

## 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 2021

R.C.S. Luxembourg K350

# Eurizon Fund

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

8, avenue de la Liberté  
L-1930 Luxembourg (Grand Duchy of Luxembourg)

R.C.S. Luxembourg B 28536

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

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**Vice-Chairman of the Board of Directors**

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Resident in Milan (Italy)

**Managing Director**

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Resident in Luxembourg (Grand Duchy of Luxembourg)

**Director**

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**Director**

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

## INVESTMENT MANAGERS

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*(this function has been delegated by Eurizon Capital S.A. to Eurizon Capital SGR S.p.A. for the Sub-Funds Eurizon Fund - Bond EUR 1-10 y LTE, Eurizon Fund - Equity World LTE, 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 - Absolute Green Bonds, Eurizon Fund - Absolute High Yield, Eurizon Fund - Active Allocation, Eurizon Fund - Azioni Strategia Flessibile, Eurizon Fund - Bond Flexible, Eurizon Fund - Conservative Allocation, Eurizon Fund - Dynamic Asset Allocation, Eurizon Fund - Equity Market Neutral, Eurizon Fund - Flexible Europe Strategy, Eurizon Fund - Flexible Multistrategy, Eurizon Fund - Flexible US Strategy, Eurizon Fund - Global Multi Credit, Eurizon Fund - Securitized Bond Fund and Eurizon Fund - Sustainable Multiasset)*

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*(this function has been delegated by Eurizon Capital S.A. to Eurizon SLJ Capital LTD for the Sub-Funds 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)*

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

## FCP AND MANAGEMENT COMPANY AUDITOR

**Ernst & Young**

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## 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 <sup>(1)</sup>  
 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 <sup>(1)</sup>

**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 <sup>(2)</sup>  
 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 <sup>(2)</sup>  
 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 <sup>(3)</sup>  
 Eurizon Fund - Equity Emerging Markets New Frontiers  
 Eurizon Fund - Sustainable Global Equity  
 Eurizon Fund - Equity Planet  
 Eurizon Fund - Equity Innovation  
 Eurizon Fund - Equity People

**Line "Active - Strategy":**

Eurizon Fund - Absolute Active  
 Eurizon Fund - Absolute Green Bonds  
 Eurizon Fund - Absolute High Yield  
 Eurizon Fund - Absolute Prudent  
 Eurizon Fund - Active Allocation  
 Eurizon Fund - Azioni Strategia Flessibile  
 Eurizon Fund - Bond Flexible  
 Eurizon Fund - Conservative Allocation  
 Eurizon Fund - Dynamic Asset Allocation  
 Eurizon Fund - Equity Market Neutral  
 Eurizon Fund - Flexible Europe Strategy  
 Eurizon Fund - Flexible Multistrategy  
 Eurizon Fund - Flexible US Strategy  
 Eurizon Fund - Global Multi Credit  
 Eurizon Fund - Securitized Bond Fund  
 Eurizon Fund - SLJ Flexible Global Macro  
 Eurizon Fund - SLJ Enhanced Currency Basket  
 Eurizon Fund - Sustainable Multiasset <sup>(1)</sup>

<sup>(1)</sup> The Sub-Fund was launched on 24 February 2021.

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<sup>(2)</sup> The Sub-Fund was launched on 23 February 2021.

<sup>(3)</sup> The Sub-Fund was launched on 14 May 2021.

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.

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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 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.

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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:

<b>Previous name</b>	<b>Current name</b>
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:

<b>Previous name</b>	<b>Current name</b>
Eurizon EasyFund - Equity Italy LTE	Eurizon Fund - Equity Italy Smart Volatility
Eurizon EasyFund - Equity China LTE	Eurizon Fund - Equity China Smart Volatility
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

<b>Previous name</b>	<b>Current name</b>
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:

<b>Previous Name</b>	<b>Current Name</b>
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:

<b>Previous Name</b>	<b>Current Name</b>
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 different Units which are available to investors for all Sub-Funds are detailed in note 12 “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.lu](http://www.eurizoncapital.lu).

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 (UNAUDITED)**

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 (the adoption of Absolute VaR (instead of Commitment) started from 19 February 2021.)
- Eurizon Fund - Bond Flexible (the adoption of Absolute VaR (instead of Commitment) started from 19 February 2021.)
- Eurizon Fund - Equity Market Neutral
- Eurizon Fund - Flexible Multistrategy
- Eurizon Fund - SLJ Flexible Global Macro
- Eurizon Fund - SLJ Enhanced Currency Basket

	Historical VaR (1m, 99%) 01/01/2021 - 30/06/2021			Leverage Sum of Notionals 01/01/2021 - 30/06/2021
<b>Sub-Funds</b>	<b>Min</b>	<b>Max</b>	<b>Average</b>	<b>Average</b>
Eurizon Fund - Active Allocation	5,70%	8,90%	7,30%	205,20%
Eurizon Fund - Bond Flexible	1,60%	5,10%	3,10%	223,50%
Eurizon Fund - Equity Market Neutral	1,90%	4,30%	2,70%	361,30%
Eurizon Fund - Flexible Multistrategy	2,80%	4,60%	3,80%	177,00%
Eurizon Fund - SLJ Flexible Global Macro	6,10%	13,50%	6,80%	281,80%
Eurizon Fund - SLJ Enhanced Currency Basket	4,60%	6,60%	5,40%	364,60%

**REMUNERATION POLICY (UNAUDITED)**

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 2021**

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 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - Bond EUR Short Term LTE</b>							
Class R Units	EUR	27 790 286,05	138,65	35 016 941,38	139,47	23 337 241,51	139,91
Class Z Units	EUR	1 282 510 257,55	153,84	1 156 110 877,59	154,62	817 929 256,28	154,83
Total net assets	EUR	1 310 300 543,60		1 191 127 818,97		841 266 497,79	
<b>Eurizon Fund - Bond EUR Medium Term LTE</b>							
Class R Units	EUR	19 240 093,80	340,20	19 236 383,68	343,17	14 960 517,25	339,97
Class Z Units	EUR	1 335 185 000,13	381,38	1 253 263 622,13	384,31	1 052 797 696,00	379,93
Total net assets	EUR	1 354 425 093,93		1 272 500 005,81		1 067 758 213,25	
<b>Eurizon Fund - Bond EUR Long Term LTE</b>							
Class R Units	EUR	26 863 468,50	265,65	34 389 203,15	278,70	27 610 084,96	260,38
Class Z Units	EUR	3 550 106 918,19	295,90	3 745 836 431,26	310,13	3 029 635 111,23	289,17
Total net assets	EUR	3 576 970 386,69		3 780 225 634,41		3 057 245 196,19	
<b>Eurizon Fund - Bond EUR 1-10 Y LTE</b>							
Class Z Units	EUR	176 741 839,34	99,75	—	—	—	—
Total net assets	EUR	176 741 839,34		—		—	
<b>Eurizon Fund - Bond EUR All Maturities LTE</b>							
Class Z Units	EUR	299 897 947,36	97,76	552 479 583,82	101,07	367 485 699,54	96,38
Total net assets	EUR	299 897 947,36		552 479 583,82		367 485 699,54	
<b>Eurizon Fund - Bond Italy Floating Rate LTE</b>							
Class R Units	EUR	17 797 279,90	130,46	19 194 493,29	130,79	21 925 974,66	129,52
Class Z Units	EUR	50 509 895,13	140,78	49 361 096,76	140,91	67 562 906,40	139,08
Class ZD Units	EUR	10 008 942,22	100,18	—	—	—	—
Total net assets	EUR	78 316 117,25		68 555 590,05		89 488 881,06	
<b>Eurizon Fund - Bond Italy Short Term LTE</b>							
Class Z Units	EUR	158 218 976,50	100,58	141 571 973,02	100,95	246 546 772,95	100,01
Total net assets	EUR	158 218 976,50		141 571 973,02		246 546 772,95	
<b>Eurizon Fund - Bond Italy Medium Term LTE</b>							
Class Z Units	EUR	285 207 085,82	102,90	166 013 529,94	103,31	228 698 357,59	100,22
Total net assets	EUR	285 207 085,82		166 013 529,94		228 698 357,59	
<b>Eurizon Fund - Bond Italy Long Term LTE</b>							
Class Z Units	EUR	386 561 964,12	106,80	145 735 202,06	109,83	91 899 926,13	98,32
Total net assets	EUR	386 561 964,12		145 735 202,06		91 899 926,13	
<b>Eurizon Fund - Bond GBP LTE</b>							
Class R Units	EUR	9 919 760,19	177,42	10 071 865,82	181,07	10 684 091,59	175,96
Class RH Units	EUR	1 605 425,13	188,69	2 177 706,08	201,81	1 323 145,30	187,00
Class Z Units	EUR	85 255 411,87	200,52	63 059 487,45	204,42	24 382 714,17	198,21
Class ZD Units	EUR	10 792,12	114,43	11 055,92	117,23	10 835,67	114,89
Class ZH Units	EUR	52 559 692,72	214,16	48 724 819,34	228,87	49 899 831,65	211,36
Total net assets	EUR	149 351 082,03		124 044 934,61		86 300 618,38	
<b>Eurizon Fund - Bond JPY LTE</b>							
Class R Units	EUR	12 897 472,08	105,11	15 036 596,99	110,52	11 199 869,58	116,22
Class RH Units	EUR	597 431,62	155,40	764 827,64	156,38	826 373,78	159,76
Class Z Units	EUR	370 696 932,48	118,57	307 298 751,09	124,54	237 044 574,54	130,68
Class ZH Units	EUR	147 695 049,31	214,30	135 691 151,71	215,33	98 836 350,15	219,50
Total net assets	EUR	531 886 885,49		458 791 327,43		347 907 168,05	
<b>Eurizon Fund - Bond USD LTE</b>							
Class R Units	EUR	28 361 981,57	183,76	28 971 002,30	183,72	29 163 050,64	186,14
Class RH Units	EUR	4 789 901,54	207,11	6 543 886,22	214,53	3 949 898,60	202,80
Class Z Units	EUR	635 385 101,81	207,86	606 517 005,22	207,59	272 912 180,84	209,86
Class ZD Units	EUR	21 269,89	123,38	21 352,04	123,85	21 846,95	126,72
Class ZH Units	EUR	681 770 412,20	233,73	870 005 292,99	241,93	698 499 619,31	228,41
Total net assets	EUR	1 350 328 667,01		1 512 058 538,77		1 004 546 596,34	
<b>Eurizon Fund - Bond USD Short Term LTE</b>							
Class R Units	EUR	39 642 712,48	111,52	35 227 348,33	108,39	41 285 564,87	115,02
Class Z Units	EUR	74 061 980,59	120,92	41 241 853,62	117,42	91 121 577,11	124,38
Class Z2 Units	USD	1 342 059,21	107,69	10 789,92	107,90	10 485,34	104,85
Total net assets	EUR	114 836 372,42		76 478 020,49		132 416 483,04	
<b>Eurizon Fund - Global Bond LTE</b>							
Class R Units	EUR	7 500 205,88	161,11	17 568 301,62	164,14	14 766 839,57	164,15
Class RH Units	EUR	4 028 057,83	161,58	6 648 509,10	166,71	2 835 342,95	160,33
Class Z Units	EUR	109 463 280,62	175,69	118 162 276,99	178,83	92 906 806,82	178,39
Class ZH Units	EUR	8 942 041,30	176,29	11 010 114,89	181,60	12 772 083,15	174,19
Total net assets	EUR	129 933 585,63		153 389 202,60		123 281 072,49	

## Eurizon Fund

### COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - Bond Emerging Markets HC LTE</b>							
Class Z Units	EUR	114 104 830,26	94,27	183 080 518,26	92,38	219 926 077,67	97,03
Class ZH Units	EUR	23 979 516,33	99,05	50 415 197,36	100,66	—	—
Total net assets	EUR	138 084 346,59		233 495 715,62		219 926 077,67	
<b>Eurizon Fund - Bond Emerging Markets LC LTE</b>							
Class Z Units	EUR	504 625 615,36	94,20	480 064 633,90	94,79	131 459 754,81	101,50
Total net assets	EUR	504 625 615,36		480 064 633,90		131 459 754,81	
<b>Eurizon Fund - Bond Corporate EUR Short Term LTE</b>							
Class Z Units	EUR	835 264 504,83	99,69	1 012 741 856,96	99,61	230 631 506,81	99,29
Total net assets	EUR	835 264 504,83		1 012 741 856,96		230 631 506,81	
<b>Eurizon Fund - Equity Euro LTE</b>							
Class Z Units	EUR	69 914 461,08	170,42	84 878 768,17	147,38	126 812 060,76	148,88
Total net assets	EUR	69 914 461,08		84 878 768,17		126 812 060,76	
<b>Eurizon Fund - Equity Europe LTE</b>							
Class Z Units	EUR	410 807 423,77	180,67	296 797 920,82	156,86	166 598 028,00	163,05
Class ZH Units	EUR	247 976 225,37	179,30	296 419 609,75	156,97	321 225 919,44	160,42
Total net assets	EUR	658 783 649,14		593 217 530,57		487 823 947,44	
<b>Eurizon Fund - Equity Europe ESG LTE</b>							
Class Z Units	EUR	260 912 846,87	134,72	134 049 506,79	116,91	—	—
Class ZH Units	EUR	12 145,77	121,46	10 625,30	106,25	—	—
Total net assets	EUR	260 924 992,64		134 060 132,09		—	—
<b>Eurizon Fund - Equity USA LTE</b>							
Class Z Units	EUR	126 007 582,07	145,21	175 729 044,98	122,76	108 940 619,20	111,44
Total net assets	EUR	126 007 582,07		175 729 044,98		108 940 619,20	
<b>Eurizon Fund - Equity USA ESG LTE</b>							
Class Z Units	EUR	382 803 716,95	140,50	169 320 868,61	118,90	—	—
Class ZH Units	EUR	13 207,72	132,08	11 567,91	115,68	—	—
Total net assets	EUR	382 816 924,67		169 332 436,52		—	—
<b>Eurizon Fund - Equity North America LTE</b>							
Class Z Units	EUR	470 214 704,93	249,02	494 056 328,72	210,13	334 256 511,70	192,25
Class ZH Units	EUR	589 564 134,74	284,08	541 869 425,22	248,42	593 959 121,63	210,64
Total net assets	EUR	1 059 778 839,67		1 035 925 753,94		928 215 633,33	
<b>Eurizon Fund - Equity Japan LTE</b>							
Class Z Units	EUR	318 004 476,90	120,82	338 735 170,69	116,50	260 324 108,77	111,57
Class ZH Units	EUR	85 111 428,72	148,96	84 766 716,06	137,76	79 071 558,64	129,17
Total net assets	EUR	403 115 905,62		423 501 886,75		339 395 667,41	
<b>Eurizon Fund - Equity Pacific Ex-Japan LTE</b>							
Class Z Units	EUR	182 746 640,56	361,41	159 905 079,92	322,66	142 498 515,97	329,46
Class ZH Units	EUR	77 655 047,09	259,83	53 334 718,12	234,82	10 013 149,23	233,04
Total net assets	EUR	260 401 687,65		213 239 798,04		152 511 665,20	
<b>Eurizon Fund - Equity Emerging Markets LTE</b>							
Class Z Units	EUR	852 247 910,30	340,58	940 252 470,41	308,86	659 416 694,73	286,54
Total net assets	EUR	852 247 910,30		940 252 470,41		659 416 694,73	
<b>Eurizon Fund - Equity World LTE</b>							
Class Z Units	EUR	52 070 506,54	110,52	—	—	—	—
Total net assets	EUR	52 070 506,54		—		—	
<b>Eurizon Fund - Bond Corporate Smart ESG</b>							
Class R Units	EUR	4 347 672,74	103,72	3 074 388,81	104,98	1 578 206,81	103,56
Class RH9 Units	HUF	3 614 066,44	102,68	3 637 773,77	103,35	—	—
Class Z Units	EUR	247 574 966,66	104,47	209 875 721,52	105,36	154 988 330,77	103,18
Total net assets	EUR	251 932 935,00		212 960 140,45		156 566 537,58	
<b>Eurizon Fund - Equity Italy Smart Volatility</b>							
Class R Units	EUR	24 177 019,48	109,44	14 972 666,62	95,11	13 188 114,71	100,64
Class R2 Units	USD	392 075,87	130,42	790 269,72	116,91	804 167,25	113,48
Class Z Units	EUR	1 981 256,58	133,32	1 773 296,05	115,25	2 622 218,17	120,53
Total net assets	EUR	26 488 890,51		17 391 845,37		16 526 740,55	
<b>Eurizon Fund - Equity China Smart Volatility</b>							
Class R Units	EUR	139 501 926,80	162,20	95 434 979,42	153,51	74 960 431,39	135,13
Class R2 Units	USD	2 463 168,12	193,31	2 909 351,40	188,73	14 143 808,65	152,37
Class Z Units	EUR	2 915 736,33	189,34	4 708 089,51	178,31	66 266,39	155,31
Total net assets	EUR	144 494 707,48		102 520 864,37		87 626 978,45	

## Eurizon Fund

### COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - Equity Emerging Markets Smart Volatility</b>							
Class R Units	EUR	566 493 096,83	237,59	404 418 030,51	216,68	193 014 900,93	212,14
Class R2 Units	USD	2 373 414,37	282,66	2 682 223,70	265,73	2 965 525,07	238,59
Class Z Units	EUR	39 024 703,83	284,98	14 332 240,58	258,66	17 970 390,33	250,53
Total net assets	EUR	607 519 160,97		420 942 436,43		213 627 185,61	
<b>Eurizon Fund - Equity World Smart Volatility</b>							
Class R Units	EUR	770 952 601,92	120,43	593 327 414,91	104,04	491 546 661,89	105,15
Class R2 Units	USD	1 054 245,24	143,72	1 259 773,59	128,09	1 252 968,80	118,69
Class RH Units	EUR	76 950 030,17	105,86	70 590 057,53	93,50	70 062 589,05	88,92
Class Z Units	EUR	31 519 512,35	146,44	26 491 591,92	125,83	62 056 667,72	125,70
Class ZH Units	EUR	47 410 065,20	128,77	52 079 100,85	113,12	124 243 556,07	106,36
Total net assets	EUR	927 721 192,45		743 517 770,61		749 025 705,79	
<b>Eurizon Fund - Money Market EUR T1</b>							
Class Z Units	EUR	2 078 580 186,10	98,94	1 983 697 982,69	99,32	325 773 669,41	99,93
Total net assets	EUR	2 078 580 186,06		1 983 697 982,69		325 773 669,41	
<b>Eurizon Fund - Money Market USD T1</b>							
Class Z2 Units	USD	998 577 312,46	101,54	756 891 943,79	101,59	449 833 248,50	100,93
Total net assets	EUR	842 041 331,32		618 603 244,22		400 742 496,28	
<b>Eurizon Fund - Bond Short Term EUR T1</b>							
Class A Units	EUR	834 096 978,77	97,21	1 188 565 554,42	97,82	2 291 583 453,44	98,00
Class Z Units	EUR	6 442 672 146,03	98,23	6 701 030 671,84	98,77	8 602 612 895,74	98,77
Total net assets	EUR	7 276 769 124,80		7 889 596 226,26		10 894 196 349,18	
<b>Eurizon Fund - Cash EUR</b>							
Class A Units	EUR	4 851 205,44	112,72	4 965 232,68	113,21	5 353 170,01	113,91
Class R Units	EUR	49 912 403,66	109,07	55 581 603,22	109,60	69 020 249,30	110,38
Class Z Units	EUR	3 307 466 365,03	116,43	2 810 524 374,53	116,88	2 358 730 614,10	117,48
Total net assets	EUR	3 362 229 974,13		2 871 071 210,43		2 433 104 033,41	
<b>Eurizon Fund - Bond Inflation Linked</b>							
Class R Units	EUR	91 312 230,15	144,84	45 463 347,61	143,25	40 726 375,67	140,13
Class Z Units	EUR	514 761 673,27	162,09	431 277 135,76	159,73	239 153 941,81	155,08
Class ZD Units	EUR	25 231 574,83	101,07	—	—	—	—
Total net assets	EUR	631 305 478,25		476 740 483,37		279 880 317,48	
<b>Eurizon Fund - Bond Corporate EUR Short Term</b>							
Class R Units	EUR	55 222 318,96	67,63	59 726 594,35	67,71	54 883 284,59	67,34
Class Z Units	EUR	1 093 412 760,26	76,58	1 086 856 831,11	76,38	862 879 281,87	75,39
Class ZD Units	EUR	84 034 058,39	99,49	90 827 085,90	99,64	9 845,67	99,03
Total net assets	EUR	1 232 669 137,61		1 237 410 511,36		917 772 412,13	
<b>Eurizon Fund - Bond Corporate EUR</b>							
Class R Units	EUR	377 940 156,61	106,65	365 473 733,31	107,30	277 833 320,22	103,94
Class RD Units	EUR	12 248,47	101,79	12 439,89	102,60	1 997,13	99,41
Class X Units	EUR	94 913 854,64	110,56	66 584 264,06	110,78	56 169 105,77	106,34
Class Z Units	EUR	1 643 289 410,39	142,15	1 761 150 435,70	142,36	893 129 136,90	136,85
Class ZD Units	EUR	8 240 862,32	106,56	82 923 183,24	107,14	7 996 886,48	103,41
Total net assets	EUR	2 124 396 532,43		2 276 144 056,20		1 235 130 446,50	
<b>Eurizon Fund - Green Euro Credit</b>							
Class R Units	EUR	22 202 166,43	99,93	—	—	—	—
Class Z Units	EUR	234 134 096,47	99,98	—	—	—	—
Total net assets	EUR	256 336 262,90		—	—	—	—
<b>Eurizon Fund - Bond Aggregate EUR</b>							
Class R Units	EUR	750 316 130,06	110,08	644 601 149,47	112,48	394 068 676,53	107,45
Class Z Units	EUR	375 723 769,99	113,46	42 192 666,65	115,44	66 357 581,64	109,27
Total net assets	EUR	1 126 039 900,05		686 793 816,12		460 426 258,17	

## Eurizon Fund

### COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - Bond Aggregate RMB</b>							
Class R Units	EUR	218 663 867,59	115,19	110 407 913,59	108,55	45 408 431,01	109,11
Class R2 Units	USD	1 441 902,28	101,66	—	—	—	—
Class R7 Units	CHF	401 251,39	100,93	9 377,22	93,77	9 473,37	94,73
Class RD Units	EUR	6 887 978,70	108,91	4 033 416,92	103,40	3 860 253,01	105,90
Class RH Units	EUR	526 807,02	100,17	—	—	—	—
Class X Units	EUR	108 813 257,79	107,87	52 395 678,76	101,20	9 274 128,19	100,84
Class X2 Units	USD	810 495,22	103,99	10 059,77	100,60	—	—
Class Z Units	EUR	2 383 673 701,60	118,61	1 732 111 743,65	111,23	925 508 534,94	110,73
Class Z2 Units	USD	4 539 255,87	112,10	2 659 764,05	108,37	—	—
Class Z7 Units	CHF	50 350 814,59	103,11	34 555 633,38	95,32	12 497 992,60	95,36
Class ZD Units	EUR	16 473 491,28	105,39	15 207 358,35	98,83	—	—
Class ZH Units	EUR	269 580 160,96	100,87	111 907 938,58	99,68	—	—
Total net assets	EUR	3 056 644 986,64		2 060 204 648,37		995 558 047,93	
<b>Eurizon Fund - Global Bond</b>							
Class R Units	EUR	10 985 602,99	108,42	13 082 158,85	109,10	10 538 916,29	108,89
Class Z Units	EUR	230 312 746,14	108,68	229 903 504,89	108,89	210 456 771,47	107,92
Total net assets	EUR	241 298 349,13		242 985 663,74		220 995 687,76	
<b>Eurizon Fund - Bond Euro High Yield</b>							
Class R Units	EUR	15 159,39	101,53	—	—	—	—
Class Z Units	EUR	159 389 739,03	111,96	143 810 053,58	109,38	110 962 372,00	107,54
Total net assets	EUR	159 404 898,42		143 810 053,58		110 962 372,00	
<b>Eurizon Fund - Bond High Yield</b>							
Class D Units	EUR	55 736 037,16	149,70	54 345 559,99	148,72	51 300 049,02	148,73
Class D2 Units	USD	1 156 945,27	178,07	1 261 434,21	182,51	1 071 817,14	167,50
Class Du2 Units	USD	54 818,16	105,68	60 252,43	104,58	78 909,26	103,11
Class R Units	EUR	1 007 221 841,10	243,69	795 131 371,14	239,55	631 106 538,43	234,73
Class R2 Units	USD	838 740,79	291,61	862 840,34	295,71	877 395,45	265,75
Class RD Units	EUR	2 961 304,58	102,91	3 012 342,81	102,36	3 899 330,41	101,09
Class Ru2 Units	USD	631 819,29	130,62	216 585,40	127,97	223 897,91	123,35
Class Ru9 Units	HUF	3 850 278,17	109,26	3 764 644,60	106,83	—	—
Class X Units	EUR	247 604 915,25	112,66	193 266 204,93	110,24	137 323 004,30	107,04
Class Z Units	EUR	3 030 337 390,50	280,92	2 779 597 274,26	274,76	2 281 353 849,51	266,64
Class Z2 Units	USD	101 585,83	128,28	12 944,64	129,45	11 523,33	115,23
Class Z7 Units	CHF	11 932,28	119,32	11 514,75	115,15	42 108,46	112,29
Class ZD Units	EUR	105 636 302,44	104,59	73 850 472,37	103,99	28 811 297,78	104,08
Class Zu2 Units	USD	32 193 645,29	106,82	31 368 409,07	104,08	—	—
Total net assets	EUR	4 479 014 152,92		3 926 834 458,73		3 135 849 329,04	
<b>Eurizon Fund - Bond Emerging Markets</b>							
Class D Units	EUR	213 363,26	255,47	348 162,65	251,38	2 224 046,70	269,31
Class D2 Units	USD	1 400 695,86	303,18	1 502 169,28	307,75	1 442 750,92	302,15
Class R Units	EUR	458 903 225,44	382,07	425 969 634,37	374,45	295 562 269,51	388,17
Class R2 Units	USD	431 512,02	456,36	447 136,02	461,37	3 151 774,04	438,52
Class RD Units	EUR	3 601 659,02	95,55	2 943 898,94	94,04	190 070,69	99,07
Class RDH Units	EUR	35 195 874,53	100,51	35 905 391,52	102,54	—	—
Class RH Units	EUR	187 550 709,03	366,56	210 449 821,79	372,22	225 366 987,87	361,50
Class RH9 Units	HUF	3 681 692,41	104,90	3 718 028,70	105,93	—	—
Class X Units	EUR	32 253 800,60	113,06	21 781 624,74	110,39	13 539 010,62	113,55
Class XH Units	EUR	107 023 149,27	106,17	46 443 839,10	107,44	42 785 695,86	103,58
Class Z Units	EUR	477 292 259,56	435,75	348 612 933,01	425,24	414 417 965,47	437,00
Class ZD Units	EUR	10 470,36	123,35	17 947 935,32	121,33	14 946 840,51	129,30
Class ZDH Units	EUR	8 918 712,86	102,00	1 293 968,13	104,27	—	—
Class ZH Units	EUR	958 784 843,45	416,54	1 424 931 528,54	421,25	1 071 522 189,52	405,92
Total net assets	EUR	2 271 303 548,44		2 538 232 145,04		2 084 648 196,62	
<b>Eurizon Fund - Bond Emerging Markets in Local Currencies ESG</b>							
Class Z Units	EUR	299 487 814,41	100,00	227 948 239,92	101,24	229 023 406,12	105,25
Total net assets	EUR	299 487 814,41		227 948 239,92		229 023 406,12	
<b>Eurizon Fund - Euro Emerging Markets Bonds</b>							
Class R Units	EUR	7 948 171,99	100,24	—	—	—	—
Class Z Units	EUR	262 967 761,51	99,13	—	—	—	—
Total net assets	EUR	270 915 933,50		—	—	—	—



## Eurizon Fund

### COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - SLJ Local Emerging Markets Debt</b>							
Class R Units	EUR	15 683 886,27	104,12	25 172 534,12	104,93	27 035 541,53	114,46
Class RD Units	EUR	196 917,43	91,16	195 095,65	92,87	248 085,71	102,27
Class Z Units	EUR	1 115 814 018,75	99,85	1 216 590 416,71	100,20	1 317 921 930,63	108,36
<b>Total net assets</b>	<b>EUR</b>	<b>1 131 694 822,45</b>		<b>1 241 958 046,48</b>		<b>1 345 205 557,87</b>	
<b>Eurizon Fund - Italian Equity Opportunities</b>							
Class R Units	EUR	39 125 042,52	128,95	18 143 799,80	107,85	18 319 509,46	112,47
Class RD Units	EUR	373 944,34	122,06	135 059,84	103,08	85 866,78	107,98
Class X Units	EUR	664 087,50	130,03	229 443,80	108,20	13 734 409,20	111,66
Class Z Units	EUR	118 257 743,73	147,90	59 698 339,82	122,98	81 718 591,61	126,72
<b>Total net assets</b>	<b>EUR</b>	<b>158 420 818,09</b>		<b>78 206 643,26</b>		<b>113 858 377,05</b>	
<b>Eurizon Fund - Top European Research</b>							
Class R Units	EUR	449 580 339,68	122,49	245 970 224,75	106,15	202 979 793,62	107,97
Class X Units	EUR	4 291 768,34	118,14	3 963 128,55	101,87	605 875,99	102,53
Class Z Units	EUR	970 626 103,97	141,64	771 375 624,88	122,07	494 357 276,48	122,67
Class ZD Units	EUR	11 561,63	122,01	9 977,76	105,30	10 134,09	106,94
<b>Total net assets</b>	<b>EUR</b>	<b>1 424 509 773,62</b>		<b>1 021 318 955,94</b>		<b>697 953 080,18</b>	
<b>Eurizon Fund - Equity Small Mid Cap Europe</b>							
Class R Units	EUR	40 513 485,11	855,69	28 332 004,59	747,93	29 417 710,85	717,28
Class R2 Units	USD	351 288,13	1 019,73	655 124,77	919,35	849 522,92	808,97
Class RH2 Units	USD	100 862,89	149,14	111 370,34	131,35	481 435,34	124,15
Class RH9 Units	HUF	4 605 789,92	130,43	4 054 215,91	114,81	—	—
Class X Units	EUR	13 173,60	133,48	340 902,58	116,06	10 868,45	110,12
Class Z Units	EUR	113 342 120,49	1 007,60	108 160 800,08	876,63	86 218 907,63	832,40
<b>Total net assets</b>	<b>EUR</b>	<b>154 263 172,25</b>		<b>137 471 337,44</b>		<b>116 833 196,38</b>	
<b>Eurizon Fund - Equity USA</b>							
Class R Units	EUR	562 411 719,88	196,34	383 004 600,19	170,22	189 672 494,47	154,30
Class RH Units	EUR	56 470 653,20	176,43	46 490 840,33	157,94	24 131 852,32	132,62
Class RH9 Units	HUF	4 735 474,51	133,65	4 213 351,19	118,91	—	—
Class X Units	EUR	29 168 072,57	175,59	19 852 523,77	151,46	27 036 303,03	135,86
Class XH Units	EUR	2 812 658,86	155,69	3 630 376,42	138,61	3 939 079,30	115,07
Class Z Units	EUR	1 467 120 158,38	220,31	1 176 364 217,27	189,89	991 049 804,29	170,29
Class ZH Units	EUR	544 919 015,05	157,18	458 267 469,46	139,86	23 806 181,46	116,09
<b>Total net assets</b>	<b>EUR</b>	<b>2 662 915 768,16</b>		<b>2 087 621 644,55</b>		<b>1 259 635 714,87</b>	
<b>Eurizon Fund - Sustainable Japan Equity</b>							
Class R Units	EUR	321 000 544,53	111,07	205 592 419,41	108,79	128 562 704,42	103,79
Class X Units	EUR	1 501 678,24	119,09	1 568 834,68	116,22	1 657 541,40	109,38
Class Z Units	EUR	178 170 032,15	254,76	133 657 756,75	248,17	173 301 446,06	234,81
Class ZH Units	EUR	79 647 714,42	99,89	25 216 674,43	93,41	1 537 185,04	85,95
<b>Total net assets</b>	<b>EUR</b>	<b>580 319 969,34</b>		<b>366 035 685,27</b>		<b>305 058 876,92</b>	
<b>Eurizon Fund - Equity China A</b>							
Class R Units	EUR	293 111 056,85	147,32	114 181 164,43	136,35	25 561 549,35	105,01
Class Z Units	EUR	82 054 901,83	156,01	71 882 579,28	143,64	66 343 523,41	109,78
<b>Total net assets</b>	<b>EUR</b>	<b>375 165 958,68</b>		<b>186 063 743,71</b>		<b>91 905 072,76</b>	
<b>Eurizon Fund - Asian Equity Opportunities</b>							
Class R Units	EUR	15 866 926,05	102,44	—	—	—	—
Class Z Units	EUR	32 646 730,91	107,06	—	—	—	—
<b>Total net assets</b>	<b>EUR</b>	<b>48 513 656,96</b>		<b>—</b>	<b>—</b>	<b>—</b>	<b>—</b>
<b>Eurizon Fund - Equity Emerging Markets New Frontiers</b>							
Class R Units	EUR	31 100 037,29	135,34	19 792 981,45	112,90	13 788 261,57	122,16
Class Z Units	EUR	32 931 638,25	170,64	31 942 968,70	141,59	48 993 004,09	151,53
<b>Total net assets</b>	<b>EUR</b>	<b>64 031 675,54</b>		<b>51 735 950,15</b>		<b>62 781 265,66</b>	
<b>Eurizon Fund - Sustainable Global Equity</b>							
Class A Units	EUR	2 982 106,42	133,37	1 121 870,74	117,49	—	—
Class R Units	EUR	189 789 483,62	135,84	111 821 722,10	120,06	76 881 983,50	116,71
Class X Units	EUR	2 522 682,63	128,76	7 037 352,01	113,22	25 857 365,34	108,89
Class Z Units	EUR	481 638 449,70	144,32	435 455 650,01	126,81	520 560 657,10	121,79
<b>Total net assets</b>	<b>EUR</b>	<b>676 932 722,37</b>		<b>555 436 594,86</b>		<b>623 300 005,94</b>	
<b>Eurizon Fund - Equity Planet</b>							
Class R Units	EUR	872 710 471,38	123,44	400 201 145,37	106,47	49 864 578,83	100,53
Class Z Units	EUR	458 668 920,88	126,80	317 689 989,41	108,64	32 362 116,39	101,38
Class Z2 Units	EUR	29 150,57	103,02	—	—	—	—
<b>Total net assets</b>	<b>EUR</b>	<b>1 331 403 973,22</b>		<b>717 891 134,78</b>		<b>82 226 695,22</b>	

## Eurizon Fund

### COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - Equity Innovation</b>							
Class R Units	EUR	1 028 391 900,66	134,44	503 678 638,54	115,52	45 935 774,41	101,46
Class Z Units	EUR	466 113 708,85	137,64	324 827 161,07	117,58	31 515 956,74	102,03
Class Z2 Units	USD	29 508,84	105,00	—	—	—	—
Total net assets	EUR	1 494 530 492,57		828 505 799,61		77 451 731,15	
<b>Eurizon Fund - Equity People</b>							
Class R Units	EUR	563 506 530,59	122,11	281 749 405,61	106,75	25 808 647,03	100,46
Class Z Units	EUR	483 909 823,79	125,36	338 901 238,61	108,89	36 595 562,20	101,33
Class Z2 Units	EUR	29 232,01	104,38	—	—	—	—
Total net assets	EUR	1 047 441 004,01		620 650 644,22		62 404 209,23	
<b>Eurizon Fund - Absolute Active</b>							
Class R Units	EUR	103 294 612,02	120,71	94 481 179,76	122,09	63 886 802,27	115,66
Class Z Units	EUR	362 632 455,55	137,35	331 259 123,26	138,18	205 380 803,59	129,83
Total net assets	EUR	465 927 067,57		425 740 303,02		269 267 605,86	
<b>Eurizon Fund - Absolute Green Bonds</b>							
Class R Units	EUR	1 064 122 724,19	107,42	892 064 208,17	107,98	211 128 698,96	104,97
Class R2 Units	CHF	9 602,91	96,03	—	—	—	—
Class R7 Units	CHF	275 477,45	100,91	—	—	—	—
Class X Units	EUR	39 214 134,79	103,20	63 131 199,98	103,50	—	—
Class Z Units	EUR	1 039 539 773,75	108,62	1 025 061 708,92	108,80	513 990 163,80	105,24
Class Z2 Units	USD	2 266 466,62	101,35	1 970 037,87	104,73	—	—
Class Z7 Units	CHF	10 155,85	101,56	10 036,98	100,37	—	—
Class ZD Units	EUR	22 899 923,30	101,86	28 308 629,89	103,03	—	—
Total net assets	EUR	2 167 956 400,99		2 010 185 127,21		725 118 862,76	
<b>Eurizon Fund - Absolute High Yield</b>							
Class R Units	EUR	35 611 610,87	104,02	25 479 508,94	102,64	22 020 898,40	102,87
Class Z Units	EUR	547 700 792,60	103,39	503 024 604,99	101,75	383 032 233,88	101,13
Total net assets	EUR	583 312 403,47		528 504 113,93		405 053 132,28	
<b>Eurizon Fund - Absolute Prudent</b>							
Class E Units	EUR	1 490 495,32	99,37	1 498 387,18	99,89	—	—
Class R Units	EUR	177 822 133,83	121,32	183 581 312,79	122,15	159 185 779,14	117,89
Class Z Units	EUR	416 717 756,74	132,71	363 119 338,03	133,17	492 564 056,79	127,84
Class ZD Units	EUR	10 291,20	102,91	10 327,05	103,27	9 991,97	99,92
Total net assets	EUR	596 040 677,09		548 209 365,05		651 759 827,90	
<b>Eurizon Fund - Active Allocation</b>							
Class R Units	EUR	389 615 768,70	120,57	268 549 320,99	114,93	167 203 553,77	109,03
Class X Units	EUR	47 573 027,67	117,53	43 140 266,73	110,69	38 672 909,30	103,56
Class Z Units	EUR	1 413 939 613,51	891,00	1 431 579 889,38	843,98	1 572 762 550,94	793,18
Total net assets	EUR	1 851 128 409,88		1 743 269 477,10		1 778 639 014,01	
<b>Eurizon Fund - Azioni Strategia Flessibile</b>							
Class A Units	EUR	6 024 347,88	114,66	2 323 577,32	108,01	—	—
Class D Units	EUR	133 449,34	113,76	361 129,98	108,05	554 265,75	105,63
Class D2 Units	USD	56 832,77	122,44	115 033,94	119,98	402 160,17	107,69
Class D4 Units	AUD	34 216,31	118,56	55 475,47	113,10	99 335,76	111,35
Class R Units	EUR	4 854 881 925,41	177,06	4 840 567 037,82	167,30	5 684 967 325,56	162,43
Class R2 Units	USD	275 202,63	133,08	571 717,77	129,69	811 387,04	115,41
Class R4 Units	AUD	77 365,23	126,98	65 844,85	120,44	39 961,17	117,78
Class RD Units	EUR	2 240 591,36	112,34	2 342 004,75	106,35	3 156 820,91	103,45
Class RL Units	EUR	260 805 926,86	184,36	260 997 460,98	173,86	316 952 288,58	168,13
Class Ru2 Units	USD	339 259,17	134,84	364 446,48	126,91	611 543,21	122,31
Class Z Units	EUR	1 779 119 521,44	203,28	1 776 173 025,95	190,87	2 442 875 630,02	183,00
Class Z2 Units	USD	13 733,67	137,34	13 305,26	133,05	11 702,60	117,03
Class Z7 Units	CHF	12 778,80	127,79	11 839,74	118,40	11 407,82	114,08
Class ZD Units	EUR	405 139,86	134,18	383 444,74	126,99	14 222 624,88	122,81
Class Zu2 Units	USD	13 444,32	134,44	12 578,39	125,78	11 983,37	119,83
Total net assets	EUR	6 904 282 178,52		6 884 115 433,49		8 464 473 701,13	

## Eurizon Fund

### COMPARATIVE NET ASSET VALUES OVER THE LAST THREE YEARS/PERIODS

	Currency	30 June 2021		31 December 2020		31 December 2019	
		Total NAV	per Unit	Total NAV	per Unit	Total NAV	per Unit
<b>Eurizon Fund - Bond Flexible</b>							
Class A Units	EUR	9 394 210,14	103,34	2 832 419,12	102,54	—	—
Class R Units	EUR	878 823 847,67	104,33	623 006 191,97	103,74	339 214 420,80	101,55
Class RD Units	EUR	26 055 272,21	97,95	25 483 327,95	97,85	30 738 219,57	96,48
Class X Units	EUR	47 623 966,96	106,97	43 023 102,89	106,02	38 639 644,83	102,97
Class Z Units	EUR	304 566 226,91	109,84	348 507 580,48	108,84	385 118 662,09	105,81
Class Z2 Units	USD	100 202,22	116,80	11 929,70	119,30	10 644,89	106,45
Class Z7 Units	CHF	10 929,27	109,29	10 673,87	106,74	10 393,63	103,94
Class ZD Units	EUR	15 207 660,34	99,25	10 139 473,24	99,21	9 964,39	97,80
Total net assets	EUR	1 281 765 649,11		1 053 011 714,71		793 739 956,88	
<b>Eurizon Fund - Conservative Allocation</b>							
Class R Units	EUR	343 439 850,18	114,02	243 636 724,69	111,50	131 760 150,28	107,20
Class RD Units	EUR	4 110 279,99	109,05	2 435 509,00	107,13	1 314 218,78	103,35
Class Z Units	EUR	638 120 374,45	120,72	582 223 982,27	117,60	597 285 969,51	112,27
Total net assets	EUR	985 670 504,62		828 296 215,96		730 360 338,57	
<b>Eurizon Fund - Dynamic Asset Allocation</b>							
Class R Units	EUR	686 088,66	107,39	626 070,69	103,66	9 753,80	97,54
Class Z Units	EUR	903 771 870,56	697,83	867 339 254,35	670,80	912 561 634,83	626,97
Total net assets	EUR	904 457 959,22		867 965 325,04		912 571 388,63	
<b>Eurizon Fund - Equity Market Neutral</b>							
Class Z Units	EUR	22 911 715,24	92,32	43 030 198,73	89,93	91 420 801,04	96,54
Total net assets	EUR	22 911 715,24		43 030 198,73		91 420 801,04	
<b>Eurizon Fund - Flexible Europe Strategy</b>							
Class Z Units	EUR	11 035 165,36	109,79	10 410 532,28	103,57	10 377 197,39	103,24
Total net assets	EUR	11 035 165,36		10 410 532,28		10 377 197,39	
<b>Eurizon Fund - Flexible Multistrategy</b>							
Class R Units	EUR	17 153 522,94	99,86	13 907 165,08	98,27	10 879 337,93	98,37
Class RD Units	EUR	110 804,85	102,43	106 660,79	101,30	190 340,98	101,60
Class Z Units	EUR	725 415 514,06	105,51	658 238 305,11	103,51	890 840 900,74	102,62
Total net assets	EUR	742 679 841,85		672 252 130,98		901 910 579,65	
<b>Eurizon Fund - Flexible US Strategy</b>							
Class Z Units	EUR	12 312 920,46	122,50	11 120 023,94	110,63	10 803 113,29	107,48
Total net assets	EUR	12 312 920,46		11 120 023,94		10 803 113,29	
<b>Eurizon Fund - Global Multi Credit</b>							
Class R Units	EUR	2 355 103,68	103,14	2 462 600,23	103,17	1 688 184,38	100,34
Class Z Units	EUR	339 984 185,37	106,28	316 823 826,20	105,85	282 022 008,83	102,23
Total net assets	EUR	342 339 289,05		319 286 426,43		283 710 193,21	
<b>Eurizon Fund - Securitized Bond Fund</b>							
Class E Units	EUR	3 263 438,02	99,25	5 489 386,39	98,31	13 428 304,62	99,21
Class X Units	EUR	58 959 195,75	101,18	37 342 601,73	100,16	4 321 085,23	100,96
Class Z Units	EUR	970 430 102,08	101,74	828 764 736,61	100,62	570 640 200,39	101,18
Class Z7 Units	CHF	10 229,17	102,29	9 978,35	99,78	10 082,85	100,83
Class ZD Units	EUR	10 003,61	100,03	9 914,05	99,14	10 008,55	100,08
Total net assets	EUR	1 032 672 071,05		871 615 864,69		588 408 874,88	
<b>Eurizon Fund - SLJ Flexible Global Macro</b>							
Class Z Units	EUR	18 211 015,67	99,82	20 985 530,72	95,77	28 025 045,12	95,51
Total net assets	EUR	18 211 015,67		20 985 530,72		28 025 045,12	
<b>Eurizon Fund - SLJ Enhanced Currency Basket</b>							
Class Z Units	EUR	8 454 960,33	90,93	10 521 839,31	90,18	17 870 878,39	100,06
Total net assets	EUR	8 454 960,33		10 521 839,31		17 870 878,39	
<b>Eurizon Fund - Sustainable Multiasset</b>							
Class R Units	EUR	52 453 250,71	100,42	—	—	—	—
Class Z Units	EUR	137 793 613,19	102,14	—	—	—	—
Total net assets	EUR	190 246 863,90		—	—	—	—

## Eurizon Fund

### COMBINED STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>	
Investments in securities	(Note 2)	73 505 580 450,45
Banks	(Note 3)	1 538 086 110,53
Other banks and broker accounts	(Notes 2, 3, 9)	1 654 618 457,26
Option contracts	(Notes 2, 9)	15 986 101,42
Swap premium paid	(Notes 2, 9)	53 375 801,93
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	31 956 471,26
Unrealised profit on future contracts	(Notes 2, 9)	20 929 117,07
Unrealised profit on swap contracts	(Notes 2, 9)	15 218 681,07
Unrealised profit on contracts for difference	(Notes 2, 9)	511 100,97
Interest receivable on swap contracts	(Notes 2, 9)	1 543 734,20
Dividends receivable on contracts for difference		22 530,70
Other interest receivable		304 704 707,13
Receivable on investments sold		394 301 814,05
Receivable on subscriptions		167 468 687,69
Other assets	(Note 11)	24 423 792,34
<b>Total assets</b>		<b>77 728 727 558,07</b>
<b>Liabilities</b>		
Bank overdrafts	(Note 3)	(64 963 887,45)
Amounts due to brokers	(Notes 2, 3, 9)	(214 026,67)
Option contracts	(Notes 2, 9)	(5 565 895,79)
Swap premium received	(Notes 2, 9)	(18 380 048,96)
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(229 267 757,50)
Unrealised loss on future contracts	(Notes 2, 9)	(36 311 250,30)
Unrealised loss on swap contracts	(Notes 2, 9)	(13 400 033,77)
Unrealised loss on contracts for difference	(Notes 2, 9)	(674 097,21)
Interest payable on swap contracts	(Notes 2, 9)	(518 865,79)
Dividends payable on contracts for difference		(22 087,32)
Payable on investments purchased		(737 339 819,64)
Payable on redemptions		(97 015 531,41)
Tax Payable		(5 802,76)
Other liabilities		(79 891 582,09)
<b>Total liabilities</b>		<b>(1 283 570 686,66)</b>
<b>Total net assets</b>		<b>76 445 156 871,41</b>

