0,33%
NETHERLANDS GOVERNMENT	2 139 713,52	0,22%
MEITUAN	903 659,38	0,09%
SUNCOR ENERGY INC	650 101,82	0,07%
Total	39 072 854,60	4,02%

As at the balance sheet date all of the cash collateral received in respect of OTC derivatives transactions (including total return swaps), is not part of any reinvestment program.

Non-cash collateral received in respect of securities lending transactions cannot be sold, re-invested or pledged.

The following table provides an analysis of the amounts of non-cash collateral received by the Fund in respect of securities lending transactions held by a custodian, as at the balance sheet date.

	Market Value of Non-cash collateral received
Custodian	Securities lending
State Street International GmbH, Luxembourg Branch	1 645 985 238,39
Total (EUR)	1 645 985 238,39

Non-cash collateral received from the counterparty by way of a security collateral arrangement in relation to OTC derivatives (including total return swaps) is kept in a segregated account.

Sustainable Finance Disclosure Regulation (SFDR)

Starting from 10 March 2021, in accordance with the Regulation (EU) 2019/2088 (Sustainable Finance Disclosure Regulation – “SFDR”), the Company amended its Sustainability Policy describing the financial instrument selection and monitoring methodologies adopted by the Company in order to include the sustainability risk analysis as part of its decision-making process on investments relating to collective asset management services. On 30 June 2021, the Company also published the policy related to the Principal Adverse Sustainability Impacts pursuant the provisions of (i) Article 4 of Regulation (EU) 2019/2088 and (ii) the related implementing regulations. Based on the Company’s amended Sustainability Policy and assessments of the process set-up by each delegated investment manager, presence of minimum ESG processes and objectives have been set for each category corresponding to Articles 6, 8 or 9.

The Company adopts screening methodologies of issuers, aimed at identifying those operating in sectors considered not “socially responsible” (SRI Restrictions) as well as those characterized by a high exposure to environmental, social and corporate governance risks (ESG Restrictions or “critical issuers”). The Company has also adopted a specific “Engagement Policy”, adopting specific organisational and/or procedural measures that regulate the participation in the Shareholders’ Meetings and the comparison (so-called “engagement”) with the companies considered relevant.

Sub-Funds categorized SFDR Article 6

Cash EUR, Bond EUR Medium Term LTE, Bond USD Short Term LTE, Equity North America LTE, SLJ Flexible Global Macro, Equity Europe LTE, Equity Euro LTE, Equity Japan LTE, Global Bond LTE, Bond Italy Floating Rate LTE, Bond GBP LTE, Bond JPY LTE, Bond USD LTE, Dynamic Asset Allocation, Bond EUR Long Term LTE, Bond EUR Short Term LTE, Bond Aggregate RMB, Bond Short Term EUR T1, Equity Pacific ex-Japan LTE, Equity Emerging Markets LTE, SLJ Enhanced Currency Basket, Bond EUR 1-10 y LTE, Equity World LTE, Securitized Bond Fund, Bond EUR All Maturities LTE, Bond Italy Short Term LTE, Bond Italy Medium Term LTE, Bond Italy Long Term LTE, Bond Corporate EUR Short Term LTE, Bond Emerging Markets HC LTE, Bond Emerging Markets LC LTE, Equity USA LTE, Money Market EUR T1, Money Market USD T1, Flexible Multistrategy, Inflation Strategy.

The above listed Sub-Funds are managed by considering environmental, social and governance (ESG) criteria when assessing investment risks and opportunities pursuant to Article 6 of Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability reporting in the financial services industry.

Sub-Funds categorized SFDR Article 8

Bond Aggregate EUR, Bond Corporate EUR Short Term, Equity Small Mid Cap Europe, Bond Emerging Markets, Bond High Yield, Absolute Prudent, Absolute Active, Absolute High Yield, Sustainable Global Equity, Equity Italy Smart Volatility, Equity USA, Bond Flexible, Conservative Allocation, Bond Corporate Smart ESG, Global Multi Credit, Azioni Strategia Flessibile, Italian Equity Opportunities, SLJ Local Emerging Markets Debt, Active Allocation, Equity China A, Equity China Smart Volatility, Equity Emerging Markets Smart Volatility, Equity World Smart Volatility, Asian Equity Opportunities, China Opportunity, Euro Emerging Markets Bonds, Sustainable Multiasset, Top European Research, Bond Corporate EUR, Sustainable Japan Equity, Equity USA ESG LTE, Equity Europe ESG LTE, Equity Planet, Equity Innovation, Equity People, Equity Circular Economy, Equity High Dividend, Absolute Return Solution, Flexible Allocation, Bond Euro High Yield, Bond Emerging Markets in Local Currencies ESG, Flexible Europe Strategy, Flexible US Strategy, Bond Inflation Linked, Global Bond.

The above listed Sub-Funds have (E) environmental and (S) social characteristics and promote investment into assets which follow good governance (G) practices in accordance with article 8 of the Sustainable Finance Disclosure Regulation (“SFDR”). The Sub-Funds might invest in activities that are environmentally sustainable which are selected according to their investment policy, but such investments are not per se decisive to the attainment of the fund’s environmental and/or social characteristics.

In addition to integrating sustainability risks into investment decisions, the Company considers ESG factors in the analysis and selection of financial instruments with the aim of achieving an ESG score, calculated at the overall portfolio level, which is higher than the ESG score of the investment universe or of the benchmark, if any, using data from the specialised info-provider “MSCI ESG Research”. The ESG score of the Sub-Fund is calculated as a weighted average of the ESG scores of the issuers of the financial instruments in the portfolio. In addition, the Sub-Funds Azioni Strategia Flessibile, Equity Circular Economy, Equity Planet and Sustainable Global Equity integrate assessments related to the measurement of carbon dioxide (CO₂) emissions generated by issuers into their portfolio construction process aim to achieve a lower ecological footprint than their investment universes or benchmarks, if any.