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>68 558 232 990,05</b>
Net income from investments	(Note 2)	646 175 803,67
Interest received on swap contracts	(Notes 2, 9)	15 676 501,54
Dividend received on contracts for difference	(Notes 2, 9)	335 407,38
Other income	(Notes 6, 17)	3 401 595,73
<b>Total income</b>		<b>665 589 308,32</b>
Management fee	(Note 6)	(204 701 499,62)
Performance fee	(Note 7)	(26 111 163,09)
Depositary fee	(Note 8)	(9 161 185,58)
Subscription tax	(Note 4)	(7 044 614,64)
Interest paid on swap contracts	(Notes 2, 9)	(2 470 315,31)
Dividend paid on contracts for difference	(Notes 2, 9)	(354 047,13)
Other charges and taxes	(Notes 5, 8)	(46 166 399,82)
<b>Total expenses</b>		<b>(296 009 225,19)</b>
<b>Net investment income / (loss)</b>		<b>369 580 083,13</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	1 251 049 801,54
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	965 902 365,62
- option contracts	(Notes 2, 9)	4 932 103,31
- forward foreign exchange contracts	(Notes 2, 9)	(264 464 131,79)
- foreign currencies	(Note 2)	7 933 997,86
- future contracts	(Notes 2, 9)	(45 594 955,43)
- swap contracts	(Notes 2, 9)	(13 472 336,71)
- contracts for difference	(Notes 2, 9)	(147 811,70)
<b>Net result of operations for the period</b>		<b>2 275 719 115,83</b>
Subscriptions for the period		44 081 053 668,47
Redemptions for the period		(38 466 499 747,19)
Dividend distributions	(Note 15)	(3 349 155,75)
<b>Net assets at the end of the period</b>		<b>76 445 156 871,41</b>

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 300 141 567,16	
Banks	(Note 3)	18 402 885,61	
Other banks and broker accounts	(Notes 2, 3, 9)	33 775,70	
Other interest receivable		3 306 294,47	
Receivable on investments sold		13 878 394,63	
Receivable on subscriptions		671 846,51	
Other assets	(Note 11)	1 978,16	
<b>Total assets</b>		<b>1 336 436 742,24</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(1 970,00)	
Payable on investments purchased		(25 114 293,83)	
Payable on redemptions		(664 364,14)	
Other liabilities		(355 570,67)	
<b>Total liabilities</b>		<b>(26 136 198,64)</b>	
<b>Total net assets</b>		<b>1 310 300 543,60</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	138,65	200 441,728
Class Z Units	EUR	153,84	8 336 566,934

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 191 127 818,97</b>
Net income from investments	(Note 2)	4 434 277,17
Other income	(Note 6)	30 851,34
<b>Total income</b>		<b>4 465 128,51</b>
Management fee	(Note 6)	(874 173,01)
Depository fee	(Note 8)	(154 710,52)
Subscription tax	(Note 4)	(69 232,30)
Other charges and taxes	(Notes 5, 8)	(414 318,43)
<b>Total expenses</b>		<b>(1 512 434,26)</b>
<b>Net investment income / (loss)</b>		<b>2 952 694,25</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(3 878 020,38)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(5 257 908,63)
- future contracts	(Notes 2, 9)	24 039,49
<b>Net result of operations for the period</b>		<b>(6 159 195,27)</b>
Subscriptions for the period		329 248 086,48
Redemptions for the period		(203 916 166,58)
<b>Net assets at the end of the period</b>		<b>1 310 300 543,60</b>

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

## Eurizon Fund - Bond EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 309 066 124,94</b>	<b>1 300 141 567,16</b>	<b>99,22</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 307 066 124,94</b>	<b>1 298 055 167,16</b>	<b>99,06</b>
<b>Ordinary Bonds</b>			<b>534 683 953,36</b>	<b>528 538 410,76</b>	<b>40,33</b>
<b>ITALY</b>			<b>204 511 048,00</b>	<b>204 390 627,63</b>	<b>15,60</b>
<b>Government</b>			<b>204 511 048,00</b>	<b>204 390 627,63</b>	<b>15,60</b>
62 750 000,00	BTP 0.30% 15/08/2023	EUR	63 592 084,74	63 581 437,50	4,85
34 375 000,00	BTP 0.95% 01/03/2023	EUR	34 918 360,18	35 142 250,00	2,68
26 200 000,00	BTP 0.90% 01/08/2022	EUR	26 910 494,27	26 579 638,00	2,03
19 500 000,00	BTP 0.95% 15/03/2023	EUR	19 844 622,21	19 943 235,00	1,52
17 200 000,00	BTP 4.50% 01/03/2024	EUR	19 593 013,48	19 371 844,00	1,48
11 800 000,00	BTP 1.75% 01/07/2024	EUR	12 487 224,48	12 486 288,00	0,95
9 800 000,00	BTP 0.05% 15/01/2023	EUR	9 798 886,98	9 869 580,00	0,76
8 000 000,00	BTP 2.45% 01/10/2023	EUR	8 595 843,15	8 499 680,00	0,65
7 700 000,00	BTP 0.60% 15/06/2023	EUR	7 838 435,59	7 846 454,00	0,60
700 000,00	BTP 2.20% 01/06/2027	EUR	684 255,42	779 520,00	0,06
250 000,00	BTP 2.45% 01/09/2033	EUR	247 827,50	290 701,13	0,02
<b>FRANCE</b>			<b>128 170 131,78</b>	<b>126 432 552,29</b>	<b>9,65</b>
<b>Government</b>			<b>128 170 131,78</b>	<b>126 432 552,29</b>	<b>9,65</b>
40 200 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	43 626 377,65	43 568 760,00	3,32
30 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.25% 25/10/2021	EUR	31 009 165,22	30 372 000,00	2,32
25 375 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	27 075 396,47	26 536 921,25	2,03
25 200 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.00% 25/04/2022	EUR	26 459 192,44	25 954 871,04	1,98
<b>SPAIN</b>			<b>49 287 343,60</b>	<b>48 596 817,00</b>	<b>3,71</b>
<b>Government</b>			<b>49 287 343,60</b>	<b>48 596 817,00</b>	<b>3,71</b>
41 300 000,00	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	42 249 418,13	42 030 597,00	3,21
6 000 000,00	SPAIN GOVERNMENT BOND 5.40% 31/01/2023	EUR	7 037 925,47	6 566 220,00	0,50
<b>BELGIUM</b>			<b>42 159 884,30</b>	<b>41 752 742,00</b>	<b>3,18</b>
<b>Government</b>			<b>42 159 884,30</b>	<b>41 752 742,00</b>	<b>3,18</b>
17 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.20% 22/10/2023	EUR	17 437 391,85	17 337 960,00	1,32
11 500 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.60% 22/06/2024	EUR	12 618 315,89	12 616 075,00	0,96
11 150 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	12 104 176,56	11 798 707,00	0,90
<b>GERMANY</b>			<b>30 572 477,98</b>	<b>29 262 120,00</b>	<b>2,23</b>
<b>Government</b>			<b>30 572 477,98</b>	<b>29 262 120,00</b>	<b>2,23</b>
16 400 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.25% 04/09/2021	EUR	17 699 434,36	16 482 000,00	1,26
12 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.75% 15/02/2024	EUR	12 873 043,62	12 780 120,00	0,97
<b>IRELAND</b>			<b>28 728 303,42</b>	<b>28 133 795,15</b>	<b>2,15</b>
<b>Government</b>			<b>28 728 303,42</b>	<b>28 133 795,15</b>	<b>2,15</b>
14 800 000,00	IRELAND GOVERNMENT BOND 0.80% 15/03/2022	EUR	15 211 438,60	14 949 776,00	1,14
6 500 000,00	IRELAND GOVERNMENT BOND 3.40% 18/03/2024	EUR	7 272 823,63	7 202 728,65	0,55
5 550 000,00	IRELAND GOVERNMENT BOND 3.90% 20/03/2023	EUR	6 244 041,19	5 981 290,50	0,46

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



## Eurizon Fund - Bond EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>23 705 245,61</b>	<b>22 947 020,00</b>	<b>1,75</b>
<b>Government</b>			<b>21 471 933,95</b>	<b>20 849 160,00</b>	<b>1,59</b>
11 000 000,00	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	11 660 589,76	11 338 140,00	0,87
6 000 000,00	NETHERLANDS GOVERNMENT BOND 1.75% 15/07/2023	EUR	6 437 001,84	6 302 820,00	0,48
3 000 000,00	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2023	EUR	3 374 342,35	3 208 200,00	0,24
<b>Finance</b>			<b>2 233 311,66</b>	<b>2 097 860,00</b>	<b>0,16</b>
2 000 000,00	COOPERATIEVE RABOBANK UA 4.75% 06/06/2022	EUR	2 233 311,66	2 097 860,00	0,16
<b>PORTUGAL</b>			<b>20 559 117,91</b>	<b>20 139 630,00</b>	<b>1,54</b>
<b>Government</b>			<b>20 559 117,91</b>	<b>20 139 630,00</b>	<b>1,54</b>
10 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	12 406 160,28	12 230 400,00	0,93
7 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	8 152 957,63	7 909 230,00	0,61
<b>FINLAND</b>			<b>6 990 400,76</b>	<b>6 883 106,69</b>	<b>0,52</b>
<b>Government</b>			<b>6 990 400,76</b>	<b>6 883 106,69</b>	<b>0,52</b>
6 625 000,00	FINLAND GOVERNMENT BOND 1.50% 15/04/2023	EUR	6 990 400,76	6 883 106,69	0,52
<b>Floating Rate Notes</b>			<b>9 545 032,23</b>	<b>9 543 890,00</b>	<b>0,73</b>
<b>ITALY</b>			<b>9 545 032,23</b>	<b>9 543 890,00</b>	<b>0,73</b>
<b>Government</b>			<b>9 545 032,23</b>	<b>9 543 890,00</b>	<b>0,73</b>
9 500 000,00	CCT FRN 15/06/2022	EUR	9 545 032,23	9 543 890,00	0,73
<b>Zero-Coupon Bonds</b>			<b>762 837 139,35</b>	<b>759 972 866,40</b>	<b>58,00</b>
<b>GERMANY</b>			<b>262 380 456,96</b>	<b>261 224 199,00</b>	<b>19,94</b>
<b>Government</b>			<b>257 336 406,96</b>	<b>256 193 299,00</b>	<b>19,55</b>
51 200 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/03/2023	EUR	51 886 707,50	51 783 680,00	3,95
49 350 000,00	BUNDESobligation 0.00% 08/04/2022	EUR	49 990 871,48	49 604 646,00	3,79
43 700 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/12/2022	EUR	44 271 538,49	44 136 563,00	3,37
40 200 000,00	BUNDESobligation 0.00% 08/10/2021	EUR	40 612 116,87	40 264 320,00	3,07
39 700 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/06/2022	EUR	40 112 199,53	39 946 140,00	3,05
19 000 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 16/06/2023	EUR	19 248 352,38	19 249 280,00	1,47
11 000 000,00	BUNDESobligation 0.00% 05/04/2024	EUR	11 214 620,71	11 208 670,00	0,85
<b>Finance</b>			<b>5 044 050,00</b>	<b>5 030 900,00</b>	<b>0,39</b>
5 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 30/06/2022	EUR	5 044 050,00	5 030 900,00	0,39
<b>FRANCE</b>			<b>218 939 628,47</b>	<b>217 853 359,30</b>	<b>16,63</b>
<b>Government</b>			<b>218 939 628,47</b>	<b>217 853 359,30</b>	<b>16,63</b>
70 600 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2024	EUR	71 870 669,71	71 738 778,00	5,48
41 660 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2023	EUR	42 306 980,64	42 107 011,80	3,21
40 525 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2023	EUR	41 218 198,75	40 979 690,50	3,13
35 800 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/05/2022	EUR	36 340 057,79	36 009 788,00	2,75
26 900 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2022	EUR	27 203 721,58	27 018 091,00	2,06

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

## Eurizon Fund - Bond EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>98 390 057,06</b>	<b>98 365 160,00</b>	<b>7,51</b>
<b>Government</b>			<b>98 390 057,06</b>	<b>98 365 160,00</b>	<b>7,51</b>
40 675 000,00	BTP 0.00% 15/01/2024	EUR	40 949 066,72	40 928 812,00	3,12
27 200 000,00	BTP 0.00% 15/04/2024	EUR	27 344 897,22	27 352 048,00	2,09
20 000 000,00	BOT 0.00% 31/08/2021	EUR	20 031 989,94	20 030 000,00	1,53
10 000 000,00	BTP 0.00% 29/11/2022	EUR	10 064 103,18	10 054 300,00	0,77
<b>SPAIN</b>			<b>79 440 428,56</b>	<b>79 459 183,30</b>	<b>6,06</b>
<b>Government</b>			<b>79 440 428,56</b>	<b>79 459 183,30</b>	<b>6,06</b>
45 500 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	46 063 807,53	46 048 275,00	3,51
33 100 000,00	SPAIN GOVERNMENT BOND 0.00% 30/04/2023	EUR	33 376 621,03	33 410 908,30	2,55
<b>AUSTRIA</b>			<b>42 581 763,61</b>	<b>42 392 820,20</b>	<b>3,23</b>
<b>Government</b>			<b>42 581 763,61</b>	<b>42 392 820,20</b>	<b>3,23</b>
36 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2023	EUR	37 069 784,00	36 927 780,00	2,82
5 420 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/09/2022	EUR	5 511 979,61	5 465 040,20	0,41
<b>NETHERLANDS</b>			<b>37 731 599,25</b>	<b>37 475 232,00</b>	<b>2,86</b>
<b>Government</b>			<b>37 731 599,25</b>	<b>37 475 232,00</b>	<b>2,86</b>
27 200 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2022	EUR	27 510 088,20	27 296 832,00	2,08
10 000 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2024	EUR	10 221 511,05	10 178 400,00	0,78
<b>FINLAND</b>			<b>19 820 951,33</b>	<b>19 674 912,60</b>	<b>1,50</b>
<b>Government</b>			<b>19 820 951,33</b>	<b>19 674 912,60</b>	<b>1,50</b>
11 500 000,00	FINLAND GOVERNMENT BOND 0.00% 15/04/2022	EUR	11 677 649,17	11 558 516,60	0,88
8 000 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2023	EUR	8 143 302,16	8 116 396,00	0,62
<b>IRELAND</b>			<b>3 552 254,11</b>	<b>3 528 000,00</b>	<b>0,27</b>
<b>Government</b>			<b>3 552 254,11</b>	<b>3 528 000,00</b>	<b>0,27</b>
3 500 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2022	EUR	3 552 254,11	3 528 000,00	0,27
<b>INVESTMENT FUNDS</b>			<b>2 000 000,00</b>	<b>2 086 400,00</b>	<b>0,16</b>
<b>UCI Units</b>			<b>2 000 000,00</b>	<b>2 086 400,00</b>	<b>0,16</b>
<b>LUXEMBOURG</b>			<b>2 000 000,00</b>	<b>2 086 400,00</b>	<b>0,16</b>
<b>Finance</b>			<b>2 000 000,00</b>	<b>2 086 400,00</b>	<b>0,16</b>
20 000,00	EURIZON FUND - BOND CORPORATE SMART ESG	EUR	2 000 000,00	2 086 400,00	0,16
<b>Total Portfolio</b>			<b>1 309 066 124,94</b>	<b>1 300 141 567,16</b>	<b>99,22</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(1 970,00)</b>	<b>13 456 800,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 970,00)</b>	<b>13 456 800,00</b>
100 000	120	Purchase	EURO SCHATZ	08/09/2021	EUR	(1 970,00)	13 456 800,00

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 341 244 831,39	
Banks	(Note 3)	8 529 190,30	
Other banks and broker accounts	(Notes 2, 3, 9)	15 649,29	
Unrealised profit on future contracts	(Notes 2, 9)	15 060,00	
Other interest receivable		4 471 348,67	
Receivable on investments sold		34 304 444,02	
Receivable on subscriptions		498 186,75	
Other assets	(Note 11)	6 923,61	
<b>Total assets</b>		<b>1 389 085 634,03</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(1 200,00)	
Payable on investments purchased		(33 731 148,68)	
Payable on redemptions		(531 912,77)	
Other liabilities		(396 278,65)	
<b>Total liabilities</b>		<b>(34 660 540,10)</b>	
<b>Total net assets</b>		<b>1 354 425 093,93</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	340,20	56 555,918
Class Z Units	EUR	381,38	3 500 943,878

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 272 500 005,81</b>
Net income from investments	(Note 2)	6 585 350,03
Other income	(Note 6)	74 535,55
<b>Total income</b>		<b>6 659 885,58</b>
Management fee	(Note 6)	(1 056 523,66)
Depository fee	(Note 8)	(165 382,40)
Subscription tax	(Note 4)	(70 108,59)
Other charges and taxes	(Notes 5, 8)	(464 005,37)
<b>Total expenses</b>		<b>(1 756 020,02)</b>
<b>Net investment income / (loss)</b>		<b>4 903 865,56</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(3 692 597,78)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(11 077 113,50)
- future contracts	(Notes 2, 9)	(9 780,00)
<b>Net result of operations for the period</b>		<b>(9 875 625,72)</b>
Subscriptions for the period		212 564 021,98
Redemptions for the period		(120 763 308,14)
<b>Net assets at the end of the period</b>		<b>1 354 425 093,93</b>

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

## Eurizon Fund - Bond EUR Medium Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 349 422 652,11</b>	<b>1 341 244 831,39</b>	<b>99,03</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 342 422 652,11</b>	<b>1 333 942 431,39</b>	<b>98,49</b>
<b>Ordinary Bonds</b>			<b>845 732 926,89</b>	<b>838 520 300,64</b>	<b>61,91</b>
<b>ITALY</b>			<b>282 644 313,11</b>	<b>283 152 981,45</b>	<b>20,91</b>
<b>Government</b>			<b>280 089 356,31</b>	<b>280 403 490,25</b>	<b>20,70</b>
48 025 000,00	BTP 2.50% 01/12/2024	EUR	52 212 307,43	52 350 611,75	3,87
33 700 000,00	BTP 1.45% 15/05/2025	EUR	34 989 504,76	35 675 831,00	2,63
33 200 000,00	BTP 0.50% 01/02/2026	EUR	33 991 096,57	33 871 968,00	2,50
30 350 000,00	BTP 0.35% 01/02/2025	EUR	30 107 508,73	30 846 222,50	2,28
27 465 000,00	BTP 1.85% 01/07/2025	EUR	29 404 520,16	29 527 621,50	2,18
27 300 000,00	BTP 1.60% 01/06/2026	EUR	29 250 066,85	29 292 627,00	2,16
24 500 000,00	BTP 3.75% 01/09/2024	EUR	28 224 073,61	27 551 230,00	2,03
21 075 000,00	BTP 2.50% 15/11/2025	EUR	23 715 368,52	23 372 175,00	1,73
10 250 000,00	BTP 2.00% 01/12/2025	EUR	11 279 797,95	11 146 567,50	0,82
5 700 000,00	BTP 5.00% 01/03/2025	EUR	6 915 111,73	6 768 636,00	0,50
<b>Finance</b>			<b>2 554 956,80</b>	<b>2 749 491,20</b>	<b>0,21</b>
2 560 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 554 956,80	2 749 491,20	0,21
<b>FRANCE</b>			<b>250 685 644,06</b>	<b>247 605 385,55</b>	<b>18,28</b>
<b>Government</b>			<b>250 685 644,06</b>	<b>247 605 385,55</b>	<b>18,28</b>
60 655 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	65 555 209,72	64 649 131,75	4,77
49 880 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2025	EUR	52 462 784,63	51 888 168,80	3,83
47 750 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	53 006 916,52	51 559 495,00	3,81
39 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2026	EUR	41 300 736,40	41 336 750,00	3,05
32 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.50% 25/04/2026	EUR	38 359 996,79	38 171 840,00	2,82
<b>BELGIUM</b>			<b>76 633 480,17</b>	<b>76 022 122,20</b>	<b>5,61</b>
<b>Government</b>			<b>76 633 480,17</b>	<b>76 022 122,20</b>	<b>5,61</b>
21 405 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2025	EUR	22 823 166,35	22 566 007,20	1,66
20 100 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.50% 22/10/2024	EUR	21 008 310,82	20 849 931,00	1,54
15 900 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.50% 28/03/2026	EUR	19 916 996,69	19 724 904,00	1,46
12 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2026	EUR	12 885 006,31	12 881 280,00	0,95
<b>SPAIN</b>			<b>58 710 938,69</b>	<b>58 023 460,10</b>	<b>4,28</b>
<b>Government</b>			<b>58 710 938,69</b>	<b>58 023 460,10</b>	<b>4,28</b>
34 150 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	38 455 599,06	37 833 760,50	2,79
18 760 000,00	SPAIN GOVERNMENT BOND 1.60% 30/04/2025	EUR	20 255 339,63	20 189 699,60	1,49
<b>GERMANY</b>			<b>36 822 123,46</b>	<b>36 475 726,50</b>	<b>2,69</b>
<b>Government</b>			<b>36 822 123,46</b>	<b>36 475 726,50</b>	<b>2,69</b>
28 800 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	30 388 278,96	30 312 576,00	2,24
5 850 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.00% 15/08/2024	EUR	6 433 844,50	6 163 150,50	0,45

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

## Eurizon Fund - Bond EUR Medium Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>35 549 212,52</b>	<b>35 140 982,25</b>	<b>2,60</b>
<b>Government</b>			<b>35 549 212,52</b>	<b>35 140 982,25</b>	<b>2,60</b>
32 675 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.20% 20/10/2025	EUR	35 549 212,52	35 140 982,25	2,60
<b>NETHERLANDS</b>			<b>35 771 773,16</b>	<b>34 370 390,30</b>	<b>2,54</b>
<b>Government</b>			<b>30 952 853,16</b>	<b>30 274 430,30</b>	<b>2,24</b>
19 330 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	20 191 410,71	19 995 145,30	1,48
9 500 000,00	NETHERLANDS GOVERNMENT BOND 2.00% 15/07/2024	EUR	10 761 442,45	10 279 285,00	0,76
<b>Finance</b>			<b>4 818 920,00</b>	<b>4 095 960,00</b>	<b>0,30</b>
4 000 000,00	RABOBANK NEDERLAND 4.00% 11/01/2022	EUR	4 818 920,00	4 095 960,00	0,30
<b>IRELAND</b>			<b>30 192 596,75</b>	<b>29 446 455,38</b>	<b>2,17</b>
<b>Government</b>			<b>30 192 596,75</b>	<b>29 446 455,38</b>	<b>2,17</b>
13 625 000,00	IRELAND GOVERNMENT BOND 5.40% 13/03/2025	EUR	17 361 594,49	16 619 063,78	1,22
12 000 000,00	IRELAND GOVERNMENT BOND 1.00% 15/05/2026	EUR	12 831 002,26	12 827 391,60	0,95
<b>FINLAND</b>			<b>24 525 518,56</b>	<b>24 357 794,21</b>	<b>1,80</b>
<b>Government</b>			<b>24 525 518,56</b>	<b>24 357 794,21</b>	<b>1,80</b>
13 075 000,00	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	14 031 731,58	13 872 699,21	1,03
10 000 000,00	FINLAND GOVERNMENT BOND 0.50% 15/04/2026	EUR	10 493 786,98	10 485 095,00	0,77
<b>PORTUGAL</b>			<b>14 197 326,41</b>	<b>13 925 002,70</b>	<b>1,03</b>
<b>Government</b>			<b>14 197 326,41</b>	<b>13 925 002,70</b>	<b>1,03</b>
12 190 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	14 197 326,41	13 925 002,70	1,03
<b>Floating Rate Notes</b>			<b>10 046 872,32</b>	<b>10 046 200,00</b>	<b>0,74</b>
<b>ITALY</b>			<b>10 046 872,32</b>	<b>10 046 200,00</b>	<b>0,74</b>
<b>Government</b>			<b>10 046 872,32</b>	<b>10 046 200,00</b>	<b>0,74</b>
10 000 000,00	CCT FRN 15/06/2022	EUR	10 046 872,32	10 046 200,00	0,74
<b>Zero-Coupon Bonds</b>			<b>486 642 852,90</b>	<b>485 375 930,75</b>	<b>35,84</b>
<b>SPAIN</b>			<b>132 917 386,06</b>	<b>133 092 392,50</b>	<b>9,83</b>
<b>Government</b>			<b>132 917 386,06</b>	<b>133 092 392,50</b>	<b>9,83</b>
59 500 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	60 316 499,81	60 174 730,00	4,44
51 975 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	52 331 144,21	52 676 662,50	3,89
20 000 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	20 269 742,04	20 241 000,00	1,50
<b>GERMANY</b>			<b>131 793 269,72</b>	<b>130 734 190,00</b>	<b>9,65</b>
<b>Government</b>			<b>131 793 269,72</b>	<b>130 734 190,00</b>	<b>9,65</b>
36 650 000,00	BUNDESobligation 0.00% 18/10/2024	EUR	37 809 399,10	37 467 661,50	2,77
34 900 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	36 264 862,53	35 853 817,00	2,65
29 525 000,00	BUNDESobligation 0.00% 11/04/2025	EUR	30 567 817,88	30 258 991,50	2,23
26 400 000,00	BUNDESobligation 0.00% 10/04/2026	EUR	27 151 190,21	27 153 720,00	2,00
<b>FRANCE</b>			<b>127 117 510,83</b>	<b>126 880 135,50</b>	<b>9,37</b>
<b>Government</b>			<b>127 117 510,83</b>	<b>126 880 135,50</b>	<b>9,37</b>
72 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	73 631 973,06	73 486 800,00	5,43
52 350 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2025	EUR	53 485 537,77	53 393 335,50	3,94

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

## Eurizon Fund - Bond EUR Medium Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>75 939 781,65</b>	<b>75 894 150,00</b>	<b>5,60</b>
<b>Government</b>			<b>75 939 781,65</b>	<b>75 894 150,00</b>	<b>5,60</b>
35 000 000,00	BTP 0.00% 01/04/2026	EUR	34 852 626,04	34 847 400,00	2,57
20 000 000,00	BOT 0.00% 31/08/2021	EUR	20 040 506,16	20 030 000,00	1,48
16 000 000,00	BOT 0.00% 30/07/2021	EUR	16 034 639,30	16 009 600,00	1,18
5 000 000,00	BOT 0.00% 30/09/2021	EUR	5 012 010,15	5 007 150,00	0,37
<b>AUSTRIA</b>			<b>18 874 904,64</b>	<b>18 775 062,75</b>	<b>1,39</b>
<b>Government</b>			<b>18 874 904,64</b>	<b>18 775 062,75</b>	<b>1,39</b>
10 825 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2024	EUR	11 101 366,10	11 020 174,75	0,82
7 600 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2025	EUR	7 773 538,54	7 754 888,00	0,57
<b>INVESTMENT FUNDS</b>			<b>7 000 000,00</b>	<b>7 302 400,00</b>	<b>0,54</b>
<b>UCI Units</b>			<b>7 000 000,00</b>	<b>7 302 400,00</b>	<b>0,54</b>
<b>LUXEMBOURG</b>			<b>7 000 000,00</b>	<b>7 302 400,00</b>	<b>0,54</b>
<b>Finance</b>			<b>7 000 000,00</b>	<b>7 302 400,00</b>	<b>0,54</b>
70 000,00	EURIZON FUND - BOND CORPORATE SMART ESG	EUR	7 000 000,00	7 302 400,00	0,54
<b>Total Portfolio</b>			<b>1 349 422 652,11</b>	<b>1 341 244 831,39</b>	<b>99,03</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>13 860,00</b>	<b>26 795 300,00</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>15 060,00</b>	<b>22 268 900,00</b>
100 000	166	Purchase	EURO BOBL	08/09/2021	EUR	15 060,00	22 268 900,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 200,00)</b>	<b>4 526 400,00</b>
100 000	(40)	Sale	SHORT EURO BTP	08/09/2021	EUR	(1 200,00)	4 526 400,00

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	3 513 263 377,67	
Banks	(Note 3)	54 203 248,61	
Unrealised profit on future contracts	(Notes 2, 9)	178 000,00	
Other interest receivable		15 438 525,92	
Receivable on investments sold		17 222 034,03	
Receivable on subscriptions		1 397 144,00	
Other assets	(Note 11)	9 890,87	
<b>Total assets</b>		<b>3 601 712 221,10</b>	
<b>Liabilities</b>			
Amounts due to brokers	(Notes 2, 3)	(210 347,83)	
Unrealised loss on future contracts	(Notes 2, 9)	(299 420,10)	
Payable on investments purchased		(18 440 628,68)	
Payable on redemptions		(4 573 634,04)	
Other liabilities		(1 217 803,76)	
<b>Total liabilities</b>		<b>(24 741 834,41)</b>	
<b>Total net assets</b>		<b>3 576 970 386,69</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	265,65	101 125,219
Class Z Units	EUR	295,90	11 997 701,373

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>3 780 225 634,41</b>
Net income from investments	(Note 2)	22 080 923,27
Other income	(Note 6)	254 800,13
<b>Total income</b>		<b>22 335 723,40</b>
Management fee	(Note 6)	(3 918 621,78)
Depository fee	(Note 8)	(450 736,26)
Subscription tax	(Note 4)	(181 477,01)
Other charges and taxes	(Notes 5, 8)	(1 309 354,88)
<b>Total expenses</b>		<b>(5 860 189,93)</b>
<b>Net investment income / (loss)</b>		<b>16 475 533,47</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	51 288 386,91
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(239 342 739,57)
- future contracts	(Notes 2, 9)	(314 560,10)
<b>Net result of operations for the period</b>		<b>(171 893 379,29)</b>
Subscriptions for the period		746 262 336,95
Redemptions for the period		(777 624 205,38)
<b>Net assets at the end of the period</b>		<b>3 576 970 386,69</b>

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

## Eurizon Fund - Bond EUR Long Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>3 399 990 089,44</b>	<b>3 513 263 377,67</b>	<b>98,22</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>3 389 990 089,44</b>	<b>3 502 831 377,67</b>	<b>97,93</b>
<b>Ordinary Bonds</b>			<b>2 639 228 847,81</b>	<b>2 758 315 411,29</b>	<b>77,12</b>
<b>ITALY</b>			<b>745 639 690,20</b>	<b>801 872 445,36</b>	<b>22,42</b>
<b>Government</b>			<b>735 419 863,00</b>	<b>790 874 480,56</b>	<b>22,11</b>
37 500 000,00	BTP 2.80% 01/12/2028	EUR	41 953 070,88	43 824 000,00	1,22
32 800 000,00	BTP 2.95% 01/09/2038	EUR	34 107 446,12	40 643 004,80	1,14
33 486 000,00	BTP 2.45% 01/09/2033	EUR	35 480 797,67	38 937 671,49	1,09
29 800 000,00	BTP 3.00% 01/08/2029	EUR	34 041 463,98	35 529 050,00	0,99
24 155 000,00	BTP 3.85% 01/09/2049	EUR	31 978 232,52	35 195 385,75	0,98
26 400 000,00	BTP 3.50% 01/03/2030	EUR	32 034 496,20	32 781 144,00	0,92
21 455 000,00	BTP 6.00% 01/05/2031	EUR	27 110 207,40	32 129 720,70	0,90
20 600 000,00	BTP 5.75% 01/02/2033	EUR	22 607 168,78	31 470 873,38	0,88
21 261 000,00	BTP 4.00% 01/02/2037	EUR	26 014 464,01	29 344 868,05	0,82
18 290 000,00	BTP 4.75% 01/09/2044	EUR	25 670 689,52	29 265 207,14	0,82
18 083 000,00	BTP 5.00% 01/09/2040	EUR	24 205 980,99	28 709 552,71	0,80
24 350 000,00	BTP 1.65% 01/12/2030	EUR	26 193 922,69	26 360 579,50	0,74
26 000 000,00	BTP 0.90% 01/04/2031	EUR	26 196 201,39	26 306 280,00	0,73
20 500 000,00	BTP 3.35% 01/03/2035	EUR	22 839 646,13	26 165 316,45	0,73
22 250 000,00	BTP 2.00% 01/02/2028	EUR	24 408 246,29	24 605 385,00	0,69
23 500 000,00	BTP 0.85% 15/01/2027	EUR	24 317 278,18	24 315 685,00	0,68
20 680 000,00	BTP 2.45% 01/09/2050	EUR	23 818 273,53	23 660 209,28	0,66
20 900 000,00	BTP 1.65% 01/03/2032	EUR	22 682 550,57	22 572 610,28	0,63
20 500 000,00	BTP 2.10% 15/07/2026	EUR	20 789 947,78	22 533 805,00	0,63
18 775 000,00	BTP 0.95% 01/08/2030	EUR	18 787 473,29	19 186 172,50	0,54
16 900 000,00	BTP 2.05% 01/08/2027	EUR	17 358 057,96	18 686 330,00	0,52
13 550 000,00	BTP 3.45% 01/03/2048	EUR	15 246 362,79	18 447 005,23	0,52
17 075 000,00	BTP 0.95% 15/09/2027	EUR	17 797 660,48	17 734 436,50	0,50
16 700 000,00	BTP 0.25% 15/03/2028	EUR	16 729 964,85	16 530 662,00	0,46
14 688 000,00	BTP 2.20% 01/06/2027	EUR	15 227 914,98	16 356 556,80	0,46
13 500 000,00	BTP 1.80% 01/03/2041	EUR	14 223 807,24	14 107 462,20	0,39
12 000 000,00	BTP 2.25% 01/09/2036	EUR	13 478 817,76	13 667 325,60	0,38
10 550 000,00	BTP 3.10% 01/03/2040	EUR	13 781 345,52	13 350 328,70	0,37
9 675 000,00	BTP 1.35% 01/04/2030	EUR	10 188 156,29	10 247 476,04	0,29
10 000 000,00	BTP 0.50% 15/07/2028	EUR	10 023 002,20	10 029 200,00	0,28
10 000 000,00	BTP 0.60% 01/08/2031	EUR	9 740 433,95	9 787 500,00	0,27
6 491 000,00	BTP 5.00% 01/08/2034	EUR	8 749 386,19	9 567 594,44	0,27
7 543 000,00	BTP 2.80% 01/03/2067	EUR	7 701 962,03	8 923 731,06	0,25
6 800 000,00	BTP 1.70% 01/09/2051	EUR	6 776 369,42	6 590 394,76	0,18
5 525 000,00	BTP 1.45% 01/03/2036	EUR	5 563 450,81	5 696 554,01	0,16
3 400 000,00	BTP 2.15% 01/03/2072	EUR	3 350 752,40	3 326 870,42	0,09
2 100 000,00	BTP 1.50% 30/04/2045	EUR	2 018 301,81	2 041 754,40	0,06
2 000 000,00	BTP 0.95% 01/12/2031	EUR	1 998 460,00	2 016 800,00	0,06
167 000,00	BTP 7.25% 01/11/2026	EUR	228 098,40	229 977,37	0,01
<b>Finance</b>			<b>10 219 827,20</b>	<b>10 997 964,80</b>	<b>0,31</b>
10 240 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	10 219 827,20	10 997 964,80	0,31
<b>FRANCE</b>			<b>633 016 989,65</b>	<b>644 400 726,22</b>	<b>18,01</b>
<b>Government</b>			<b>633 016 989,65</b>	<b>644 400 726,22</b>	<b>18,01</b>
50 713 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	54 524 766,68	56 795 238,30	1,59
50 350 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	55 602 096,68	56 406 329,61	1,58

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

## Eurizon Fund - Bond EUR Long Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
42 285 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2050	EUR	48 199 316,55	49 140 692,42	1,37
49 900 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2040	EUR	49 201 881,74	48 898 187,64	1,37
44 600 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/05/2027	EUR	47 937 615,57	48 119 832,00	1,34
46 175 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	47 070 383,24	47 775 425,50	1,34
42 400 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	44 164 364,11	45 339 168,00	1,27
43 200 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2029	EUR	45 619 746,09	45 332 352,00	1,27
37 900 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	39 802 975,54	36 222 815,09	1,01
27 840 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2031	EUR	30 412 706,76	31 798 978,85	0,89
28 800 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	27 989 448,31	27 515 393,28	0,77
21 271 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	26 351 473,23	25 823 923,54	0,72
22 500 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	24 335 556,30	24 030 225,00	0,67
12 400 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.50% 25/04/2041	EUR	18 431 514,88	21 506 990,28	0,60
15 350 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.00% 25/05/2048	EUR	20 038 257,26	19 762 141,07	0,55
9 579 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.00% 25/04/2060	EUR	12 208 396,60	18 957 644,68	0,53
11 751 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	17 590 850,79	18 311 334,18	0,51
13 145 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	16 517 218,52	16 564 176,18	0,46
5 000 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2072	EUR	4 794 750,00	3 861 846,50	0,11
2 102 880,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2025	EUR	2 223 670,80	2 238 032,10	0,06
<b>SPAIN</b>			<b>447 581 108,72</b>	<b>463 068 927,31</b>	<b>12,95</b>
<b>Government</b>			<b>447 581 108,72</b>	<b>463 068 927,31</b>	<b>12,95</b>
39 200 000,00	SPAIN GOVERNMENT BOND 1.40% 30/07/2028	EUR	41 564 685,29	42 914 592,00	1,20
33 300 000,00	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	37 446 914,91	38 057 650,92	1,06
31 960 000,00	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	34 034 860,91	35 182 207,20	0,98
31 775 000,00	SPAIN GOVERNMENT BOND 1.40% 30/04/2028	EUR	33 992 216,80	34 728 168,50	0,97
32 350 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	32 657 713,29	32 957 533,00	0,92
30 000 000,00	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	32 199 691,41	32 494 500,00	0,91
28 060 000,00	SPAIN GOVERNMENT BOND 1.20% 31/10/2040	EUR	29 613 461,82	28 502 144,23	0,80
28 300 000,00	SPAIN GOVERNMENT BOND 0.10% 30/04/2031	EUR	27 807 205,81	27 446 472,00	0,77
25 785 000,00	SPAIN GOVERNMENT BOND 0.80% 30/07/2027	EUR	27 157 768,98	27 134 329,05	0,76
14 189 000,00	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	21 285 393,02	25 646 477,03	0,72
18 028 000,00	SPAIN GOVERNMENT BOND 2.90% 31/10/2046	EUR	21 504 862,62	24 357 198,13	0,68
22 965 000,00	SPAIN GOVERNMENT BOND 0.85% 30/07/2037	EUR	22 604 056,85	22 621 298,92	0,63
13 800 000,00	SPAIN GOVERNMENT BOND 2.70% 31/10/2048	EUR	15 218 967,37	18 125 386,44	0,51
14 050 000,00	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	16 087 001,09	16 890 457,59	0,47
17 110 000,00	SPAIN GOVERNMENT BOND 1.00% 31/10/2050	EUR	16 088 472,50	15 475 652,80	0,43
7 600 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	10 153 069,22	11 717 300,00	0,33
7 395 000,00	SPAIN GOVERNMENT BOND 4.20% 31/01/2037	EUR	11 045 002,33	11 045 299,93	0,31
6 395 000,00	SPAIN GOVERNMENT BOND 4.90% 30/07/2040	EUR	9 898 397,43	10 722 292,82	0,30
4 000 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	3 714 051,37	3 542 932,80	0,10
3 500 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	3 507 315,70	3 507 033,95	0,10

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## Eurizon Fund - Bond EUR Long Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>218 796 502,99</b>	<b>240 314 834,64</b>	<b>6,72</b>
<b>Government</b>			<b>218 796 502,99</b>	<b>240 314 834,64</b>	<b>6,72</b>
31 210 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.25% 04/07/2039	EUR	41 647 320,30	54 983 824,25	1,54
27 950 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 04/07/2044	EUR	36 622 486,55	42 887 603,59	1,20
28 850 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.25% 15/08/2048	EUR	37 714 253,27	36 408 538,44	1,02
19 400 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2028	EUR	20 815 048,32	20 682 922,00	0,58
18 300 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2027	EUR	18 260 807,81	19 131 186,00	0,53
17 700 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/08/2028	EUR	18 077 784,61	18 599 514,00	0,52
17 300 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/08/2027	EUR	17 796 686,90	18 392 495,00	0,51
8 400 000,00	BUNDESREPUBLIK DEUTSCHLAND 3.25% 04/07/2042	EUR	13 032 717,42	13 914 169,50	0,39
11 675 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2029	EUR	12 016 078,82	12 271 359,00	0,34
1 945 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 15/08/2046	EUR	2 813 318,99	3 043 222,86	0,09
<b>BELGIUM</b>			<b>201 172 302,84</b>	<b>206 025 868,95</b>	<b>5,76</b>
<b>Government</b>			<b>201 172 302,84</b>	<b>206 025 868,95</b>	<b>5,76</b>
23 625 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.00% 22/06/2034	EUR	30 673 475,28	31 906 528,76	0,89
24 275 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.40% 22/06/2040	EUR	24 706 131,82	23 371 377,69	0,65
19 825 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.10% 22/06/2030	EUR	20 150 666,27	20 096 404,25	0,56
18 600 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2027	EUR	20 027 079,77	19 903 302,00	0,56
15 100 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.90% 22/06/2029	EUR	15 915 335,22	16 368 853,00	0,46
13 500 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.70% 22/06/2050	EUR	15 439 059,00	16 320 887,10	0,46
14 670 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2031	EUR	14 926 700,16	16 096 804,20	0,45
11 100 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.60% 22/06/2047	EUR	11 347 227,42	13 113 475,62	0,37
10 150 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.45% 22/06/2037	EUR	12 035 005,64	11 715 441,61	0,33
8 400 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	9 315 840,47	9 472 702,68	0,26
4 850 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.75% 22/06/2045	EUR	8 013 268,36	8 062 883,47	0,22
4 907 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.90% 22/06/2038	EUR	5 430 657,85	6 034 237,27	0,17
5 300 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	5 704 615,84	5 697 182,00	0,16
3 550 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	4 384 809,52	4 949 864,40	0,14
3 500 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	3 102 430,22	2 915 924,90	0,08
<b>NETHERLANDS</b>			<b>114 864 128,97</b>	<b>119 360 622,62</b>	<b>3,34</b>
<b>Government</b>			<b>107 365 928,97</b>	<b>112 313 982,62</b>	<b>3,14</b>
31 750 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	32 866 593,62	34 055 367,50	0,95
11 908 000,00	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	16 811 946,61	20 441 522,87	0,57
11 317 000,00	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	17 271 891,13	18 269 858,11	0,51
9 650 000,00	NETHERLANDS GOVERNMENT BOND 2.50% 15/01/2033	EUR	12 989 552,49	12 509 151,22	0,35
11 805 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	13 230 059,91	12 456 870,92	0,35
8 100 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	8 213 101,94	8 435 016,00	0,24
5 700 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	5 982 783,27	6 146 196,00	0,17
<b>Finance</b>			<b>7 498 200,00</b>	<b>7 046 640,00</b>	<b>0,20</b>
6 000 000,00	COOPERATIEVE RABOBANK UA 4.125% 14/07/2025	EUR	7 498 200,00	7 046 640,00	0,20

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

## Eurizon Fund - Bond EUR Long Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>85 869 195,18</b>	<b>85 214 941,21</b>	<b>2,38</b>
<b>Government</b>			<b>85 869 195,18</b>	<b>85 214 941,21</b>	<b>2,38</b>
13 700 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	14 632 076,69	14 660 507,00	0,41
10 275 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.40% 23/05/2034	EUR	12 981 213,77	13 215 416,27	0,37
12 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	13 823 567,28	12 918 423,75	0,36
11 382 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/10/2026	EUR	11 804 161,63	12 097 927,80	0,34
7 900 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.50% 02/11/2086	EUR	10 757 754,04	10 380 833,84	0,29
4 610 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.15% 20/06/2044	EUR	7 037 711,84	7 321 245,65	0,20
7 300 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.70% 20/04/2071	EUR	7 127 814,78	6 974 363,79	0,20
4 450 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/04/2027	EUR	4 776 445,61	4 681 489,00	0,13
1 300 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.50% 20/02/2047	EUR	1 561 093,76	1 595 366,11	0,04
1 300 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/02/2029	EUR	1 367 355,78	1 369 368,00	0,04
<b>PORTUGAL</b>			<b>78 309 348,94</b>	<b>80 832 801,27</b>	<b>2,26</b>
<b>Government</b>			<b>78 309 348,94</b>	<b>80 832 801,27</b>	<b>2,26</b>
17 875 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	18 120 298,94	18 224 992,50	0,51
11 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	11 548 937,23	12 641 860,00	0,35
10 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.90% 12/10/2035	EUR	10 083 398,25	10 270 900,00	0,29
6 700 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.125% 17/10/2028	EUR	7 821 779,55	7 751 699,00	0,22
5 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/04/2037	EUR	7 231 455,66	7 497 300,00	0,21
6 300 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.30% 17/10/2031	EUR	6 271 461,00	6 242 103,00	0,18
3 600 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/02/2045	EUR	5 111 615,42	5 829 680,52	0,16
5 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	5 643 674,33	5 787 320,00	0,16
3 700 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	4 144 345,22	4 303 544,00	0,12
2 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.00% 12/04/2052	EUR	2 332 383,34	2 283 402,25	0,06
<b>IRELAND</b>			<b>66 640 193,47</b>	<b>69 982 434,13</b>	<b>1,96</b>
<b>Government</b>			<b>66 640 193,47</b>	<b>69 982 434,13</b>	<b>1,96</b>
17 500 000,00	IRELAND GOVERNMENT BOND 1.10% 15/05/2029	EUR	18 318 546,87	19 120 610,25	0,54
10 800 000,00	IRELAND GOVERNMENT BOND 0.40% 15/05/2035	EUR	10 948 822,54	10 834 542,72	0,30
7 600 000,00	IRELAND GOVERNMENT BOND 1.30% 15/05/2033	EUR	8 392 352,90	8 546 052,56	0,24
8 400 000,00	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	8 260 327,95	8 257 235,28	0,23
5 795 000,00	IRELAND GOVERNMENT BOND 2.00% 18/02/2045	EUR	5 469 304,04	7 435 223,17	0,21
6 000 000,00	IRELAND GOVERNMENT BOND 0.20% 15/05/2027	EUR	6 167 581,71	6 171 813,00	0,17
4 900 000,00	IRELAND GOVERNMENT BOND 1.50% 15/05/2050	EUR	5 220 223,00	5 702 263,28	0,16
2 700 000,00	IRELAND GOVERNMENT BOND 0.90% 15/05/2028	EUR	2 845 392,70	2 901 995,37	0,08
1 000 000,00	IRELAND GOVERNMENT BOND 0.20% 18/10/2030	EUR	1 017 641,76	1 012 698,50	0,03