Without prejudice to the integration of sustainability risk analysis, the Sub-Funds categorized SFDR Art. 6 and 8 do not, however, promote the specific environmental objectives identified in Regulation (EU) 2020/852 of the European Parliament and of the Council of 18 June 2020 establishing a framework for sustainable investment and amending Regulation (EU) 2019/2088. For the Sub-Funds that integrate assessments related to the measurement of CO₂ emissions generated by issuers, this assessment do not take into account any substantial contribution by issuers to climate change mitigation as required by Article 10 of Regulation (EU) 2020/852 of the European Parliament and of the Council of 18 June 2020. The investments underlying these financial products do not take into account the EU criteria for environmentally sustainable economic activities.

Sub-Funds categorized SFDR Article 9

The Sub-Funds Green Euro Credit and Absolute Green Bonds have sustainable investments as their objective as per Article 9 of the SFDR and also promote other (E) environmental and/or (S) social characteristics. In addition to integrating sustainability risks into investment decisions, the security selection process uses a due diligence programme that aligns with Green Bond Principles (GBP) as defined by the International Capital Market Association (ICMA) and the developing EU Green Bond Standard framework (GBS).

The sustainable investment objective is attained by investing no less than 75% of the portfolio in green bonds. The remaining part of the Sub-Funds' assets is invested in other assets that are not necessarily considered sustainable. The Sub-Funds may invest in activities that contribute to any of the six environmental objectives defined in the EU Taxonomy. The investment manager is dependent upon information and data sources provided by the instruments' issuers and external info providers, which may be incomplete, inaccurate or unavailable. Currently the green bonds internationally recognized standards do not encompass specific requirements related to the EU taxonomy; this is an evolving matter yet to be finalized and highly dependent on the availability of sufficient, reliable, timely and verifiable data from issuers companies. In this regard, the Investment Manager is not in a position to quantify the extent of investments in economic activities that qualify with the EU criteria for environmentally sustainable economic activities. There is no minimum proportion of investments aligned with any specific environmental objective or activity, therefore the minimum share of sustainable investments contributing to environmental objectives under the Taxonomy Regulation is 0%. The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of these financial products do not take into account the European Union's criteria for environmentally sustainable economic activities.

Outcome

During the reporting period the Company ensured compliance with the sustainability processes established for each category corresponding to Articles 6, 8 or 9.

Performance fees according to ESMA

Sub-Fund	Share Classes	Fund Currency	Amount of performance fees in Fund Currency	% of the average Net Assets per Share
Eurizon Fund - Global Bond	R	EUR	311,56	0,00
	Z	EUR	4 266,13	0,00
Eurizon Fund - Bond High Yield	R	EUR	412,36	0,00
	Ru2	USD	0,02	0,00
	Ru9	HUF	0,01	0,00
	Z	EUR	696,60	0,00
	Z7	CHF	0,01	0,00
Eurizon Fund - Bond Emerging Markets	I	USD	0,01	0,00
	R	EUR	295,68	0,00
	Z	EUR	5,62	0,00
Eurizon Fund - Italian Equity Opportunities	R	EUR	37,63	0,00
	Z	EUR	63,45	0,00
Eurizon Fund - Top European Research	R	EUR	255,75	0,00
	Z	EUR	384,28	0,00
Eurizon Fund - Equity Small Mid Cap Europe	R	EUR	130,53	0,00
	Z	EUR	0,25	0,00
Eurizon Fund - Equity Innovation	R	EUR	8 406,00	0,00
	Z	EUR	3,36	0,00
	Z2	USD	0,01	0,00
Eurizon Fund - Equity People	R	EUR	2 926,28	0,00
	Z	EUR	4,19	0,00
Eurizon Fund - Absolute Green Bonds	Z	EUR	0,01	0,00
	Z7	CHF	0,01	0,00
Eurizon Fund - Absolute High Yield	R	EUR	365,49	0,00
	Z	EUR	10 901,51	0,00
Eurizon Fund - Absolute Prudent	E	EUR	0,01	0,00
	R	EUR	3 876,22	0,00
Eurizon Fund - Active Allocation	Z	EUR	18 023,14	0,00
	A	EUR	4,82	0,00
Eurizon Fund - Azioni Strategia Flessibile	D	EUR	0,01	0,00
	R	EUR	35 762,34	0,00
	RL	EUR	949,16	0,00
	Z	EUR	39 440,52	0,00
	A	EUR	0,02	0,00
Eurizon Fund - Bond Flexible	RD	EUR	0,02	0,00

Sub-Fund	Share Classes	Fund Currency	Amount of performance fees in Fund Currency	% of the average Net Assets per Share
Eurizon Fund - Conservative Allocation				
	R	EUR	1 048,71	0,00
	RD	EUR	0,36	0,00
	Z	EUR	108,94	0,00
Eurizon Fund - Dynamic Asset Allocation				
	Z	EUR	343,50	0,00
Eurizon Fund - Flexible Allocation				
	Z	EUR	2 155,04	0,00
Eurizon Fund - Flexible Multistrategy				
	Z	EUR	4 179,32	0,00
Eurizon Fund - Securitized Bond Fund				
	Z	EUR	1 876,86	0,00
Eurizon Fund - Sustainable Multiasset				
	R	EUR	104,71	0,00