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## Eurizon Fund - Bond EUR Long Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FINLAND</b>			<b>47 339 386,85</b>	<b>47 241 809,58</b>	<b>1,32</b>
<b>Government</b>			<b>47 339 386,85</b>	<b>47 241 809,58</b>	<b>1,32</b>
13 800 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2029	EUR	14 282 649,49	14 572 662,00	0,41
9 080 000,00	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	9 185 307,19	8 837 085,48	0,25
7 500 000,00	FINLAND GOVERNMENT BOND 0.125% 15/09/2031	EUR	7 470 900,00	7 576 650,00	0,21
4 050 000,00	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	4 393 524,93	4 549 756,64	0,13
4 400 000,00	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	4 184 765,28	3 857 908,56	0,11
3 500 000,00	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	3 616 336,60	3 424 071,70	0,09
3 000 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2027	EUR	3 016 779,32	3 162 930,00	0,09
1 170 000,00	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	1 189 124,04	1 260 745,20	0,03
<b>Floating Rate Notes</b>			<b>28 473 504,17</b>	<b>30 500 719,00</b>	<b>0,85</b>
<b>ITALY</b>			<b>28 473 504,17</b>	<b>30 500 719,00</b>	<b>0,85</b>
<b>Government</b>			<b>28 473 504,17</b>	<b>30 500 719,00</b>	<b>0,85</b>
25 000 000,00	CCT FRN 15/06/2022	EUR	25 117 180,80	25 115 500,00	0,70
4 242 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND FRN 28/06/2029	EUR	3 356 323,37	5 385 219,00	0,15
<b>Zero-Coupon Bonds</b>			<b>722 287 737,46</b>	<b>714 015 247,38</b>	<b>19,96</b>
<b>GERMANY</b>			<b>268 746 181,14</b>	<b>265 153 424,05</b>	<b>7,41</b>
<b>Government</b>			<b>268 746 181,14</b>	<b>265 153 424,05</b>	<b>7,41</b>
34 900 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2029	EUR	36 257 668,17	35 949 443,00	1,01
34 700 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2031	EUR	36 211 383,80	35 549 917,51	0,99
29 400 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2036	EUR	29 246 077,33	29 161 292,58	0,82
26 465 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2035	EUR	27 584 828,28	26 498 623,78	0,74
25 075 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/02/2030	EUR	26 402 643,64	25 818 799,73	0,72
24 400 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2028	EUR	25 118 811,64	25 134 196,00	0,70
26 405 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2050	EUR	25 141 906,91	24 282 492,17	0,68
20 500 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2027	EUR	21 171 740,98	21 135 705,00	0,59
14 800 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2030	EUR	15 593 259,02	15 207 489,88	0,43
14 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	14 277 927,65	14 297 571,40	0,40
7 500 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	6 693 509,08	6 967 593,00	0,19
5 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2026	EUR	5 046 424,64	5 150 300,00	0,14
<b>FRANCE</b>			<b>203 487 819,95</b>	<b>201 970 945,68</b>	<b>5,65</b>
<b>Government</b>			<b>203 487 819,95</b>	<b>201 970 945,68</b>	<b>5,65</b>
66 150 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2029	EUR	66 943 040,25	66 529 820,07	1,86
53 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2030	EUR	53 876 000,61	52 844 044,85	1,48
48 100 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2031	EUR	47 659 188,47	47 469 870,76	1,33
34 500 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2027	EUR	35 009 590,62	35 127 210,00	0,98

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



## Eurizon Fund - Bond EUR Long Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>85 162 773,37</b>	<b>85 126 100,00</b>	<b>2,38</b>
<b>Government</b>			<b>85 162 773,37</b>	<b>85 126 100,00</b>	<b>2,38</b>
65 000 000,00	BOT 0.00% 31/08/2021	EUR	65 135 723,56	65 097 500,00	1,82
10 000 000,00	CTZ 0.00% 29/11/2021	EUR	10 005 400,25	10 022 600,00	0,28
10 000 000,00	BOT 0.00% 30/07/2021	EUR	10 021 649,56	10 006 000,00	0,28
<b>NETHERLANDS</b>			<b>54 379 194,48</b>	<b>53 217 159,00</b>	<b>1,49</b>
<b>Government</b>			<b>54 379 194,48</b>	<b>53 217 159,00</b>	<b>1,49</b>
17 400 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2038	EUR	16 839 326,29	16 855 524,42	0,47
12 300 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2031	EUR	12 572 821,50	12 415 620,00	0,35
11 750 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2030	EUR	12 062 166,61	11 939 997,50	0,33
9 400 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2052	EUR	9 309 215,54	8 416 837,08	0,24
3 500 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2027	EUR	3 595 664,54	3 589 180,00	0,10
<b>SPAIN</b>			<b>45 558 315,43</b>	<b>45 520 200,00</b>	<b>1,27</b>
<b>Government</b>			<b>45 558 315,43</b>	<b>45 520 200,00</b>	<b>1,27</b>
45 600 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2028	EUR	45 558 315,43	45 520 200,00	1,27
<b>AUSTRIA</b>			<b>36 388 649,94</b>	<b>34 828 022,85</b>	<b>0,97</b>
<b>Government</b>			<b>36 388 649,94</b>	<b>34 828 022,85</b>	<b>0,97</b>
16 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/10/2040	EUR	16 364 399,62	15 119 121,60	0,42
10 125 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2030	EUR	10 382 537,41	10 205 291,25	0,28
9 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2031	EUR	9 641 712,91	9 503 610,00	0,27
<b>BELGIUM</b>			<b>20 352 699,02</b>	<b>20 071 251,00</b>	<b>0,56</b>
<b>Government</b>			<b>20 352 699,02</b>	<b>20 071 251,00</b>	<b>0,56</b>
10 600 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2027	EUR	10 823 160,22	10 818 678,00	0,30
9 350 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2031	EUR	9 529 538,80	9 252 573,00	0,26
<b>LUXEMBOURG</b>			<b>5 021 897,14</b>	<b>4 978 500,00</b>	<b>0,14</b>
<b>Government</b>			<b>5 021 897,14</b>	<b>4 978 500,00</b>	<b>0,14</b>
5 000 000,00	STATE OF THE GRAND-DUCHY OF LUXEMBOURG 0.00% 24/03/2031	EUR	5 021 897,14	4 978 500,00	0,14
<b>IRELAND</b>			<b>3 190 206,99</b>	<b>3 149 644,80</b>	<b>0,09</b>
<b>Government</b>			<b>3 190 206,99</b>	<b>3 149 644,80</b>	<b>0,09</b>
3 200 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2031	EUR	3 190 206,99	3 149 644,80	0,09
<b>INVESTMENT FUNDS</b>			<b>10 000 000,00</b>	<b>10 432 000,00</b>	<b>0,29</b>
<b>UCI Units</b>			<b>10 000 000,00</b>	<b>10 432 000,00</b>	<b>0,29</b>
<b>LUXEMBOURG</b>			<b>10 000 000,00</b>	<b>10 432 000,00</b>	<b>0,29</b>
<b>Finance</b>			<b>10 000 000,00</b>	<b>10 432 000,00</b>	<b>0,29</b>
100 000,00	EURIZON FUND - BOND CORPORATE SMART ESG	EUR	10 000 000,00	10 432 000,00	0,29
<b>Total Portfolio</b>			<b>3 399 990 089,44</b>	<b>3 513 263 377,67</b>	<b>98,22</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(121 420,10)</b>	<b>67 291 170,00</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>178 000,00</b>	<b>10 162 000,00</b>
100 000	50	Purchase	EURO BUXL	08/09/2021	EUR	178 000,00	10 162 000,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(299 420,10)</b>	<b>57 129 170,00</b>
100 000	(179)	Sale	EURO BTP	08/09/2021	EUR	(165 810,10)	27 102 390,00
100 000	(118)	Sale	EURO BUND	08/09/2021	EUR	(124 970,00)	20 367 980,00
100 000	(72)	Sale	EURO BOBL	08/09/2021	EUR	(8 640,00)	9 658 800,00

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	175 218 451,10	
Banks	(Note 3)	1 655 871,67	
Other interest receivable		470 536,24	
Receivable on investments sold		775 179,20	
Receivable on subscriptions		1 002 244,00	
<b>Total assets</b>		<b>179 122 282,21</b>	
<b>Liabilities</b>			
Payable on investments purchased		(1 898 887,18)	
Payable on redemptions		(435 724,00)	
Other liabilities		(45 831,69)	
<b>Total liabilities</b>		<b>(2 380 442,87)</b>	
<b>Total net assets</b>		<b>176 741 839,34</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	99,75	1 771 776,777

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 FROM 24 FEBRUARY 2021 (LAUNCH DATE) UNTIL 30 JUNE 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>0,00</b>
Net income from investments	(Note 2)	376 524,85
<b>Total income</b>		<b>376 524,85</b>
Management fee	(Note 6)	(88 543,46)
Depository fee	(Note 8)	(13 811,07)
Subscription tax	(Note 4)	(8 087,44)
Other charges and taxes	(Notes 5, 8)	(36 079,22)
<b>Total expenses</b>		<b>(146 521,19)</b>
<b>Net investment income / (loss)</b>		<b>230 003,66</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(102 839,09)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(511 092,90)
<b>Net result of operations for the period</b>		<b>(383 928,33)</b>
Subscriptions for the period		187 436 863,35
Redemptions for the period		(10 311 095,68)
<b>Net assets at the end of the period</b>		<b>176 741 839,34</b>

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

## Eurizon Fund - Bond EUR 1-10 Y LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>175 729 544,00</b>	<b>175 218 451,10</b>	<b>99,14</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>175 729 544,00</b>	<b>175 218 451,10</b>	<b>99,14</b>
<b>Ordinary Bonds</b>			<b>90 020 670,56</b>	<b>89 631 125,56</b>	<b>50,71</b>
<b>ITALY</b>			<b>37 165 911,04</b>	<b>36 984 538,02</b>	<b>20,92</b>
<b>Government</b>			<b>37 165 911,04</b>	<b>36 984 538,02</b>	<b>20,92</b>
3 984 000,00	BTP 2.00% 01/02/2028	EUR	4 425 342,63	4 405 746,24	2,49
3 506 000,00	BTP 0.50% 01/02/2026	EUR	3 577 764,90	3 576 961,44	2,02
3 265 000,00	BTP 0.30% 15/08/2023	EUR	3 308 379,88	3 308 261,25	1,87
3 183 000,00	BTP 1.35% 15/04/2022	EUR	3 243 491,93	3 229 217,16	1,83
2 717 000,00	BTP 2.50% 01/12/2024	EUR	2 979 589,02	2 961 720,19	1,68
2 454 000,00	BTP 3.00% 01/08/2029	EUR	2 951 586,08	2 925 781,50	1,66
2 430 000,00	BTP 5.50% 01/11/2022	EUR	2 662 791,54	2 621 508,30	1,48
1 990 000,00	BTP 1.45% 15/05/2025	EUR	2 113 090,98	2 106 673,70	1,19
1 804 000,00	BTP 2.10% 15/07/2026	EUR	1 992 667,55	1 982 974,84	1,12
1 940 000,00	BTP 0.95% 01/08/2030	EUR	1 998 933,50	1 982 486,00	1,12
1 498 000,00	BTP 4.75% 01/09/2028	EUR	1 971 733,85	1 950 425,96	1,10
1 880 000,00	BTP 0.90% 01/04/2031	EUR	1 898 173,93	1 902 146,40	1,08
1 587 000,00	BTP 1.75% 01/07/2024	EUR	1 687 947,38	1 679 299,92	0,95
1 300 000,00	BTP 0.85% 15/01/2027	EUR	1 350 718,06	1 345 123,00	0,76
950 000,00	BTP 1.35% 01/04/2030	EUR	1 003 699,81	1 006 212,12	0,57
<b>SPAIN</b>			<b>13 177 986,21</b>	<b>13 129 799,16</b>	<b>7,43</b>
<b>Government</b>			<b>13 177 986,21</b>	<b>13 129 799,16</b>	<b>7,43</b>
2 825 000,00	SPAIN GOVERNMENT BOND 1.40% 30/07/2028	EUR	3 104 505,00	3 092 697,00	1,75
2 378 000,00	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	2 584 864,46	2 575 730,70	1,46
2 225 000,00	SPAIN GOVERNMENT BOND 1.30% 31/10/2026	EUR	2 408 458,73	2 403 066,75	1,36
1 997 000,00	SPAIN GOVERNMENT BOND 0.60% 31/10/2029	EUR	2 062 781,36	2 059 705,80	1,16
1 477 000,00	SPAIN GOVERNMENT BOND 0.80% 30/07/2027	EUR	1 556 531,21	1 554 291,41	0,88
1 270 000,00	SPAIN GOVERNMENT BOND 4.80% 31/01/2024	EUR	1 460 845,45	1 444 307,50	0,82
<b>BELGIUM</b>			<b>7 816 013,06</b>	<b>7 791 379,96</b>	<b>4,41</b>
<b>Government</b>			<b>7 816 013,06</b>	<b>7 791 379,96</b>	<b>4,41</b>
1 527 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2025	EUR	1 614 189,13	1 609 824,48	0,91
1 194 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2027	EUR	1 281 692,18	1 277 663,58	0,72
1 010 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.20% 22/10/2023	EUR	1 032 646,95	1 030 078,80	0,58
882 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	953 600,70	948 097,08	0,54
620 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2026	EUR	665 725,33	665 532,80	0,38
592 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.60% 22/06/2024	EUR	654 207,65	649 453,60	0,37
530 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2031	EUR	581 653,66	581 547,80	0,33
564 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.10% 22/06/2030	EUR	573 088,56	571 721,16	0,32
422 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.90% 22/06/2029	EUR	459 208,90	457 460,66	0,26

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

## Eurizon Fund - Bond EUR 1-10 Y LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>7 236 196,13</b>	<b>7 208 147,98</b>	<b>4,08</b>
<b>Government</b>			<b>7 236 196,13</b>	<b>7 208 147,98</b>	<b>4,08</b>
2 993 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	3 161 754,36	3 150 192,36	1,78
2 062 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/08/2028	EUR	2 174 494,31	2 166 790,84	1,23
1 809 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2027	EUR	1 899 947,46	1 891 164,78	1,07
<b>FRANCE</b>			<b>6 951 936,33</b>	<b>6 939 688,76</b>	<b>3,93</b>
<b>Government</b>			<b>6 951 936,33</b>	<b>6 939 688,76</b>	<b>3,93</b>
3 893 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	4 177 692,93	4 162 862,76	2,36
2 600 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	2 774 243,40	2 776 826,00	1,57
<b>NETHERLANDS</b>			<b>4 705 607,94</b>	<b>4 680 066,90</b>	<b>2,65</b>
<b>Government</b>			<b>4 705 607,94</b>	<b>4 680 066,90</b>	<b>2,65</b>
1 440 000,00	NETHERLANDS GOVERNMENT BOND 2.25% 15/07/2022	EUR	1 497 977,30	1 484 265,60	0,84
1 140 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	1 227 341,22	1 222 775,40	0,69
998 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	1 034 505,26	1 032 341,18	0,58
485 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	507 592,27	505 059,60	0,29
404 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	438 191,89	435 625,12	0,25
<b>AUSTRIA</b>			<b>4 206 162,58</b>	<b>4 180 838,74</b>	<b>2,36</b>
<b>Government</b>			<b>4 206 162,58</b>	<b>4 180 838,74</b>	<b>2,36</b>
1 169 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.20% 20/10/2025	EUR	1 264 429,55	1 257 224,43	0,71
960 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/04/2027	EUR	1 015 064,11	1 009 939,20	0,57
830 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.75% 20/10/2023	EUR	882 083,81	876 065,00	0,50
569 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	612 533,88	608 892,59	0,34
407 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/02/2029	EUR	432 051,23	428 717,52	0,24
<b>PORTUGAL</b>			<b>4 032 523,64</b>	<b>4 021 658,71</b>	<b>2,27</b>
<b>Government</b>			<b>4 032 523,64</b>	<b>4 021 658,71</b>	<b>2,27</b>
787 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	927 966,50	916 697,60	0,52
678 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	776 704,72	779 198,28	0,44
758 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	772 188,34	772 841,64	0,43
701 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	736 287,23	737 620,24	0,42
479 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	549 727,00	547 176,07	0,31
214 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	269 649,85	268 124,88	0,15
<b>IRELAND</b>			<b>3 152 051,52</b>	<b>3 124 716,65</b>	<b>1,77</b>
<b>Government</b>			<b>3 152 051,52</b>	<b>3 124 716,65</b>	<b>1,77</b>
800 000,00	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	907 909,59	899 762,64	0,51
457 000,00	IRELAND GOVERNMENT BOND 3.40% 18/03/2024	EUR	512 218,70	506 407,23	0,29
390 000,00	IRELAND GOVERNMENT BOND 5.40% 13/03/2025	EUR	482 738,53	475 701,64	0,27
403 000,00	IRELAND GOVERNMENT BOND 0.20% 15/05/2027	EUR	416 446,71	414 540,11	0,24
293 000,00	IRELAND GOVERNMENT BOND 1.10% 15/05/2029	EUR	321 565,22	320 133,65	0,18
254 000,00	IRELAND GOVERNMENT BOND 0.90% 15/05/2028	EUR	274 569,91	273 002,53	0,15
220 000,00	IRELAND GOVERNMENT BOND 1.00% 15/05/2026	EUR	236 602,86	235 168,85	0,13
<b>FINLAND</b>			<b>1 576 282,11</b>	<b>1 570 290,68</b>	<b>0,89</b>
<b>Government</b>			<b>1 576 282,11</b>	<b>1 570 290,68</b>	<b>0,89</b>
765 000,00	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	815 023,60	811 672,27	0,46
380 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2027	EUR	402 700,87	400 637,80	0,23
339 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2029	EUR	358 557,64	357 980,61	0,20

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

## Eurizon Fund - Bond EUR 1-10 Y LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>85 708 873,44</b>	<b>85 587 325,54</b>	<b>48,43</b>
<b>FRANCE</b>			<b>39 151 210,45</b>	<b>39 095 726,23</b>	<b>22,12</b>
<b>Government</b>			<b>39 151 210,45</b>	<b>39 095 726,23</b>	<b>22,12</b>
6 070 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	6 205 433,95	6 195 345,50	3,51
5 790 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2022	EUR	5 825 086,38	5 815 418,10	3,29
5 346 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2023	EUR	5 411 776,13	5 403 362,58	3,06
5 273 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2025	EUR	5 384 440,08	5 378 090,89	3,04
4 689 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2024	EUR	4 771 305,72	4 764 633,57	2,70
4 081 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2029	EUR	4 125 097,12	4 104 432,29	2,32
3 700 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2027	EUR	3 740 675,64	3 767 266,00	2,13
3 678 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2030	EUR	3 687 395,43	3 667 177,30	2,07
<b>GERMANY</b>			<b>24 482 928,83</b>	<b>24 427 575,84</b>	<b>13,82</b>
<b>Government</b>			<b>24 482 928,83</b>	<b>24 427 575,84</b>	<b>13,82</b>
5 882 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/06/2022	EUR	5 931 060,95	5 918 468,40	3,35
4 660 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/12/2022	EUR	4 716 429,36	4 706 553,40	2,66
3 320 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2027	EUR	3 429 887,08	3 422 953,20	1,94
2 819 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2031	EUR	2 897 456,94	2 888 046,61	1,63
2 104 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/02/2030	EUR	2 171 348,88	2 166 410,95	1,23
2 012 000,00	BUNDES OblIGATION 0.00% 11/04/2025	EUR	2 065 882,86	2 062 018,32	1,17
1 863 000,00	BUNDES OblIGATION 0.00% 05/04/2024	EUR	1 903 589,26	1 898 341,11	1,07
1 335 000,00	BUNDES OblIGATION 0.00% 18/10/2024	EUR	1 367 273,50	1 364 783,85	0,77
<b>SPAIN</b>			<b>11 626 835,18</b>	<b>11 628 094,49</b>	<b>6,58</b>
<b>Government</b>			<b>11 626 835,18</b>	<b>11 628 094,49</b>	<b>6,58</b>
2 955 000,00	SPAIN GOVERNMENT BOND 0.00% 30/04/2023	EUR	2 984 321,00	2 982 756,32	1,69
2 828 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	2 859 333,90	2 860 069,52	1,62
2 680 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	2 714 551,89	2 716 180,00	1,53
1 553 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	1 571 736,00	1 571 713,65	0,89
1 500 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2028	EUR	1 496 892,39	1 497 375,00	0,85
<b>ITALY</b>			<b>3 749 824,52</b>	<b>3 750 256,48</b>	<b>2,12</b>
<b>Government</b>			<b>3 749 824,52</b>	<b>3 750 256,48</b>	<b>2,12</b>
3 727 000,00	BTP 0.00% 15/01/2024	EUR	3 749 824,52	3 750 256,48	2,12
<b>NETHERLANDS</b>			<b>2 546 522,60</b>	<b>2 541 596,91</b>	<b>1,44</b>
<b>Government</b>			<b>2 546 522,60</b>	<b>2 541 596,91</b>	<b>1,44</b>
1 050 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2027	EUR	1 078 234,52	1 076 754,00	0,61
933 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2024	EUR	951 034,07	949 644,72	0,54
507 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2030	EUR	517 254,01	515 198,19	0,29
<b>AUSTRIA</b>			<b>1 933 081,34</b>	<b>1 930 303,52</b>	<b>1,09</b>
<b>Government</b>			<b>1 933 081,34</b>	<b>1 930 303,52</b>	<b>1,09</b>
972 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/09/2022	EUR	981 827,41	980 077,32	0,55
380 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2030	EUR	383 992,81	383 013,40	0,22

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

## Eurizon Fund - Bond EUR 1-10 Y LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
350 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2025	EUR	357 108,79	357 133,00	0,20
210 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2031	EUR	210 152,33	210 079,80	0,12
<b>FINLAND</b>			<b>1 930 782,83</b>	<b>1 926 492,07</b>	<b>1,09</b>
<b>Government</b>			<b>1 930 782,83</b>	<b>1 926 492,07</b>	<b>1,09</b>
1 458 000,00	FINLAND GOVERNMENT BOND 0.00% 15/04/2022	EUR	1 467 796,79	1 465 418,89	0,83
458 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2030	EUR	462 986,04	461 073,18	0,26
<b>IRELAND</b>			<b>287 687,69</b>	<b>287 280,00</b>	<b>0,17</b>
<b>Government</b>			<b>287 687,69</b>	<b>287 280,00</b>	<b>0,17</b>
285 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2022	EUR	287 687,69	287 280,00	0,17
<b>Total Portfolio</b>			<b>175 729 544,00</b>	<b>175 218 451,10</b>	<b>99,14</b>

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	295 904 420,45	
Banks	(Note 3)	2 746 219,69	
Other interest receivable		974 801,65	
Receivable on investments sold		1 397 731,60	
Receivable on subscriptions		96 301,00	
<b>Total assets</b>		<b>301 119 474,39</b>	
<b>Liabilities</b>			
Payable on investments purchased		(872 434,87)	
Payable on redemptions		(241 715,59)	
Other liabilities		(107 376,57)	
<b>Total liabilities</b>		<b>(1 221 527,03)</b>	
<b>Total net assets</b>		<b>299 897 947,36</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	97,76	3 067 792,382

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>552 479 583,82</b>
Net income from investments	(Note 2)	2 158 516,25
Other income		20 789,67
<b>Total income</b>		<b>2 179 305,92</b>
Management fee	(Note 6)	(390 626,81)
Depository fee	(Note 8)	(55 295,42)
Subscription tax	(Note 4)	(20 395,40)
Other charges and taxes	(Notes 5, 8)	(152 400,45)
<b>Total expenses</b>		<b>(618 718,08)</b>
<b>Net investment income / (loss)</b>		<b>1 560 587,84</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 016 181,13)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(17 087 404,21)
- foreign currencies	(Note 2)	27,35
<b>Net result of operations for the period</b>		<b>(16 542 970,15)</b>
Subscriptions for the period		278 321 725,15
Redemptions for the period		(514 360 391,46)
<b>Net assets at the end of the period</b>		<b>299 897 947,36</b>

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

## Eurizon Fund - Bond EUR All Maturities LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>298 538 037,24</b>	<b>295 904 420,45</b>	<b>98,67</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>298 538 037,24</b>	<b>295 904 420,45</b>	<b>98,67</b>
<b>Ordinary Bonds</b>			<b>187 047 081,60</b>	<b>185 123 453,27</b>	<b>61,73</b>
<b>ITALY</b>			<b>61 146 849,43</b>	<b>62 245 034,71</b>	<b>20,76</b>
<b>Government</b>			<b>61 146 849,43</b>	<b>62 245 034,71</b>	<b>20,76</b>
5 050 000,00	BTP 0.50% 01/02/2026	EUR	5 170 627,01	5 152 212,00	1,72
4 200 000,00	BTP 0.30% 15/08/2023	EUR	4 256 254,81	4 255 650,00	1,42
3 700 000,00	BTP 0.85% 15/01/2027	EUR	3 734 058,93	3 828 427,00	1,28
3 400 000,00	BTP 2.00% 01/02/2028	EUR	3 745 131,49	3 759 924,00	1,25
2 850 000,00	BTP 3.50% 01/03/2030	EUR	3 460 620,03	3 538 873,50	1,18
2 780 000,00	BTP 2.95% 01/09/2038	EUR	3 304 691,89	3 444 742,48	1,15
3 260 000,00	BTP 0.90% 01/04/2031	EUR	3 334 554,45	3 298 402,80	1,10
3 000 000,00	BTP 0.95% 15/03/2023	EUR	3 028 599,08	3 068 190,00	1,02
2 070 000,00	BTP 2.45% 01/09/2033	EUR	2 294 567,36	2 407 005,32	0,80
2 050 000,00	BTP 3.75% 01/09/2024	EUR	2 316 420,22	2 305 307,00	0,77
1 776 000,00	BTP 3.10% 01/03/2040	EUR	2 190 243,78	2 247 410,78	0,75
2 200 000,00	BTP 0.35% 01/02/2025	EUR	2 214 029,94	2 235 970,00	0,75
1 900 000,00	BTP 2.80% 01/12/2028	EUR	2 101 006,66	2 220 416,00	0,74
2 150 000,00	BTP 1.35% 15/04/2022	EUR	2 200 286,38	2 181 218,00	0,73
1 920 000,00	BTP 1.45% 15/05/2025	EUR	1 968 624,82	2 032 569,60	0,68
1 250 000,00	BTP 5.75% 01/02/2033	EUR	1 908 110,85	1 909 640,38	0,64
1 210 000,00	BTP 3.85% 01/09/2049	EUR	1 635 484,95	1 763 047,68	0,59
1 330 000,00	BTP 3.35% 01/03/2035	EUR	1 641 862,22	1 697 554,68	0,57
1 410 000,00	BTP 2.25% 01/09/2036	EUR	1 580 398,64	1 605 910,76	0,54
1 000 000,00	BTP 4.75% 01/09/2044	EUR	1 499 526,31	1 600 066,00	0,53
1 100 000,00	BTP 3.45% 01/03/2048	EUR	1 386 129,01	1 497 542,86	0,50
1 220 000,00	BTP 3.00% 01/08/2029	EUR	1 453 933,93	1 454 545,00	0,48
1 190 000,00	BTP 1.65% 01/03/2032	EUR	1 249 688,24	1 285 234,75	0,43
690 000,00	BTP 2.45% 01/09/2050	EUR	815 710,53	789 436,38	0,26
730 000,00	BTP 0.95% 15/09/2027	EUR	758 592,82	758 192,60	0,25
480 000,00	BTP 0.95% 01/08/2030	EUR	465 005,38	490 512,00	0,16
430 000,00	BTP 1.70% 01/09/2051	EUR	449 908,13	416 745,55	0,14
390 000,00	BTP 0.95% 01/03/2023	EUR	398 475,00	398 704,80	0,13
310 000,00	BTP 2.80% 01/03/2067	EUR	353 885,93	366 744,88	0,12
240 000,00	BTP 2.15% 01/03/2072	EUR	230 420,64	234 837,91	0,08
<b>FRANCE</b>			<b>37 008 647,81</b>	<b>35 813 250,78</b>	<b>11,94</b>
<b>Government</b>			<b>37 008 647,81</b>	<b>35 813 250,78</b>	<b>11,94</b>
4 110 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	4 439 619,97	4 380 643,50	1,46
3 885 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	4 493 577,01	4 352 305,67	1,45
3 530 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	3 802 436,07	3 774 699,60	1,26
2 661 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	3 070 418,09	2 980 145,70	0,99
3 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2040	EUR	2 963 006,28	2 939 770,80	0,98
2 680 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/05/2027	EUR	2 938 271,81	2 891 505,60	0,96
2 160 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2050	EUR	2 651 687,22	2 510 202,10	0,84
2 415 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	2 512 945,45	2 308 129,25	0,77
1 884 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	2 388 205,10	2 287 258,33	0,76

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

## Eurizon Fund - Bond EUR All Maturities LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 970 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	1 904 742,07	1 882 129,33	0,63
1 660 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	1 841 141,19	1 792 434,80	0,60
1 270 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	1 367 395,39	1 356 372,70	0,45
875 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	1 172 861,26	1 102 598,26	0,37
400 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.00% 25/04/2060	EUR	890 392,70	791 633,56	0,26
600 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2072	EUR	571 948,20	463 421,58	0,16
<b>SPAIN</b>			<b>29 702 546,58</b>	<b>29 635 031,25</b>	<b>9,88</b>
<b>Government</b>			<b>29 702 546,58</b>	<b>29 635 031,25</b>	<b>9,88</b>
3 655 000,00	SPAIN GOVERNMENT BOND 0.10% 30/04/2031	EUR	3 591 477,70	3 544 765,20	1,18
2 612 000,00	SPAIN GOVERNMENT BOND 1.20% 31/10/2040	EUR	2 727 773,85	2 653 157,55	0,89
2 300 000,00	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	2 484 793,32	2 531 886,00	0,84
1 400 000,00	SPAIN GOVERNMENT BOND 5.15% 31/10/2044	EUR	2 450 066,53	2 530 486,14	0,84
2 345 000,00	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	2 390 891,30	2 386 483,05	0,80
1 770 000,00	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	2 023 808,99	2 022 884,15	0,67
1 890 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	1 878 943,01	1 925 494,20	0,64
1 700 000,00	SPAIN GOVERNMENT BOND 1.50% 30/04/2027	EUR	1 859 271,91	1 861 432,00	0,62
1 600 000,00	SPAIN GOVERNMENT BOND 0.45% 31/10/2022	EUR	1 631 044,78	1 621 728,00	0,54
1 776 000,00	SPAIN GOVERNMENT BOND 1.00% 31/10/2050	EUR	1 663 879,60	1 606 356,48	0,54
1 460 000,00	SPAIN GOVERNMENT BOND 1.40% 30/07/2028	EUR	1 585 113,00	1 598 349,60	0,53
1 000 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	1 117 758,60	1 107 870,00	0,37
950 000,00	SPAIN GOVERNMENT BOND 1.30% 31/10/2026	EUR	1 028 162,91	1 026 028,50	0,34
745 000,00	SPAIN GOVERNMENT BOND 2.90% 31/10/2046	EUR	1 004 770,72	1 006 551,62	0,34
740 000,00	SPAIN GOVERNMENT BOND 1.40% 30/04/2028	EUR	804 238,24	808 775,60	0,27
345 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	574 748,53	531 903,75	0,18
470 000,00	SPAIN GOVERNMENT BOND 0.40% 30/04/2022	EUR	476 757,65	473 839,90	0,16
230 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	214 275,63	203 718,64	0,07
100 000,00	SPAIN GOVERNMENT BOND 0.60% 31/10/2029	EUR	104 582,19	103 140,00	0,03
90 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	90 188,12	90 180,87	0,03
<b>BELGIUM</b>			<b>16 685 493,71</b>	<b>16 259 426,44</b>	<b>5,42</b>
<b>Government</b>			<b>16 685 493,71</b>	<b>16 259 426,44</b>	<b>5,42</b>
2 260 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.40% 22/06/2040	EUR	2 292 353,08	2 175 872,86	0,73
1 975 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2027	EUR	2 125 852,44	2 113 388,25	0,70
1 430 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 3.00% 22/06/2034	EUR	1 987 234,21	1 931 273,49	0,64
1 350 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2025	EUR	1 429 297,15	1 423 224,00	0,47
920 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 060 057,85	1 037 486,48	0,35
940 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.50% 22/10/2024	EUR	977 296,91	975 071,40	0,32
700 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.70% 22/06/2050	EUR	897 953,42	846 268,22	0,28
700 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.90% 22/06/2029	EUR	771 182,61	758 821,00	0,25
730 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.20% 22/10/2023	EUR	747 262,42	744 512,40	0,25
590 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2031	EUR	652 490,36	647 383,40	0,22
580 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2026	EUR	631 899,78	622 595,20	0,21

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

## Eurizon Fund - Bond EUR All Maturities LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
550 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	597 219,52	591 217,00	0,20
470 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.60% 22/06/2047	EUR	579 442,04	555 255,27	0,18
500 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2022	EUR	565 921,16	530 860,00	0,18
380 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.10% 22/06/2030	EUR	386 186,03	385 202,20	0,13
255 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2057	EUR	397 434,85	355 553,64	0,12
280 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.60% 22/06/2024	EUR	311 411,07	307 174,00	0,10
310 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	274 998,81	258 267,63	0,09
<b>GERMANY</b>			<b>13 326 289,16</b>	<b>12 691 775,73</b>	<b>4,23</b>
<b>Government</b>			<b>13 326 289,16</b>	<b>12 691 775,73</b>	<b>4,23</b>
2 418 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.25% 15/08/2048	EUR	3 320 804,48	3 051 502,46	1,02
1 425 000,00	BUNDESREPUBLIK DEUTSCHLAND 3.25% 04/07/2042	EUR	2 487 800,39	2 360 439,47	0,79
2 080 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2027	EUR	2 219 871,48	2 174 473,60	0,72
1 265 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 04/07/2044	EUR	2 048 944,73	1 941 066,85	0,65
1 200 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.25% 04/09/2021	EUR	1 253 975,01	1 206 000,00	0,40
600 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	640 797,26	631 512,00	0,21
310 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.25% 04/07/2039	EUR	541 351,33	546 138,59	0,18
380 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2028	EUR	409 658,12	405 129,40	0,13
240 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 15/08/2046	EUR	403 086,36	375 513,36	0,13
<b>NETHERLANDS</b>			<b>7 542 250,39</b>	<b>7 324 199,81</b>	<b>2,44</b>
<b>Government</b>			<b>7 542 250,39</b>	<b>7 324 199,81</b>	<b>2,44</b>
1 742 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	1 924 302,07	1 838 193,07	0,61
1 235 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	1 339 267,53	1 324 673,35	0,44
770 000,00	NETHERLANDS GOVERNMENT BOND 2.75% 15/01/2047	EUR	1 304 100,30	1 243 067,13	0,41
900 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	937 067,53	930 969,00	0,31
500 000,00	NETHERLANDS GOVERNMENT BOND 2.00% 15/07/2024	EUR	555 827,43	541 015,00	0,18
515 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	544 125,09	536 300,40	0,18
430 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	471 093,53	463 660,40	0,16
260 000,00	NETHERLANDS GOVERNMENT BOND 3.75% 15/01/2042	EUR	466 466,91	446 321,46	0,15
<b>PORTUGAL</b>			<b>6 433 238,49</b>	<b>6 371 053,87</b>	<b>2,13</b>
<b>Government</b>			<b>6 433 238,49</b>	<b>6 371 053,87</b>	<b>2,13</b>
980 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	1 188 456,30	1 141 504,00	0,38
710 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.125% 14/04/2027	EUR	918 052,22	889 573,20	0,30
800 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.90% 12/10/2035	EUR	804 288,43	821 672,00	0,27
640 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	730 174,97	735 526,40	0,25
630 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 15/10/2025	EUR	722 798,78	719 667,90	0,24
660 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	658 154,09	672 922,80	0,22
330 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/04/2037	EUR	505 136,23	494 821,80	0,16
300 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	317 045,72	315 672,00	0,11
180 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/02/2045	EUR	296 051,92	291 484,03	0,10
130 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.875% 21/07/2026	EUR	153 302,01	151 205,60	0,05
150 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.00% 12/04/2052	EUR	139 777,82	137 004,14	0,05
<b>IRELAND</b>			<b>5 889 311,80</b>	<b>5 763 500,09</b>	<b>1,92</b>
<b>Government</b>			<b>5 889 311,80</b>	<b>5 763 500,09</b>	<b>1,92</b>
730 000,00	IRELAND GOVERNMENT BOND 0.40% 15/05/2035	EUR	748 045,69	732 334,83	0,24
700 000,00	IRELAND GOVERNMENT BOND 0.20% 15/05/2027	EUR	720 662,07	720 044,85	0,24
700 000,00	IRELAND GOVERNMENT BOND 0.20% 18/10/2030	EUR	712 349,24	708 888,95	0,24
550 000,00	IRELAND GOVERNMENT BOND 5.40% 13/03/2025	EUR	693 541,52	670 861,29	0,22

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

## Eurizon Fund - Bond EUR All Maturities LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
560 000,00	IRELAND GOVERNMENT BOND 1.10% 15/05/2029	EUR	616 600,48	611 859,53	0,20
530 000,00	IRELAND GOVERNMENT BOND 3.40% 18/03/2024	EUR	617 089,60	587 299,41	0,20
310 000,00	IRELAND GOVERNMENT BOND 2.00% 18/02/2045	EUR	419 699,57	397 742,74	0,13
360 000,00	IRELAND GOVERNMENT BOND 0.55% 22/04/2041	EUR	350 808,28	353 881,51	0,12
350 000,00	IRELAND GOVERNMENT BOND 0.80% 15/03/2022	EUR	363 038,16	353 542,00	0,12
300 000,00	IRELAND GOVERNMENT BOND 1.50% 15/05/2050	EUR	367 440,64	349 118,16	0,12
260 000,00	IRELAND GOVERNMENT BOND 1.00% 15/05/2026	EUR	280 036,55	277 926,82	0,09
<b>AUSTRIA</b>			<b>5 812 338,04</b>	<b>5 583 622,93</b>	<b>1,86</b>
<b>Government</b>			<b>5 812 338,04</b>	<b>5 583 622,93</b>	<b>1,86</b>
980 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/03/2051	EUR	1 081 006,43	1 012 804,42	0,34
920 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/04/2027	EUR	980 698,10	967 858,40	0,32
830 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.20% 20/10/2025	EUR	901 528,21	892 640,10	0,30
720 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.75% 20/02/2028	EUR	781 512,76	770 479,20	0,26
430 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.50% 02/11/2086	EUR	649 659,66	565 032,73	0,19
420 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 2.40% 23/05/2034	EUR	562 186,88	540 192,20	0,18
380 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/02/2029	EUR	403 795,20	400 276,80	0,13
200 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 3.50% 15/09/2021	EUR	216 528,83	201 708,00	0,07
160 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.70% 20/04/2071	EUR	151 397,75	152 862,77	0,05
65 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 1.50% 20/02/2047	EUR	84 024,22	79 768,31	0,02
<b>FINLAND</b>			<b>3 500 116,19</b>	<b>3 436 557,66</b>	<b>1,15</b>
<b>Government</b>			<b>3 500 116,19</b>	<b>3 436 557,66</b>	<b>1,15</b>
520 000,00	FINLAND GOVERNMENT BOND 0.875% 15/09/2025	EUR	557 273,11	551 724,94	0,18
500 000,00	FINLAND GOVERNMENT BOND 1.625% 15/09/2022	EUR	525 511,28	513 834,75	0,17
480 000,00	FINLAND GOVERNMENT BOND 0.125% 15/04/2036	EUR	476 943,11	469 586,98	0,16
430 000,00	FINLAND GOVERNMENT BOND 0.25% 15/09/2040	EUR	435 870,14	418 496,34	0,14
360 000,00	FINLAND GOVERNMENT BOND 0.75% 15/04/2031	EUR	391 370,51	387 921,60	0,13
350 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2027	EUR	371 747,69	369 008,50	0,12
335 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2029	EUR	358 012,68	353 756,65	0,12
290 000,00	FINLAND GOVERNMENT BOND 0.125% 15/04/2052	EUR	260 674,78	254 271,25	0,09
105 000,00	FINLAND GOVERNMENT BOND 1.125% 15/04/2034	EUR	122 712,89	117 956,65	0,04
<b>Zero-Coupon Bonds</b>			<b>111 490 955,64</b>	<b>110 780 967,18</b>	<b>36,94</b>
<b>GERMANY</b>			<b>43 005 874,48</b>	<b>42 705 561,82</b>	<b>14,24</b>
<b>Government</b>			<b>43 005 874,48</b>	<b>42 705 561,82</b>	<b>14,24</b>
6 000 000,00	BUNDESobligation 0.00% 08/10/2021	EUR	6 054 907,10	6 009 600,00	2,00
5 800 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/06/2022	EUR	5 857 398,87	5 835 960,00	1,95
3 500 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2027	EUR	3 617 716,74	3 608 535,00	1,20
3 000 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/03/2023	EUR	3 039 151,95	3 034 200,00	1,01
2 670 000,00	BUNDESobligation 0.00% 08/04/2022	EUR	2 713 451,47	2 683 777,20	0,90
2 560 000,00	BUNDESobligation 0.00% 05/04/2024	EUR	2 643 739,81	2 608 563,20	0,87
2 470 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2028	EUR	2 539 488,03	2 544 322,30	0,85
2 450 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/02/2030	EUR	2 565 039,82	2 522 674,35	0,84
2 410 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2031	EUR	2 491 417,13	2 469 028,85	0,82
2 200 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	2 279 939,24	2 260 126,00	0,75
2 250 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2036	EUR	2 236 071,66	2 231 731,58	0,74
1 900 000,00	BUNDESobligation 0.00% 18/10/2024	EUR	1 962 054,42	1 942 389,00	0,65
1 400 000,00	BUNDESobligation 0.00% 11/04/2025	EUR	1 449 365,74	1 434 804,00	0,48
1 050 000,00	BUNDESobligation 0.00% 10/04/2026	EUR	1 079 659,47	1 079 977,50	0,36
777 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2050	EUR	752 147,58	714 542,56	0,24
700 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	624 505,00	650 308,68	0,22

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

## Eurizon Fund - Bond EUR All Maturities LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
590 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2035	EUR	612 756,30	590 749,60	0,20
480 000,00	BUNDESobligation 0.00% 07/10/2022	EUR	487 064,15	484 272,00	0,16
<b>FRANCE</b>			<b>38 804 308,31</b>	<b>38 580 372,87</b>	<b>12,86</b>
<b>Government</b>			<b>38 804 308,31</b>	<b>38 580 372,87</b>	<b>12,86</b>
6 200 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2024	EUR	6 320 958,14	6 300 006,00	2,10
4 300 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/05/2022	EUR	4 348 354,65	4 325 198,00	1,44
4 225 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2029	EUR	4 268 938,53	4 249 259,11	1,42
4 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	4 098 555,53	4 082 600,00	1,36
4 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2030	EUR	4 092 011,44	3 988 229,80	1,33
3 700 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2027	EUR	3 739 112,88	3 767 266,00	1,26
3 430 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2025	EUR	3 513 792,75	3 498 359,90	1,17
3 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2022	EUR	3 037 060,79	3 013 170,00	1,00
2 580 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2023	EUR	2 633 287,13	2 608 947,60	0,87
1 400 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2023	EUR	1 420 760,33	1 415 022,00	0,47
1 350 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2031	EUR	1 331 476,14	1 332 314,46	0,44
<b>SPAIN</b>			<b>11 537 176,17</b>	<b>11 551 898,50</b>	<b>3,85</b>
<b>Government</b>			<b>11 537 176,17</b>	<b>11 551 898,50</b>	<b>3,85</b>
2 750 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	2 789 551,71	2 783 137,50	0,93
2 500 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	2 535 460,14	2 528 350,00	0,84
2 300 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2028	EUR	2 299 020,89	2 295 975,00	0,77
2 000 000,00	SPAIN GOVERNMENT BOND 0.00% 30/04/2023	EUR	2 016 600,83	2 018 786,00	0,67
1 900 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	1 896 542,60	1 925 650,00	0,64
<b>NETHERLANDS</b>			<b>6 946 314,50</b>	<b>6 861 029,25</b>	<b>2,29</b>
<b>Government</b>			<b>6 946 314,50</b>	<b>6 861 029,25</b>	<b>2,29</b>
1 850 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2022	EUR	1 873 836,77	1 856 586,00	0,62
1 465 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2024	EUR	1 501 351,56	1 491 135,60	0,50
1 300 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2027	EUR	1 335 532,54	1 333 124,00	0,44
1 225 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2031	EUR	1 245 513,46	1 236 515,00	0,41
585 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2030	EUR	602 056,66	594 459,45	0,20
390 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2052	EUR	388 023,51	349 209,20	0,12
<b>AUSTRIA</b>			<b>5 301 158,32</b>	<b>5 200 179,03</b>	<b>1,73</b>
<b>Government</b>			<b>5 301 158,32</b>	<b>5 200 179,03</b>	<b>1,73</b>
1 234 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/10/2040	EUR	1 204 932,41	1 130 727,03	0,38
1 050 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2025	EUR	1 072 151,41	1 071 399,00	0,36
990 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2023	EUR	1 012 339,04	1 002 909,60	0,33
900 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/09/2022	EUR	914 870,83	907 479,00	0,30
400 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2023	EUR	405 600,28	404 688,00	0,13
360 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2030	EUR	365 674,06	362 854,80	0,12
320 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/02/2031	EUR	325 590,29	320 121,60	0,11

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

## Eurizon Fund - Bond EUR All Maturities LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>4 227 364,08</b>	<b>4 225 298,00</b>	<b>1,41</b>
<b>Government</b>			<b>4 227 364,08</b>	<b>4 225 298,00</b>	<b>1,41</b>
2 800 000,00	BTP 0.00% 15/01/2024	EUR	2 820 244,55	2 817 472,00	0,94
1 400 000,00	BTP 0.00% 15/04/2024	EUR	1 407 119,53	1 407 826,00	0,47
<b>FINLAND</b>			<b>1 314 779,91</b>	<b>1 303 827,71</b>	<b>0,44</b>
<b>Government</b>			<b>1 314 779,91</b>	<b>1 303 827,71</b>	<b>0,44</b>
680 000,00	FINLAND GOVERNMENT BOND 0.00% 15/04/2022	EUR	690 105,31	683 460,11	0,23
350 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2023	EUR	358 176,88	355 092,33	0,12
260 000,00	FINLAND GOVERNMENT BOND 0.00% 15/09/2024	EUR	266 497,72	265 275,27	0,09
<b>IRELAND</b>			<b>353 979,87</b>	<b>352 800,00</b>	<b>0,12</b>
<b>Government</b>			<b>353 979,87</b>	<b>352 800,00</b>	<b>0,12</b>
350 000,00	IRELAND GOVERNMENT BOND 0.00% 18/10/2022	EUR	353 979,87	352 800,00	0,12
<b>Total Portfolio</b>			<b>298 538 037,24</b>	<b>295 904 420,45</b>	<b>98,67</b>

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>	
Investments in securities	(Note 2)	91 891 469,05
Banks	(Note 3)	356 317,72
Other interest receivable		90 105,15
Receivable on subscriptions		30 152,00
<b>Total assets</b>		<b>92 368 043,92</b>

<b>Liabilities</b>		
Payable on investments purchased		(13 967 108,98)
Payable on redemptions		(52 050,63)
Other liabilities		(32 767,06)
<b>Total liabilities</b>		<b>(14 051 926,67)</b>

**Total net assets** **78 316 117,25**

	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	130,46	136 422,542
Class Z Units	EUR	140,78	358 778,362
Class ZD Units	EUR	100,18	99 907,200

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>68 555 590,05</b>
Net income from investments	(Note 2)	129 760,22
<b>Total income</b>		<b>129 760,22</b>
Management fee	(Note 6)	(79 035,69)
Depositary fee	(Note 8)	(10 016,65)
Subscription tax	(Note 4)	(7 620,49)
Other charges and taxes	(Notes 5, 8)	(56 963,74)
<b>Total expenses</b>		<b>(153 636,57)</b>
<b>Net investment income / (loss)</b>		<b>(23 876,35)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	208 335,50
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(271 281,42)
<b>Net result of operations for the period</b>		<b>(86 822,27)</b>
Subscriptions for the period		28 781 646,23
Redemptions for the period		(18 934 296,76)
<b>Net assets at the end of the period</b>		<b>78 316 117,25</b>

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

## Eurizon Fund - Bond Italy Floating Rate LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>90 405 202,65</b>	<b>91 891 469,05</b>	<b>117,33</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>90 405 202,65</b>	<b>91 891 469,05</b>	<b>117,33</b>
<b>Floating Rate Notes</b>			<b>90 405 202,65</b>	<b>91 891 469,05</b>	<b>117,33</b>
<b>ITALY</b>			<b>90 405 202,65</b>	<b>91 891 469,05</b>	<b>117,33</b>
<b>Government</b>			<b>90 405 202,65</b>	<b>91 891 469,05</b>	<b>117,33</b>
12 920 000,00	CCT FRN 15/04/2025	EUR	12 909 593,42	13 213 284,00	16,87
10 790 000,00	CCT FRN 15/10/2024	EUR	10 829 763,90	11 079 172,00	14,15
10 200 000,00	CCT FRN 15/12/2022	EUR	10 214 969,78	10 285 680,00	13,13
9 905 000,00	CCT FRN 15/02/2024	EUR	9 853 478,05	10 035 746,00	12,82
9 085 000,00	CCT FRN 15/07/2023	EUR	9 070 715,86	9 179 484,00	11,72
8 825 000,00	CCT FRN 15/09/2025	EUR	8 553 730,84	8 889 422,50	11,35
8 735 000,00	CCT FRN 15/06/2022	EUR	8 710 791,73	8 775 443,05	11,21
7 655 000,00	CCT FRN 15/01/2025	EUR	7 937 879,36	8 069 901,00	10,30
6 375 000,00	CCT FRN 15/12/2023	EUR	6 390 202,47	6 424 087,50	8,20
5 905 000,00	CCT FRN 15/04/2026	EUR	5 934 077,24	5 939 249,00	7,58
<b>Total Portfolio</b>			<b>90 405 202,65</b>	<b>91 891 469,05</b>	<b>117,33</b>

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	156 108 360,45	
Banks	(Note 3)	2 312 700,08	
Other interest receivable		606 526,44	
Receivable on investments sold		6 643 052,16	
Receivable on subscriptions		590 231,59	
<b>Total assets</b>		<b>166 260 870,72</b>	
<b>Liabilities</b>			
Payable on investments purchased		(7 926 454,88)	
Payable on redemptions		(72 082,20)	
Other liabilities		(43 357,14)	
<b>Total liabilities</b>		<b>(8 041 894,22)</b>	
<b>Total net assets</b>		<b>158 218 976,50</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	100,58	1 573 054,931

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>141 571 973,02</b>
Net income from investments	(Note 2)	1 262 224,39
<b>Total income</b>		<b>1 262 224,39</b>
Management fee	(Note 6)	(92 881,22)
Depositary fee	(Note 8)	(18 204,70)
Subscription tax	(Note 4)	(7 568,34)
Other charges and taxes	(Notes 5, 8)	(49 862,76)
<b>Total expenses</b>		<b>(168 517,02)</b>
<b>Net investment income / (loss)</b>		<b>1 093 707,37</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(267 346,51)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(1 325 645,29)
<b>Net result of operations for the period</b>		<b>(499 284,43)</b>
Subscriptions for the period		90 215 360,98
Redemptions for the period		(73 069 073,07)
<b>Net assets at the end of the period</b>		<b>158 218 976,50</b>

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

## Eurizon Fund - Bond Italy Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>157 099 453,56</b>	<b>156 108 360,45</b>	<b>98,67</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>157 099 453,56</b>	<b>156 108 360,45</b>	<b>98,67</b>
<b>Ordinary Bonds</b>			<b>136 443 968,98</b>	<b>135 444 713,45</b>	<b>85,61</b>
<b>ITALY</b>			<b>136 443 968,98</b>	<b>135 444 713,45</b>	<b>85,61</b>
<b>Government</b>			<b>136 443 968,98</b>	<b>135 444 713,45</b>	<b>85,61</b>
13 185 000,00	BTP 5.50% 01/11/2022	EUR	14 751 712,41	14 224 109,85	8,99
13 115 000,00	BTP 1.35% 15/04/2022	EUR	13 420 849,67	13 305 429,80	8,41
12 245 000,00	BTP 0.30% 15/08/2023	EUR	12 360 434,30	12 407 246,25	7,84
11 955 000,00	BTP 1.45% 15/09/2022	EUR	12 247 639,66	12 224 824,35	7,73
11 405 000,00	BTP 0.65% 15/10/2023	EUR	11 695 494,98	11 655 681,90	7,37
11 385 000,00	BTP 0.95% 15/03/2023	EUR	11 603 254,93	11 643 781,05	7,36
10 745 000,00	BTP 0.95% 01/03/2023	EUR	10 995 317,66	10 984 828,40	6,94
8 600 000,00	BTP 4.50% 01/03/2024	EUR	9 793 392,59	9 685 922,00	6,12
7 640 000,00	BTP 0.90% 01/08/2022	EUR	7 760 761,28	7 750 703,60	4,90
7 300 000,00	BTP 1.75% 01/07/2024	EUR	7 725 147,35	7 724 568,00	4,88
6 290 000,00	BTP 1.20% 01/04/2022	EUR	6 408 089,29	6 370 197,50	4,03
5 250 000,00	BTP 0.60% 15/06/2023	EUR	5 342 060,87	5 349 855,00	3,38
4 730 000,00	BTP 2.45% 01/10/2023	EUR	5 066 847,65	5 025 435,80	3,18
4 025 000,00	BTP 4.75% 01/08/2023	EUR	4 580 180,95	4 454 668,75	2,81
2 420 000,00	BTP 4.50% 01/05/2023	EUR	2 692 785,39	2 637 461,20	1,67
<b>Zero-Coupon Bonds</b>			<b>20 655 484,58</b>	<b>20 663 647,00</b>	<b>13,06</b>
<b>ITALY</b>			<b>20 655 484,58</b>	<b>20 663 647,00</b>	<b>13,06</b>
<b>Government</b>			<b>20 655 484,58</b>	<b>20 663 647,00</b>	<b>13,06</b>
11 500 000,00	BTP 0.00% 15/04/2024	EUR	11 553 360,68	11 564 285,00	7,31
7 550 000,00	BTP 0.00% 15/01/2024	EUR	7 599 587,01	7 597 112,00	4,80
1 500 000,00	BOT 0.00% 31/08/2021	EUR	1 502 536,89	1 502 250,00	0,95
<b>Total Portfolio</b>			<b>157 099 453,56</b>	<b>156 108 360,45</b>	<b>98,67</b>

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	283 865 226,78	
Banks	(Note 3)	1 801 048,17	
Other interest receivable		1 256 594,32	
Receivable on investments sold		11 903 717,69	
Receivable on subscriptions		6 064 193,00	
<b>Total assets</b>		<b>304 890 779,96</b>	
<b>Liabilities</b>			
Payable on investments purchased		(19 501 609,38)	
Payable on redemptions		(105 430,30)	
Other liabilities		(76 654,46)	
<b>Total liabilities</b>		<b>(19 683 694,14)</b>	
<b>Total net assets</b>		<b>285 207 085,82</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	102,90	2 771 771,679

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>166 013 529,94</b>
Net income from investments	(Note 2)	2 209 602,01
<b>Total income</b>		<b>2 209 602,01</b>
Management fee	(Note 6)	(174 712,34)
Depository fee	(Note 8)	(29 677,72)
Subscription tax	(Note 4)	(13 209,13)
Other charges and taxes	(Notes 5, 8)	(79 597,65)
<b>Total expenses</b>		<b>(297 196,84)</b>
<b>Net investment income / (loss)</b>		<b>1 912 405,17</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(10 908,61)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(2 640 723,59)
<b>Net result of operations for the period</b>		<b>(739 227,03)</b>
Subscriptions for the period		168 397 736,39
Redemptions for the period		(48 464 953,48)
<b>Net assets at the end of the period</b>		<b>285 207 085,82</b>

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



## Eurizon Fund - Bond Italy Medium Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>284 809 155,64</b>	<b>283 865 226,78</b>	<b>99,53</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>284 809 155,64</b>	<b>283 865 226,78</b>	<b>99,53</b>
<b>Ordinary Bonds</b>			<b>264 817 550,58</b>	<b>263 852 862,78</b>	<b>92,51</b>
<b>ITALY</b>			<b>264 817 550,58</b>	<b>263 852 862,78</b>	<b>92,51</b>
<b>Government</b>			<b>264 817 550,58</b>	<b>263 852 862,78</b>	<b>92,51</b>
26 980 000,00	BTP 2.50% 01/12/2024	EUR	29 583 253,61	29 410 088,60	10,31
25 555 000,00	BTP 0.35% 01/02/2025	EUR	25 846 087,91	25 972 824,25	9,11
23 462 000,00	BTP 1.45% 15/05/2025	EUR	24 707 540,33	24 837 577,06	8,71
22 980 000,00	BTP 1.60% 01/06/2026	EUR	24 616 812,65	24 657 310,20	8,65
21 290 000,00	BTP 1.85% 01/07/2025	EUR	22 915 693,98	22 888 879,00	8,02
19 913 000,00	BTP 3.75% 01/09/2024	EUR	22 768 870,23	22 392 965,02	7,85
21 550 000,00	BTP 0.50% 01/02/2026	EUR	22 031 452,36	21 986 172,00	7,71
16 945 000,00	BTP 2.00% 01/12/2025	EUR	18 577 010,12	18 427 179,15	6,46
17 165 000,00	BTP 1.50% 01/06/2025	EUR	18 042 502,09	18 219 274,30	6,39
15 175 000,00	BTP 2.50% 15/11/2025	EUR	17 000 190,67	16 829 075,00	5,90
12 800 000,00	BTP 4.50% 01/03/2026	EUR	15 568 404,69	15 455 872,00	5,42
12 060 000,00	BTP 5.00% 01/03/2025	EUR	14 669 719,87	14 321 008,80	5,02
8 023 000,00	BTP 1.45% 15/11/2024	EUR	8 490 012,07	8 454 637,40	2,96
<b>Zero-Coupon Bonds</b>			<b>19 991 605,06</b>	<b>20 012 364,00</b>	<b>7,02</b>
<b>ITALY</b>			<b>19 991 605,06</b>	<b>20 012 364,00</b>	<b>7,02</b>
<b>Government</b>			<b>19 991 605,06</b>	<b>20 012 364,00</b>	<b>7,02</b>
20 100 000,00	BTP 0.00% 01/04/2026	EUR	19 991 605,06	20 012 364,00	7,02
<b>Total Portfolio</b>			<b>284 809 155,64</b>	<b>283 865 226,78</b>	<b>99,53</b>

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	380 815 235,55	
Banks	(Note 3)	4 724 209,92	
Other interest receivable		2 432 364,79	
Receivable on investments sold		2 939 910,38	
Receivable on subscriptions		1 205 166,00	
<b>Total assets</b>		<b>392 116 886,64</b>	
<b>Liabilities</b>			
Payable on investments purchased		(5 175 028,33)	
Payable on redemptions		(267 830,96)	
Other liabilities		(112 063,23)	
<b>Total liabilities</b>		<b>(5 554 922,52)</b>	
<b>Total net assets</b>		<b>386 561 964,12</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	106,80	3 619 550,186

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>145 735 202,06</b>
Net income from investments	(Note 2)	2 845 716,79
<b>Total income</b>		<b>2 845 716,79</b>
Management fee	(Note 6)	(282 660,60)
Depositary fee	(Note 8)	(36 011,00)
Subscription tax	(Note 4)	(18 387,16)
Other charges and taxes	(Notes 5, 8)	(98 163,53)
<b>Total expenses</b>		<b>(435 222,29)</b>
<b>Net investment income / (loss)</b>		<b>2 410 494,50</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(3 011 673,90)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(8 699 162,88)
<b>Net result of operations for the period</b>		<b>(9 300 342,28)</b>
Subscriptions for the period		387 404 202,05
Redemptions for the period		(137 277 097,71)
<b>Net assets at the end of the period</b>		<b>386 561 964,12</b>

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

## Eurizon Fund - Bond Italy Long Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>383 160 305,37</b>	<b>380 815 235,55</b>	<b>98,52</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>383 160 305,37</b>	<b>380 815 235,55</b>	<b>98,52</b>
<b>Ordinary Bonds</b>			<b>376 144 597,56</b>	<b>373 804 945,55</b>	<b>96,70</b>
<b>ITALY</b>			<b>376 144 597,56</b>	<b>373 804 945,55</b>	<b>96,70</b>
<b>Government</b>			<b>376 144 597,56</b>	<b>373 804 945,55</b>	<b>96,70</b>
14 392 000,00	BTP 3.10% 01/03/2040	EUR	18 386 797,10	18 212 126,13	4,71
16 420 000,00	BTP 2.00% 01/02/2028	EUR	18 183 430,16	18 158 221,20	4,70
16 380 000,00	BTP 1.65% 01/03/2032	EUR	17 772 094,00	17 690 878,30	4,58
13 461 000,00	BTP 3.50% 01/03/2030	EUR	16 780 247,78	16 714 658,31	4,32
15 087 000,00	BTP 1.35% 01/04/2030	EUR	15 880 019,39	15 979 707,60	4,13
10 980 000,00	BTP 4.00% 01/02/2037	EUR	15 327 114,62	15 154 821,09	3,92
12 706 000,00	BTP 2.45% 01/09/2033	EUR	14 866 533,99	14 774 593,98	3,82
12 060 000,00	BTP 2.70% 01/03/2047	EUR	14 894 531,20	14 474 246,78	3,74
12 315 000,00	BTP 1.65% 01/12/2030	EUR	13 364 886,98	13 331 849,55	3,45
12 715 000,00	BTP 0.90% 01/04/2031	EUR	12 823 703,95	12 864 782,70	3,33
10 283 000,00	BTP 2.80% 01/12/2028	EUR	12 065 957,89	12 017 125,12	3,11
9 166 000,00	BTP 2.95% 01/09/2038	EUR	11 571 329,77	11 357 737,26	2,94
6 992 000,00	BTP 4.75% 01/09/2044	EUR	11 271 914,82	11 187 661,47	2,89
10 283 000,00	BTP 0.95% 15/09/2027	EUR	10 646 513,91	10 680 129,46	2,76
8 950 000,00	BTP 3.00% 01/08/2029	EUR	10 747 983,17	10 670 637,50	2,76
10 162 000,00	BTP 0.85% 15/01/2027	EUR	10 493 545,95	10 514 723,02	2,72
8 192 000,00	BTP 3.35% 01/03/2035	EUR	10 644 084,86	10 455 915,72	2,71
9 220 000,00	BTP 1.80% 01/03/2041	EUR	9 878 100,32	9 634 874,18	2,49
8 896 000,00	BTP 1.45% 01/03/2036	EUR	9 224 595,01	9 172 225,25	2,37
7 900 000,00	BTP 2.20% 01/06/2027	EUR	8 762 949,06	8 797 440,00	2,28
8 800 000,00	BTP 0.25% 15/03/2028	EUR	8 767 070,68	8 710 768,00	2,25
5 282 000,00	BTP 5.00% 01/09/2040	EUR	8 330 541,53	8 385 990,01	2,17
7 985 000,00	BTP 0.95% 01/08/2030	EUR	8 086 205,45	8 159 871,50	2,11
7 331 000,00	BTP 2.05% 01/08/2027	EUR	8 139 675,72	8 105 886,70	2,10
5 261 000,00	BTP 3.85% 01/09/2049	EUR	7 772 858,49	7 665 614,76	1,98
5 617 000,00	BTP 3.45% 01/03/2048	EUR	7 532 447,09	7 646 998,40	1,98
6 667 000,00	BTP 2.45% 01/09/2050	EUR	7 796 291,01	7 627 786,04	1,97
5 675 000,00	BTP 4.75% 01/09/2028	EUR	7 536 440,87	7 388 963,50	1,91
4 970 000,00	BTP 5.00% 01/08/2034	EUR	7 295 770,05	7 325 673,15	1,90
6 900 000,00	BTP 1.25% 01/12/2026	EUR	7 323 967,24	7 296 198,00	1,89
3 070 000,00	BTP 6.00% 01/05/2031	EUR	4 702 996,49	4 597 447,80	1,19
3 997 000,00	BTP 2.25% 01/09/2036	EUR	4 519 322,92	4 552 358,37	1,18
4 100 000,00	BTP 2.10% 15/07/2026	EUR	4 510 198,66	4 506 761,00	1,17
3 537 000,00	BTP 2.80% 01/03/2067	EUR	4 380 401,55	4 184 440,78	1,08
4 185 000,00	BTP 1.70% 01/09/2051	EUR	4 200 194,40	4 056 000,30	1,05
3 700 000,00	BTP 0.50% 15/07/2028	EUR	3 699 557,93	3 710 804,00	0,96
2 385 000,00	BTP 5.75% 01/02/2033	EUR	3 660 948,93	3 643 593,84	0,94
2 820 000,00	BTP 1.50% 30/04/2045	EUR	2 675 087,49	2 741 784,48	0,71
1 690 000,00	BTP 2.15% 01/03/2072	EUR	1 628 287,13	1 653 650,30	0,43
<b>Zero-Coupon Bonds</b>			<b>7 015 707,81</b>	<b>7 010 290,00</b>	<b>1,82</b>
<b>ITALY</b>			<b>7 015 707,81</b>	<b>7 010 290,00</b>	<b>1,82</b>
<b>Government</b>			<b>7 015 707,81</b>	<b>7 010 290,00</b>	<b>1,82</b>
4 000 000,00	BOT 0.00% 31/08/2021	EUR	4 008 501,72	4 006 000,00	1,04
3 000 000,00	BOT 0.00% 30/09/2021	EUR	3 007 206,09	3 004 290,00	0,78
<b>Total Portfolio</b>			<b>383 160 305,37</b>	<b>380 815 235,55</b>	<b>98,52</b>

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

## Eurizon Fund - Bond GBP LTE

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	146 734 201,42	
Banks	(Note 3)	2 653 008,92	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	223,52	
Other interest receivable		665 948,97	
Receivable on investments sold		395 453,07	
Receivable on subscriptions		10 065,78	
<b>Total assets</b>		<b>150 458 901,68</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(74,10)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(220 006,24)	
Payable on investments purchased		(780 219,15)	
Payable on redemptions		(56 638,53)	
Other liabilities		(50 881,63)	
<b>Total liabilities</b>		<b>(1 107 819,65)</b>	
<b>Total net assets</b>		<b>149 351 082,03</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	177,42	55 910,035
Class RH Units	EUR	188,69	8 508,462
Class Z Units	EUR	200,52	425 172,995
Class ZD Units	EUR	114,43	94,313
Class ZH Units	EUR	214,16	245 422,369

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>124 044 934,61</b>
Net income from investments	(Note 2)	1 134 421,01
Other income		5 486,02
<b>Total income</b>		<b>1 139 907,03</b>
Management fee	(Note 6)	(147 584,54)
Depository fee	(Note 8)	(17 315,72)
Subscription tax	(Note 4)	(9 565,86)
Other charges and taxes	(Notes 5, 8)	(49 229,15)
<b>Total expenses</b>		<b>(223 695,27)</b>
<b>Net investment income / (loss)</b>		<b>916 211,76</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(2 769 175,56)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(3 489 967,88)
- forward foreign exchange contracts	(Notes 2, 9)	687 288,46
- foreign currencies	(Note 2)	(1 385,72)
- future contracts	(Notes 2, 9)	(13 585,15)
<b>Net result of operations for the period</b>		<b>(4 670 614,09)</b>
Subscriptions for the period		39 835 032,82
Redemptions for the period		(9 858 217,55)
Dividend distributions	(Note 15)	(53,76)
<b>Net assets at the end of the period</b>		<b>149 351 082,03</b>

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

## Eurizon Fund - Bond GBP LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>144 239 043,11</b>	<b>146 734 201,42</b>	<b>98,25</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>144 239 043,11</b>	<b>146 734 201,42</b>	<b>98,25</b>
<b>Ordinary Bonds</b>			<b>144 239 043,11</b>	<b>146 734 201,42</b>	<b>98,25</b>
<b>UNITED KINGDOM</b>			<b>143 870 625,09</b>	<b>146 282 859,20</b>	<b>97,95</b>
<b>Government</b>			<b>143 870 625,09</b>	<b>146 282 859,20</b>	<b>97,95</b>
3 517 000,00	UNITED KINGDOM GILT 1.625% 22/10/2028	GBP	4 404 224,73	4 414 552,24	2,96
3 544 000,00	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	4 052 323,61	4 189 613,37	2,81
3 492 000,00	UNITED KINGDOM GILT 4.00% 07/03/2022	GBP	4 213 292,30	4 178 611,90	2,80
3 629 000,00	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	4 056 264,85	4 119 057,07	2,76
3 476 000,00	UNITED KINGDOM GILT 0.125% 31/01/2023	GBP	3 921 462,72	4 053 124,42	2,71
3 448 500,00	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	3 797 667,28	3 784 951,05	2,53
3 243 000,00	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	3 640 068,40	3 741 206,06	2,51
3 045 000,00	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	3 636 833,33	3 717 332,19	2,49
3 258 000,00	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	3 666 986,20	3 666 798,71	2,46
2 289 000,00	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	3 588 967,45	3 644 844,50	2,44
3 041 000,00	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	3 531 520,74	3 603 731,30	2,41
2 471 500,00	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	3 182 425,23	3 347 559,44	2,24
2 035 000,00	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	3 215 870,25	3 212 467,33	2,15
1 919 000,00	UNITED KINGDOM GILT 4.50% 07/09/2034	GBP	3 245 465,33	3 211 849,66	2,15
1 823 000,00	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	3 162 753,12	3 209 212,12	2,15
2 534 000,00	UNITED KINGDOM GILT 1.50% 22/07/2026	GBP	3 096 674,01	3 121 398,96	2,09
1 424 500,00	UNITED KINGDOM GILT 3.50% 22/07/2068	GBP	2 793 853,41	3 097 934,21	2,07
1 569 500,00	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	2 762 969,83	3 022 295,15	2,02
2 584 000,00	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	2 963 695,64	3 005 634,83	2,01
2 390 000,00	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	2 847 226,63	2 916 442,24	1,95
1 703 000,00	UNITED KINGDOM GILT 3.50% 22/01/2045	GBP	2 812 315,14	2 906 906,74	1,95
1 605 500,00	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	2 837 457,95	2 873 323,90	1,92
1 741 000,00	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	2 736 497,74	2 838 484,58	1,90
1 310 500,00	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	2 955 328,32	2 836 605,16	1,90
1 294 000,00	UNITED KINGDOM GILT 4.00% 22/01/2060	GBP	2 669 042,89	2 833 668,42	1,90
2 202 000,00	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	2 587 463,31	2 805 629,11	1,88
1 483 000,00	UNITED KINGDOM GILT 4.50% 07/12/2042	GBP	2 724 431,70	2 805 386,60	1,88
3 027 500,00	UNITED KINGDOM GILT 0.50% 22/10/2061	GBP	2 929 810,58	2 791 787,52	1,87
2 503 000,00	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	2 721 422,62	2 751 373,35	1,84
2 305 000,00	UNITED KINGDOM GILT 1.00% 22/04/2024	GBP	2 675 410,35	2 748 183,41	1,84
2 344 000,00	UNITED KINGDOM GILT 0.50% 22/07/2022	GBP	2 675 682,83	2 744 222,04	1,84
2 337 000,00	UNITED KINGDOM GILT 1.25% 22/10/2041	GBP	2 833 137,78	2 740 872,64	1,84
1 471 000,00	UNITED KINGDOM GILT 4.75% 07/12/2038	GBP	2 738 641,15	2 703 468,30	1,81
1 608 000,00	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	2 698 604,30	2 694 079,35	1,80
1 301 000,00	UNITED KINGDOM GILT 4.25% 07/12/2049	GBP	2 581 091,28	2 616 378,85	1,75
1 973 000,00	UNITED KINGDOM GILT 1.75% 22/01/2049	GBP	2 427 225,93	2 576 299,74	1,73
1 317 000,00	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	2 433 528,34	2 543 818,08	1,70
1 994 000,00	UNITED KINGDOM GILT 2.00% 07/09/2025	GBP	2 453 134,01	2 490 298,68	1,67
1 724 000,00	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	2 471 591,08	2 488 840,95	1,67
2 092 000,00	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	2 365 065,42	2 471 176,15	1,65
1 995 000,00	UNITED KINGDOM GILT 1.50% 22/07/2047	GBP	2 325 550,67	2 459 941,63	1,65
2 472 500,00	UNITED KINGDOM GILT 0.625% 22/10/2050	GBP	2 576 113,48	2 449 181,41	1,64
2 045 000,00	UNITED KINGDOM GILT 1.75% 07/09/2022	GBP	2 408 528,95	2 430 284,15	1,63
1 919 000,00	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	2 357 519,54	2 416 828,63	1,62
1 715 000,00	UNITED KINGDOM GILT 5.00% 07/03/2025	GBP	2 333 904,94	2 347 469,81	1,57
1 591 000,00	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	2 190 888,43	2 248 278,66	1,51
1 611 000,00	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	2 185 964,12	2 082 983,80	1,39
1 787 500,00	UNITED KINGDOM GILT 0.875% 31/01/2046	GBP	1 927 406,66	1 916 940,69	1,28
1 076 000,00	UNITED KINGDOM GILT 2.50% 22/07/2065	GBP	1 894 267,44	1 841 642,18	1,23
488 500,00	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	563 053,08	569 887,92	0,38

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

## Eurizon Fund - Bond GBP LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>368 418,02</b>	<b>451 342,22</b>	<b>0,30</b>
<b>Government</b>			<b>368 418,02</b>	<b>451 342,22</b>	<b>0,30</b>
300 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 6.00% 04/08/2028	GBP	368 418,02	451 342,22	0,30
<b>Total Portfolio</b>			<b>144 239 043,11</b>	<b>146 734 201,42</b>	<b>98,25</b>

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



## Eurizon Fund - Bond GBP LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(219 782,72)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>223,52</b>
15/07/2021	68 539,27	GBP	79 598,72	EUR	223,52
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(220 006,24)</b>
15/07/2021	52 470 839,32	EUR	45 236 947,06	GBP	(213 037,72)
15/07/2021	1 674 228,91	EUR	1 443 411,34	GBP	(6 797,56)
06/07/2021	278 070,55	GBP	324 069,61	EUR	(170,57)
15/07/2021	15 301,17	GBP	17 820,45	EUR	(0,39)

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

## Eurizon Fund - Bond JPY LTE

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	530 252 510,67	
Banks	(Note 3)	3 524 252,66	
Other banks and broker accounts	(Notes 2, 3, 9)	2 357 865,59	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	2,71	
Other interest receivable		592 523,37	
Receivable on investments sold		2 068 348,83	
Receivable on subscriptions		907 452,07	
<b>Total assets</b>		<b>539 702 955,90</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(2 285 460,86)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 474 535,67)	
Payable on investments purchased		(3 053 667,24)	
Payable on redemptions		(826 629,34)	
Other liabilities		(175 777,30)	
<b>Total liabilities</b>		<b>(7 816 070,41)</b>	
<b>Total net assets</b>		<b>531 886 885,49</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	105,11	122 704,404
Class RH Units	EUR	155,40	3 844,576
Class Z Units	EUR	118,57	3 126 301,003
Class ZH Units	EUR	214,30	689 208,699

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>458 791 327,43</b>
Net income from investments	(Note 2)	1 741 829,75
<b>Total income</b>		<b>1 741 829,75</b>
Management fee	(Note 6)	(507 444,82)
Depositary fee	(Note 8)	(62 800,59)
Subscription tax	(Note 4)	(28 679,07)
Other charges and taxes	(Notes 5, 8)	(177 239,81)
<b>Total expenses</b>		<b>(776 164,29)</b>
<b>Net investment income / (loss)</b>		<b>965 665,46</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	3 572 723,47
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(20 157 586,17)
- forward foreign exchange contracts	(Notes 2, 9)	(1 628 571,32)
- foreign currencies	(Note 2)	(15 926,80)
- future contracts	(Notes 2, 9)	158,32
<b>Net result of operations for the period</b>		<b>(17 263 537,04)</b>
Subscriptions for the period		165 042 005,66
Redemptions for the period		(74 682 910,56)
<b>Net assets at the end of the period</b>		<b>531 886 885,49</b>

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

## Eurizon Fund - Bond JPY LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>570 574 053,83</b>	<b>530 252 510,67</b>	<b>99,69</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>570 574 053,83</b>	<b>530 252 510,67</b>	<b>99,69</b>
<b>Ordinary Bonds</b>			<b>570 574 053,83</b>	<b>530 252 510,67</b>	<b>99,69</b>
<b>JAPAN</b>			<b>570 574 053,83</b>	<b>530 252 510,67</b>	<b>99,69</b>
<b>Government</b>			<b>570 574 053,83</b>	<b>530 252 510,67</b>	<b>99,69</b>
1 219 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.70% 20/12/2043	JPY	12 992 163,99	11 556 660,52	2,17
1 455 800 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.30% 20/06/2046	JPY	11 297 264,36	10 337 310,31	1,94
1 314 850 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2030	JPY	10 234 608,33	10 003 934,45	1,88
1 316 650 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/06/2040	JPY	10 363 683,03	9 946 314,54	1,87
1 237 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2038	JPY	10 515 823,47	9 598 884,89	1,80
1 179 350 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/09/2036	JPY	9 860 790,68	9 242 226,64	1,74
1 222 650 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/06/2039	JPY	9 469 352,66	9 134 985,32	1,72
887 500 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.40% 20/09/2038	JPY	10 297 176,68	9 023 323,89	1,70
1 152 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.30% 20/12/2024	JPY	9 571 829,02	8 837 921,99	1,66
1 136 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2029	JPY	9 486 542,46	8 688 268,13	1,63
956 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.70% 20/12/2032	JPY	9 579 250,74	8 532 390,55	1,60
961 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.50% 20/06/2034	JPY	9 431 069,23	8 506 724,71	1,60
1 085 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/06/2024	JPY	9 377 245,71	8 381 086,68	1,58
1 104 900 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2022	JPY	9 323 489,79	8 368 401,71	1,57
1 081 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.50% 20/09/2024	JPY	9 257 743,07	8 337 169,11	1,57
936 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.80% 20/09/2031	JPY	9 210 741,43	8 328 357,22	1,57
1 080 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2030	JPY	8 708 703,18	8 229 960,85	1,55
1 067 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2022	JPY	8 496 913,32	8 091 951,63	1,52
953 800 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/03/2026	JPY	8 938 481,59	7 958 632,95	1,50
897 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/09/2030	JPY	8 573 896,68	7 954 681,40	1,50
1 046 750 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/06/2022	JPY	8 492 028,12	7 923 155,92	1,49
1 028 400 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/03/2024	JPY	8 694 621,18	7 922 777,11	1,49
1 024 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/09/2023	JPY	8 471 085,90	7 859 175,03	1,48
1 005 900 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2028	JPY	8 068 377,96	7 697 993,40	1,45
996 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.90% 20/03/2022	JPY	8 373 895,67	7 579 364,20	1,42
982 050 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2028	JPY	7 871 104,63	7 514 731,26	1,41
982 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2030	JPY	7 923 977,59	7 489 154,45	1,41
838 850 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.60% 20/06/2032	JPY	8 292 256,95	7 383 237,04	1,39
936 450 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2036	JPY	7 857 113,45	7 245 239,23	1,36
944 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.70% 20/12/2022	JPY	7 752 080,09	7 217 564,65	1,36
947 450 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2023	JPY	7 737 973,34	7 198 794,51	1,35
937 650 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2030	JPY	7 835 368,96	7 154 224,71	1,35
787 650 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/09/2029	JPY	7 978 157,46	6 999 056,96	1,32
899 950 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2048	JPY	7 936 855,80	6 948 088,99	1,31
902 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.00% 20/03/2023	JPY	7 255 582,81	6 943 337,97	1,31
784 850 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/12/2028	JPY	7 546 432,22	6 804 845,07	1,28
884 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2029	JPY	6 932 857,00	6 748 684,21	1,27
885 000 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2025	JPY	7 554 357,78	6 744 017,12	1,27
763 550 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/03/2029	JPY	7 531 037,18	6 643 356,34	1,25
827 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.60% 20/12/2037	JPY	6 674 697,67	6 553 599,38	1,23
849 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2023	JPY	6 771 157,71	6 445 001,40	1,21
811 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.60% 20/06/2037	JPY	6 566 664,20	6 440 530,96	1,21
763 650 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.00% 20/12/2035	JPY	7 112 076,04	6 408 339,78	1,20
823 350 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/06/2025	JPY	6 735 995,17	6 352 218,30	1,19
774 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/04/2022	JPY	6 286 541,95	5 860 251,51	1,10
853 500 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.40% 20/03/2056	JPY	6 835 726,76	5 818 084,43	1,09
711 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/03/2023	JPY	5 939 663,15	5 440 159,45	1,02
584 900 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/06/2029	JPY	5 865 673,89	5 177 581,70	0,97
614 050 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.10% 20/03/2033	JPY	5 399 458,05	5 169 451,66	0,97
623 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.40% 20/12/2022	JPY	5 259 077,88	4 815 623,00	0,91

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

## Eurizon Fund - Bond JPY LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
629 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2025	JPY	5 083 840,76	4 801 775,03	0,90
617 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.80% 20/06/2023	JPY	5 200 518,72	4 746 611,17	0,89
575 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2028	JPY	4 594 183,16	4 405 123,22	0,83
476 050 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.50% 20/12/2044	JPY	4 653 203,07	4 369 640,55	0,82
607 250 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/09/2049	JPY	4 538 003,69	4 293 413,69	0,81
560 950 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2025	JPY	4 576 851,55	4 278 792,81	0,80
533 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2026	JPY	4 275 485,71	4 071 290,43	0,77
534 000 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2026	JPY	4 049 311,08	4 056 846,71	0,76
524 950 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2027	JPY	4 359 812,54	4 013 116,02	0,75
415 600 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.00% 20/12/2033	JPY	4 033 983,15	3 857 031,19	0,73
494 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2027	JPY	4 092 426,16	3 783 926,17	0,71
526 200 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/03/2050	JPY	3 909 294,45	3 707 688,93	0,70
473 400 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/09/2025	JPY	3 969 711,03	3 656 578,66	0,69
371 950 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 1.70% 20/03/2054	JPY	4 029 530,14	3 625 128,02	0,68
361 550 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.00% 20/09/2040	JPY	3 904 195,06	3 532 889,08	0,66
449 400 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2027	JPY	3 642 816,01	3 437 896,98	0,65
346 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.90% 20/09/2042	JPY	3 576 488,15	3 367 167,53	0,63
361 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.20% 20/03/2031	JPY	3 333 049,44	3 299 830,22	0,62
388 100 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.20% 20/09/2026	JPY	3 801 651,70	3 285 882,17	0,62
343 900 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.60% 20/06/2045	JPY	3 450 394,68	3 219 667,20	0,61
365 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.20% 20/12/2034	JPY	3 209 549,54	3 131 001,84	0,59
408 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2031	JPY	3 083 035,38	3 105 294,17	0,58
414 300 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.60% 20/06/2050	JPY	3 228 681,14	3 076 586,52	0,58
404 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.60% 20/09/2050	JPY	3 118 162,70	3 001 261,53	0,56
372 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2040	JPY	2 855 595,52	2 853 180,00	0,54
359 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2025	JPY	2 826 051,30	2 745 065,55	0,52
341 650 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/03/2046	JPY	2 861 560,92	2 727 172,75	0,51
378 800 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/06/2049	JPY	2 836 050,46	2 685 939,63	0,50
297 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.80% 20/03/2032	JPY	2 791 415,18	2 660 574,93	0,50
336 650 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/03/2041	JPY	2 559 874,89	2 577 804,16	0,48
298 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.70% 20/03/2037	JPY	2 419 314,33	2 402 638,11	0,45
306 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.30% 20/12/2025	JPY	2 550 035,81	2 361 435,96	0,44
294 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2029	JPY	2 270 576,41	2 250 380,27	0,42
280 550 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2024	JPY	2 124 415,80	2 132 868,67	0,40
273 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/02/2022	JPY	2 152 703,47	2 068 589,69	0,39
270 950 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/03/2051	JPY	2 059 117,32	2 059 475,74	0,39
207 550 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.80% 20/09/2043	JPY	2 054 442,47	1 997 299,08	0,38
252 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/03/2022	JPY	2 058 282,11	1 906 281,19	0,36
251 250 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/01/2022	JPY	1 904 810,13	1 899 962,41	0,36
248 750 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/12/2021	JPY	1 897 681,49	1 880 719,07	0,35
247 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2023	JPY	1 884 462,09	1 878 604,65	0,35
237 650 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.50% 20/03/2059	JPY	1 771 720,59	1 658 452,06	0,31
218 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/03/2023	JPY	1 661 945,43	1 652 822,82	0,31
236 050 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.50% 20/03/2060	JPY	1 750 458,42	1 642 061,65	0,31
193 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.00% 20/03/2027	JPY	1 816 007,18	1 639 626,60	0,31
201 750 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.80% 20/03/2058	JPY	1 626 510,02	1 559 460,61	0,29
164 850 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/12/2050	JPY	1 266 945,67	1 254 509,98	0,24
158 905 000,00	JAPANESE GOVERNMENT CPI LINKED BOND 0.10% 10/03/2024	JPY	1 247 328,55	1 219 015,80	0,23
125 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 1.00% 20/12/2021	JPY	939 320,88	949 079,27	0,18
110 550 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.90% 20/03/2057	JPY	899 522,57	881 572,84	0,17
112 250 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/12/2022	JPY	847 105,46	850 653,57	0,16
99 550 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.70% 20/03/2061	JPY	740 356,61	740 520,44	0,14
96 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2024	JPY	733 763,47	734 504,37	0,14
74 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.60% 20/06/2030	JPY	639 174,30	639 144,36	0,12
80 950 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.005% 01/04/2023	JPY	609 971,19	612 844,22	0,12
57 150 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 2.20% 20/03/2049	JPY	722 446,40	603 138,32	0,11
51 150 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 2.20% 20/03/2051	JPY	617 735,38	544 333,73	0,10
63 850 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/06/2047	JPY	528 334,96	507 421,06	0,10
50 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 1.00% 20/09/2021	JPY	381 374,48	378 577,89	0,07

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

## Eurizon Fund - Bond JPY LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
36 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/03/2030	JPY	326 554,47	326 572,37	0,06
42 250 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/05/2022	JPY	317 685,38	319 745,12	0,06
35 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 1.10% 20/09/2021	JPY	266 853,38	268 849,30	0,05
34 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2023	JPY	266 156,47	261 919,82	0,05
31 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2022	JPY	237 547,88	238 425,54	0,04
<b>Total Portfolio</b>			<b>570 574 053,83</b>	<b>530 252 510,67</b>	<b>99,69</b>

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

## Eurizon Fund - Bond JPY LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(1 474 532,96)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>2,71</b>
15/07/2021	6 049 357,00	JPY	45 690,18	EUR	2,71
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(1 474 535,67)</b>
15/07/2021	146 532 381,52	EUR	19 593 973 033,00	JPY	(1 467 673,21)
15/07/2021	655 211,99	EUR	87 613 440,00	JPY	(6 562,62)
15/07/2021	3 107 229,00	JPY	23 769,82	EUR	(299,84)

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

## Eurizon Fund - Bond USD LTE

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 364 234 942,97	
Banks	(Note 3)	3 986 352,74	
Other banks and broker accounts	(Notes 2, 3, 9)	35 407,91	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	84 762,62	
Unrealised profit on future contracts	(Notes 2, 9)	22 214,13	
Other interest receivable		4 319 835,85	
Receivable on investments sold		10 088 670,46	
Receivable on subscriptions		1 672 551,66	
<b>Total assets</b>		<b>1 384 444 738,34</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(1 513,90)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(19 259 870,78)	
Unrealised loss on future contracts	(Notes 2, 9)	(19 552,65)	
Payable on investments purchased		(13 516 220,36)	
Payable on redemptions		(855 708,08)	
Other liabilities		(463 205,56)	
<b>Total liabilities</b>		<b>(34 116 071,33)</b>	
<b>Total net assets</b>		<b>1 350 328 667,01</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	183,76	154 344,241
Class RH Units	EUR	207,11	23 126,816
Class Z Units	EUR	207,86	3 056 822,279
Class ZD Units	EUR	123,38	172,400
Class ZH Units	EUR	233,73	2 916 952,148

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 512 058 538,77</b>
Net income from investments	(Note 2)	9 302 183,29
Other income		142 607,44
<b>Total income</b>		<b>9 444 790,73</b>
Management fee	(Note 6)	(1 333 205,62)
Depository fee	(Note 8)	(165 629,33)
Subscription tax	(Note 4)	(70 756,89)
Other charges and taxes	(Notes 5, 8)	(512 333,17)
<b>Total expenses</b>		<b>(2 081 925,01)</b>
<b>Net investment income / (loss)</b>		<b>7 362 865,72</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(31 533 753,20)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	25 987 016,56
- forward foreign exchange contracts	(Notes 2, 9)	(27 134 682,38)
- foreign currencies	(Note 2)	268 016,82
- future contracts	(Notes 2, 9)	(19 782,10)
<b>Net result of operations for the period</b>		<b>(25 070 318,58)</b>
Subscriptions for the period		498 080 748,89
Redemptions for the period		(634 740 191,73)
Dividend distributions	(Note 15)	(110,34)
<b>Net assets at the end of the period</b>		<b>1 350 328 667,01</b>

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

## Eurizon Fund - Bond USD LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 408 587 988,23</b>	<b>1 364 234 942,97</b>	<b>101,03</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 408 587 988,23</b>	<b>1 364 234 942,97</b>	<b>101,03</b>
<b>Ordinary Bonds</b>			<b>1 124 720 354,69</b>	<b>1 084 020 895,80</b>	<b>80,28</b>
<b>UNITED STATES</b>			<b>1 111 493 916,31</b>	<b>1 070 824 527,62</b>	<b>79,30</b>
<b>Government</b>			<b>1 111 493 916,31</b>	<b>1 070 824 527,62</b>	<b>79,30</b>
25 708 000,00	UNITED STATES TREASURY NOTE 1.625% 15/11/2022	USD	22 487 216,43	22 118 374,80	1,64
23 560 000,00	UNITED STATES TREASURY NOTE 1.875% 31/07/2022	USD	21 294 186,62	20 247 796,41	1,50
21 825 000,00	UNITED STATES TREASURY NOTE 2.125% 31/12/2022	USD	19 774 482,32	18 942 547,40	1,40
19 464 800,00	UNITED STATES TREASURY BOND 2.75% 15/08/2042	USD	18 960 044,73	18 512 652,00	1,37
20 107 000,00	UNITED STATES TREASURY NOTE 2.00% 30/04/2024	USD	18 146 321,91	17 711 400,40	1,31
17 520 000,00	UNITED STATES TREASURY BOND 2.75% 15/08/2047	USD	17 583 197,05	16 814 183,37	1,25
15 673 000,00	UNITED STATES TREASURY BOND 3.50% 15/02/2039	USD	17 017 007,59	16 549 055,49	1,23
19 099 500,00	UNITED STATES TREASURY NOTE 1.75% 30/09/2022	USD	17 355 965,85	16 431 995,15	1,22
17 099 500,00	UNITED STATES TREASURY BOND 2.75% 15/11/2042	USD	15 825 137,58	16 256 295,79	1,20
17 870 000,00	UNITED STATES TREASURY NOTE 2.00% 15/11/2026	USD	15 411 158,19	15 913 977,49	1,18
21 765 000,00	UNITED STATES TREASURY BOND 1.125% 15/08/2040	USD	17 383 132,74	15 809 509,81	1,17
17 540 000,00	UNITED STATES TREASURY NOTE 1.50% 15/08/2026	USD	18 136 730,87	15 240 515,27	1,13
15 587 000,00	UNITED STATES TREASURY BOND 2.875% 15/05/2043	USD	15 005 421,24	15 129 512,89	1,12
17 950 000,00	UNITED STATES TREASURY NOTE 0.125% 31/01/2023	USD	14 831 363,21	15 123 463,83	1,12
17 900 000,00	UNITED STATES TREASURY NOTE 0.125% 31/12/2022	USD	14 841 428,05	15 084 285,05	1,12
17 170 000,00	UNITED STATES TREASURY BOND 2.25% 15/08/2049	USD	17 440 693,66	15 012 340,74	1,11
18 075 000,00	UNITED STATES TREASURY NOTE 0.625% 31/03/2027	USD	16 246 084,01	14 923 651,60	1,11
17 005 000,00	UNITED STATES TREASURY NOTE 1.75% 31/01/2023	USD	15 140 567,65	14 694 995,56	1,09
18 260 000,00	UNITED STATES TREASURY BOND 0.875% 15/11/2030	USD	14 862 594,86	14 660 782,56	1,09
17 075 000,00	UNITED STATES TREASURY NOTE 0.50% 15/03/2023	USD	15 055 599,16	14 473 143,77	1,07
16 780 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2022	USD	15 133 027,02	14 393 055,87	1,07
16 700 000,00	UNITED STATES TREASURY BOND 0.25% 15/11/2023	USD	13 792 115,11	14 061 221,19	1,04
16 465 000,00	UNITED STATES TREASURY NOTE 0.25% 15/03/2024	USD	13 889 447,13	13 830 813,17	1,02
15 885 000,00	UNITED STATES TREASURY NOTE 1.50% 30/09/2024	USD	14 097 793,75	13 823 938,14	1,02
14 908 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2046	USD	14 066 249,96	13 631 718,06	1,01
16 475 000,00	UNITED STATES TREASURY NOTE 1.875% 15/02/2041	USD	12 953 077,40	13 618 888,94	1,01
14 635 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2023	USD	13 639 273,30	12 926 057,74	0,96
14 615 000,00	UNITED STATES TREASURY NOTE 2.125% 29/02/2024	USD	13 545 566,32	12 895 876,31	0,95
14 505 000,00	UNITED STATES TREASURY NOTE 1.875% 31/07/2026	USD	13 590 187,57	12 837 993,73	0,95
13 884 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	12 759 968,05	12 680 748,80	0,94
14 545 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2022	USD	12 864 595,94	12 442 685,70	0,92
14 035 000,00	UNITED STATES TREASURY NOTE 1.875% 31/08/2024	USD	12 883 574,46	12 348 040,46	0,91
10 087 000,00	UNITED STATES TREASURY BOND 4.375% 15/11/2039	USD	12 697 213,84	11 844 287,46	0,88
13 730 000,00	UNITED STATES TREASURY NOTE 1.75% 30/04/2022	USD	12 609 794,91	11 738 248,62	0,87
13 625 000,00	UNITED STATES TREASURY NOTE 0.125% 15/01/2024	USD	11 239 553,21	11 421 390,40	0,85
14 950 000,00	UNITED STATES TREASURY BOND 1.625% 15/11/2050	USD	11 555 421,43	11 330 049,59	0,84
12 845 000,00	UNITED STATES TREASURY NOTE 1.375% 30/06/2023	USD	13 157 470,39	11 076 406,73	0,82
12 350 000,00	UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	10 176 744,07	10 360 329,02	0,77
10 850 000,00	UNITED STATES TREASURY NOTE 3.125% 15/11/2028	USD	10 520 999,05	10 359 641,90	0,77
11 540 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2025	USD	10 265 430,58	10 358 954,81	0,77
12 450 000,00	UNITED STATES TREASURY NOTE 0.25% 31/05/2025	USD	10 725 398,65	10 326 932,34	0,76
12 225 000,00	UNITED STATES TREASURY BOND 0.125% 15/10/2023	USD	10 455 951,75	10 265 534,28	0,76
11 245 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2029	USD	10 715 723,06	10 242 306,25	0,76
11 825 000,00	UNITED STATES TREASURY NOTE 1.625% 30/04/2023	USD	10 801 684,16	10 226 840,03	0,76
11 450 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2024	USD	10 569 337,72	10 220 838,52	0,76
11 740 000,00	UNITED STATES TREASURY NOTE 1.375% 31/08/2023	USD	10 492 900,99	10 135 539,17	0,75
11 315 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2024	USD	10 323 764,55	10 108 903,17	0,75
11 780 000,00	UNITED STATES TREASURY NOTE 0.50% 31/03/2025	USD	10 657 203,96	9 888 368,36	0,73
11 700 000,00	UNITED STATES TREASURY BOND 0.125% 30/04/2022	USD	9 761 400,96	9 869 388,07	0,73
10 605 000,00	UNITED STATES TREASURY NOTE 2.625% 15/02/2029	USD	9 954 410,26	9 815 868,73	0,73

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## Eurizon Fund - Bond USD LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
12 030 000,00	UNITED STATES TREASURY BOND 0.50% 31/08/2027	USD	10 221 909,55	9 790 727,64	0,72
11 750 000,00	UNITED STATES TREASURY NOTE 0.25% 30/06/2025	USD	10 076 698,13	9 736 238,46	0,72
9 551 000,00	UNITED STATES TREASURY BOND 3.00% 15/05/2047	USD	10 546 385,95	9 581 498,99	0,71
10 590 000,00	UNITED STATES TREASURY NOTE 2.25% 15/08/2027	USD	9 872 886,56	9 557 807,35	0,71
11 790 000,00	UNITED STATES TREASURY BOND 0.375% 30/09/2027	USD	9 691 650,78	9 507 634,09	0,70
10 685 000,00	UNITED STATES TREASURY NOTE 2.125% 30/11/2024	USD	9 703 201,64	9 492 911,38	0,70
11 350 000,00	UNITED STATES TREASURY NOTE 0.50% 28/02/2026	USD	9 397 223,65	9 430 962,40	0,70
12 400 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2040	USD	9 412 495,28	9 404 034,44	0,70
10 580 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2025	USD	16 842 298,08	9 369 306,63	0,69
11 200 000,00	UNITED STATES TREASURY NOTE 0.375% 31/12/2025	USD	9 155 106,58	9 269 431,86	0,69
10 443 000,00	UNITED STATES TREASURY NOTE 2.00% 30/06/2024	USD	9 077 168,47	9 211 865,74	0,68
11 065 000,00	UNITED STATES TREASURY BOND 0.375% 30/11/2025	USD	9 104 651,49	9 166 449,87	0,68
9 775 000,00	UNITED STATES TREASURY NOTE 2.875% 15/05/2028	USD	9 193 313,47	9 164 830,69	0,68
10 650 000,00	UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	8 969 496,73	8 970 694,21	0,66
10 230 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2026	USD	9 293 875,02	8 947 148,02	0,66
10 575 000,00	UNITED STATES TREASURY BOND 0.125% 15/09/2023	USD	8 968 341,35	8 885 575,79	0,66
10 450 000,00	UNITED STATES TREASURY BOND 0.125% 15/07/2023	USD	8 779 275,19	8 789 838,78	0,65
10 155 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2029	USD	9 240 665,68	8 767 824,26	0,65
9 973 000,00	UNITED STATES TREASURY NOTE 1.75% 15/11/2029	USD	9 509 077,04	8 689 525,91	0,64
10 045 000,00	UNITED STATES TREASURY NOTE 1.50% 15/02/2030	USD	9 836 501,15	8 563 992,66	0,63
10 284 000,00	UNITED STATES TREASURY NOTE 0.25% 30/09/2025	USD	8 459 549,47	8 493 710,41	0,63
9 975 000,00	UNITED STATES TREASURY BOND 0.625% 30/11/2027	USD	8 239 030,19	8 149 460,33	0,60
9 700 000,00	UNITED STATES TREASURY NOTE 0.375% 30/04/2025	USD	8 007 565,04	8 095 406,66	0,60
9 475 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	8 039 781,07	7 991 580,86	0,59
9 400 000,00	UNITED STATES TREASURY NOTE 0.125% 15/08/2023	USD	7 855 443,02	7 903 243,23	0,59
9 000 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2023	USD	8 175 867,60	7 804 837,62	0,58
8 950 000,00	UNITED STATES TREASURY NOTE 1.50% 31/10/2024	USD	7 800 401,25	7 788 747,02	0,58
9 425 000,00	UNITED STATES TREASURY NOTE 0.75% 31/01/2028	USD	7 731 916,02	7 744 511,65	0,57
7 990 000,00	UNITED STATES TREASURY NOTE 2.75% 15/02/2028	USD	7 625 637,76	7 430 983,99	0,55
8 420 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2031	USD	7 058 875,62	7 218 238,96	0,53
7 880 000,00	UNITED STATES TREASURY NOTE 2.00% 15/08/2025	USD	7 056 808,73	6 995 664,36	0,52
7 715 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2027	USD	7 086 385,73	6 964 808,57	0,52
7 910 000,00	UNITED STATES TREASURY NOTE 1.75% 31/03/2022	USD	7 137 919,68	6 753 672,23	0,50
7 070 000,00	UNITED STATES TREASURY NOTE 2.375% 30/04/2026	USD	6 657 970,75	6 396 266,77	0,47
6 685 000,00	UNITED STATES TREASURY NOTE 2.75% 30/06/2025	USD	6 511 216,21	6 099 481,66	0,45
7 145 000,00	UNITED STATES TREASURY NOTE 1.25% 31/03/2028	USD	5 954 089,61	6 054 375,61	0,45
5 510 000,00	UNITED STATES TREASURY BOND 5.50% 15/08/2028	USD	6 567 899,27	6 017 629,97	0,45
6 400 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	5 279 815,42	5 394 528,92	0,40
5 000 000,00	UNITED STATES TREASURY NOTE 3.00% 15/08/2048	USD	5 217 955,72	5 037 706,19	0,37
4 960 000,00	UNITED STATES TREASURY NOTE 2.875% 15/08/2045	USD	5 230 908,19	4 839 581,55	0,36
5 000 000,00	UNITED STATES TREASURY BOND 2.75% 15/11/2047	USD	4 988 172,26	4 801 862,22	0,36
5 635 000,00	UNITED STATES TREASURY NOTE 1.125% 29/02/2028	USD	4 684 017,33	4 742 011,22	0,35
5 580 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2024	USD	4 579 181,53	4 680 471,70	0,35
4 835 000,00	UNITED STATES TREASURY NOTE 0.75% 31/05/2026	USD	3 994 255,19	4 056 047,84	0,30
4 510 000,00	UNITED STATES TREASURY NOTE 2.125% 15/05/2025	USD	4 066 389,77	4 017 382,32	0,30
4 200 000,00	UNITED STATES TREASURY NOTE 0.125% 15/02/2024	USD	3 483 238,47	3 519 338,65	0,26
4 075 000,00	UNITED STATES TREASURY BOND 0.25% 31/08/2025	USD	3 425 415,76	3 368 690,93	0,25
3 782 000,00	UNITED STATES TREASURY NOTE 1.625% 15/02/2026	USD	3 484 277,96	3 307 733,51	0,24
4 000 000,00	UNITED STATES TREASURY NOTE 0.25% 30/09/2025	USD	3 303 907,92	3 303 660,21	0,24
3 775 000,00	UNITED STATES TREASURY NOTE 0.625% 31/12/2027	USD	3 089 863,05	3 080 277,02	0,23
3 020 000,00	UNITED STATES TREASURY BOND 3.125% 15/08/2044	USD	3 159 452,63	3 059 088,62	0,23
3 000 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2046	USD	2 853 732,24	2 742 773,11	0,20
3 000 000,00	UNITED STATES TREASURY NOTE 2.25% 15/08/2046	USD	2 719 113,63	2 617 868,04	0,19
3 065 000,00	UNITED STATES TREASURY NOTE 0.375% 15/04/2024	USD	2 545 721,36	2 581 706,83	0,19
2 465 000,00	UNITED STATES TREASURY BOND 3.125% 15/02/2042	USD	2 675 327,25	2 482 614,82	0,18
2 815 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2050	USD	2 619 088,91	2 334 037,73	0,17
2 560 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2051	USD	2 283 264,50	2 306 770,08	0,17
2 505 900,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2024	USD	2 294 490,43	2 234 414,55	0,17
2 650 000,00	UNITED STATES TREASURY NOTE 0.25% 31/07/2025	USD	2 164 374,24	2 193 301,16	0,16

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

## Eurizon Fund - Bond USD LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 560 000,00	UNITED STATES TREASURY BOND 3.00% 15/05/2042	USD	1 706 308,07	1 541 447,21	0,11
1 455 000,00	UNITED STATES TREASURY BOND 3.125% 15/11/2041	USD	1 619 574,06	1 464 055,45	0,11
1 200 000,00	UNITED STATES TREASURY BOND 4.50% 15/02/2036	USD	1 501 729,21	1 390 399,00	0,10
1 455 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2027	USD	1 461 534,10	1 321 857,82	0,10
570 000,00	UNITED STATES TREASURY BOND 3.75% 15/08/2041	USD	662 474,83	624 991,79	0,05
480 000,00	UNITED STATES TREASURY NOTE 1.25% 30/04/2028	USD	404 051,22	406 447,44	0,03
285 000,00	UNITED STATES TREASURY NOTE 0.375% 30/04/2025	USD	232 447,98	237 854,73	0,02
175 000,00	UNITED STATES TREASURY BOND 4.375% 15/02/2038	USD	211 641,00	203 342,95	0,01
<b>ITALY</b>			<b>13 226 438,38</b>	<b>13 196 368,18</b>	<b>0,98</b>
<b>Government</b>			<b>13 226 438,38</b>	<b>13 196 368,18</b>	<b>0,98</b>
6 301 000,00	BTP 6.875% 27/09/2023	USD	6 032 258,60	6 015 834,11	0,45
5 400 000,00	BTP 1.25% 17/02/2026	USD	4 530 717,21	4 490 635,76	0,33
3 200 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 0.875% 06/05/2024	USD	2 663 462,57	2 689 898,31	0,20
<b>Zero-Coupon Bonds</b>			<b>283 867 633,54</b>	<b>280 214 047,17</b>	<b>20,75</b>
<b>UNITED STATES</b>			<b>211 285 368,89</b>	<b>206 048 057,66</b>	<b>15,26</b>
<b>Government</b>			<b>211 285 368,89</b>	<b>206 048 057,66</b>	<b>15,26</b>
25 525 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2040	USD	21 528 286,25	18 607 934,20	1,38
18 645 000,00	UNITED STATES TREASURY NOTE 0.00% 15/02/2031	USD	14 825 522,07	15 283 112,11	1,13
17 865 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2023	USD	14 661 240,01	15 038 313,84	1,11
17 910 000,00	UNITED STATES TREASURY NOTE 0.00% 15/02/2051	USD	13 464 433,43	14 426 376,23	1,07
18 415 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2050	USD	15 160 115,92	12 691 945,07	0,94
17 670 000,00	UNITED STATES TREASURY NOTE 0.00% 15/08/2050	USD	13 060 356,13	12 570 769,07	0,93
14 355 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2028	USD	11 881 446,36	12 155 318,67	0,90
13 990 000,00	UNITED STATES TREASURY NOTE 0.00% 15/08/2030	USD	11 765 439,01	11 004 795,24	0,81
12 925 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2026	USD	10 612 053,84	10 849 078,72	0,80
13 160 000,00	UNITED STATES TREASURY NOTE 0.00% 30/06/2027	USD	11 380 776,27	10 743 333,04	0,80
12 920 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2030	USD	10 883 053,41	10 195 457,37	0,76
11 900 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2023	USD	9 929 844,78	10 020 064,94	0,74
10 585 000,00	UNITED STATES TREASURY NOTE 0.00% 31/01/2026	USD	8 732 638,18	8 751 724,33	0,65
10 245 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2026	USD	8 527 788,33	8 605 257,93	0,64
9 505 000,00	UNITED STATES TREASURY NOTE 0.00% 31/05/2023	USD	7 804 364,35	7 998 098,85	0,59
9 650 000,00	UNITED STATES TREASURY BOND 0.00% 31/10/2025	USD	8 098 342,43	7 960 226,43	0,59
7 440 000,00	UNITED STATES TREASURY BOND 0.00% 31/10/2027	USD	6 134 906,23	6 037 468,53	0,45
6 250 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2022	USD	5 132 791,64	5 268 918,13	0,39
5 000 000,00	UNITED STATES TREASURY NOTE 0.00% 30/06/2026	USD	4 216 356,52	4 216 369,64	0,31
2 065 000,00	UNITED STATES TREASURY NOTE 0.00% 31/05/2028	USD	1 695 534,28	1 747 346,36	0,13
1 895 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2041	USD	1 583 042,23	1 664 605,82	0,12
250 000,00	UNITED STATES TREASURY NOTE 0.00% 31/05/2028	USD	207 037,22	211 543,14	0,02
<b>LUXEMBOURG</b>			<b>72 582 264,65</b>	<b>74 165 989,51</b>	<b>5,49</b>
<b>Finance</b>			<b>72 582 264,65</b>	<b>74 165 989,51</b>	<b>5,49</b>
70 000 000,00	INTESA SANPAOLO BANK LUXEMBOURG SA 0.00% 25/08/2021	USD	57 406 279,92	58 998 153,41	4,37
18 000 000,00	INTESA SANPAOLO BANK LUXEMBOURG SA 0.00% 22/09/2021	USD	15 175 984,73	15 167 836,10	1,12
<b>Total Portfolio</b>			<b>1 408 587 988,23</b>	<b>1 364 234 942,97</b>	<b>101,03</b>

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

## Eurizon Fund - Bond USD LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>2 661,48</b>	<b>8 321 780,72</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>22 214,13</b>	<b>2 805 489,15</b>
100 000	10	Purchase	US 10YR ULTRA	21/09/2021	USD	16 864,82	1 241 277,10
100 000	14	Purchase	US 10YR NOTE	21/09/2021	USD	5 349,31	1 564 212,05
<b>Unrealised loss on future contracts and commitment</b>						<b>(19 552,65)</b>	<b>5 516 291,57</b>
100 000	53	Purchase	US 5YR NOTE (CBT)	30/09/2021	USD	(19 552,65)	5 516 291,57

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

## Eurizon Fund - Bond USD LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(19 175 108,16)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>84 762,62</b>
15/07/2021	11 540 882,00	USD	9 660 066,96	EUR	69 011,63
15/07/2021	2 998 712,49	USD	2 513 273,68	EUR	14 670,85
15/07/2021	38 463,42	USD	31 704,63	EUR	720,42
15/07/2021	48 469,19	USD	40 675,72	EUR	184,29
15/07/2021	59 141,76	USD	49 683,97	EUR	173,12
15/07/2021	49 293,89	EUR	58 470,93	USD	2,31
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(19 259 870,78)</b>
15/07/2021	685 209 048,75	EUR	835 471 967,09	USD	(19 102 149,25)
15/07/2021	4 820 687,86	EUR	5 877 840,61	USD	(134 390,38)
15/07/2021	1 018 623,30	EUR	1 235 992,42	USD	(23 330,63)
06/07/2021	396 616,38	EUR	470 389,01	USD	(0,52)

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	114 839 142,86	
Banks	(Note 3)	104 743,97	
Other interest receivable		382 845,47	
Receivable on investments sold		2 643 136,93	
Receivable on subscriptions		316 881,88	
<b>Total assets</b>		<b>118 286 751,11</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(185,65)	
Amounts due to brokers	(Notes 2, 3)	(3 678,84)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(74,22)	
Payable on investments purchased		(3 279 797,21)	
Payable on redemptions		(127 616,68)	
Other liabilities		(39 026,09)	
<b>Total liabilities</b>		<b>(3 450 378,69)</b>	
<b>Total net assets</b>		<b>114 836 372,42</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	111,52	355 476,321
Class Z Units	EUR	120,92	612 495,423
Class Z2 Units	USD	107,69	12 462,002

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>76 478 020,49</b>
Net income from investments	(Note 2)	647 515,75
Other income		9 785,24
<b>Total income</b>		<b>657 300,99</b>
Management fee	(Note 6)	(100 858,21)
Depository fee	(Note 8)	(12 871,62)
Subscription tax	(Note 4)	(13 361,43)
Other charges and taxes	(Notes 5, 8)	(30 593,21)
<b>Total expenses</b>		<b>(157 684,47)</b>
<b>Net investment income / (loss)</b>		<b>499 616,52</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(1 459 161,83)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	3 631 023,38
- forward foreign exchange contracts	(Notes 2, 9)	(74,22)
- foreign currencies	(Note 2)	13 774,63
- future contracts	(Notes 2, 9)	(1 858,04)
<b>Net result of operations for the period</b>		<b>2 683 320,44</b>
Subscriptions for the period		68 285 635,99
Redemptions for the period		(32 610 604,50)
<b>Net assets at the end of the period</b>		<b>114 836 372,42</b>

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



## Eurizon Fund - Bond USD Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>116 334 598,52</b>	<b>114 839 142,86</b>	<b>100,00</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>116 334 598,52</b>	<b>114 839 142,86</b>	<b>100,00</b>
<b>Ordinary Bonds</b>			<b>110 753 734,29</b>	<b>109 201 837,21</b>	<b>95,09</b>
<b>UNITED STATES</b>			<b>109 596 902,38</b>	<b>108 055 936,10</b>	<b>94,09</b>
<b>Government</b>			<b>109 596 902,38</b>	<b>108 055 936,10</b>	<b>94,09</b>
2 355 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2024	USD	1 947 579,58	1 975 360,37	1,72
2 040 000,00	UNITED STATES TREASURY NOTE 2.125% 31/03/2024	USD	1 814 533,42	1 801 249,78	1,57
2 065 000,00	UNITED STATES TREASURY NOTE 1.75% 31/01/2023	USD	1 873 411,70	1 784 484,91	1,55
1 985 000,00	UNITED STATES TREASURY NOTE 2.875% 30/09/2023	USD	1 828 730,30	1 770 732,60	1,54
2 050 000,00	UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	1 676 153,84	1 719 730,73	1,50
1 910 000,00	UNITED STATES TREASURY NOTE 2.25% 31/01/2024	USD	1 671 870,90	1 688 854,93	1,47
1 935 000,00	UNITED STATES TREASURY BOND 0.25% 15/11/2023	USD	1 617 856,43	1 629 249,29	1,42
1 865 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	1 587 647,73	1 569 757,25	1,37
1 855 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	1 605 735,35	1 564 578,63	1,36
1 800 000,00	UNITED STATES TREASURY NOTE 1.625% 31/05/2023	USD	1 529 956,24	1 558 151,26	1,36
1 800 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2023	USD	1 529 354,32	1 542 172,49	1,34
1 815 000,00	UNITED STATES TREASURY NOTE 0.50% 15/03/2023	USD	1 654 772,66	1 538 433,73	1,34
1 725 000,00	UNITED STATES TREASURY NOTE 2.50% 31/01/2024	USD	1 531 472,77	1 534 820,49	1,34
1 810 000,00	UNITED STATES TREASURY NOTE 0.125% 15/01/2024	USD	1 494 618,36	1 517 263,61	1,32
1 750 000,00	UNITED STATES TREASURY NOTE 1.625% 31/08/2022	USD	1 609 654,92	1 501 611,26	1,31
1 735 000,00	UNITED STATES TREASURY NOTE 1.625% 15/11/2022	USD	1 509 837,46	1 492 740,79	1,30
1 770 000,00	UNITED STATES TREASURY NOTE 0.125% 15/08/2023	USD	1 482 734,89	1 488 163,88	1,30
1 710 000,00	UNITED STATES TREASURY NOTE 2.125% 31/12/2022	USD	1 538 746,31	1 484 158,35	1,29
1 715 000,00	UNITED STATES TREASURY NOTE 2.00% 30/11/2022	USD	1 573 112,33	1 483 922,28	1,29
1 575 000,00	UNITED STATES TREASURY BOND 7.125% 15/02/2023	USD	1 624 901,81	1 477 464,41	1,29
1 690 000,00	UNITED STATES TREASURY BOND 1.50% 15/01/2023	USD	1 443 765,34	1 454 218,98	1,27
1 715 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	1 418 899,30	1 445 565,17	1,26
1 650 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2023	USD	1 542 898,23	1 432 191,28	1,25
1 700 000,00	UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	1 430 911,18	1 431 941,80	1,25
1 660 000,00	UNITED STATES TREASURY NOTE 1.50% 28/02/2023	USD	1 548 054,36	1 430 263,56	1,24
1 650 000,00	UNITED STATES TREASURY NOTE 1.625% 15/12/2022	USD	1 422 845,77	1 421 131,18	1,24
1 620 000,00	UNITED STATES TREASURY BOND 0.125% 15/10/2023	USD	1 380 996,81	1 360 340,74	1,18
1 550 000,00	UNITED STATES TREASURY NOTE 2.50% 31/03/2023	USD	1 508 523,66	1 359 329,98	1,18
1 600 000,00	UNITED STATES TREASURY NOTE 0.125% 31/12/2022	USD	1 313 452,23	1 348 315,98	1,17
1 525 000,00	UNITED STATES TREASURY NOTE 2.125% 29/02/2024	USD	1 348 048,85	1 345 618,29	1,17
1 590 000,00	UNITED STATES TREASURY BOND 0.125% 15/07/2023	USD	1 346 873,70	1 337 401,31	1,16
1 540 000,00	UNITED STATES TREASURY NOTE 1.25% 31/07/2023	USD	1 322 171,21	1 325 323,87	1,15
1 500 000,00	UNITED STATES TREASURY NOTE 2.375% 31/01/2023	USD	1 287 396,57	1 308 711,66	1,14
1 510 000,00	UNITED STATES TREASURY NOTE 1.75% 30/09/2022	USD	1 307 699,25	1 299 107,97	1,13
1 500 000,00	UNITED STATES TREASURY NOTE 1.375% 15/02/2023	USD	1 264 120,79	1 289 294,14	1,12
1 470 000,00	UNITED STATES TREASURY NOTE 1.375% 31/08/2023	USD	1 277 402,84	1 269 100,73	1,10
1 500 000,00	UNITED STATES TREASURY NOTE 0.125% 31/07/2022	USD	1 260 182,01	1 265 157,98	1,10
1 500 000,00	UNITED STATES TREASURY NOTE 0.125% 31/08/2022	USD	1 231 476,72	1 265 059,14	1,10
1 500 000,00	UNITED STATES TREASURY NOTE 0.125% 31/01/2023	USD	1 246 968,08	1 263 799,21	1,10
1 425 000,00	UNITED STATES TREASURY NOTE 1.875% 31/08/2022	USD	1 263 652,04	1 226 237,49	1,07
1 410 000,00	UNITED STATES TREASURY NOTE 1.625% 30/04/2023	USD	1 340 573,84	1 219 437,16	1,06
1 410 000,00	UNITED STATES TREASURY NOTE 1.375% 30/09/2023	USD	1 218 714,52	1 217 765,17	1,06
1 400 000,00	UNITED STATES TREASURY NOTE 1.875% 31/10/2022	USD	1 208 988,47	1 207 791,17	1,05
1 430 000,00	UNITED STATES TREASURY NOTE 0.25% 15/04/2023	USD	1 305 488,99	1 206 611,79	1,05
1 395 000,00	UNITED STATES TREASURY NOTE 1.50% 31/03/2023	USD	1 205 040,17	1 202 972,22	1,05
1 415 000,00	UNITED STATES TREASURY BOND 0.125% 30/04/2022	USD	1 175 115,51	1 193 605,48	1,04
1 390 000,00	UNITED STATES TREASURY NOTE 1.75% 15/07/2022	USD	1 246 219,26	1 192 227,63	1,04
1 340 000,00	UNITED STATES TREASURY NOTE 1.50% 15/08/2022	USD	1 145 885,67	1 147 686,54	1,00
1 320 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2023	USD	1 142 748,15	1 144 709,51	1,00
1 350 000,00	UNITED STATES TREASURY BOND 0.125% 31/05/2022	USD	1 115 189,29	1 138 753,29	0,99

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

## Eurizon Fund - Bond USD Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 310 000,00	UNITED STATES TREASURY NOTE 1.875% 31/07/2022	USD	1 178 806,63	1 125 832,49	0,98
1 300 000,00	UNITED STATES TREASURY NOTE 1.875% 30/09/2022	USD	1 117 608,58	1 120 128,73	0,97
1 330 000,00	UNITED STATES TREASURY BOND 0.125% 15/09/2023	USD	1 116 731,46	1 117 523,96	0,97
1 235 000,00	UNITED STATES TREASURY NOTE 2.625% 31/12/2023	USD	1 091 098,55	1 100 469,69	0,96
1 280 000,00	UNITED STATES TREASURY NOTE 2.125% 15/05/2022	USD	1 159 632,34	1 098 511,12	0,96
1 265 000,00	UNITED STATES TREASURY NOTE 1.875% 31/05/2022	USD	1 112 784,45	1 084 117,10	0,94
1 290 000,00	UNITED STATES TREASURY NOTE 0.25% 15/03/2024	USD	1 089 171,34	1 083 616,70	0,94
1 210 000,00	UNITED STATES TREASURY NOTE 2.875% 31/10/2023	USD	1 122 161,24	1 081 062,63	0,94
1 259 000,00	UNITED STATES TREASURY NOTE 1.75% 31/05/2022	USD	1 118 813,94	1 077 772,42	0,94
1 250 000,00	UNITED STATES TREASURY NOTE 2.00% 31/07/2022	USD	1 190 287,14	1 075 667,57	0,94
1 210 000,00	UNITED STATES TREASURY NOTE 2.625% 28/02/2023	USD	1 060 102,24	1 061 652,60	0,92
1 255 000,00	UNITED STATES TREASURY NOTE 0.375% 15/04/2024	USD	1 045 336,80	1 057 109,97	0,92
1 210 000,00	UNITED STATES TREASURY NOTE 1.625% 31/10/2023	USD	1 083 530,39	1 051 409,54	0,92
1 200 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2022	USD	1 040 922,55	1 029 300,78	0,90
1 200 000,00	UNITED STATES TREASURY NOTE 1.50% 15/09/2022	USD	1 028 845,34	1 028 747,43	0,90
1 160 000,00	UNITED STATES TREASURY NOTE 2.75% 30/04/2023	USD	1 021 221,80	1 023 361,19	0,89
1 155 000,00	UNITED STATES TREASURY NOTE 2.625% 30/06/2023	USD	1 020 108,38	1 020 129,60	0,89
1 155 000,00	UNITED STATES TREASURY NOTE 2.125% 30/11/2023	USD	1 013 950,67	1 016 096,84	0,88
1 150 000,00	UNITED STATES TREASURY NOTE 2.375% 29/02/2024	USD	991 737,30	1 013 516,39	0,88
1 185 000,00	UNITED STATES TREASURY NOTE 0.125% 30/09/2022	USD	969 247,35	999 201,57	0,87
1 105 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2024	USD	967 740,79	987 215,02	0,86
1 170 000,00	UNITED STATES TREASURY NOTE 0.125% 15/02/2024	USD	973 820,29	980 387,19	0,85
1 135 000,00	UNITED STATES TREASURY NOTE 1.75% 15/06/2022	USD	962 679,46	972 257,23	0,85
980 000,00	UNITED STATES TREASURY NOTE 2.375% 29/02/2024	USD	873 163,44	870 083,71	0,76
1 005 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2022	USD	868 777,86	859 738,68	0,75
985 000,00	UNITED STATES TREASURY NOTE 2.25% 15/04/2022	USD	889 651,20	844 835,75	0,74
900 000,00	UNITED STATES TREASURY NOTE 1.375% 30/06/2023	USD	772 764,20	776 081,44	0,68
895 000,00	UNITED STATES TREASURY BOND 0.125% 30/06/2022	USD	761 460,17	754 951,29	0,66
845 000,00	UNITED STATES TREASURY NOTE 1.875% 31/03/2022	USD	746 049,75	722 141,20	0,63
820 000,00	UNITED STATES TREASURY NOTE 1.75% 30/06/2022	USD	752 432,63	702 882,85	0,61
770 000,00	UNITED STATES TREASURY NOTE 2.25% 30/04/2024	USD	673 108,04	682 749,49	0,59
790 000,00	UNITED STATES TREASURY NOTE 1.875% 30/04/2022	USD	703 333,13	676 074,72	0,59
780 000,00	UNITED STATES TREASURY NOTE 2.00% 31/10/2022	USD	673 261,71	673 978,47	0,59
705 000,00	UNITED STATES TREASURY NOTE 2.00% 30/04/2024	USD	612 673,96	621 004,49	0,54
700 000,00	UNITED STATES TREASURY NOTE 2.125% 30/06/2022	USD	603 219,87	602 212,43	0,52
580 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2023	USD	503 637,81	512 272,87	0,45
520 000,00	UNITED STATES TREASURY NOTE 1.75% 30/04/2022	USD	483 023,33	444 565,86	0,39
475 000,00	UNITED STATES TREASURY NOTE 2.75% 31/07/2023	USD	423 192,31	421 254,88	0,37
450 000,00	UNITED STATES TREASURY BOND 2.75% 31/08/2023	USD	400 445,58	399 706,11	0,35
450 000,00	UNITED STATES TREASURY BOND 2.75% 31/05/2023	USD	398 408,28	397 727,31	0,35
450 000,00	UNITED STATES TREASURY NOTE 2.50% 15/08/2023	USD	397 935,88	397 393,78	0,35
435 000,00	UNITED STATES TREASURY NOTE 2.75% 15/11/2023	USD	388 652,92	387 887,07	0,34
430 000,00	UNITED STATES TREASURY NOTE 2.75% 15/02/2024	USD	383 938,21	385 142,43	0,33
425 000,00	UNITED STATES TREASURY NOTE 2.875% 30/11/2023	USD	381 112,65	380 356,05	0,33
275 000,00	UNITED STATES TREASURY NOTE 0.375% 31/03/2022	USD	228 483,24	232 416,66	0,20
175 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2024	USD	143 160,65	146 788,99	0,13
100 000,00	UNITED STATES TREASURY NOTE 2.125% 30/06/2022	USD	85 692,40	86 030,35	0,07
<b>ITALY</b>			<b>1 156 831,91</b>	<b>1 145 901,11</b>	<b>1,00</b>
<b>Government</b>			<b>1 156 831,91</b>	<b>1 145 901,11</b>	<b>1,00</b>
760 000,00	BTP 6.875% 27/09/2023	USD	740 665,88	725 604,50	0,63
500 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 0.875% 06/05/2024	USD	416 166,03	420 296,61	0,37

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

## Eurizon Fund - Bond USD Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>5 580 864,23</b>	<b>5 637 305,65</b>	<b>4,91</b>
<b>UNITED STATES</b>			<b>3 071 348,96</b>	<b>3 108 703,32</b>	<b>2,71</b>
<b>Government</b>			<b>3 071 348,96</b>	<b>3 108 703,32</b>	<b>2,71</b>
1 800 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2022	USD	1 495 867,88	1 517 448,42	1,32
1 530 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2023	USD	1 280 752,58	1 288 294,06	1,12
250 000,00	UNITED STATES TREASURY NOTE 0.00% 31/05/2023	USD	204 739,24	210 365,57	0,19
110 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2023	USD	89 989,26	92 595,27	0,08
<b>LUXEMBOURG</b>			<b>2 509 515,27</b>	<b>2 528 602,33</b>	<b>2,20</b>
<b>Finance</b>			<b>2 509 515,27</b>	<b>2 528 602,33</b>	<b>2,20</b>
3 000 000,00	INTESA SANPAOLO BANK LUXEMBOURG SA 0.00% 30/08/2021	USD	2 509 515,27	2 528 602,33	2,20
<b>Total Portfolio</b>			<b>116 334 598,52</b>	<b>114 839 142,86</b>	<b>100,00</b>

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

## Eurizon Fund - Bond USD Short Term LTE

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### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>(74,22)</b>
<b>Unrealised loss on forward foreign exchange contracts</b>			<b>(74,22)</b>
06/07/2021	451 215,61 USD	380 524,72 EUR	(74,22)

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

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## Eurizon Fund - Global Bond LTE

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	130 176 475,84	
Banks	(Note 3)	669 837,15	
Other banks and broker accounts	(Notes 2, 3, 9)	10 772,54	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	3 600,94	
Unrealised profit on future contracts	(Notes 2, 9)	3 320,26	
Other interest receivable		403 924,62	
Receivable on investments sold		655 671,22	
Receivable on subscriptions		5 167 511,21	
<b>Total assets</b>		<b>137 091 113,78</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(1 669,68)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(203 031,89)	
Unrealised loss on future contracts	(Notes 2, 9)	(25 552,85)	
Payable on investments purchased		(919 289,11)	
Payable on redemptions		(5 960 171,53)	
Other liabilities		(47 813,09)	
<b>Total liabilities</b>		<b>(7 157 528,15)</b>	
<b>Total net assets</b>		<b>129 933 585,63</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	161,11	46 553,874
Class RH Units	EUR	161,58	24 928,581
Class Z Units	EUR	175,69	623 032,003
Class ZH Units	EUR	176,29	50 723,492

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>153 389 202,60</b>
Net income from investments	(Note 2)	836 446,90
Other income		10 923,90
<b>Total income</b>		<b>847 370,80</b>
Management fee	(Note 6)	(153 927,73)
Depository fee	(Note 8)	(16 860,37)
Subscription tax	(Note 4)	(9 904,62)
Other charges and taxes	(Notes 5, 8)	(44 660,14)
<b>Total expenses</b>		<b>(225 352,86)</b>
<b>Net investment income / (loss)</b>		<b>622 017,94</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(1 444 553,64)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(1 710 863,93)
- forward foreign exchange contracts	(Notes 2, 9)	(228 738,73)
- foreign currencies	(Note 2)	13 871,20
- future contracts	(Notes 2, 9)	(29 805,24)
<b>Net result of operations for the period</b>		<b>(2 778 072,40)</b>
Subscriptions for the period		23 123 322,98
Redemptions for the period		(43 800 867,55)
<b>Net assets at the end of the period</b>		<b>129 933 585,63</b>

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>133 315 028,90</b>	<b>130 176 475,84</b>	<b>100,19</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>133 315 028,90</b>	<b>130 176 475,84</b>	<b>100,19</b>
<b>Ordinary Bonds</b>			<b>112 166 618,93</b>	<b>109 389 552,05</b>	<b>84,19</b>
<b>UNITED STATES</b>			<b>44 825 204,12</b>	<b>43 284 017,99</b>	<b>33,31</b>
<b>Government</b>			<b>44 825 204,12</b>	<b>43 284 017,99</b>	<b>33,31</b>
1 882 000,00	UNITED STATES TREASURY NOTE 1.75% 31/01/2023	USD	1 703 472,81	1 626 344,12	1,25
1 329 000,00	UNITED STATES TREASURY NOTE 1.625% 15/11/2022	USD	1 201 494,76	1 143 430,84	0,88
1 279 000,00	UNITED STATES TREASURY NOTE 2.125% 31/12/2022	USD	1 206 030,99	1 110 081,01	0,85
1 245 000,00	UNITED STATES TREASURY NOTE 0.125% 31/12/2022	USD	1 026 512,00	1 049 158,38	0,81
1 288 000,00	UNITED STATES TREASURY BOND 0.875% 15/11/2030	USD	1 076 414,15	1 034 123,10	0,80
988 000,00	UNITED STATES TREASURY BOND 2.75% 15/08/2047	USD	1 062 447,73	948 197,10	0,73
1 031 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2024	USD	978 064,73	921 102,89	0,71
1 095 000,00	UNITED STATES TREASURY BOND 0.125% 15/09/2023	USD	923 585,85	920 066,71	0,71
773 000,00	UNITED STATES TREASURY BOND 4.375% 15/11/2039	USD	943 463,93	907 666,72	0,70
955 000,00	UNITED STATES TREASURY NOTE 1.875% 31/08/2024	USD	862 397,83	840 212,23	0,65
990 000,00	UNITED STATES TREASURY NOTE 0.125% 31/01/2023	USD	815 145,46	834 107,48	0,64
953 000,00	UNITED STATES TREASURY NOTE 1.50% 15/08/2026	USD	879 596,22	828 062,21	0,64
869 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2026	USD	779 206,16	760 026,55	0,59
875 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2023	USD	794 545,65	758 803,66	0,58
885 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2031	USD	734 240,19	758 686,64	0,58
815 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	723 595,02	744 368,36	0,57
760 000,00	UNITED STATES TREASURY BOND 2.875% 15/05/2043	USD	757 490,65	737 693,58	0,57
833 000,00	UNITED STATES TREASURY NOTE 2.125% 29/02/2024	USD	784 677,87	735 016,42	0,57
751 000,00	UNITED STATES TREASURY BOND 2.75% 15/08/2042	USD	795 310,27	714 263,78	0,55
819 000,00	UNITED STATES TREASURY NOTE 1.75% 15/11/2029	USD	766 297,80	713 598,89	0,55
822 000,00	UNITED STATES TREASURY NOTE 1.375% 30/06/2023	USD	753 574,59	708 821,05	0,55
732 000,00	UNITED STATES TREASURY NOTE 3.125% 15/11/2028	USD	711 468,78	698 917,77	0,54
757 000,00	UNITED STATES TREASURY NOTE 1.375% 31/08/2023	USD	691 761,38	653 543,71	0,50
672 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2046	USD	652 880,98	614 469,72	0,47
725 000,00	UNITED STATES TREASURY BOND 0.125% 30/04/2022	USD	598 293,45	611 564,64	0,47
577 000,00	UNITED STATES TREASURY BOND 2.75% 15/11/2042	USD	637 092,17	548 547,19	0,42
615 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2023	USD	583 046,57	543 185,89	0,42
597 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2027	USD	535 143,58	538 948,89	0,42
613 000,00	UNITED STATES TREASURY NOTE 1.625% 30/04/2023	USD	574 234,26	530 152,47	0,41
526 000,00	UNITED STATES TREASURY BOND 3.125% 15/02/2042	USD	557 612,77	529 758,78	0,41
581 000,00	UNITED STATES TREASURY NOTE 1.875% 31/07/2022	USD	524 353,57	499 319,60	0,38
594 000,00	UNITED STATES TREASURY NOTE 0.625% 31/03/2027	USD	542 516,92	490 437,02	0,38
575 000,00	UNITED STATES TREASURY NOTE 0.125% 15/01/2024	USD	474 078,54	482 003,63	0,37
550 000,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2022	USD	513 528,48	471 762,86	0,36
560 000,00	UNITED STATES TREASURY NOTE 0.125% 15/12/2023	USD	455 829,15	469 780,10	0,36
539 800,00	UNITED STATES TREASURY NOTE 1.625% 15/08/2029	USD	500 233,99	466 063,17	0,36
519 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2024	USD	459 219,49	462 772,32	0,36
536 000,00	UNITED STATES TREASURY NOTE 1.75% 30/04/2022	USD	484 188,46	458 244,81	0,35
486 000,00	UNITED STATES TREASURY NOTE 2.625% 15/02/2029	USD	483 285,78	449 836,14	0,35
475 000,00	UNITED STATES TREASURY NOTE 2.75% 15/02/2028	USD	399 657,80	441 766,88	0,34
446 000,00	UNITED STATES TREASURY NOTE 2.875% 15/05/2028	USD	416 339,11	418 160,05	0,32
467 000,00	UNITED STATES TREASURY NOTE 2.125% 30/11/2024	USD	422 932,91	414 898,42	0,32
455 000,00	UNITED STATES TREASURY NOTE 2.25% 15/11/2025	USD	427 195,30	408 433,66	0,31
496 000,00	UNITED STATES TREASURY BOND 0.625% 30/11/2027	USD	407 941,51	405 226,30	0,31
475 000,00	UNITED STATES TREASURY NOTE 0.125% 15/07/2023	USD	401 844,78	400 633,34	0,31
465 000,00	UNITED STATES TREASURY BOND 0.25% 31/08/2025	USD	376 540,62	384 402,77	0,30
429 000,00	UNITED STATES TREASURY NOTE 2.00% 15/08/2025	USD	401 360,65	380 855,33	0,29
460 000,00	UNITED STATES TREASURY NOTE 0.25% 30/09/2025	USD	386 502,35	379 920,93	0,29
439 000,00	UNITED STATES TREASURY NOTE 1.75% 30/09/2022	USD	390 602,33	377 687,68	0,29
421 000,00	UNITED STATES TREASURY NOTE 2.00% 30/06/2024	USD	371 835,05	371 367,95	0,29

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
455 000,00	UNITED STATES TREASURY BOND 0.375% 30/09/2027	USD	366 404,40	366 918,87	0,28
428 000,00	UNITED STATES TREASURY NOTE 0.375% 30/04/2025	USD	353 034,44	357 199,38	0,28
402 000,00	UNITED STATES TREASURY BOND 2.25% 15/08/2049	USD	429 163,94	351 482,88	0,27
410 000,00	UNITED STATES TREASURY BOND 0.25% 15/11/2023	USD	343 398,66	345 215,61	0,27
375 000,00	UNITED STATES TREASURY BOND 0.125% 15/07/2023	USD	307 630,78	315 424,84	0,24
385 000,00	UNITED STATES TREASURY NOTE 0.625% 31/12/2027	USD	315 219,41	314 147,46	0,24
358 000,00	UNITED STATES TREASURY NOTE 0.75% 31/05/2026	USD	293 833,87	300 323,71	0,23
395 000,00	UNITED STATES TREASURY BOND 1.625% 15/11/2050	USD	298 700,04	299 355,83	0,23
402 000,00	UNITED STATES TREASURY BOND 1.125% 15/08/2040	USD	317 816,13	292 001,97	0,22
341 000,00	UNITED STATES TREASURY NOTE 1.75% 15/05/2022	USD	310 349,04	291 712,33	0,22
340 000,00	UNITED STATES TREASURY BOND 0.375% 30/11/2025	USD	284 388,11	281 662,27	0,22
335 000,00	UNITED STATES TREASURY NOTE 0.25% 31/07/2025	USD	274 889,93	277 266,38	0,21
300 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2046	USD	285 373,23	274 277,32	0,21
330 000,00	UNITED STATES TREASURY NOTE 0.50% 28/02/2026	USD	274 421,93	274 204,19	0,21
302 000,00	UNITED STATES TREASURY NOTE 1.625% 15/02/2026	USD	286 169,74	264 128,91	0,20
300 000,00	UNITED STATES TREASURY NOTE 2.25% 15/08/2046	USD	272 460,55	261 786,81	0,20
305 000,00	UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	259 389,53	256 907,21	0,20
295 000,00	UNITED STATES TREASURY NOTE 1.50% 30/09/2024	USD	256 878,33	256 724,06	0,20
295 000,00	UNITED STATES TREASURY NOTE 1.50% 31/10/2024	USD	256 888,01	256 724,06	0,20
287 000,00	UNITED STATES TREASURY NOTE 2.00% 30/04/2024	USD	265 358,02	252 806,08	0,19
293 000,00	UNITED STATES TREASURY NOTE 1.25% 31/03/2028	USD	242 917,98	248 276,00	0,19
235 000,00	UNITED STATES TREASURY BOND 3.50% 15/02/2039	USD	277 831,81	248 135,52	0,19
252 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2029	USD	241 933,53	229 529,68	0,18
251 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2027	USD	254 955,41	228 031,83	0,18
255 000,00	UNITED STATES TREASURY NOTE 0.50% 15/03/2023	USD	212 252,92	216 143,58	0,17
240 000,00	UNITED STATES TREASURY NOTE 1.875% 31/07/2026	USD	232 555,64	212 417,69	0,16
260 000,00	UNITED STATES TREASURY BOND 0.50% 31/08/2027	USD	218 345,74	211 603,43	0,16
253 000,00	UNITED STATES TREASURY NOTE 0.375% 31/12/2025	USD	206 336,88	209 389,84	0,16
228 000,00	UNITED STATES TREASURY NOTE 2.25% 31/12/2024	USD	208 685,69	203 524,12	0,16
240 000,00	UNITED STATES TREASURY NOTE 0.25% 31/05/2025	USD	207 397,52	199 073,40	0,15
201 000,00	UNITED STATES TREASURY NOTE 2.00% 15/11/2026	USD	181 431,13	178 998,85	0,14
214 000,00	UNITED STATES TREASURY NOTE 0.75% 31/01/2028	USD	177 098,72	175 843,55	0,14
192 000,00	UNITED STATES TREASURY NOTE 2.125% 15/05/2025	USD	186 626,22	171 028,25	0,13
185 000,00	UNITED STATES TREASURY NOTE 1.50% 15/02/2030	USD	159 146,30	157 724,11	0,12
185 000,00	UNITED STATES TREASURY NOTE 0.125% 15/02/2024	USD	151 486,76	155 018,49	0,12
184 000,00	UNITED STATES TREASURY NOTE 0.25% 30/06/2025	USD	157 795,44	152 465,35	0,12
179 000,00	UNITED STATES TREASURY NOTE 1.875% 15/02/2041	USD	140 888,72	147 968,51	0,11
175 000,00	UNITED STATES TREASURY NOTE 0.25% 15/05/2024	USD	144 020,44	146 788,99	0,11
158 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2051	USD	137 695,21	142 370,96	0,11
160 000,00	UNITED STATES TREASURY NOTE 1.25% 30/06/2028	USD	135 243,04	135 245,32	0,10
144 000,00	UNITED STATES TREASURY NOTE 2.75% 30/06/2025	USD	145 886,53	131 387,49	0,10
98 000,00	UNITED STATES TREASURY NOTE 5.375% 15/02/2031	USD	112 034,78	112 477,55	0,09
119 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2025	USD	108 461,31	105 382,56	0,08
124 000,00	UNITED STATES TREASURY NOTE 0.50% 31/03/2025	USD	113 352,20	104 088,09	0,08
115 000,00	UNITED STATES TREASURY NOTE 0.25% 15/03/2024	USD	97 549,20	96 601,49	0,07
100 000,00	UNITED STATES TREASURY BOND 0.125% 15/10/2023	USD	81 234,88	83 971,65	0,06
93 000,00	UNITED STATES TREASURY NOTE 1.125% 29/02/2028	USD	77 958,59	78 262,12	0,06
90 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	73 894,89	75 860,57	0,06
90 000,00	UNITED STATES TREASURY NOTE 0.375% 15/04/2024	USD	74 323,53	75 808,68	0,06
42 000,00	UNITED STATES TREASURY NOTE 1.375% 15/11/2040	USD	32 846,51	31 852,37	0,02
25 000,00	UNITED STATES TREASURY NOTE 0.125% 15/08/2023	USD	20 966,63	21 019,27	0,02
10 000,00	UNITED STATES TREASURY BOND 3.75% 15/08/2041	USD	11 196,49	10 964,77	0,01
<b>JAPAN</b>			<b>26 123 258,52</b>	<b>24 271 457,45</b>	<b>18,68</b>
<b>Government</b>			<b>26 123 258,52</b>	<b>24 271 457,45</b>	<b>18,68</b>
120 800 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2038	JPY	1 042 595,06	939 660,85	0,72
94 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/03/2023	JPY	791 914,42	724 802,77	0,56
77 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/09/2036	JPY	656 002,48	605 116,09	0,47
77 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.80% 20/06/2023	JPY	640 685,58	599 436,16	0,46

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



## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
76 600 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2022	JPY	627 963,51	583 454,52	0,45
71 800 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/06/2048	JPY	624 525,51	556 221,40	0,43
73 400 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.30% 20/06/2046	JPY	591 059,50	522 453,80	0,40
55 300 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.10% 20/03/2033	JPY	523 945,38	467 442,45	0,36
59 050 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.30% 20/12/2024	JPY	500 994,46	455 354,39	0,35
45 800 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.00% 20/09/2040	JPY	452 952,17	448 938,67	0,35
48 350 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.60% 20/06/2032	JPY	486 516,60	427 355,86	0,33
46 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.80% 20/09/2031	JPY	429 406,62	416 203,73	0,32
46 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/09/2030	JPY	434 245,15	416 007,63	0,32
46 400 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.70% 20/12/2032	JPY	467 051,66	415 781,71	0,32
44 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.50% 20/12/2044	JPY	440 950,12	411 374,97	0,32
47 850 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.00% 20/12/2035	JPY	433 079,81	402 738,29	0,31
52 550 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2025	JPY	442 732,92	402 675,53	0,31
42 300 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.70% 20/12/2043	JPY	460 379,10	402 120,11	0,31
49 950 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2030	JPY	401 256,32	382 111,14	0,29
43 400 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/03/2029	JPY	421 052,70	379 396,47	0,29
40 300 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 1.60% 20/06/2045	JPY	406 367,27	378 263,61	0,29
48 700 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.70% 20/12/2022	JPY	401 335,91	374 409,88	0,29
41 750 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/09/2029	JPY	425 639,74	372 724,62	0,29
40 350 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/06/2029	JPY	407 704,75	358 864,96	0,28
45 800 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2030	JPY	368 528,28	350 611,22	0,27
40 150 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.90% 20/12/2028	JPY	377 324,65	349 774,44	0,27
44 850 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.50% 20/09/2024	JPY	384 702,17	347 690,04	0,27
44 700 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/09/2023	JPY	375 303,93	345 053,31	0,27
44 400 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/06/2025	JPY	387 860,23	344 457,88	0,26
37 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.20% 20/09/2026	JPY	353 169,54	320 069,52	0,25
41 300 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2029	JPY	329 453,91	316 699,07	0,24
40 150 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/06/2024	JPY	340 083,39	311 675,25	0,24
39 450 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2029	JPY	338 674,21	302 950,39	0,23
38 345 600,00	JAPANESE GOVERNMENT CPI LINKED BOND 0.10% 10/03/2024	JPY	298 902,86	295 564,71	0,23
38 250 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2030	JPY	321 280,25	293 133,62	0,23
29 650 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 1.70% 20/03/2054	JPY	314 042,22	289 861,22	0,22
36 750 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2036	JPY	311 802,70	285 150,60	0,22
41 550 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.40% 20/03/2056	JPY	330 944,10	284 065,61	0,22
35 300 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.60% 20/03/2024	JPY	301 362,35	273 492,11	0,21
35 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/04/2022	JPY	288 046,89	270 154,50	0,21
28 500 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 2.00% 20/12/2033	JPY	285 693,29	265 566,44	0,20
31 250 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.10% 20/03/2026	JPY	299 642,47	262 178,51	0,20
28 200 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.20% 20/03/2031	JPY	260 645,78	258 794,56	0,20
33 700 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2023	JPY	273 583,68	257 493,47	0,20
33 300 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/03/2022	JPY	275 107,57	253 346,76	0,19
32 900 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/09/2025	JPY	268 481,61	252 340,69	0,19
32 400 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/03/2041	JPY	245 435,32	248 835,58	0,19
32 100 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.30% 20/12/2025	JPY	263 772,97	248 426,48	0,19
31 900 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2030	JPY	247 618,57	243 730,41	0,19
29 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/06/2040	JPY	229 300,90	219 550,51	0,17
28 350 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2027	JPY	232 046,21	217 907,75	0,17
27 700 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.90% 20/03/2022	JPY	233 921,99	211 966,71	0,16
26 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/03/2024	JPY	201 932,30	204 506,06	0,16
26 200 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.005% 20/03/2026	JPY	198 496,75	200 090,26	0,15
23 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.20% 20/12/2034	JPY	210 972,97	197 922,54	0,15
25 600 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2028	JPY	202 699,82	196 791,71	0,15
25 850 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/01/2022	JPY	193 827,93	196 600,30	0,15
25 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/06/2039	JPY	200 323,47	192 464,28	0,15
24 950 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/12/2021	JPY	189 316,08	189 723,19	0,15
24 250 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2025	JPY	197 851,37	185 927,63	0,14
20 550 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 2.00% 20/03/2027	JPY	196 702,40	174 881,65	0,13
22 750 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/03/2031	JPY	171 512,35	173 592,13	0,13
21 550 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2028	JPY	176 877,05	165 673,38	0,13

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
20 600 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/09/2025	JPY	174 724,37	159 994,46	0,12
20 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 1.40% 20/12/2022	JPY	170 262,34	159 213,12	0,12
20 550 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2028	JPY	162 284,95	157 996,45	0,12
20 100 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2029	JPY	154 160,49	154 280,12	0,12
19 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.60% 20/06/2037	JPY	151 570,38	151 180,83	0,12
18 900 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.60% 20/12/2037	JPY	151 035,95	150 116,62	0,12
19 450 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2027	JPY	160 264,13	149 454,99	0,11
17 950 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/09/2027	JPY	141 698,23	137 952,08	0,11
16 200 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/06/2049	JPY	124 188,91	115 249,66	0,09
15 150 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.60% 20/06/2050	JPY	121 926,83	112 871,86	0,09
15 100 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/09/2049	JPY	115 553,90	107 115,46	0,08
13 750 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/12/2025	JPY	106 849,21	105 474,07	0,08
13 450 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/03/2051	JPY	101 547,56	102 563,79	0,08
14 350 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.40% 20/03/2050	JPY	109 518,95	101 445,19	0,08
13 100 000,00	JAPAN GOVERNMENT TEN YEAR BOND 1.00% 20/12/2021	JPY	101 899,86	100 045,13	0,08
7 350 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 2.20% 20/03/2051	JPY	91 889,77	78 473,72	0,06
9 900 000,00	JAPAN GOVERNMENT TEN YEAR BOND 1.10% 20/09/2021	JPY	75 176,96	75 413,32	0,06
9 200 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/09/2047	JPY	78 546,62	73 146,03	0,06
9 000 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/02/2022	JPY	67 619,26	68 461,16	0,05
8 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.50% 20/12/2040	JPY	61 128,55	61 488,29	0,05
5 600 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.70% 20/03/2061	JPY	41 637,35	41 702,89	0,03
5 450 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.50% 20/03/2060	JPY	39 680,01	37 958,22	0,03
4 650 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.80% 20/03/2058	JPY	37 489,18	36 043,89	0,03
4 500 000,00	JAPAN GOVERNMENT FIVE YEAR BOND 0.10% 20/06/2022	JPY	33 640,80	34 256,56	0,03
4 400 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/05/2022	JPY	33 082,70	33 489,96	0,03
4 150 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.60% 20/09/2050	JPY	32 492,56	30 876,76	0,02
3 800 000,00	JAPAN GOVERNMENT TEN YEAR BOND 1.00% 20/09/2021	JPY	28 489,31	28 939,60	0,02
3 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.70% 20/03/2037	JPY	28 388,49	28 272,43	0,02
3 550 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.70% 20/12/2050	JPY	27 242,26	27 103,38	0,02
3 500 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/06/2026	JPY	30 414,09	26 863,37	0,02
3 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/12/2022	JPY	26 198,49	26 675,90	0,02
3 500 000,00	JAPAN GOVERNMENT TWO YEAR BOND 0.10% 01/09/2022	JPY	26 182,82	26 659,41	0,02
3 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/03/2040	JPY	25 992,24	26 544,81	0,02
3 350 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.40% 20/09/2040	JPY	24 816,08	25 315,80	0,02
3 350 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.50% 20/03/2059	JPY	24 661,54	23 408,47	0,02
2 600 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/12/2039	JPY	18 992,42	19 396,82	0,01
2 300 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.30% 20/09/2039	JPY	16 829,63	17 191,93	0,01
1 600 000,00	JAPAN GOVERNMENT FORTY YEAR BOND 0.90% 20/03/2057	JPY	12 931,13	12 795,69	0,01
550 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.80% 20/03/2046	JPY	4 648,93	4 401,11	0,00
<b>ITALY</b>			<b>9 405 445,37</b>	<b>9 767 277,15</b>	<b>7,52</b>
<b>Government</b>			<b>9 006 233,37</b>	<b>9 337 669,15</b>	<b>7,19</b>
610 000,00	BTP 0.90% 01/04/2031	EUR	623 934,34	617 185,80	0,48
560 000,00	BTP 6.875% 27/09/2023	USD	514 336,56	534 655,94	0,41
600 000,00	BTP 1.25% 17/02/2026	USD	503 413,02	498 959,53	0,39
384 000,00	BTP 3.35% 01/03/2035	EUR	435 137,85	490 121,05	0,38
423 000,00	BTP 1.35% 01/04/2030	EUR	428 311,20	448 029,18	0,35
377 000,00	BTP 2.50% 15/11/2025	EUR	401 630,12	418 093,00	0,32
320 000,00	BTP 3.00% 01/08/2029	EUR	360 434,03	381 520,00	0,29
375 000,00	BTP 0.25% 15/03/2028	EUR	376 687,67	371 197,50	0,29
241 000,00	BTP 4.00% 01/02/2037	EUR	323 474,53	332 633,14	0,26
265 000,00	BTP 2.95% 01/09/2038	EUR	299 542,02	328 365,74	0,25
306 000,00	BTP 0.95% 15/03/2023	EUR	313 699,33	312 955,38	0,24
250 000,00	BTP 2.10% 15/07/2026	EUR	255 273,20	274 802,50	0,21
173 000,00	BTP 5.00% 01/09/2040	EUR	229 959,95	274 664,19	0,21
315 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 0.875% 06/05/2024	USD	262 184,60	264 786,87	0,20
176 000,00	BTP 3.85% 01/09/2049	EUR	216 823,42	256 443,30	0,20
238 000,00	BTP 0.95% 01/08/2030	EUR	242 344,78	243 212,20	0,19

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
208 000,00	BTP 2.80% 01/12/2028	EUR	215 960,84	243 077,12	0,19
213 000,00	BTP 0.50% 01/02/2026	EUR	218 935,11	217 311,12	0,17
201 000,00	BTP 1.65% 01/03/2032	EUR	205 933,49	217 085,87	0,17
194 000,00	BTP 2.00% 01/02/2028	EUR	207 520,10	214 536,84	0,17
182 000,00	BTP 2.45% 01/09/2050	EUR	219 130,78	208 228,15	0,16
172 000,00	BTP 1.65% 01/12/2030	EUR	186 139,95	186 202,04	0,14
114 000,00	BTP 4.75% 01/09/2044	EUR	172 900,77	182 407,52	0,14
165 000,00	BTP 1.45% 15/11/2024	EUR	163 579,78	173 877,00	0,13
161 000,00	BTP 5.50% 01/11/2022	EUR	195 041,90	173 688,41	0,13
149 000,00	BTP 1.45% 15/05/2025	EUR	154 722,83	157 735,87	0,12
142 000,00	BTP 2.50% 01/12/2024	EUR	153 073,09	154 789,94	0,12
111 000,00	BTP 3.45% 01/03/2048	EUR	138 294,53	151 115,69	0,12
133 000,00	BTP 2.20% 01/06/2027	EUR	142 567,68	148 108,80	0,11
110 000,00	BTP 1.50% 01/06/2025	EUR	112 759,56	116 756,20	0,09
105 000,00	BTP 0.85% 15/01/2027	EUR	102 911,73	108 644,55	0,08
99 000,00	BTP 1.75% 01/07/2024	EUR	103 756,36	104 757,84	0,08
94 000,00	BTP 0.95% 01/03/2023	EUR	96 481,62	96 098,08	0,07
86 000,00	BTP 1.85% 15/05/2024	EUR	87 013,42	91 096,36	0,07
61 000,00	BTP 4.50% 01/03/2024	EUR	75 489,31	68 702,47	0,05
70 000,00	BTP 0.60% 01/08/2031	EUR	67 976,10	68 512,50	0,05
64 000,00	BTP 0.50% 15/07/2028	EUR	64 391,08	64 186,88	0,05
58 000,00	BTP 2.05% 01/08/2027	EUR	55 695,37	64 130,60	0,05
50 000,00	BTP 1.45% 01/03/2036	EUR	51 876,19	51 552,53	0,04
27 000,00	BTP 0.35% 01/02/2025	EUR	26 895,16	27 441,45	0,02
<b>Finance</b>			<b>399 212,00</b>	<b>429 608,00</b>	<b>0,33</b>
400 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	399 212,00	429 608,00	0,33
<b>UNITED KINGDOM</b>			<b>9 324 115,01</b>	<b>9 424 429,38</b>	<b>7,25</b>
<b>Government</b>			<b>9 324 115,01</b>	<b>9 424 429,38</b>	<b>7,25</b>
977 000,00	UNITED KINGDOM GILT 0.125% 31/01/2023	GBP	1 096 776,87	1 139 212,48	0,88
297 500,00	UNITED KINGDOM GILT 3.75% 22/07/2052	GBP	592 345,02	572 878,50	0,44
316 000,00	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	510 480,51	515 198,81	0,40
206 000,00	UNITED KINGDOM GILT 4.25% 07/12/2055	GBP	373 243,04	445 891,39	0,34
245 000,00	UNITED KINGDOM GILT 4.50% 07/09/2034	GBP	426 345,88	410 058,97	0,32
333 000,00	UNITED KINGDOM GILT 0.875% 22/10/2029	GBP	400 423,49	394 621,02	0,30
315 000,00	UNITED KINGDOM GILT 0.125% 31/01/2028	GBP	350 123,91	357 537,33	0,27
247 000,00	UNITED KINGDOM GILT 1.75% 22/01/2049	GBP	339 043,86	322 527,13	0,25
269 000,00	UNITED KINGDOM GILT 1.00% 22/04/2024	GBP	313 957,84	320 720,75	0,25
259 000,00	UNITED KINGDOM GILT 0.625% 07/06/2025	GBP	298 081,28	306 182,24	0,24
288 000,00	UNITED KINGDOM GILT 0.625% 22/10/2050	GBP	305 674,81	285 283,82	0,22
159 000,00	UNITED KINGDOM GILT 4.25% 07/12/2040	GBP	296 292,91	284 558,39	0,22
240 000,00	UNITED KINGDOM GILT 0.375% 22/10/2030	GBP	271 771,30	270 114,09	0,21
211 000,00	UNITED KINGDOM GILT 0.125% 30/01/2026	GBP	235 575,62	243 414,89	0,19
125 000,00	UNITED KINGDOM GILT 4.25% 07/12/2046	GBP	251 758,81	241 440,59	0,19
136 100,00	UNITED KINGDOM GILT 4.25% 07/09/2039	GBP	247 427,30	239 590,66	0,18
149 000,00	UNITED KINGDOM GILT 4.25% 07/06/2032	GBP	245 908,47	235 212,60	0,18
168 000,00	UNITED KINGDOM GILT 1.75% 07/09/2037	GBP	200 907,91	214 053,45	0,16
94 500,00	UNITED KINGDOM GILT 3.50% 22/07/2068	GBP	191 483,44	205 514,06	0,16
136 000,00	UNITED KINGDOM GILT 1.625% 22/10/2071	GBP	185 228,80	192 184,73	0,15
157 000,00	UNITED KINGDOM GILT 1.25% 22/07/2027	GBP	184 896,69	191 665,40	0,15
105 500,00	UNITED KINGDOM GILT 3.50% 22/01/2045	GBP	162 297,23	180 081,43	0,14
132 000,00	UNITED KINGDOM GILT 1.625% 22/10/2028	GBP	161 119,33	165 686,92	0,13
120 000,00	UNITED KINGDOM GILT 5.00% 07/03/2025	GBP	161 435,65	164 254,45	0,13
94 000,00	UNITED KINGDOM GILT 4.75% 07/12/2030	GBP	148 078,12	149 679,07	0,11
133 000,00	UNITED KINGDOM GILT 0.625% 31/07/2035	GBP	146 900,65	145 976,07	0,11
87 000,00	UNITED KINGDOM GILT 4.25% 07/03/2036	GBP	143 756,17	145 761,76	0,11
145 000,00	UNITED KINGDOM GILT 0.50% 22/10/2061	GBP	136 056,02	133 710,71	0,10
106 000,00	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	130 362,62	133 498,61	0,10

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
76 000,00	UNITED KINGDOM GILT 4.25% 07/12/2027	GBP	108 653,11	109 716,89	0,08
85 000,00	UNITED KINGDOM GILT 0.125% 31/01/2024	GBP	97 229,09	98 869,57	0,08
76 500,00	UNITED KINGDOM GILT 1.25% 31/07/2051	GBP	87 966,46	89 245,50	0,07
75 000,00	UNITED KINGDOM GILT 0.25% 31/07/2031	GBP	81 803,79	82 442,27	0,06
65 000,00	UNITED KINGDOM GILT 0.75% 22/07/2023	GBP	75 578,33	76 781,29	0,06
60 000,00	UNITED KINGDOM GILT 4.00% 07/03/2022	GBP	71 697,31	71 797,46	0,05
53 000,00	UNITED KINGDOM GILT 1.50% 22/07/2026	GBP	64 096,54	65 285,77	0,05
53 000,00	UNITED KINGDOM GILT 0.50% 22/07/2022	GBP	61 866,79	62 049,39	0,05
34 000,00	UNITED KINGDOM GILT 2.25% 07/09/2023	GBP	39 777,01	41 489,14	0,03
31 000,00	UNITED KINGDOM GILT 1.625% 22/10/2054	GBP	42 855,01	40 082,25	0,03
27 000,00	UNITED KINGDOM GILT 1.75% 22/07/2057	GBP	39 889,01	36 570,55	0,03
29 000,00	UNITED KINGDOM GILT 0.875% 31/01/2046	GBP	32 296,75	31 100,02	0,02
10 000,00	UNITED KINGDOM GILT 2.00% 07/09/2025	GBP	12 652,26	12 488,96	0,01
<b>FRANCE</b>			<b>6 428 413,00</b>	<b>6 485 110,23</b>	<b>4,99</b>
<b>Government</b>			<b>6 428 413,00</b>	<b>6 485 110,23</b>	<b>4,99</b>
581 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.00% 25/05/2048	EUR	752 717,95	748 000,26	0,58
566 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2034	EUR	629 886,71	634 081,08	0,49
601 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2026	EUR	621 811,82	628 946,50	0,48
571 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.25% 25/11/2026	EUR	588 203,97	590 790,86	0,45
480 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2029	EUR	492 260,73	503 692,80	0,39
414 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/05/2027	EUR	441 463,21	446 672,88	0,34
363 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2040	EUR	373 588,96	355 712,27	0,27
314 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	331 880,59	334 676,90	0,26
300 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2025	EUR	314 133,46	312 078,00	0,24
167 800,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.25% 25/05/2045	EUR	248 392,78	261 479,18	0,20
208 500,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.50% 25/05/2031	EUR	236 692,53	238 149,68	0,18
115 700,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.00% 25/04/2060	EUR	208 224,70	228 980,01	0,18
210 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2028	EUR	217 025,76	224 282,10	0,17
148 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.50% 25/05/2030	EUR	170 390,18	181 651,41	0,14
103 700,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.00% 25/10/2038	EUR	158 783,43	164 614,10	0,13
148 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.25% 25/05/2024	EUR	165 810,37	160 402,40	0,12
123 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	137 946,93	137 751,94	0,11
80 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	96 916,90	97 123,50	0,08
53 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 4.50% 25/04/2041	EUR	91 843,88	91 925,04	0,07
83 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	90 509,48	89 621,74	0,07
57 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	59 928,66	54 477,58	0,04

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## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>3 826 777,00</b>	<b>3 896 633,76</b>	<b>3,00</b>
<b>Government</b>			<b>3 826 777,00</b>	<b>3 896 633,76</b>	<b>3,00</b>
350 000,00	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	388 385,20	400 005,34	0,31
239 000,00	SPAIN GOVERNMENT BOND 2.70% 31/10/2048	EUR	309 385,57	313 910,68	0,24
272 000,00	SPAIN GOVERNMENT BOND 1.50% 30/04/2027	EUR	296 525,97	297 829,12	0,23
261 000,00	SPAIN GOVERNMENT BOND 1.95% 30/04/2026	EUR	281 583,65	288 809,55	0,22
255 000,00	SPAIN GOVERNMENT BOND 0.25% 30/07/2024	EUR	257 118,25	260 357,55	0,20
237 000,00	SPAIN GOVERNMENT BOND 1.40% 30/07/2028	EUR	253 755,63	259 458,12	0,20
236 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2027	EUR	243 235,55	258 264,24	0,20
152 000,00	SPAIN GOVERNMENT BOND 4.70% 30/07/2041	EUR	257 889,96	251 285,96	0,19
238 000,00	SPAIN GOVERNMENT BOND 1.20% 31/10/2040	EUR	257 691,45	241 750,19	0,19
175 000,00	SPAIN GOVERNMENT BOND 1.95% 30/07/2030	EUR	189 706,04	200 807,25	0,16
180 000,00	SPAIN GOVERNMENT BOND 0.60% 31/10/2029	EUR	183 692,46	185 652,00	0,14
156 000,00	SPAIN GOVERNMENT BOND 1.45% 30/04/2029	EUR	169 905,65	171 727,92	0,13
160 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	163 449,95	163 004,80	0,13
132 000,00	SPAIN GOVERNMENT BOND 1.40% 30/04/2028	EUR	130 861,88	144 268,08	0,11
85 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	115 856,82	131 048,75	0,10
81 000,00	SPAIN GOVERNMENT BOND 4.20% 31/01/2037	EUR	120 603,70	120 983,00	0,09
57 000,00	SPAIN GOVERNMENT BOND 1.30% 31/10/2026	EUR	61 722,36	61 561,71	0,05
58 000,00	SPAIN GOVERNMENT BOND 0.10% 30/04/2031	EUR	56 121,78	56 250,72	0,04
48 000,00	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	51 722,78	51 991,20	0,04
34 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	37 562,35	37 667,58	0,03
<b>CANADA</b>			<b>2 596 334,33</b>	<b>2 615 033,17</b>	<b>2,01</b>
<b>Government</b>			<b>2 596 334,33</b>	<b>2 615 033,17</b>	<b>2,01</b>
517 000,00	CANADIAN GOVERNMENT BOND 2.25% 01/06/2025	CAD	343 865,37	371 757,48	0,29
400 000,00	CANADIAN GOVERNMENT BOND 0.50% 01/09/2025	CAD	258 655,57	268 107,46	0,21
206 000,00	CANADIAN GOVERNMENT BOND 4.00% 01/06/2041	CAD	208 173,79	194 205,24	0,15
193 000,00	CANADIAN GOVERNMENT BOND 5.75% 01/06/2033	CAD	207 185,16	191 441,19	0,15
264 000,00	CANADIAN GOVERNMENT BOND 1.25% 01/06/2030	CAD	180 352,11	178 439,47	0,14
260 000,00	CANADIAN GOVERNMENT BOND 0.25% 01/05/2023	CAD	174 515,98	176 408,64	0,14
244 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/06/2023	CAD	164 740,91	169 487,28	0,13
200 000,00	CANADIAN GOVERNMENT BOND 2.25% 01/06/2029	CAD	151 609,71	146 591,70	0,11
210 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/05/2022	CAD	144 224,72	144 487,36	0,11
155 000,00	CANADIAN GOVERNMENT BOND 2.00% 01/06/2028	CAD	105 769,26	111 439,51	0,08
113 000,00	CANADIAN GOVERNMENT BOND 5.75% 01/06/2029	CAD	109 126,53	102 944,98	0,08
125 000,00	CANADIAN GOVERNMENT BOND 1.75% 01/03/2023	CAD	82 811,29	87 021,59	0,07
123 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/06/2026	CAD	82 418,44	85 825,23	0,07
106 000,00	CANADIAN GOVERNMENT BOND 1.00% 01/06/2027	CAD	69 472,93	71 822,99	0,05
70 000,00	CANADIAN GOVERNMENT BOND 5.00% 01/06/2037	CAD	71 695,97	70 256,42	0,05
96 000,00	CANADIAN GOVERNMENT BOND 2.00% 01/12/2051	CAD	66 067,83	67 736,02	0,05
68 000,00	CANADIAN GOVERNMENT BOND 0.25% 01/08/2023	CAD	45 904,07	46 064,02	0,03
54 000,00	CANADIAN GOVERNMENT BOND 0.25% 01/03/2026	CAD	35 614,49	35 552,83	0,03
50 000,00	CANADIAN GOVERNMENT BOND 0.25% 01/11/2022	CAD	32 190,02	34 003,05	0,03
46 000,00	CANADIAN GOVERNMENT BOND 1.50% 01/06/2031	CAD	30 980,82	31 492,99	0,02
43 000,00	CANADIAN GOVERNMENT BOND 2.75% 01/06/2022	CAD	30 959,36	29 947,72	0,02
<b>GERMANY</b>			<b>2 481 510,53</b>	<b>2 464 659,33</b>	<b>1,90</b>
<b>Government</b>			<b>2 481 510,53</b>	<b>2 464 659,33</b>	<b>1,90</b>
350 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2034	EUR	574 120,18	576 524,48	0,44
295 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.25% 04/07/2039	EUR	521 358,46	519 712,53	0,40
261 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.50% 04/07/2044	EUR	410 114,51	400 488,89	0,31
269 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2025	EUR	282 021,68	280 575,07	0,22
152 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/08/2028	EUR	160 726,56	159 724,64	0,12
133 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2026	EUR	140 458,12	139 985,16	0,11
75 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2027	EUR	79 595,71	78 406,50	0,06
47 700,00	BUNDESREPUBLIK DEUTSCHLAND 4.00% 04/01/2037	EUR	79 799,12	77 688,77	0,06

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## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
72 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.00% 15/08/2025	EUR	78 198,89	76 955,04	0,06
55 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.00% 15/08/2024	EUR	58 889,07	57 944,15	0,05
54 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/02/2028	EUR	57 688,03	57 571,02	0,04
21 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.25% 15/02/2029	EUR	22 349,14	22 072,68	0,02
16 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.50% 15/08/2027	EUR	16 191,06	17 010,40	0,01
<b>AUSTRALIA</b>			<b>2 417 069,99</b>	<b>2 425 280,92</b>	<b>1,87</b>
<b>Government</b>			<b>2 417 069,99</b>	<b>2 425 280,92</b>	<b>1,87</b>
748 000,00	AUSTRALIA GOVERNMENT BOND 3.25% 21/04/2029	AUD	533 854,62	545 058,29	0,42
427 000,00	AUSTRALIA GOVERNMENT BOND 0.25% 21/11/2024	AUD	264 937,89	268 866,44	0,21
423 000,00	AUSTRALIA GOVERNMENT BOND 0.25% 21/11/2025	AUD	259 171,64	263 110,25	0,20
425 000,00	AUSTRALIA GOVERNMENT BOND 1.00% 21/12/2030	AUD	263 440,47	258 316,75	0,20
280 000,00	AUSTRALIA GOVERNMENT BOND 3.75% 21/04/2037	AUD	237 775,30	221 976,32	0,17
235 000,00	AUSTRALIA GOVERNMENT BOND 4.75% 21/04/2027	AUD	180 073,21	181 082,70	0,14
222 000,00	AUSTRALIA GOVERNMENT BOND 2.75% 21/11/2027	AUD	148 066,99	155 579,25	0,12
202 000,00	AUSTRALIA GOVERNMENT BOND 4.25% 21/04/2026	AUD	147 334,32	149 136,09	0,11
182 000,00	AUSTRALIA GOVERNMENT BOND 2.75% 21/06/2035	AUD	126 465,93	128 986,02	0,10
110 000,00	AUSTRALIA GOVERNMENT BOND 5.50% 21/04/2023	AUD	77 087,60	76 463,48	0,06
63 000,00	AUSTRALIA GOVERNMENT BOND 3.00% 21/03/2047	AUD	46 116,21	45 674,00	0,04
73 000,00	AUSTRALIA GOVERNMENT BOND 0.50% 21/09/2026	AUD	45 711,06	45 417,14	0,04
57 000,00	AUSTRALIA GOVERNMENT BOND 2.50% 21/05/2030	AUD	39 743,17	39 503,63	0,03
40 000,00	AUSTRALIA GOVERNMENT BOND 5.75% 15/07/2022	AUD	28 052,25	26 832,26	0,02
30 000,00	AUSTRALIA GOVERNMENT BOND 1.75% 21/11/2032	AUD	19 239,33	19 278,30	0,01
<b>BELGIUM</b>			<b>1 811 092,00</b>	<b>1 843 536,55</b>	<b>1,42</b>
<b>Government</b>			<b>1 811 092,00</b>	<b>1 843 536,55</b>	<b>1,42</b>
321 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2025	EUR	338 714,43	338 411,04	0,26
213 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.00% 28/03/2032	EUR	286 073,38	302 862,57	0,23
212 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.00% 22/06/2026	EUR	227 371,76	227 569,28	0,18
187 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.60% 22/06/2047	EUR	215 964,40	220 920,72	0,17
145 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.90% 22/06/2038	EUR	170 945,20	178 309,44	0,14
131 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	137 336,03	140 817,14	0,11
88 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.70% 22/06/2050	EUR	99 248,69	106 388,00	0,08
86 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	101 613,15	96 982,43	0,08
81 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.10% 22/06/2030	EUR	81 857,04	82 108,89	0,06
84 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.40% 22/06/2040	EUR	83 877,35	80 873,15	0,06
63 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.90% 22/06/2029	EUR	68 090,57	68 293,89	0,05
<b>SWEDEN</b>			<b>1 216 275,10</b>	<b>1 226 264,17</b>	<b>0,95</b>
<b>Government</b>			<b>1 216 275,10</b>	<b>1 226 264,17</b>	<b>0,95</b>
900 000,00	SWEDEN GOVERNMENT BOND 0.125% 24/04/2023	EUR	899 154,00	911 196,00	0,70
470 000,00	SWEDEN GOVERNMENT BOND 0.75% 12/05/2028	SEK	46 066,93	48 365,08	0,04
470 000,00	SWEDEN GOVERNMENT BOND 1.50% 13/11/2023	SEK	47 885,04	48 267,65	0,04
400 000,00	SWEDEN GOVERNMENT BOND 2.25% 01/06/2032	SEK	46 487,45	47 258,04	0,04
390 000,00	SWEDEN GOVERNMENT BOND 2.50% 12/05/2025	SEK	48 433,45	42 437,99	0,03
235 000,00	SWEDEN GOVERNMENT BOND 3.50% 30/03/2039	SEK	33 356,70	34 048,12	0,03
325 000,00	SWEDEN GOVERNMENT BOND 3.50% 01/06/2022	SEK	33 491,16	33 172,85	0,03

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## Eurizon Fund - Global Bond LTE

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
310 000,00	SWEDEN GOVERNMENT BOND 0.75% 12/11/2029	SEK	31 221,92	31 870,75	0,02
285 000,00	SWEDEN GOVERNMENT BOND 1.00% 12/11/2026	SEK	30 178,45	29 647,69	0,02
<b>NETHERLANDS</b>			<b>1 055 823,94</b>	<b>1 029 848,61</b>	<b>0,79</b>
<b>Government</b>			<b>1 055 823,94</b>	<b>1 029 848,61</b>	<b>0,79</b>
317 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	359 833,30	334 504,71	0,26
175 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/07/2026	EUR	181 038,54	184 126,25	0,14
130 500,00	NETHERLANDS GOVERNMENT BOND 2.50% 15/01/2033	EUR	174 459,66	169 165,21	0,13
144 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2027	EUR	156 653,45	154 455,84	0,12
94 000,00	NETHERLANDS GOVERNMENT BOND 0.75% 15/07/2028	EUR	97 615,43	101 358,32	0,08
55 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2029	EUR	56 980,69	57 274,80	0,04
28 000,00	NETHERLANDS GOVERNMENT BOND 0.25% 15/07/2025	EUR	29 242,87	28 963,48	0,02
<b>DENMARK</b>			<b>456 100,02</b>	<b>444 805,34</b>	<b>0,34</b>
<b>Government</b>			<b>456 100,02</b>	<b>444 805,34</b>	<b>0,34</b>
1 186 000,00	DENMARK GOVERNMENT BOND 0.50% 15/11/2027	DKK	164 721,36	167 248,84	0,13
1 045 000,00	DENMARK GOVERNMENT BOND 0.50% 15/11/2029	DKK	149 393,51	147 695,63	0,11
450 000,00	DENMARK GOVERNMENT BOND 1.75% 15/11/2025	DKK	68 045,64	66 362,32	0,05
435 000,00	DENMARK GOVERNMENT BOND 0.25% 15/11/2052	DKK	64 605,12	54 328,36	0,04
65 000,00	DENMARK GOVERNMENT BOND 1.50% 15/11/2023	DKK	9 334,39	9 170,19	0,01
<b>FINLAND</b>			<b>199 200,00</b>	<b>211 198,00</b>	<b>0,16</b>
<b>Government</b>			<b>199 200,00</b>	<b>211 198,00</b>	<b>0,16</b>
200 000,00	FINLAND GOVERNMENT BOND 0.50% 15/09/2029	EUR	199 200,00	211 198,00	0,16
<b>Zero-Coupon Bonds</b>			<b>21 148 409,97</b>	<b>20 786 923,79</b>	<b>16,00</b>
<b>UNITED STATES</b>			<b>10 142 924,59</b>	<b>9 779 924,70</b>	<b>7,53</b>
<b>Government</b>			<b>10 142 924,59</b>	<b>9 779 924,70</b>	<b>7,53</b>
2 078 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2040	USD	1 793 062,03	1 514 879,03	1,17
1 304 000,00	UNITED STATES TREASURY NOTE 0.00% 15/02/2051	USD	987 977,84	1 050 362,63	0,81
1 045 000,00	UNITED STATES TREASURY NOTE 0.00% 15/08/2030	USD	853 813,98	822 016,51	0,63
1 043 000,00	UNITED STATES TREASURY NOTE 0.00% 15/08/2050	USD	735 894,62	742 009,74	0,57
1 057 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2050	USD	870 674,31	728 503,17	0,56
575 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2041	USD	483 637,47	505 091,48	0,39
550 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2023	USD	454 260,36	462 976,36	0,36
561 000,00	UNITED STATES TREASURY NOTE 0.00% 15/02/2031	USD	445 379,66	459 845,85	0,35
579 000,00	UNITED STATES TREASURY NOTE 0.00% 15/05/2030	USD	509 164,88	456 901,69	0,35
525 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2026	USD	433 416,55	440 678,24	0,34
470 000,00	UNITED STATES TREASURY BOND 0.00% 31/10/2027	USD	384 740,43	381 399,22	0,29
417 000,00	UNITED STATES TREASURY BOND 0.00% 31/10/2025	USD	346 272,80	343 980,77	0,26
395 000,00	UNITED STATES TREASURY NOTE 0.00% 31/05/2028	USD	324 720,14	334 238,17	0,26
360 000,00	UNITED STATES TREASURY NOTE 0.00% 31/05/2023	USD	295 379,40	302 926,42	0,23
300 000,00	UNITED STATES TREASURY NOTE 0.00% 30/06/2026	USD	252 981,39	252 982,18	0,19
290 000,00	UNITED STATES TREASURY NOTE 0.00% 31/10/2022	USD	238 890,57	244 477,80	0,19
255 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2023	USD	210 105,06	214 715,68	0,17
242 000,00	UNITED STATES TREASURY NOTE 0.00% 30/04/2028	USD	199 727,27	204 917,25	0,16
216 000,00	UNITED STATES TREASURY NOTE 0.00% 30/06/2027	USD	181 550,48	176 334,34	0,14
160 000,00	UNITED STATES TREASURY NOTE 0.00% 31/01/2026	USD	132 896,55	132 288,70	0,10
10 000,00	UNITED STATES TREASURY NOTE 0.00% 31/03/2026	USD	8 378,80	8 399,47	0,01
<b>LUXEMBOURG</b>			<b>3 330 928,06</b>	<b>3 372 352,14</b>	<b>2,60</b>
<b>Finance</b>			<b>3 330 928,06</b>	<b>3 372 352,14</b>	<b>2,60</b>
4 000 000,00	INTESA SANPAOLO BANK LUXEMBOURG SA 0.00% 07/07/2021	USD	3 330 928,06	3 372 352,14	2,60

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

## Eurizon Fund - Global Bond LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>2 600 180,55</b>	<b>2 598 007,13</b>	<b>2,00</b>
<b>Government</b>			<b>2 600 180,55</b>	<b>2 598 007,13</b>	<b>2,00</b>
725 000,00	BOT 0.00% 30/11/2021	EUR	726 804,57	726 616,75	0,56
500 000,00	BOT 0.00% 30/07/2021	EUR	500 712,17	500 300,00	0,38
435 000,00	BTP 0.00% 15/01/2024	EUR	438 397,01	437 714,40	0,34
370 000,00	BTP 0.00% 15/04/2024	EUR	372 421,23	372 068,30	0,29
300 000,00	BOT 0.00% 31/08/2021	EUR	300 620,76	300 450,00	0,23
262 000,00	BTP 0.00% 01/04/2026	EUR	261 224,81	260 857,68	0,20
<b>GERMANY</b>			<b>2 232 272,23</b>	<b>2 200 507,81</b>	<b>1,69</b>
<b>Government</b>			<b>2 232 272,23</b>	<b>2 200 507,81</b>	<b>1,69</b>
388 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2026	EUR	403 270,58	399 663,28	0,31
378 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2030	EUR	399 597,30	388 407,51	0,30
350 000,00	BUNDESobligation 0.00% 05/04/2024	EUR	359 802,49	356 639,50	0,27
285 000,00	BUNDESobligation 0.00% 11/04/2025	EUR	294 554,52	292 085,10	0,22
222 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/02/2030	EUR	228 283,23	228 585,19	0,18
162 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2050	EUR	155 043,19	148 977,99	0,11
143 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2029	EUR	150 813,21	147 300,01	0,11
100 000,00	BUNDESobligation 0.00% 10/04/2026	EUR	102 816,71	102 855,00	0,08
95 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/11/2027	EUR	97 966,20	97 945,95	0,08
38 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/05/2035	EUR	40 124,80	38 048,28	0,03
<b>FRANCE</b>			<b>1 731 755,70</b>	<b>1 722 572,86</b>	<b>1,33</b>
<b>Government</b>			<b>1 731 755,70</b>	<b>1 722 572,86</b>	<b>1,33</b>
455 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	465 367,67	464 395,75	0,36
434 809,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2029	EUR	440 337,99	437 305,59	0,34
415 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2025	EUR	422 467,27	423 270,95	0,33
229 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2030	EUR	235 831,37	228 326,16	0,18
86 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/11/2031	EUR	84 711,60	84 873,37	0,06
83 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2024	EUR	83 039,80	84 401,04	0,06
<b>SPAIN</b>			<b>837 162,96</b>	<b>844 371,24</b>	<b>0,65</b>
<b>Government</b>			<b>837 162,96</b>	<b>844 371,24</b>	<b>0,65</b>
423 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	421 256,56	428 710,50	0,33
411 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	415 906,40	415 660,74	0,32
<b>NETHERLANDS</b>			<b>215 050,89</b>	<b>211 012,00</b>	<b>0,16</b>
<b>Government</b>			<b>215 050,89</b>	<b>211 012,00</b>	<b>0,16</b>
135 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2031	EUR	139 619,18	136 269,00	0,10
48 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/07/2030	EUR	49 267,33	48 776,16	0,04
29 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2052	EUR	26 164,38	25 966,84	0,02
<b>BELGIUM</b>			<b>58 134,99</b>	<b>58 175,91</b>	<b>0,04</b>
<b>Government</b>			<b>58 134,99</b>	<b>58 175,91</b>	<b>0,04</b>
57 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 22/10/2027	EUR	58 134,99	58 175,91	0,04
<b>Total Portfolio</b>			<b>133 315 028,90</b>	<b>130 176 475,84</b>	<b>100,19</b>

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



## Eurizon Fund - Global Bond LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(22 232,59)</b>	<b>4 440 589,77</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>3 320,26</b>	<b>1 005 564,89</b>
100 000	9	Purchase	US 10YR NOTE	21/09/2021	USD	3 320,26	1 005 564,89
<b>Unrealised loss on future contracts and commitment</b>						<b>(25 552,85)</b>	<b>3 435 024,88</b>
100 000	(10)	Sale	US 10YR ULTRA	21/09/2021	USD	(17 194,21)	1 241 277,10
100 000	(6)	Sale	EURO BTP	08/09/2021	EUR	(5 340,00)	908 460,00
100 000	8	Purchase	US 5YR NOTE (CBT)	30/09/2021	USD	(2 898,64)	832 647,78
100 000	(4)	Sale	SHORT EURO BTP	08/09/2021	EUR	(120,00)	452 640,00

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

## Eurizon Fund - Global Bond LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>(199 430,95)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>			<b>3 600,94</b>
15/07/2021	48 375,57	USD 39 872,06	909,03
15/07/2021	182 795,14	EUR 287 746,05	670,16
15/07/2021	6 143 455,00	JPY 46 018,39	648,15
15/07/2021	25 643,97	USD 21 134,07	484,05
15/07/2021	3 267 599,00	JPY 24 476,40	344,74
15/07/2021	83 951,08	EUR 132 151,17	307,78
15/07/2021	21 198,72	EUR 213 499,73	150,81
15/07/2021	30 470,12	CAD 20 691,12	53,41
15/07/2021	4 443,01	EUR 44 747,15	31,60
06/07/2021	36 000,00	CAD 24 513,56	0,68
15/07/2021	25 245,23	USD 21 281,45	0,53
<b>Unrealised loss on forward foreign exchange contracts</b>			<b>(203 031,89)</b>
15/07/2021	3 933 999,99	EUR 4 796 706,52	(109 671,43)
15/07/2021	1 805 102,13	EUR 2 200 952,00	(50 322,35)
15/07/2021	1 731 990,89	EUR 231 454 602,00	(26 170,39)
15/07/2021	778 207,51	EUR 103 995 760,00	(11 758,71)
15/07/2021	666 773,16	EUR 574 848,48	(2 707,18)
15/07/2021	304 167,24	EUR 262 233,22	(1 234,95)
15/07/2021	151 124,91	EUR 222 906,97	(633,61)
15/07/2021	102 448,78	EUR 151 110,42	(429,54)
06/07/2021	311 000,00	USD 262 276,36	(51,15)
06/07/2021	65 000,00	GBP 75 752,45	(39,88)
06/07/2021	14 550,71	EUR 23 000,00	(8,82)
15/07/2021	51 321,66	EUR 381 677,13	(3,21)
15/07/2021	10 756,45	EUR 79 995,26	(0,67)

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	131 817 098,98	
Banks	(Note 3)	145 632,07	
Other banks and broker accounts	(Notes 2, 3, 9)	467 978,14	
Other interest receivable		1 739 292,70	
Receivable on investments sold		5 227 235,33	
Receivable on subscriptions		95 086,00	
<b>Total assets</b>		<b>139 492 323,22</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(415 939,59)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(636 827,85)	
Unrealised loss on future contracts	(Notes 2, 9)	(5 019,91)	
Payable on investments purchased		(192 723,12)	
Payable on redemptions		(92 161,18)	
Other liabilities		(65 304,98)	
<b>Total liabilities</b>		<b>(1 407 976,63)</b>	
<b>Total net assets</b>		<b>138 084 346,59</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	94,27	1 210 345,923
Class ZH Units	EUR	99,05	242 092,188

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>233 495 715,62</b>
Net income from investments	(Note 2)	4 417 466,72
Other income		1 068,16
<b>Total income</b>		<b>4 418 534,88</b>
Management fee	(Note 6)	(279 063,75)
Depository fee	(Note 8)	(23 730,16)
Subscription tax	(Note 4)	(7 702,16)
Other charges and taxes	(Notes 5, 8)	(65 487,43)
<b>Total expenses</b>		<b>(375 983,50)</b>
<b>Net investment income / (loss)</b>		<b>4 042 551,38</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(9 022 468,21)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	6 792 874,45
- forward foreign exchange contracts	(Notes 2, 9)	(1 034 196,37)
- foreign currencies	(Note 2)	107 805,38
- future contracts	(Notes 2, 9)	(5 019,91)
<b>Net result of operations for the period</b>		<b>881 546,72</b>
Subscriptions for the period		52 769 124,26
Redemptions for the period		(149 062 040,01)
<b>Net assets at the end of the period</b>		<b>138 084 346,59</b>

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>138 208 038,83</b>	<b>131 817 098,98</b>	<b>95,46</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>134 252 824,71</b>	<b>128 000 421,33</b>	<b>92,70</b>
<b>Ordinary Bonds</b>			<b>133 599 997,76</b>	<b>127 455 837,30</b>	<b>92,30</b>
<b>INDONESIA</b>			<b>6 213 624,15</b>	<b>6 026 253,14</b>	<b>4,36</b>
<b>Government</b>			<b>4 597 960,75</b>	<b>4 463 476,33</b>	<b>3,23</b>
355 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.25% 17/01/2042	USD	380 148,09	373 402,40	0,27
400 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.50% 11/01/2028	USD	375 221,17	368 137,94	0,27
250 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 6.75% 15/01/2044	USD	335 394,97	311 709,31	0,22
270 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 08/01/2026	USD	271 188,12	259 734,57	0,19
270 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.35% 08/01/2027	USD	262 017,36	257 884,71	0,19
250 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.875% 15/01/2024	USD	233 700,85	237 530,45	0,17
250 000,00	LEMBAGA PEMBIAYAAN EKSPOR INDONESIA 3.875% 06/04/2024	USD	236 973,83	225 474,74	0,16
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.35% 11/02/2049	USD	225 923,01	219 168,88	0,16
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/01/2045	USD	213 198,98	208 786,47	0,15
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 11/02/2029	USD	208 982,25	197 916,67	0,14
205 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.10% 24/04/2028	USD	201 648,76	195 045,07	0,14
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.625% 15/04/2043	USD	199 401,32	194 873,00	0,14
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.45% 11/02/2024	USD	182 789,86	184 551,30	0,13
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 15/04/2023	USD	189 337,86	177 164,93	0,13
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.70% 30/10/2049	USD	172 751,47	176 690,61	0,13
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.50% 14/02/2050	USD	183 413,06	174 793,32	0,13
190 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.40% 18/09/2029	USD	179 151,75	173 363,50	0,12
190 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.75% 25/04/2022	USD	177 543,69	164 301,29	0,12
170 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.20% 15/10/2050	USD	169 273,29	162 999,02	0,12
100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 8.50% 12/10/2035	USD	131 051,60	134 908,02	0,10
51 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 7.75% 17/01/2038	USD	68 849,46	65 040,13	0,05
<b>Energy</b>			<b>980 468,04</b>	<b>937 335,69</b>	<b>0,68</b>
290 000,00	PERTAMINA PERSERO PT 6.45% 30/05/2044	USD	333 509,81	317 279,50	0,23
200 000,00	PERTAMINA PERSERO PT 6.50% 07/11/2048	USD	236 845,49	223 490,49	0,16
250 000,00	PERTAMINA PERSERO PT 3.10% 27/08/2030	USD	226 386,20	216 344,02	0,16
200 000,00	PERTAMINA PERSERO PT 3.65% 30/07/2029	USD	183 726,54	180 221,68	0,13
<b>Multi-Utilities</b>			<b>452 404,19</b>	<b>440 150,72</b>	<b>0,32</b>
300 000,00	PERUSAHAAN LISTRIK NEGARA PT 4.125% 15/05/2027	USD	278 706,58	274 032,24	0,20
200 000,00	PERUSAHAAN LISTRIK NEGARA PT 4.00% 30/06/2050	USD	173 697,61	166 118,48	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>182 791,17</b>	<b>185 290,40</b>	<b>0,13</b>
200 000,00	INDONESIA ASAHAN ALUMINIUM PERSERO PT 4.75% 15/05/2025	USD	182 791,17	185 290,40	0,13
<b>MEXICO</b>			<b>5 746 296,74</b>	<b>5 669 832,74</b>	<b>4,11</b>
<b>Government</b>			<b>3 122 958,99</b>	<b>2 996 095,50</b>	<b>2,17</b>
395 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.60% 23/01/2046	USD	385 125,02	358 540,01	0,26
336 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.75% 08/03/2044	USD	325 106,23	313 751,42	0,23
300 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.50% 22/04/2029	USD	293 064,10	286 222,35	0,21
290 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.125% 21/01/2026	USD	282 575,70	275 764,58	0,20
240 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.75% 12/10/2110	USD	255 380,40	241 057,30	0,18
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 6.75% 27/09/2034	USD	245 804,42	224 649,94	0,16
220 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.75% 27/04/2032	USD	214 708,59	211 983,41	0,15
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.60% 30/01/2025	USD	186 216,45	185 123,02	0,13
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.60% 10/02/2048	USD	202 016,68	181 170,33	0,13
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.28% 14/08/2041	USD	169 430,52	177 365,20	0,13
170 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.55% 21/01/2045	USD	184 424,23	173 033,58	0,13
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.771% 24/05/2061	USD	168 709,19	157 190,66	0,11
200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.75% 19/04/2071	USD	155 347,57	154 081,21	0,11
50 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 6.75% 27/09/2034	USD	55 049,89	56 162,49	0,04
<b>Energy</b>			<b>1 993 686,64</b>	<b>2 023 141,76</b>	<b>1,47</b>
460 000,00	PETROLEOS MEXICANOS 6.50% 13/03/2027	USD	368 621,96	407 537,53	0,30
375 000,00	PETROLEOS MEXICANOS 7.69% 23/01/2050	USD	304 703,91	303 171,49	0,22
360 000,00	PETROLEOS MEXICANOS 5.95% 28/01/2031	USD	286 006,30	293 776,73	0,21
395 000,00	PETROLEOS MEXICANOS 6.75% 21/09/2047	USD	290 893,16	293 526,92	0,21
310 000,00	PETROLEOS MEXICANOS 6.35% 12/02/2048	USD	259 662,84	221 462,07	0,16
170 000,00	PETROLEOS MEXICANOS 6.84% 23/01/2030	USD	142 315,24	147 572,66	0,11
195 000,00	PETROLEOS MEXICANOS 6.95% 28/01/2060	USD	132 487,01	145 316,78	0,11
120 000,00	PETROLEOS MEXICANOS 6.50% 23/01/2029	USD	105 080,12	104 730,53	0,08
95 000,00	PETROLEOS MEXICANOS 6.875% 16/10/2025	USD	85 205,48	88 379,04	0,06
20 000,00	PETROLEOS MEXICANOS 4.875% 18/01/2024	USD	18 710,62	17 668,01	0,01
<b>Multi-Utilities</b>			<b>443 753,30</b>	<b>446 977,02</b>	<b>0,32</b>
475 000,00	COMISION FEDERAL DE ELECTRICIDAD 4.75% 23/02/2027	USD	443 753,30	446 977,02	0,32
<b>Industries</b>			<b>185 897,81</b>	<b>203 618,46</b>	<b>0,15</b>
230 000,00	MEXICO CITY AIRPORT TRUST 3.875% 30/04/2028	USD	185 897,81	203 618,46	0,15
<b>SAUDI ARABIA</b>			<b>5 040 201,63</b>	<b>4 918 507,34</b>	<b>3,56</b>
<b>Government</b>			<b>5 040 201,63</b>	<b>4 918 507,34</b>	<b>3,56</b>
690 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.375% 16/04/2029	USD	706 119,15	674 311,90	0,49
575 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 26/10/2026	USD	540 539,79	527 895,22	0,38
514 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.625% 04/03/2028	USD	492 851,67	478 881,41	0,35

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
355 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.25% 16/01/2050	USD	410 135,86	392 111,81	0,28
380 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 17/04/2030	USD	381 755,13	377 568,54	0,27
425 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.75% 03/02/2032	USD	367 924,73	367 874,43	0,27
400 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.50% 03/02/2027	USD	358 984,98	351 526,09	0,25
360 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.00% 17/04/2025	USD	346 318,71	335 118,73	0,24
335 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 26/10/2046	USD	343 349,27	331 214,52	0,24
285 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.875% 04/03/2023	USD	258 860,36	249 035,42	0,18
230 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.00% 17/04/2049	USD	254 427,92	244 856,11	0,18
245 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.45% 02/02/2061	USD	188 744,37	206 335,80	0,15
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.625% 04/10/2047	USD	207 040,53	201 323,79	0,15
200 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.90% 22/10/2025	USD	183 149,16	180 453,57	0,13
<b>QATAR</b>			<b>4 990 907,60</b>	<b>4 756 058,52</b>	<b>3,44</b>
<b>Government</b>			<b>4 990 907,60</b>	<b>4 756 058,52</b>	<b>3,44</b>
583 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	688 841,61	652 089,28	0,47
573 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.50% 23/04/2028	USD	593 504,53	570 632,15	0,41
525 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	599 248,72	569 424,84	0,41
520 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.40% 16/04/2050	USD	570 405,44	533 855,88	0,39
463 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.625% 02/06/2046	USD	518 414,77	485 048,78	0,35
470 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.40% 16/04/2025	USD	427 116,44	431 075,87	0,31
460 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.25% 02/06/2026	USD	436 387,24	424 158,66	0,31
400 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.375% 14/03/2024	USD	377 989,64	361 392,01	0,26
300 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.875% 23/04/2023	USD	289 255,37	268 530,10	0,19
200 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.75% 16/04/2030	USD	203 437,71	190 783,28	0,14
140 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 5.75% 20/01/2042	USD	176 955,19	164 242,27	0,12
78 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 9.75% 15/06/2030	USD	109 350,94	104 825,40	0,08
<b>TURKEY</b>			<b>4 734 694,65</b>	<b>4 644 939,08</b>	<b>3,36</b>
<b>Government</b>			<b>4 734 694,65</b>	<b>4 644 939,08</b>	<b>3,36</b>
430 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 7.25% 23/12/2023	USD	397 326,64	390 694,64	0,28
425 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 22/03/2024	USD	383 815,65	371 995,77	0,27
396 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 7.625% 26/04/2029	USD	377 823,96	365 395,72	0,26
400 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 3.25% 23/03/2023	USD	333 663,38	336 727,21	0,24

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
376 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.35% 10/08/2024	USD	351 642,28	332 772,83	0,24
310 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 7.375% 05/02/2025	USD	285 497,81	282 611,17	0,20
300 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.375% 14/10/2025	USD	261 978,33	264 324,43	0,19
305 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2045	USD	254 805,17	244 136,19	0,18
318 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.00% 14/01/2041	USD	250 787,12	242 005,95	0,18
280 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.75% 30/05/2040	USD	235 996,11	231 060,68	0,17
260 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 09/10/2026	USD	212 084,07	214 624,86	0,16
250 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.25% 13/03/2025	USD	201 791,73	206 435,94	0,15
235 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.00% 25/03/2027	USD	203 981,53	202 223,95	0,15
210 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 8.00% 14/02/2034	USD	209 178,18	198 640,17	0,14
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.125% 24/10/2028	USD	169 865,39	171 367,65	0,12
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.75% 26/01/2026	USD	169 350,96	165 275,24	0,12
200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.125% 17/02/2028	USD	165 759,85	163 936,59	0,12
220 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 11/05/2047	USD	163 043,05	158 648,42	0,12
120 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.875% 17/03/2036	USD	106 303,44	102 061,67	0,07
0,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.875% 17/03/2036		0,00	0,00	0,00
<b>BRAZIL</b>			<b>4 265 089,08</b>	<b>4 080 299,30</b>	<b>2,96</b>
<b>Government</b>			<b>4 008 918,03</b>	<b>3 842 318,77</b>	<b>2,79</b>
450 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	455 762,67	414 392,35	0,30
466 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.75% 14/01/2050	USD	401 856,42	380 989,89	0,28
360 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.50% 30/05/2029	USD	338 974,43	325 063,08	0,24
290 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.75% 04/02/2025	USD	307 015,87	303 122,48	0,22
305 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	283 391,01	278 052,93	0,20
300 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	282 521,71	273 494,68	0,20
285 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 07/01/2041	USD	278 605,49	261 397,07	0,19
250 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.00% 07/04/2026	USD	257 719,78	247 412,18	0,18
270 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	233 409,90	234 049,97	0,17
275 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	236 762,73	233 673,94	0,17
260 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.625% 05/01/2023	USD	222 617,10	225 861,05	0,16
222 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.00% 27/01/2045	USD	205 701,00	189 633,10	0,14
125 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 10.125% 15/05/2027	USD	162 023,41	149 299,77	0,11

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



## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
115 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.25% 20/01/2034	USD	136 828,26	134 901,17	0,10
120 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2037	USD	136 416,91	128 560,52	0,09
60 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.875% 15/04/2024	USD	69 311,34	62 414,59	0,04
<b>Finance</b>			<b>256 171,05</b>	<b>237 980,53</b>	<b>0,17</b>
255 000,00	BANCO NACIONAL DE DESENVOLVIMENTO ECONOMICO E SOCIAL 5.75% 26/09/2023	USD	256 171,05	237 980,53	0,17
<b>UNITED ARAB EMIRATES</b>			<b>4 178 870,64</b>	<b>4 065 045,95</b>	<b>2,94</b>
<b>Government</b>			<b>3 211 610,45</b>	<b>3 110 112,94</b>	<b>2,25</b>
395 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 4.125% 11/10/2047	USD	420 962,38	397 614,48	0,29
440 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 16/04/2025	USD	391 875,55	394 099,22	0,29
375 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.875% 16/04/2050	USD	387 173,44	364 201,06	0,26
400 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 30/09/2029	USD	356 035,17	352 306,09	0,25
380 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 11/10/2022	USD	349 089,06	329 503,80	0,24
347 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 03/05/2026	USD	335 360,97	319 999,74	0,23
330 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 16/04/2030	USD	321 664,45	302 252,89	0,22
340 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 0.75% 02/09/2023	USD	281 477,00	288 332,56	0,21
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	187 352,83	185 228,43	0,13
200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.125% 30/09/2024	USD	180 619,60	176 574,67	0,13
<b>Consumer Retail</b>			<b>470 009,24</b>	<b>478 226,48</b>	<b>0,35</b>
455 000,00	DP WORLD PLC 5.625% 25/09/2048	USD	470 009,24	478 226,48	0,35
<b>Energy</b>			<b>256 665,15</b>	<b>248 039,34</b>	<b>0,18</b>
265 000,00	ABU DHABI CRUDE OIL PIPELINE LLC 3.65% 02/11/2029	USD	256 665,15	248 039,34	0,18
<b>Finance</b>			<b>240 585,80</b>	<b>228 667,19</b>	<b>0,16</b>
255 000,00	EMIRATES DEVELOPMENT BANK PJSC 3.516% 06/03/2024	USD	240 585,80	228 667,19	0,16
<b>PHILIPPINES</b>			<b>4 265 529,02</b>	<b>4 014 935,35</b>	<b>2,91</b>
<b>Government</b>			<b>3 988 685,88</b>	<b>3 748 377,38</b>	<b>2,72</b>
457 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 7.75% 14/01/2031	USD	617 808,41	568 961,64	0,41
335 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.00% 13/01/2037	USD	396 346,80	355 190,51	0,26
368 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.95% 20/01/2040	USD	375 726,17	344 214,35	0,25
400 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.648% 10/06/2031	USD	319 434,63	325 964,39	0,24
335 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 4.20% 21/01/2024	USD	325 983,60	307 556,34	0,22
310 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.00% 01/02/2028	USD	292 288,66	281 770,75	0,20
300 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.70% 01/03/2041	USD	289 181,82	272 704,14	0,20
300 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.70% 02/02/2042	USD	307 093,28	272 546,03	0,20

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## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
290 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.457% 05/05/2030	USD	271 291,64	254 042,71	0,18
200 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.50% 30/03/2026	USD	210 510,34	204 043,24	0,15
200 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.95% 05/05/2045	USD	173 034,12	163 040,65	0,12
137 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 6.375% 23/10/2034	USD	171 874,36	162 874,43	0,12
90 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 9.50% 02/02/2030	USD	125 388,55	119 875,67	0,09
100 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 6.375% 15/01/2032	USD	112 723,50	115 592,53	0,08
<b>Finance</b>			<b>276 843,14</b>	<b>266 557,97</b>	<b>0,19</b>
260 000,00	POWER SECTOR ASSETS & LIABILITIES MANAGEMENT CORP 7.39% 02/12/2024	USD	276 843,14	266 557,97	0,19
<b>RUSSIA</b>			<b>4 162 127,57</b>	<b>3 909 257,68</b>	<b>2,83</b>
<b>Government</b>			<b>4 162 127,57</b>	<b>3 909 257,68</b>	<b>2,83</b>
800 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.25% 23/06/2047	USD	922 830,99	848 426,93	0,61
800 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.875% 16/09/2023	USD	782 509,65	733 071,56	0,53
600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.625% 04/04/2042	USD	698 833,00	649 443,14	0,47
600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.75% 27/05/2026	USD	603 822,73	574 658,20	0,42
232 000,00	RUSSIAN FOREIGN BOND - EUROBOND 12.75% 24/06/2028	USD	342 841,89	326 864,24	0,24
200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.875% 16/09/2043	USD	236 298,95	225 176,97	0,16
200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.375% 21/03/2029	USD	196 114,20	189 982,20	0,14
200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.25% 23/06/2027	USD	190 970,85	188 158,69	0,14
200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.50% 04/04/2022	USD	187 905,31	173 475,75	0,12
<b>OMAN</b>			<b>3 834 828,67</b>	<b>3 896 488,81</b>	<b>2,82</b>
<b>Government</b>			<b>3 834 828,67</b>	<b>3 896 488,81</b>	<b>2,82</b>
650 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.125% 17/01/2023	USD	572 358,61	563 111,07	0,41
638 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.75% 15/06/2026	USD	555 053,87	557 590,69	0,40
380 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 5.375% 08/03/2027	USD	335 039,55	337 314,32	0,24
370 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.00% 01/08/2029	USD	309 381,13	330 972,62	0,24
370 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 5.625% 17/01/2028	USD	325 606,35	327 599,13	0,24
350 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.75% 17/01/2048	USD	285 046,93	293 345,10	0,21
320 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.875% 01/02/2025	USD	267 782,07	282 536,33	0,20
350 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 5.625% 30/04/2043	USD	283 490,49	273 607,99	0,20
270 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 6.50% 08/03/2047	USD	214 831,93	221 954,73	0,16
250 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 7.00% 25/01/2051	USD	206 620,27	214 235,92	0,16
200 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.75% 28/10/2027	USD	185 897,53	188 411,66	0,14
200 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.25% 25/01/2031	USD	176 472,73	180 875,19	0,13
130 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 7.375% 28/10/2032	USD	117 247,21	124 934,06	0,09

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>COLOMBIA</b>			<b>4 135 657,01</b>	<b>3 769 789,86</b>	<b>2,73</b>
<b>Government</b>			<b>4 135 657,01</b>	<b>3 769 789,86</b>	<b>2,73</b>
605 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 15/03/2029	USD	592 404,31	556 808,64	0,40
510 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.00% 15/06/2045	USD	538 229,60	456 071,11	0,33
369 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.20% 15/05/2049	USD	390 843,32	340 385,14	0,25
360 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 28/01/2026	USD	356 795,85	331 703,60	0,24
365 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.00% 26/02/2024	USD	349 277,24	326 019,11	0,24
340 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.00% 30/01/2030	USD	299 638,89	280 663,28	0,20
325 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/05/2051	USD	290 731,15	259 631,27	0,19
225 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/02/2044	USD	246 383,41	214 429,60	0,15
191 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	221 397,41	190 432,18	0,14
230 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/04/2031	USD	203 320,40	189 496,81	0,14
220 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 15/02/2061	USD	179 047,46	165 721,10	0,12
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.25% 22/04/2032	USD	162 485,14	164 853,62	0,12
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 22/02/2042	USD	162 664,59	163 757,40	0,12
117 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 18/09/2037	USD	142 438,24	129 817,00	0,09
<b>DOMINICAN REPUBLIC</b>			<b>3 720 542,15</b>	<b>3 662 244,05</b>	<b>2,65</b>
<b>Government</b>			<b>3 720 542,15</b>	<b>3 662 244,05</b>	<b>2,65</b>
615 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 30/01/2060	USD	498 546,28	517 718,09	0,38
440 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.50% 30/01/2030	USD	361 797,37	378 052,35	0,27
380 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.95% 25/01/2027	USD	365 723,59	360 485,53	0,26
327 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.00% 19/07/2028	USD	322 338,64	312 275,33	0,23
311 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.875% 29/01/2026	USD	305 389,56	303 928,98	0,22
333 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.40% 05/06/2049	USD	315 553,72	302 613,85	0,22
325 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.50% 27/01/2025	USD	313 308,43	301 424,40	0,22
300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.30% 21/01/2041	USD	255 574,98	253 256,89	0,18
245 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.875% 23/09/2032	USD	221 957,61	212 791,87	0,15
220 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.85% 27/01/2045	USD	217 049,04	209 722,47	0,15
227 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.50% 15/02/2048	USD	235 381,44	209 396,82	0,15
185 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 7.45% 30/04/2044	USD	188 956,13	188 301,25	0,14
125 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 18/04/2024	USD	118 965,36	112 276,22	0,08

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>EGYPT</b>			<b>3 569 683,68</b>	<b>3 477 332,01</b>	<b>2,52</b>
<b>Government</b>			<b>3 569 683,68</b>	<b>3 477 332,01</b>	<b>2,52</b>
540 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.50% 31/01/2047	USD	506 067,94	473 649,52	0,35
460 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.875% 29/05/2050	USD	413 957,75	417 540,27	0,30
445 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.70% 01/03/2049	USD	434 643,63	396 302,72	0,29
387 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.60% 01/03/2029	USD	365 328,28	358 111,07	0,26
310 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.75% 29/05/2024	USD	277 357,29	277 791,52	0,20
320 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.053% 15/01/2032	USD	283 699,93	276 717,97	0,20
300 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.55% 20/11/2023	USD	257 361,10	262 142,55	0,19
280 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 11/06/2025	USD	257 448,43	251 572,52	0,18
290 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 16/02/2031	USD	230 381,40	236 515,93	0,17
203 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.20% 01/03/2024	USD	195 247,57	183 588,32	0,13
200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.625% 29/05/2032	USD	174 721,28	178 693,31	0,13
185 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.588% 21/02/2028	USD	173 469,08	164 706,31	0,12
<b>PANAMA</b>			<b>3 710 338,77</b>	<b>3 405 677,11</b>	<b>2,47</b>
<b>Government</b>			<b>3 710 338,77</b>	<b>3 405 677,11</b>	<b>2,47</b>
485 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 01/04/2056	USD	501 372,10	463 109,54	0,34
450 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.87% 23/07/2060	USD	446 026,27	387 237,35	0,28
380 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.875% 17/03/2028	USD	373 648,58	352 334,55	0,26
355 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 15/05/2047	USD	382 136,56	340 006,10	0,25
380 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	325 548,48	307 574,26	0,22
245 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 9.375% 01/04/2029	USD	319 087,47	306 275,67	0,22
320 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.16% 23/01/2030	USD	305 459,59	283 126,60	0,20
263 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 16/04/2050	USD	287 250,35	251 614,63	0,18
265 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.75% 16/03/2025	USD	248 137,90	243 472,40	0,18
225 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 7.125% 29/01/2026	USD	259 972,36	235 181,23	0,17
218 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.30% 29/04/2053	USD	227 299,69	203 622,36	0,15
28 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 6.70% 26/01/2036	USD	34 399,42	32 122,42	0,02
<b>SOUTH AFRICA</b>			<b>3 350 073,88</b>	<b>3 373 088,41</b>	<b>2,44</b>
<b>Government</b>			<b>3 160 738,18</b>	<b>3 185 678,10</b>	<b>2,31</b>
675 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.665% 17/01/2024	USD	608 969,51	611 627,73	0,44
625 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.65% 27/09/2047	USD	525 309,62	537 500,26	0,39

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	342 696,68	357 955,80	0,26
405 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.30% 12/10/2028	USD	351 766,14	352 355,63	0,26
402 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.375% 24/07/2044	USD	362 910,55	340 635,42	0,25
280 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 27/09/2027	USD	251 936,32	253 490,89	0,18
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	183 438,32	192 395,97	0,14
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 16/09/2025	USD	187 294,46	190 498,68	0,14
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 30/05/2022	USD	181 146,80	176 690,61	0,13
200 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	165 269,78	172 527,11	0,12
<b>Multi-Utilities</b>			<b>189 335,70</b>	<b>187 410,31</b>	<b>0,13</b>
200 000,00	ESKOM HOLDINGS SOC LTD 6.35% 10/08/2028	USD	189 335,70	187 410,31	0,13
<b>PERU</b>			<b>3 661 384,80</b>	<b>3 361 011,39</b>	<b>2,43</b>
<b>Government</b>			<b>2 792 193,21</b>	<b>2 565 951,08</b>	<b>1,86</b>
455 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.625% 18/11/2050	USD	596 531,49	527 864,39	0,38
277 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.55% 14/03/2037	USD	363 811,64	321 067,22	0,23
240 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 8.75% 21/11/2033	USD	349 160,55	317 391,70	0,23
250 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 7.35% 21/07/2025	USD	282 600,96	258 743,23	0,19
300 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.23% 28/07/2121	USD	245 136,47	222 030,63	0,16
230 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.30% 11/03/2041	USD	183 716,03	196 175,80	0,14
180 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 4.125% 25/08/2027	USD	177 145,61	169 883,55	0,12
200 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.862% 01/12/2032	USD	165 107,75	157 032,56	0,12
170 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.783% 23/01/2031	USD	160 058,95	146 244,87	0,11
115 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.844% 20/06/2030	USD	107 358,68	99 869,78	0,07
130 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.78% 01/12/2060	USD	107 110,27	97 446,52	0,07
60 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.392% 23/01/2026	USD	54 454,81	52 200,83	0,04
<b>Energy</b>			<b>698 132,32</b>	<b>630 227,78</b>	<b>0,45</b>
515 000,00	PETROLEOS DEL PERU SA 4.75% 19/06/2032	USD	504 086,19	452 725,55	0,32
200 000,00	PETROLEOS DEL PERU SA 5.625% 19/06/2047	USD	194 046,13	177 502,23	0,13
<b>Finance</b>			<b>171 059,27</b>	<b>164 832,53</b>	<b>0,12</b>
200 000,00	CORP FINANCIERA DE DESARROLLO SA 2.40% 28/09/2027	USD	171 059,27	164 832,53	0,12
<b>UKRAINE</b>			<b>3 208 610,78</b>	<b>3 150 715,73</b>	<b>2,28</b>
<b>Government</b>			<b>3 208 610,78</b>	<b>3 150 715,73</b>	<b>2,28</b>
635 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	568 968,51	562 230,94	0,41
520 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 9.75% 01/11/2028	USD	534 941,82	522 290,83	0,38
590 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.253% 15/03/2033	USD	523 315,32	517 972,38	0,37

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## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
370 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2024	USD	355 595,99	340 332,60	0,25
300 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2025	USD	277 531,82	277 004,67	0,20
230 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2026	USD	218 280,38	214 043,03	0,15
230 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2023	USD	217 356,45	208 976,20	0,15
200 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 8.994% 01/02/2024	USD	189 529,12	187 030,85	0,14
200 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2022	USD	177 744,10	176 996,29	0,13
155 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2027	USD	145 347,27	143 837,94	0,10
<b>URUGUAY</b>			<b>3 119 058,55</b>	<b>3 041 012,48</b>	<b>2,20</b>
<b>Government</b>			<b>3 119 058,55</b>	<b>3 041 012,48</b>	<b>2,20</b>
761 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.10% 18/06/2050	USD	867 553,51	841 758,37	0,61
593 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	637 959,16	644 835,30	0,46
395 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 27/10/2027	USD	399 855,72	383 208,76	0,28
376 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	381 615,45	369 333,66	0,27
255 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.625% 21/03/2036	USD	342 827,70	327 619,69	0,24
150 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.875% 15/01/2033	USD	204 955,82	190 503,95	0,14
175 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.50% 14/08/2024	USD	162 243,91	159 769,13	0,11
112 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.125% 20/11/2045	USD	109 384,41	111 135,79	0,08
10 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.625% 21/03/2036	USD	12 662,87	12 847,83	0,01
<b>KAZAKHSTAN</b>			<b>3 103 943,46</b>	<b>2 988 359,43</b>	<b>2,16</b>
<b>Government</b>			<b>1 309 627,11</b>	<b>1 236 379,72</b>	<b>0,89</b>
325 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 6.50% 21/07/2045	USD	430 063,50	400 597,45	0,29
300 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 4.875% 14/10/2044	USD	338 000,27	317 290,51	0,23
300 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 5.125% 21/07/2025	USD	303 527,61	293 368,81	0,21
245 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 3.875% 14/10/2024	USD	238 035,73	225 122,95	0,16
<b>Energy</b>			<b>1 212 774,03</b>	<b>1 177 258,27</b>	<b>0,85</b>
250 000,00	KAZMUNAYGAS NATIONAL CO JSC 4.75% 19/04/2027	USD	243 837,30	240 626,73	0,17
200 000,00	KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	232 370,35	223 068,87	0,16
200 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.75% 19/04/2047	USD	216 843,67	209 545,39	0,15
200 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.375% 24/04/2030	USD	204 745,15	201 302,71	0,15
200 000,00	KAZMUNAYGAS NATIONAL CO JSC 4.75% 24/04/2025	USD	198 685,23	189 181,12	0,14
130 000,00	KAZMUNAYGAS NATIONAL CO JSC 3.50% 14/04/2033	USD	116 292,33	113 533,45	0,08
<b>Finance</b>			<b>342 155,86</b>	<b>343 167,46</b>	<b>0,25</b>
200 000,00	DEVELOPMENT BANK OF KAZAKHSTAN JSC 4.125% 10/12/2022	USD	179 018,41	175 531,15	0,13
200 000,00	DEVELOPMENT BANK OF KAZAKHSTAN JSC 2.95% 06/05/2031	USD	163 137,45	167 636,31	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>239 386,46</b>	<b>231 553,98</b>	<b>0,17</b>
200 000,00	KAZAKHSTAN TEMIR ZHOLY FINANCE BV 6.95% 10/07/2042	USD	239 386,46	231 553,98	0,17
<b>CHILE</b>			<b>3 006 611,14</b>	<b>2 877 889,32</b>	<b>2,08</b>
<b>Raw materials</b>			<b>1 502 785,22</b>	<b>1 460 495,21</b>	<b>1,06</b>
389 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.875% 04/11/2044	USD	425 484,09	403 014,50	0,29
385 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.00% 30/09/2029	USD	343 331,58	337 694,57	0,25
347 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.70% 30/01/2050	USD	312 445,07	309 118,50	0,22
202 000,00	CORP NACIONAL DEL COBRE DE CHILE 5.625% 18/10/2043	USD	232 539,66	226 630,29	0,17
200 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.75% 15/01/2031	USD	188 984,82	184 037,35	0,13
<b>Government</b>			<b>1 169 051,51</b>	<b>1 100 819,31</b>	<b>0,80</b>
332 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.86% 21/06/2047	USD	347 427,83	308 179,08	0,22
310 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.50% 25/01/2050	USD	309 080,24	274 360,59	0,20
305 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.50% 15/04/2053	USD	262 025,27	270 498,01	0,20
270 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.24% 06/02/2028	USD	250 518,17	247 781,63	0,18
<b>Energy</b>			<b>194 503,90</b>	<b>187 574,74</b>	<b>0,13</b>
200 000,00	EMPRESA NACIONAL DEL PETROLEO 5.25% 06/11/2029	USD	194 503,90	187 574,74	0,13
<b>Finance</b>			<b>140 270,51</b>	<b>129 000,06</b>	<b>0,09</b>
150 000,00	BANCO DEL ESTADO DE CHILE 3.875% 08/02/2022	USD	140 270,51	129 000,06	0,09
<b>BRITISH VIRGIN ISLANDS</b>			<b>2 929 297,79</b>	<b>2 823 855,95</b>	<b>2,05</b>
<b>Energy</b>			<b>1 134 242,22</b>	<b>1 100 425,76</b>	<b>0,80</b>
730 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2013 LTD 4.375% 17/10/2023	USD	674 450,67	663 216,89	0,48
285 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 4.125% 12/09/2025	USD	282 423,15	266 579,05	0,19
200 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 3.35% 13/05/2050	USD	177 368,40	170 629,82	0,13
<b>Multi-Utilities</b>			<b>876 892,72</b>	<b>841 645,28</b>	<b>0,61</b>
350 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 3.75% 02/05/2023	USD	332 072,72	311 053,16	0,23
200 000,00	STATE GRID OVERSEAS INVESTMENT 2014 LTD 4.125% 07/05/2024	USD	193 984,21	183 805,46	0,13
200 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 2.875% 18/05/2026	USD	184 958,11	179 114,93	0,13
200 000,00	SPIC MTN CO LTD 1.625% 27/07/2025	USD	165 877,68	167 671,73	0,12
<b>Finance</b>			<b>387 987,12</b>	<b>356 776,32</b>	<b>0,26</b>
390 000,00	RONGSHI INTERNATIONAL FINANCE LTD 3.75% 21/05/2029	USD	387 987,12	356 776,32	0,26
<b>Raw materials</b>			<b>191 240,56</b>	<b>186 229,77</b>	<b>0,14</b>
200 000,00	MINMETALS BOUNTEOUS FINANCE BVI LTD 4.75% 30/07/2025	USD	191 240,56	186 229,77	0,14
<b>Consumer Retail</b>			<b>169 364,57</b>	<b>171 252,13</b>	<b>0,12</b>
200 000,00	SUNNY EXPRESS ENTERPRISES CORP 3.50% 21/03/2022	USD	169 364,57	171 252,13	0,12
<b>Industries</b>			<b>169 570,60</b>	<b>167 526,69</b>	<b>0,12</b>
200 000,00	CNPC GLOBAL CAPITAL LTD 1.35% 23/06/2025	USD	169 570,60	167 526,69	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BAHRAIN</b>			<b>2 741 584,78</b>	<b>2 601 365,02</b>	<b>1,88</b>
<b>Government</b>			<b>2 741 584,78</b>	<b>2 601 365,02</b>	<b>1,88</b>
665 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.125% 05/07/2022	USD	602 739,61	585 989,25	0,42
460 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.125% 01/08/2023	USD	440 926,97	416 812,97	0,30
350 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 12/10/2028	USD	358 614,58	331 288,31	0,24
255 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 26/01/2026	USD	256 269,01	244 700,11	0,18
285 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.45% 16/09/2032	USD	247 514,16	238 521,26	0,17
250 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.625% 30/09/2031	USD	221 827,44	213 181,87	0,16
215 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.75% 20/09/2029	USD	214 344,25	198 780,62	0,14
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.375% 14/05/2030	USD	196 901,61	190 393,28	0,14
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.50% 20/09/2047	USD	202 447,15	181 697,35	0,13
<b>GHANA</b>			<b>2 173 519,73</b>	<b>2 146 253,30</b>	<b>1,55</b>
<b>Government</b>			<b>2 173 519,73</b>	<b>2 146 253,30</b>	<b>1,55</b>
335 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 10.75% 14/10/2030	USD	354 232,25	355 896,72	0,26
370 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.95% 26/03/2051	USD	324 740,22	308 352,68	0,22
320 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 18/01/2026	USD	286 296,78	290 209,82	0,21
328 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	285 560,07	279 141,44	0,20
265 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 26/03/2032	USD	238 481,64	226 084,51	0,16
215 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.75% 07/04/2029	USD	183 977,58	185 092,71	0,13
200 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.625% 07/04/2034	USD	172 803,50	173 654,94	0,13
200 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 11/02/2035	USD	163 845,80	165 939,29	0,12
200 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	163 581,89	161 881,19	0,12
<b>ROMANIA</b>			<b>2 142 192,64</b>	<b>2 086 109,40</b>	<b>1,51</b>
<b>Government</b>			<b>2 142 192,64</b>	<b>2 086 109,40</b>	<b>1,51</b>
480 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 6.75% 07/02/2022	USD	444 383,50	419 630,45	0,30
326 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.875% 22/01/2024	USD	310 630,99	302 781,39	0,22
338 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.00% 14/02/2051	USD	300 879,26	298 874,33	0,22
306 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.375% 22/08/2023	USD	292 817,28	278 158,22	0,20
236 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 6.125% 22/01/2044	USD	275 681,31	272 176,48	0,20
258 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	270 000,38	266 207,18	0,19
284 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.00% 14/02/2031	USD	247 799,92	248 281,35	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ECUADOR</b>			<b>1 695 965,72</b>	<b>2 042 551,05</b>	<b>1,48</b>
<b>Government</b>			<b>1 695 965,72</b>	<b>2 042 551,05</b>	<b>1,48</b>
1 675 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2035	USD	813 016,21	967 513,64	0,70
960 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2030	USD	566 295,62	694 155,99	0,50
730 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2040	USD	316 653,89	380 881,42	0,28
<b>CHINA</b>			<b>2 054 989,66</b>	<b>1 957 613,48</b>	<b>1,42</b>
<b>Government</b>			<b>1 727 730,79</b>	<b>1 628 007,44</b>	<b>1,18</b>
400 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 4.00% 19/10/2048	USD	479 237,17	432 161,01	0,31
300 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 4.50% 22/04/2060	USD	316 583,31	305 906,75	0,22
265 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.125% 02/11/2022	USD	243 082,81	228 738,08	0,17
245 000,00	EXPORT-IMPORT BANK OF CHINA 2.875% 26/04/2026	USD	235 345,62	220 513,32	0,16
200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.625% 02/11/2027	USD	186 552,22	181 644,65	0,13
150 000,00	EXPORT-IMPORT BANK OF CHINA 3.625% 31/07/2024	USD	143 118,72	137 458,82	0,10
150 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 1.20% 21/10/2030	USD	123 810,94	121 584,81	0,09
<b>Finance</b>			<b>327 258,87</b>	<b>329 606,04</b>	<b>0,24</b>
200 000,00	CHINA DEVELOPMENT BANK 1.00% 27/10/2025	USD	163 382,41	166 860,53	0,12
200 000,00	CHINA DEVELOPMENT BANK 1.625% 27/10/2030	USD	163 876,46	162 745,51	0,12
<b>NIGERIA</b>			<b>1 836 861,50</b>	<b>1 812 894,43</b>	<b>1,31</b>
<b>Government</b>			<b>1 836 861,50</b>	<b>1 812 894,43</b>	<b>1,31</b>
440 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	413 765,33	398 806,61	0,29
375 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 9.248% 21/01/2049	USD	371 961,75	360 149,55	0,26
388 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.143% 23/02/2030	USD	338 350,31	345 233,62	0,25
379 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	332 972,53	327 338,36	0,23
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.747% 21/01/2031	USD	182 004,76	191 394,63	0,14
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 21/11/2025	USD	197 806,82	189 971,66	0,14
<b>POLAND</b>			<b>1 827 013,26</b>	<b>1 714 918,88</b>	<b>1,24</b>
<b>Government</b>			<b>1 827 013,26</b>	<b>1 714 918,88</b>	<b>1,24</b>
660 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.00% 23/03/2022	USD	620 010,81	574 977,20	0,42
505 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.00% 22/01/2024	USD	488 441,20	462 265,46	0,33
430 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.00% 17/03/2023	USD	406 779,80	378 525,09	0,27
322 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.25% 06/04/2026	USD	311 781,45	299 151,13	0,22

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SRI LANKA</b>			<b>2 067 672,96</b>	<b>1 541 661,37</b>	<b>1,12</b>
<b>Government</b>			<b>2 067 672,96</b>	<b>1 541 661,37</b>	<b>1,12</b>
355 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.875% 25/07/2022	USD	266 952,82	252 913,80	0,18
420 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.20% 11/05/2027	USD	362 600,50	219 535,69	0,16
348 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.85% 14/03/2029	USD	324 334,13	185 660,80	0,14
320 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.55% 28/03/2030	USD	212 373,97	170 722,57	0,12
250 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.35% 28/06/2024	USD	177 930,59	143 851,64	0,11
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.75% 18/04/2023	USD	113 976,15	125 727,23	0,09
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.85% 14/03/2024	USD	186 427,41	116 135,37	0,08
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.85% 03/11/2025	USD	145 904,70	112 815,11	0,08
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.825% 18/07/2026	USD	99 135,99	108 598,90	0,08
200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.75% 18/04/2028	USD	178 036,70	105 700,26	0,08
<b>KENYA</b>			<b>1 371 387,87</b>	<b>1 385 515,05</b>	<b>1,00</b>
<b>Government</b>			<b>1 371 387,87</b>	<b>1 385 515,05</b>	<b>1,00</b>
400 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 8.00% 22/05/2032	USD	381 112,63	379 100,07	0,27
400 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	351 605,79	370 878,47	0,27
285 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 8.25% 28/02/2048	USD	271 340,76	264 025,61	0,19
200 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.25% 28/02/2028	USD	185 237,05	186 387,88	0,14
200 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.00% 22/05/2027	USD	182 091,64	185 123,02	0,13
<b>HUNGARY</b>			<b>1 455 116,92</b>	<b>1 378 421,71</b>	<b>1,00</b>
<b>Government</b>			<b>1 455 116,92</b>	<b>1 378 421,71</b>	<b>1,00</b>
440 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.75% 22/11/2023	USD	440 215,87	416 778,19	0,30
240 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 7.625% 29/03/2041	USD	360 585,64	332 127,33	0,24
346 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.375% 25/03/2024	USD	344 136,78	329 106,84	0,24
330 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.375% 21/02/2023	USD	310 178,63	300 409,35	0,22
<b>AZERBAIJAN</b>			<b>1 398 572,86</b>	<b>1 369 237,62</b>	<b>0,99</b>
<b>Energy</b>			<b>952 627,55</b>	<b>928 898,74</b>	<b>0,67</b>
535 000,00	SOUTHERN GAS CORRIDOR CJSC 6.875% 24/03/2026	USD	561 013,41	538 625,72	0,39
200 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 6.95% 18/03/2030	USD	205 672,71	212 001,33	0,15
200 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 4.75% 13/03/2023	USD	185 941,43	178 271,69	0,13
<b>Government</b>			<b>445 945,31</b>	<b>440 338,88</b>	<b>0,32</b>
300 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.75% 18/03/2024	USD	279 535,74	274 285,22	0,20
190 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.50% 01/09/2032	USD	166 409,57	166 053,66	0,12

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## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>EL SALVADOR</b>			<b>1 485 426,24</b>	<b>1 323 363,45</b>	<b>0,96</b>
<b>Government</b>			<b>1 485 426,24</b>	<b>1 323 363,45</b>	<b>0,96</b>
465 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 9.50% 15/07/2052	USD	390 486,08	384 264,92	0,28
270 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.75% 24/01/2023	USD	268 191,92	224 829,13	0,16
255 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 6.375% 18/01/2027	USD	199 626,36	194 061,38	0,14
205 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	201 516,04	152 985,00	0,11
180 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.65% 15/06/2035	USD	146 755,78	138 502,33	0,10
130 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.625% 28/02/2029	USD	125 421,00	107 154,85	0,08
84 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.25% 10/04/2032	USD	87 844,37	67 113,55	0,05
70 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 5.875% 30/01/2025	USD	65 584,69	54 452,29	0,04
<b>ANGOLA</b>			<b>1 244 651,62</b>	<b>1 257 263,11</b>	<b>0,91</b>
<b>Government</b>			<b>1 244 651,62</b>	<b>1 257 263,11</b>	<b>0,91</b>
570 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	508 543,03	501 765,82	0,36
395 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.25% 09/05/2028	USD	323 529,58	346 674,03	0,25
260 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.125% 26/11/2049	USD	197 029,95	224 490,78	0,16
200 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.50% 12/11/2025	USD	215 549,06	184 332,48	0,14
<b>MALAYSIA</b>			<b>1 288 301,27</b>	<b>1 227 600,48</b>	<b>0,89</b>
<b>Energy</b>			<b>1 288 301,27</b>	<b>1 227 600,48</b>	<b>0,89</b>
525 000,00	PETRONAS CAPITAL LTD 4.55% 21/04/2050	USD	583 927,72	546 654,49	0,40
255 000,00	PETRONAS CAPITAL LTD 3.50% 21/04/2030	USD	247 603,15	235 453,97	0,17
230 000,00	PETRONAS CAPITAL LTD 3.404% 28/04/2061	USD	188 056,50	198 178,29	0,14
120 000,00	PETROLIAM NASIONAL BHD 7.625% 15/10/2026	USD	141 618,22	132 191,18	0,10
100 000,00	PETRONAS CAPITAL LTD 7.875% 22/05/2022	USD	102 414,80	89 689,22	0,06
30 000,00	PETRONAS CAPITAL LTD 2.48% 28/01/2032	USD	24 680,88	25 433,33	0,02
<b>PARAGUAY</b>			<b>1 280 973,65</b>	<b>1 224 491,35</b>	<b>0,89</b>
<b>Government</b>			<b>1 280 973,65</b>	<b>1 224 491,35</b>	<b>0,89</b>
480 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 6.10% 11/08/2044	USD	533 171,91	502 858,34	0,37
275 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.95% 28/04/2031	USD	275 316,20	266 066,26	0,19
240 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.40% 30/03/2050	USD	249 427,31	236 250,83	0,17
230 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.70% 27/03/2027	USD	223 058,23	219 315,92	0,16
<b>PAKISTAN</b>			<b>1 168 449,92</b>	<b>1 167 469,80</b>	<b>0,85</b>
<b>Government</b>			<b>1 168 449,92</b>	<b>1 167 469,80</b>	<b>0,85</b>
500 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.25% 30/09/2025	USD	457 431,81	466 496,73	0,34
300 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.25% 15/04/2024	USD	285 067,80	276 103,45	0,20
230 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 7.375% 08/04/2031	USD	200 953,99	199 278,93	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
205 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.875% 08/04/2051	USD	182 189,19	183 020,19	0,13
50 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.00% 08/04/2026	USD	42 807,13	42 570,50	0,03
<b>JAMAICA</b>			<b>1 127 025,51</b>	<b>1 122 612,80</b>	<b>0,81</b>
<b>Government</b>			<b>1 127 025,51</b>	<b>1 122 612,80</b>	<b>0,81</b>
605 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	703 158,53	712 790,30	0,52
180 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 8.00% 15/03/2039	USD	214 481,99	212 525,19	0,15
200 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 6.75% 28/04/2028	USD	209 384,99	197 297,31	0,14
<b>ARGENTINA</b>			<b>1 287 314,04</b>	<b>1 041 804,94</b>	<b>0,75</b>
<b>Government</b>			<b>1 287 314,04</b>	<b>1 041 804,94</b>	<b>0,75</b>
1 220 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2030	USD	464 834,59	368 808,32	0,27
950 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/01/2038	USD	370 604,72	300 805,15	0,22
865 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2041	USD	288 596,12	259 302,93	0,19
242 433,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.00% 09/07/2029	USD	114 489,73	77 376,54	0,05
131 400,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2046	USD	48 788,88	35 512,00	0,02
<b>MOROCCO</b>			<b>1 073 785,90</b>	<b>1 037 513,19</b>	<b>0,75</b>
<b>Government</b>			<b>1 073 785,90</b>	<b>1 037 513,19</b>	<b>0,75</b>
370 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.00% 15/12/2032	USD	307 567,18	301 079,20	0,22
380 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.00% 15/12/2050	USD	321 025,59	296 799,75	0,21
310 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.25% 11/12/2022	USD	278 280,39	274 148,19	0,20
200 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 2.375% 15/12/2027	USD	166 912,74	165 486,05	0,12
<b>GUATEMALA</b>			<b>1 024 039,88</b>	<b>1 016 529,67</b>	<b>0,74</b>
<b>Government</b>			<b>1 024 039,88</b>	<b>1 016 529,67</b>	<b>0,74</b>
450 000,00	GUATEMALA GOVERNMENT BOND 6.125% 01/06/2050	USD	459 030,30	461 350,33	0,34
200 000,00	GUATEMALA GOVERNMENT BOND 5.375% 24/04/2032	USD	203 144,72	194 999,48	0,14
200 000,00	GUATEMALA GOVERNMENT BOND 4.50% 03/05/2026	USD	186 432,03	184 806,81	0,13
200 000,00	GUATEMALA GOVERNMENT BOND 5.75% 06/06/2022	USD	175 432,83	175 373,05	0,13
<b>INDIA</b>			<b>998 944,49</b>	<b>973 589,74</b>	<b>0,71</b>
<b>Government</b>			<b>998 944,49</b>	<b>973 589,74</b>	<b>0,71</b>
365 000,00	EXPORT-IMPORT BANK OF INDIA 3.875% 01/02/2028	USD	341 553,54	332 851,89	0,24
280 000,00	EXPORT-IMPORT BANK OF INDIA 3.875% 12/03/2024	USD	264 849,07	251 326,97	0,18
250 000,00	EXPORT-IMPORT BANK OF INDIA 3.375% 05/08/2026	USD	224 351,47	224 671,02	0,17
210 000,00	EXPORT-IMPORT BANK OF INDIA 2.25% 13/01/2031	USD	168 190,41	164 739,86	0,12
<b>KUWAIT</b>			<b>976 056,72</b>	<b>934 883,38</b>	<b>0,68</b>
<b>Government</b>			<b>976 056,72</b>	<b>934 883,38</b>	<b>0,68</b>
995 000,00	KUWAIT INTERNATIONAL GOVERNMENT BOND 3.50% 20/03/2027	USD	976 056,72	934 883,38	0,68

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>920 558,49</b>	<b>888 735,97</b>	<b>0,64</b>
<b>Finance</b>			<b>920 558,49</b>	<b>888 735,97</b>	<b>0,64</b>
480 000,00	MDGH - GMTN BV 2.875% 07/11/2029	USD	434 872,27	423 425,04	0,30
300 000,00	MDGH - GMTN BV 3.95% 21/05/2050	USD	307 575,05	288 704,64	0,21
200 000,00	MDGH - GMTN BV 2.50% 07/11/2024	USD	178 111,17	176 606,29	0,13
<b>JORDAN</b>			<b>866 535,51</b>	<b>858 067,54</b>	<b>0,62</b>
<b>Government</b>			<b>866 535,51</b>	<b>858 067,54</b>	<b>0,62</b>
400 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	372 364,09	354 224,46	0,26
300 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 5.85% 07/07/2030	USD	260 691,22	263 328,35	0,19
275 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 4.95% 07/07/2025	USD	233 480,20	240 514,73	0,17
<b>COSTA RICA</b>			<b>745 914,54</b>	<b>736 997,90</b>	<b>0,53</b>
<b>Government</b>			<b>745 914,54</b>	<b>736 997,90</b>	<b>0,53</b>
355 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 4.25% 26/01/2023	USD	319 894,48	303 896,94	0,22
295 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.00% 04/04/2044	USD	255 952,81	257 042,78	0,18
200 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.158% 12/03/2045	USD	170 067,25	176 058,18	0,13
<b>CROATIA</b>			<b>777 503,11</b>	<b>730 749,23</b>	<b>0,53</b>
<b>Government</b>			<b>777 503,11</b>	<b>730 749,23</b>	<b>0,53</b>
435 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 6.00% 26/01/2024	USD	440 628,13	415 412,14	0,30
345 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 5.50% 04/04/2023	USD	336 874,98	315 337,09	0,23
<b>MONGOLIA</b>			<b>743 645,87</b>	<b>726 723,01</b>	<b>0,53</b>
<b>Government</b>			<b>743 645,87</b>	<b>726 723,01</b>	<b>0,53</b>
430 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 8.75% 09/03/2024	USD	425 286,85	415 577,62	0,30
350 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.625% 01/05/2023	USD	318 359,02	311 145,39	0,23
<b>BELARUS</b>			<b>757 507,57</b>	<b>650 663,20</b>	<b>0,47</b>
<b>Government</b>			<b>757 507,57</b>	<b>650 663,20</b>	<b>0,47</b>
300 000,00	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.875% 28/02/2023	USD	286 294,53	250 094,74	0,18
300 000,00	REPUBLIC OF BELARUS MINISTRY OF FINANCE 6.378% 24/02/2031	USD	249 649,35	218 441,58	0,16
250 000,00	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.20% 28/02/2030	USD	221 563,69	182 126,88	0,13
<b>HONG KONG</b>			<b>657 657,95</b>	<b>627 244,82</b>	<b>0,45</b>
<b>Raw materials</b>			<b>657 657,95</b>	<b>627 244,82</b>	<b>0,45</b>
300 000,00	CNAC HK FINBRIDGE CO LTD 4.625% 14/03/2023	USD	282 991,04	266 063,62	0,19
200 000,00	CNAC HK FINBRIDGE CO LTD 4.875% 14/03/2025	USD	196 979,13	184 859,51	0,13
200 000,00	CNAC HK FINBRIDGE CO LTD 3.375% 19/06/2024	USD	177 687,78	176 321,69	0,13
<b>TRINIDAD AND TOBAGO</b>			<b>598 015,85</b>	<b>613 879,45</b>	<b>0,44</b>
<b>Government</b>			<b>598 015,85</b>	<b>613 879,45</b>	<b>0,44</b>
700 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.50% 26/06/2030	USD	598 015,85	613 879,45	0,44

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRAQ</b>			<b>573 819,03</b>	<b>588 953,50</b>	<b>0,43</b>
<b>Government</b>			<b>573 819,03</b>	<b>588 953,50</b>	<b>0,43</b>
511 875,00	IRAQ INTERNATIONAL BOND 5.80% 15/01/2028	USD	411 113,18	416 742,61	0,30
200 000,00	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	162 705,85	172 210,89	0,13
<b>BAHAMAS</b>			<b>582 153,55</b>	<b>573 164,61</b>	<b>0,42</b>
<b>Government</b>			<b>373 573,34</b>	<b>365 703,08</b>	<b>0,27</b>
250 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.25% 25/01/2033	USD	208 110,96	205 276,48	0,15
200 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.25% 25/01/2051	USD	165 462,38	160 426,60	0,12
<b>Energy</b>			<b>208 580,21</b>	<b>207 461,53</b>	<b>0,15</b>
220 000,00	OIL AND GAS HOLDING CO BSCC 7.625% 07/11/2024	USD	208 580,21	207 461,53	0,15
<b>IRELAND</b>			<b>537 896,26</b>	<b>549 202,86</b>	<b>0,40</b>
<b>Finance</b>			<b>537 896,26</b>	<b>549 202,86</b>	<b>0,40</b>
400 000,00	GTLK EUROPE CAPITAL DAC 5.95% 17/04/2025	USD	360 364,01	370 456,85	0,27
200 000,00	GTLK EUROPE CAPITAL DAC 5.125% 31/05/2024	USD	177 532,25	178 746,01	0,13
<b>ARMENIA</b>			<b>496 313,23</b>	<b>490 093,79</b>	<b>0,36</b>
<b>Government</b>			<b>496 313,23</b>	<b>490 093,79</b>	<b>0,36</b>
305 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 7.15% 26/03/2025	USD	300 418,29	291 233,84	0,21
250 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.60% 02/02/2031	USD	195 894,94	198 859,95	0,15
<b>HONDURAS</b>			<b>523 255,71</b>	<b>489 258,97</b>	<b>0,35</b>
<b>Government</b>			<b>523 255,71</b>	<b>489 258,97</b>	<b>0,35</b>
350 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 5.625% 24/06/2030	USD	319 744,42	308 562,96	0,22
200 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 7.50% 15/03/2024	USD	203 511,29	180 696,01	0,13
<b>IVORY COAST</b>			<b>482 576,79</b>	<b>479 267,87</b>	<b>0,35</b>
<b>Government</b>			<b>482 576,79</b>	<b>479 267,87</b>	<b>0,35</b>
325 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.375% 03/03/2028	USD	306 019,68	301 681,32	0,22
200 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	176 557,11	177 586,55	0,13
<b>SENEGAL</b>			<b>423 962,28</b>	<b>414 659,81</b>	<b>0,30</b>
<b>Government</b>			<b>423 962,28</b>	<b>414 659,81</b>	<b>0,30</b>
275 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.25% 23/05/2033	USD	248 102,38	244 398,91	0,18
200 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.75% 13/03/2048	USD	175 859,90	170 260,90	0,12
<b>GABON</b>			<b>358 979,36</b>	<b>394 602,53</b>	<b>0,29</b>
<b>Government</b>			<b>358 979,36</b>	<b>394 602,53</b>	<b>0,29</b>
250 000,00	GABON GOVERNMENT INTERNATIONAL BOND 6.625% 06/02/2031	USD	190 205,45	211 903,83	0,16
200 000,00	GABON GOVERNMENT INTERNATIONAL BOND 6.95% 16/06/2025	USD	168 773,91	182 698,70	0,13

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

## Eurizon Fund - Bond Emerging Markets HC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LITHUANIA</b>			<b>430 297,37</b>	<b>384 939,52</b>	<b>0,28</b>
<b>Government</b>			<b>430 297,37</b>	<b>384 939,52</b>	<b>0,28</b>
440 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 6.625% 01/02/2022	USD	430 297,37	384 939,52	0,28
<b>LEBANON</b>			<b>1 850 200,62</b>	<b>354 206,31</b>	<b>0,26</b>
<b>Government</b>			<b>1 850 200,62</b>	<b>354 206,31</b>	<b>0,26</b>
705 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.00% 27/01/2023	USD	456 750,65	74 607,86	0,06
665 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 03/11/2028	USD	313 573,02	70 024,32	0,05
615 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.85% 23/03/2027	USD	365 931,13	64 597,27	0,05
550 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.25% 04/11/2024	USD	257 571,43	58 349,65	0,04
365 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.20% 26/02/2025	USD	188 368,58	38 434,40	0,03
310 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 7.00% 23/03/2032	USD	196 496,80	32 397,85	0,02
150 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.60% 27/11/2026	USD	71 509,01	15 794,96	0,01
<b>CANADA</b>			<b>336 983,90</b>	<b>341 107,85</b>	<b>0,25</b>
<b>Energy</b>			<b>336 983,90</b>	<b>341 107,85</b>	<b>0,25</b>
400 000,00	PETRONAS ENERGY CANADA LTD 2.112% 23/03/2028	USD	336 983,90	341 107,85	0,25
<b>UZBEKISTAN</b>			<b>301 409,45</b>	<b>283 249,92</b>	<b>0,21</b>
<b>Government</b>			<b>301 409,45</b>	<b>283 249,92</b>	<b>0,21</b>
300 000,00	REPUBLIC OF UZBEKISTAN BOND 5.375% 20/02/2029	USD	301 409,45	283 249,92	0,21
<b>ZAMBIA</b>			<b>229 807,49</b>	<b>275 094,73</b>	<b>0,20</b>
<b>Government</b>			<b>229 807,49</b>	<b>275 094,73</b>	<b>0,20</b>
520 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.97% 30/07/2027	USD	229 807,49	275 094,73	0,20
<b>ETHIOPIA</b>			<b>278 810,58</b>	<b>252 266,09</b>	<b>0,18</b>
<b>Government</b>			<b>278 810,58</b>	<b>252 266,09</b>	<b>0,18</b>
325 000,00	ETHIOPIA INTERNATIONAL BOND 6.625% 11/12/2024	USD	278 810,58	252 266,09	0,18
<b>BOLIVIA</b>			<b>260 612,84</b>	<b>246 528,09</b>	<b>0,18</b>
<b>Government</b>			<b>260 612,84</b>	<b>246 528,09</b>	<b>0,18</b>
325 000,00	BOLIVIA GOVERNMENT INTERNATIONAL BOND 4.50% 20/03/2028	USD	260 612,84	246 528,09	0,18
<b>TUNISIA</b>			<b>225 607,37</b>	<b>235 580,45</b>	<b>0,17</b>
<b>Finance</b>			<b>225 607,37</b>	<b>235 580,45</b>	<b>0,17</b>
300 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.75% 30/01/2025	USD	225 607,37	235 580,45	0,17
<b>CAYMAN ISLANDS</b>			<b>239 615,94</b>	<b>234 014,13</b>	<b>0,17</b>
<b>Multi-Utilities</b>			<b>239 615,94</b>	<b>234 014,13</b>	<b>0,17</b>
260 000,00	THREE GORGES FINANCE I CAYMAN ISLANDS LTD 3.15% 02/06/2026	USD	239 615,94	234 014,13	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CAMEROON</b>			<b>188 131,82</b>	<b>207 715,56</b>	<b>0,15</b>
<b>Government</b>			<b>188 131,82</b>	<b>207 715,56</b>	<b>0,15</b>
210 000,00	REPUBLIC OF CAMEROON INTERNATIONAL BOND 9.50% 19/11/2025	USD	188 131,82	207 715,56	0,15
<b>SERBIA</b>			<b>202 654,29</b>	<b>199 979,87</b>	<b>0,15</b>
<b>Government</b>			<b>202 654,29</b>	<b>199 979,87</b>	<b>0,15</b>
250 000,00	SERBIA INTERNATIONAL BOND 2.125% 01/12/2030	USD	202 654,29	199 979,87	0,15
<b>NAMIBIA</b>			<b>174 765,13</b>	<b>181 507,63</b>	<b>0,13</b>
<b>Government</b>			<b>174 765,13</b>	<b>181 507,63</b>	<b>0,13</b>
200 000,00	NAMIBIA INTERNATIONAL BONDS 5.25% 29/10/2025	USD	174 765,13	181 507,63	0,13
<b>GEORGIA</b>			<b>167 586,96</b>	<b>171 125,22</b>	<b>0,12</b>
<b>Government</b>			<b>167 586,96</b>	<b>171 125,22</b>	<b>0,12</b>
200 000,00	GEORGIA GOVERNMENT INTERNATIONAL BOND 2.75% 22/04/2026	USD	167 586,96	171 125,22	0,12
<b>Floating Rate Notes</b>			<b>521 358,34</b>	<b>411 004,12</b>	<b>0,30</b>
<b>ARGENTINA</b>			<b>521 358,32</b>	<b>411 004,10</b>	<b>0,30</b>
<b>Government</b>			<b>521 358,32</b>	<b>411 004,10</b>	<b>0,30</b>
1 540 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/07/2035	USD	521 358,32	411 004,10	0,30
<b>IVORY COAST</b>			<b>0,02</b>	<b>0,02</b>	<b>0,00</b>
<b>Government</b>			<b>0,02</b>	<b>0,02</b>	<b>0,00</b>
0,02	IVORY COAST GOVERNMENT INTERNATIONAL BOND FRN 31/12/2032	USD	0,02	0,02	0,00
<b>Zero-Coupon Bonds</b>			<b>131 468,61</b>	<b>133 579,91</b>	<b>0,10</b>
<b>GHANA</b>			<b>131 468,61</b>	<b>133 579,91</b>	<b>0,10</b>
<b>Government</b>			<b>131 468,61</b>	<b>133 579,91</b>	<b>0,10</b>
200 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 0.00% 07/04/2025	USD	131 468,61	133 579,91	0,10
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>3 955 214,12</b>	<b>3 816 677,65</b>	<b>2,76</b>
<b>Ordinary Bonds</b>			<b>3 955 214,12</b>	<b>3 816 677,65</b>	<b>2,76</b>
<b>MALAYSIA</b>			<b>1 628 749,49</b>	<b>1 555 014,60</b>	<b>1,13</b>
<b>Energy</b>			<b>1 628 749,49</b>	<b>1 555 014,60</b>	<b>1,13</b>
675 000,00	PETRONAS CAPITAL LTD 3.50% 18/03/2025	USD	638 043,39	616 720,54	0,45
410 000,00	PETRONAS CAPITAL LTD 3.125% 18/03/2022	USD	351 973,93	351 843,89	0,26
335 000,00	PETRONAS CAPITAL LTD 4.50% 18/03/2045	USD	382 481,41	346 850,11	0,25
215 000,00	PETRONAS CAPITAL LTD 4.80% 21/04/2060	USD	256 250,76	239 600,06	0,17
<b>MEXICO</b>			<b>681 542,98</b>	<b>678 613,37</b>	<b>0,49</b>
<b>Energy</b>			<b>681 542,98</b>	<b>678 613,37</b>	<b>0,49</b>
160 000,00	PETROLEOS MEXICANOS 6.49% 23/01/2027	USD	133 500,13	142 001,78	0,10
160 000,00	PETROLEOS MEXICANOS 6.50% 02/06/2041	USD	114 581,62	120 819,57	0,09
140 000,00	PETROLEOS MEXICANOS 4.50% 23/01/2026	USD	123 908,20	119 370,04	0,09
140 000,00	PETROLEOS MEXICANOS 6.625% 15/06/2035	USD	127 549,09	113 582,45	0,08
100 000,00	PETROLEOS MEXICANOS 6.875% 04/08/2026	USD	86 273,80	91 850,03	0,07
110 000,00	PETROLEOS MEXICANOS 5.35% 12/02/2028	USD	95 730,14	90 989,50	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CHILE</b>			<b>638 879,34</b>	<b>596 736,35</b>	<b>0,43</b>
<b>Industries</b>			<b>431 008,60</b>	<b>394 451,27</b>	<b>0,28</b>
210 000,00	EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 5.00% 25/01/2047	USD	222 662,70	204 616,64	0,15
200 000,00	EMPRESA DE TRANSPORTE DE PASAJEROS METRO SA 4.70% 07/05/2050	USD	208 345,90	189 834,63	0,13
<b>Energy</b>			<b>207 870,74</b>	<b>202 285,08</b>	<b>0,15</b>
230 000,00	EMPRESA NACIONAL DEL PETROLEO 3.75% 05/08/2026	USD	207 870,74	202 285,08	0,15
<b>BAHRAIN</b>			<b>376 953,47</b>	<b>376 886,56</b>	<b>0,27</b>
<b>Energy</b>			<b>376 953,47</b>	<b>376 886,56</b>	<b>0,27</b>
400 000,00	OIL AND GAS HOLDING CO BSCC 7.50% 25/10/2027	USD	376 953,47	376 886,56	0,27
<b>BRITISH VIRGIN ISLANDS</b>			<b>262 265,14</b>	<b>246 427,96</b>	<b>0,18</b>
<b>Energy</b>			<b>262 265,14</b>	<b>246 427,96</b>	<b>0,18</b>
275 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 3.75% 12/09/2023	USD	262 265,14	246 427,96	0,18
<b>KAZAKHSTAN</b>			<b>194 436,90</b>	<b>186 835,22</b>	<b>0,13</b>
<b>Multi-Utilities</b>			<b>194 436,90</b>	<b>186 835,22</b>	<b>0,13</b>
200 000,00	KAZTRANSYGAS JSC 4.375% 26/09/2027	USD	194 436,90	186 835,22	0,13
<b>SOUTH AFRICA</b>			<b>172 386,80</b>	<b>176 163,59</b>	<b>0,13</b>
<b>Multi-Utilities</b>			<b>172 386,80</b>	<b>176 163,59</b>	<b>0,13</b>
200 000,00	ESKOM HOLDINGS SOC LTD 6.75% 06/08/2023	USD	172 386,80	176 163,59	0,13
<b>Total Portfolio</b>			<b>138 208 038,83</b>	<b>131 817 098,98</b>	<b>95,46</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(5 019,91)</b>	<b>372 383,13</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(5 019,91)</b>	<b>372 383,13</b>
100 000	(3)	Sale	US 10YR ULTRA	21/09/2021	USD	(5 019,91)	372 383,13

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>				<b>(636 827,85)</b>
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(636 827,85)</b>
15/07/2021	23 381 460,48	EUR	28 475 111,65	(623 342,54)
15/07/2021	496 914,90	EUR	605 441,12	(13 478,00)
06/07/2021	5 586 618,47	EUR	6 625 757,44	(7,31)

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	495 868 849,27	
Banks	(Note 3)	2 633 404,28	
Other interest receivable		7 331 671,94	
Receivable on subscriptions		184 460,00	
<b>Total assets</b>		<b>506 018 385,49</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(244,20)	
Payable on investments purchased		(610 655,07)	
Payable on redemptions		(575 703,85)	
Other liabilities		(206 167,01)	
<b>Total liabilities</b>		<b>(1 392 770,13)</b>	
<b>Total net assets</b>		<b>504 625 615,36</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	94,20	5 357 151,667

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>480 064 633,90</b>
Net income from investments	(Note 2)	12 223 458,42
Other income		144,56
<b>Total income</b>		<b>12 223 602,98</b>
Management fee	(Note 6)	(761 786,17)
Depository fee	(Note 8)	(64 701,00)
Subscription tax	(Note 4)	(25 488,06)
Other charges and taxes	(Notes 5, 8)	(169 639,89)
<b>Total expenses</b>		<b>(1 021 615,12)</b>
<b>Net investment income / (loss)</b>		<b>11 201 987,86</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(2 133 307,39)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(12 121 711,76)
- foreign currencies	(Note 2)	41 592,41
<b>Net result of operations for the period</b>		<b>(3 011 438,88)</b>
Subscriptions for the period		178 109 264,67
Redemptions for the period		(150 536 844,33)
<b>Net assets at the end of the period</b>		<b>504 625 615,36</b>

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

## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>517 288 791,87</b>	<b>495 868 849,27</b>	<b>98,26</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>478 317 267,07</b>	<b>458 846 219,53</b>	<b>90,93</b>
<b>Ordinary Bonds</b>			<b>455 652 620,58</b>	<b>435 379 008,91</b>	<b>86,28</b>
<b>CHINA</b>			<b>48 567 308,28</b>	<b>49 966 817,76</b>	<b>9,90</b>
<b>Government</b>			<b>48 567 308,28</b>	<b>49 966 817,76</b>	<b>9,90</b>
33 290 000,00	CHINA GOVERNMENT BOND 2.85% 04/06/2027	CNY	4 312 018,08	4 295 425,64	0,85
29 900 000,00	CHINA GOVERNMENT BOND 2.68% 21/05/2030	CNY	3 634 978,68	3 757 821,21	0,75
27 440 000,00	CHINA GOVERNMENT BOND 1.99% 09/04/2025	CNY	3 244 505,70	3 463 318,92	0,69
24 420 000,00	CHINA GOVERNMENT BOND 3.02% 22/10/2025	CNY	3 108 044,25	3 199 966,52	0,63
22 470 000,00	CHINA GOVERNMENT BOND 3.19% 11/04/2024	CNY	2 899 387,25	2 968 499,32	0,59
22 350 000,00	CHINA GOVERNMENT BOND 3.25% 06/06/2026	CNY	2 904 162,99	2 959 450,09	0,59
21 230 000,00	CHINA GOVERNMENT BOND 3.81% 14/09/2050	CNY	2 761 512,61	2 846 324,68	0,56
20 560 000,00	CHINA GOVERNMENT BOND 3.29% 23/05/2029	CNY	2 620 918,78	2 719 539,50	0,54
20 440 000,00	CHINA GOVERNMENT BOND 2.36% 02/07/2023	CNY	2 549 016,73	2 650 314,26	0,53
19 260 000,00	CHINA GOVERNMENT BOND 3.22% 06/12/2025	CNY	2 502 558,52	2 546 164,06	0,50
19 170 000,00	CHINA GOVERNMENT BOND 3.13% 21/11/2029	CNY	2 422 158,09	2 500 790,18	0,50
18 430 000,00	CHINA GOVERNMENT BOND 3.12% 05/12/2026	CNY	2 354 901,76	2 422 455,90	0,48
17 850 000,00	CHINA GOVERNMENT BOND 3.27% 19/11/2030	CNY	2 295 626,26	2 360 987,95	0,47
17 890 000,00	CHINA GOVERNMENT BOND 2.94% 17/10/2024	CNY	2 271 575,79	2 343 662,39	0,46
16 500 000,00	CHINA GOVERNMENT BOND 2.88% 05/11/2023	CNY	2 096 446,76	2 162 251,30	0,43
15 350 000,00	CHINA GOVERNMENT BOND 3.28% 03/12/2027	CNY	1 973 294,53	2 031 540,44	0,40
13 470 000,00	CHINA GOVERNMENT BOND 3.29% 18/10/2023	CNY	1 729 191,34	1 784 766,30	0,35
13 400 000,00	CHINA GOVERNMENT BOND 3.25% 22/11/2028	CNY	1 715 609,23	1 767 218,03	0,35
2 930 000,00	CHINA GOVERNMENT BOND 3.72% 12/04/2051	CNY	386 905,39	386 847,23	0,08
2 750 000,00	CHINA GOVERNMENT BOND 3.03% 11/03/2026	CNY	351 587,86	360 662,14	0,07
1 700 000,00	CHINA GOVERNMENT BOND 2.84% 08/04/2024	CNY	219 007,68	222 414,12	0,04
1 150 000,00	CHINA GOVERNMENT BOND 2.84% 08/04/2024	CNY	147 915,14	150 456,61	0,03
500 000,00	CHINA GOVERNMENT BOND 3.25% 22/11/2028	CNY	65 984,86	65 940,97	0,01
<b>INDONESIA</b>			<b>49 726 366,76</b>	<b>48 335 222,09</b>	<b>9,58</b>
<b>Government</b>			<b>49 726 366,76</b>	<b>48 335 222,09</b>	<b>9,58</b>
54 025 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2024	IDR	3 542 664,81	3 433 987,02	0,68
54 115 000 000,00	INDONESIA TREASURY BOND 6.50% 15/06/2025	IDR	3 353 237,65	3 304 385,24	0,65
49 683 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	3 313 125,13	3 199 891,55	0,63
45 240 000 000,00	INDONESIA TREASURY BOND 7.00% 15/09/2030	IDR	2 848 531,51	2 722 993,84	0,54
41 205 000 000,00	INDONESIA TREASURY BOND 5.625% 15/05/2023	IDR	2 519 706,79	2 450 174,12	0,49
41 725 000 000,00	INDONESIA TREASURY BOND 6.50% 15/02/2031	IDR	2 495 564,49	2 418 005,93	0,48
41 060 000 000,00	INDONESIA TREASURY BOND 6.125% 15/05/2028	IDR	2 443 104,18	2 390 213,72	0,47
33 710 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2036	IDR	2 250 302,90	2 156 428,93	0,43
32 552 000 000,00	INDONESIA TREASURY BOND 8.375% 15/09/2026	IDR	2 197 688,39	2 127 784,79	0,42
33 955 000 000,00	INDONESIA TREASURY BOND 7.00% 15/05/2027	IDR	2 113 241,12	2 093 116,07	0,41
31 620 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2029	IDR	2 125 556,20	2 053 072,59	0,41
32 450 000 000,00	INDONESIA TREASURY BOND 7.50% 15/06/2035	IDR	2 033 019,96	1 953 164,33	0,39
32 450 000 000,00	INDONESIA TREASURY BOND 7.50% 15/05/2038	IDR	2 007 857,77	1 937 123,76	0,38
31 825 000 000,00	INDONESIA TREASURY BOND 7.50% 15/04/2040	IDR	1 880 181,73	1 900 739,36	0,38
29 825 000 000,00	INDONESIA TREASURY BOND 7.00% 15/05/2022	IDR	1 853 477,33	1 786 493,29	0,35
29 250 000 000,00	INDONESIA TREASURY BOND 5.50% 15/04/2026	IDR	1 717 848,42	1 711 226,76	0,34
29 475 000 000,00	INDONESIA TREASURY BOND 6.625% 15/05/2033	IDR	1 718 177,61	1 690 107,94	0,34
23 950 000 000,00	INDONESIA TREASURY BOND 9.00% 15/03/2029	IDR	1 640 656,55	1 614 256,95	0,32
21 196 000 000,00	INDONESIA TREASURY BOND 8.75% 15/05/2031	IDR	1 482 614,87	1 417 540,46	0,28
19 450 000 000,00	INDONESIA TREASURY BOND 8.25% 15/06/2032	IDR	1 271 503,55	1 260 052,12	0,25
19 720 000 000,00	INDONESIA TREASURY BOND 7.50% 15/08/2032	IDR	1 243 895,78	1 211 602,40	0,24
18 300 000 000,00	INDONESIA TREASURY BOND 8.125% 15/05/2024	IDR	1 228 184,38	1 161 605,19	0,23
12 230 000 000,00	INDONESIA TREASURY BOND 11.00% 15/09/2025	IDR	888 197,99	857 032,35	0,17
12 225 000 000,00	INDONESIA TREASURY BOND 8.375% 15/04/2039	IDR	833 613,06	788 431,79	0,16

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## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 775 000 000,00	INDONESIA TREASURY BOND 10.50% 15/08/2030	IDR	526 549,82	496 830,33	0,10
3 500 000 000,00	INDONESIA TREASURY BOND 6.25% 15/06/2036	IDR	197 864,77	198 961,26	0,04
<b>MEXICO</b>			<b>48 003 875,41</b>	<b>46 831 569,66</b>	<b>9,28</b>
<b>Government</b>			<b>48 003 875,41</b>	<b>46 831 569,66</b>	<b>9,28</b>
106 300 000,00	MEXICAN BONOS 7.50% 03/06/2027	MXN	4 870 137,27	4 697 526,66	0,93
94 690 000,00	MEXICAN BONOS 8.50% 31/05/2029	MXN	4 624 790,93	4 413 803,94	0,87
87 800 000,00	MEXICAN BONOS 10.00% 05/12/2024	MXN	4 207 431,74	4 157 712,18	0,82
96 100 000,00	MEXICAN BONOS 6.50% 09/06/2022	MXN	4 056 524,97	4 110 686,06	0,81
95 280 000,00	MEXICAN BONOS 5.75% 05/03/2026	MXN	3 980 193,69	3 930 593,40	0,78
86 150 000,00	MEXICAN BONOS 8.00% 07/12/2023	MXN	3 938 314,69	3 826 456,71	0,76
82 400 000,00	MEXICAN BONOS 8.00% 05/09/2024	MXN	3 860 749,68	3 676 254,20	0,73
82 700 000,00	MEXICAN BONOS 6.75% 09/03/2023	MXN	3 496 766,19	3 569 241,04	0,71
73 960 000,00	MEXICAN BONOS 7.75% 29/05/2031	MXN	3 428 591,15	3 307 536,64	0,66
69 940 000,00	MEXICAN BONOS 8.50% 18/11/2038	MXN	3 384 761,52	3 261 052,88	0,65
64 550 000,00	MEXICAN BONOS 8.00% 07/11/2047	MXN	2 880 467,24	2 873 901,00	0,57
57 116 800,00	MEXICAN BONOS 7.75% 13/11/2042	MXN	2 605 335,06	2 480 216,93	0,49
29 500 000,00	MEXICAN BONOS 7.75% 23/11/2034	MXN	1 415 683,70	1 317 305,98	0,26
22 740 400,00	MEXICAN BONOS 10.00% 20/11/2036	MXN	1 254 127,58	1 209 282,04	0,24
<b>THAILAND</b>			<b>47 357 240,78</b>	<b>42 892 638,14</b>	<b>8,50</b>
<b>Government</b>			<b>47 357 240,78</b>	<b>42 892 638,14</b>	<b>8,50</b>
123 775 000,00	THAILAND GOVERNMENT BOND 3.775% 25/06/2032	THB	4 331 443,24	3 850 187,19	0,76
125 615 000,00	THAILAND GOVERNMENT BOND 3.30% 17/06/2038	THB	4 412 796,38	3 722 156,48	0,74
95 340 000,00	THAILAND GOVERNMENT BOND 4.875% 22/06/2029	THB	3 544 398,95	3 120 950,86	0,62
98 538 000,00	THAILAND GOVERNMENT BOND 3.40% 17/06/2036	THB	3 458 301,73	2 964 039,98	0,59
89 150 000,00	THAILAND GOVERNMENT BOND 3.65% 20/06/2031	THB	3 082 171,07	2 736 299,15	0,54
100 350 000,00	THAILAND GOVERNMENT BOND 1.45% 17/12/2024	THB	2 905 214,28	2 710 495,33	0,54
95 280 000,00	THAILAND GOVERNMENT BOND 2.125% 17/12/2026	THB	2 850 289,96	2 667 262,45	0,53
80 080 000,00	THAILAND GOVERNMENT BOND 3.85% 12/12/2025	THB	2 619 037,72	2 393 397,73	0,48
87 900 000,00	THAILAND GOVERNMENT BOND 1.60% 17/12/2029	THB	2 496 749,80	2 316 258,20	0,46
85 950 000,00	THAILAND GOVERNMENT BOND 0.95% 17/06/2025	THB	2 347 809,77	2 284 258,90	0,45
78 100 000,00	THAILAND GOVERNMENT BOND 2.875% 17/12/2028	THB	2 489 290,41	2 271 800,91	0,45
82 380 000,00	THAILAND GOVERNMENT BOND 2.00% 17/12/2022	THB	2 356 980,51	2 215 404,79	0,44
77 950 000,00	THAILAND GOVERNMENT BOND 3.625% 16/06/2023	THB	2 371 787,30	2 174 843,81	0,43
71 975 000,00	THAILAND GOVERNMENT BOND 2.40% 17/12/2023	THB	2 138 266,85	1 978 866,29	0,39
59 850 000,00	THAILAND GOVERNMENT BOND 0.75% 17/06/2024	THB	1 633 478,46	1 581 567,10	0,31
42 435 000,00	THAILAND GOVERNMENT BOND 1.875% 17/06/2022	THB	1 238 059,37	1 131 705,05	0,23
33 500 000,00	THAILAND GOVERNMENT BOND 1.60% 17/06/2035	THB	935 526,55	823 691,74	0,16
29 450 000,00	THAILAND GOVERNMENT BOND 2.875% 17/06/2046	THB	985 290,98	802 208,14	0,16
25 450 000,00	THAILAND GOVERNMENT BOND 1.585% 17/12/2035	THB	641 304,33	623 171,46	0,12
19 500 000,00	THAILAND GOVERNMENT BOND 2.00% 17/12/2031	THB	519 043,12	524 072,58	0,10
<b>POLAND</b>			<b>41 260 902,44</b>	<b>39 886 782,09</b>	<b>7,91</b>
<b>Government</b>			<b>41 260 902,44</b>	<b>39 886 782,09</b>	<b>7,91</b>
18 480 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2026	PLN	4 521 199,51	4 341 940,27	0,86
15 895 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/10/2029	PLN	3 998 315,93	3 857 986,17	0,77
15 460 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.25% 25/04/2022	PLN	3 563 829,52	3 489 756,53	0,69
14 505 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2027	PLN	3 565 420,70	3 422 457,89	0,68
14 833 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/01/2023	PLN	3 495 623,61	3 402 468,16	0,68
13 305 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/04/2028	PLN	3 325 976,20	3 197 108,78	0,63
13 270 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/04/2024	PLN	3 194 199,05	3 096 258,40	0,62
11 975 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 0.75% 25/04/2025	PLN	2 697 318,05	2 641 106,73	0,52
10 875 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 3.25% 25/07/2025	PLN	2 736 272,53	2 624 082,60	0,52
11 280 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.25% 25/10/2024	PLN	2 700 450,79	2 622 492,00	0,52
10 390 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 1.25% 25/10/2030	PLN	2 250 382,33	2 229 326,53	0,44
9 410 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 5.75% 23/09/2022	PLN	2 383 283,38	2 228 524,49	0,44

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## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
9 105 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 4.00% 25/10/2023	PLN	2 281 817,46	2 183 175,90	0,43
2 625 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 0.25% 25/10/2026	PLN	546 813,38	550 097,64	0,11
<b>SOUTH AFRICA</b>			<b>36 066 451,08</b>	<b>39 559 517,55</b>	<b>7,84</b>
<b>Government</b>			<b>36 066 451,08</b>	<b>39 559 517,55</b>	<b>7,84</b>
113 550 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.50% 21/12/2026	ZAR	7 012 711,71	7 622 260,16	1,51
91 650 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.00% 31/01/2030	ZAR	4 655 924,84	5 137 911,38	1,02
92 535 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 28/02/2048	ZAR	4 112 835,95	4 625 561,68	0,92
68 195 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.875% 28/02/2035	ZAR	3 188 727,79	3 658 582,60	0,73
67 515 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.25% 31/03/2032	ZAR	3 322 752,08	3 641 280,15	0,72
66 485 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.50% 31/01/2037	ZAR	3 125 037,09	3 380 390,41	0,67
56 785 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 31/01/2044	ZAR	2 778 080,91	2 841 831,50	0,56
52 680 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 9.00% 31/01/2040	ZAR	2 371 289,58	2 739 299,93	0,54
34 900 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.75% 28/02/2023	ZAR	1 988 998,91	2 140 864,43	0,43
41 025 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.00% 28/02/2031	ZAR	1 858 525,53	2 080 768,76	0,41
22 010 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.25% 31/03/2036	ZAR	957 344,78	923 496,12	0,18
19 305 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.50% 28/02/2041	ZAR	694 221,91	767 270,43	0,15
<b>RUSSIA</b>			<b>41 208 039,60</b>	<b>37 744 628,34</b>	<b>7,48</b>
<b>Government</b>			<b>41 208 039,60</b>	<b>37 744 628,34</b>	<b>7,48</b>
205 700 000,00	RUSSIAN FEDERAL BOND - OFZ 7.15% 12/11/2025	RUB	2 777 307,74	2 400 128,56	0,48
185 025 000,00	RUSSIAN FEDERAL BOND - OFZ 7.65% 10/04/2030	RUB	2 488 773,97	2 222 918,74	0,44
180 800 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 23/03/2033	RUB	2 552 362,82	2 188 144,82	0,43
194 350 000,00	RUSSIAN FEDERAL BOND - OFZ 6.00% 06/10/2027	RUB	2 223 870,02	2 140 027,52	0,42
168 650 000,00	RUSSIAN FEDERAL BOND - OFZ 7.40% 17/07/2024	RUB	2 219 555,20	1 978 201,21	0,39
149 550 000,00	RUSSIAN FEDERAL BOND - OFZ 8.50% 17/09/2031	RUB	2 060 731,56	1 903 034,41	0,38
154 575 000,00	RUSSIAN FEDERAL BOND - OFZ 7.95% 07/10/2026	RUB	2 026 883,29	1 866 669,03	0,37
153 225 000,00	RUSSIAN FEDERAL BOND - OFZ 7.75% 16/09/2026	RUB	2 015 223,24	1 834 961,41	0,36
148 750 000,00	RUSSIAN FEDERAL BOND - OFZ 8.15% 03/02/2027	RUB	2 090 613,42	1 815 796,12	0,36
150 400 000,00	RUSSIAN FEDERAL BOND - OFZ 7.25% 10/05/2034	RUB	1 958 290,53	1 759 500,36	0,35
163 500 000,00	RUSSIAN FEDERAL BOND - OFZ 5.70% 17/05/2028	RUB	1 716 283,24	1 758 906,97	0,35
150 100 000,00	RUSSIAN FEDERAL BOND - OFZ 7.05% 19/01/2028	RUB	1 940 926,56	1 743 828,10	0,35
148 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.10% 16/10/2024	RUB	1 994 514,40	1 722 010,35	0,34
156 750 000,00	RUSSIAN FEDERAL BOND - OFZ 4.50% 16/07/2025	RUB	1 677 715,48	1 660 960,98	0,33
141 250 000,00	RUSSIAN FEDERAL BOND - OFZ 7.40% 07/12/2022	RUB	1 779 017,08	1 654 869,30	0,33
143 525 000,00	RUSSIAN FEDERAL BOND - OFZ 6.90% 23/05/2029	RUB	1 949 078,54	1 651 702,84	0,33
132 750 000,00	RUSSIAN FEDERAL BOND - OFZ 6.50% 28/02/2024	RUB	1 638 645,52	1 524 638,25	0,30
117 950 000,00	RUSSIAN FEDERAL BOND - OFZ 7.60% 20/07/2022	RUB	1 510 606,82	1 381 208,36	0,27
123 750 000,00	RUSSIAN FEDERAL BOND - OFZ 6.10% 18/07/2035	RUB	1 267 162,16	1 304 142,91	0,26
101 750 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 16/03/2039	RUB	1 245 708,66	1 243 181,33	0,25
104 875 000,00	RUSSIAN FEDERAL BOND - OFZ 7.00% 16/08/2023	RUB	1 259 698,76	1 217 094,71	0,24
66 550 000,00	RUSSIAN FEDERAL BOND - OFZ 7.00% 25/01/2023	RUB	815 070,59	772 702,06	0,15

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## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BRAZIL</b>			<b>24 796 430,19</b>	<b>22 272 040,83</b>	<b>4,41</b>
<b>Government</b>			<b>24 796 430,19</b>	<b>22 272 040,83</b>	<b>4,41</b>
38 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2023	BRL	7 468 498,61	6 625 103,40	1,31
33 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2025	BRL	6 592 392,16	5 848 520,84	1,16
30 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2027	BRL	5 848 196,94	5 344 565,09	1,06
16 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2029	BRL	3 320 463,14	2 856 484,45	0,56
9 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2031	BRL	1 566 879,34	1 597 367,05	0,32
<b>COLOMBIA</b>			<b>25 053 374,45</b>	<b>22 057 271,32</b>	<b>4,37</b>
<b>Government</b>			<b>25 053 374,45</b>	<b>22 057 271,32</b>	<b>4,37</b>
12 989 000 000,00	COLOMBIAN TES 6.00% 28/04/2028	COP	3 193 847,62	2 821 299,42	0,56
11 647 000 000,00	COLOMBIAN TES 7.50% 26/08/2026	COP	3 182 723,38	2 783 531,68	0,55
10 785 000 000,00	COLOMBIAN TES 10.00% 24/07/2024	COP	3 136 514,23	2 775 750,82	0,55
11 855 000 000,00	COLOMBIAN TES 7.25% 18/10/2034	COP	3 029 523,68	2 620 539,24	0,52
11 295 000 000,00	COLOMBIAN TES 7.00% 30/06/2032	COP	2 910 840,27	2 486 778,31	0,49
9 055 000 000,00	COLOMBIAN TES 7.00% 04/05/2022	COP	2 288 170,88	2 114 355,42	0,42
8 768 000 000,00	COLOMBIAN TES 7.75% 18/09/2030	COP	2 411 690,46	2 061 408,83	0,41
8 215 000 000,00	COLOMBIAN TES 6.25% 26/11/2025	COP	2 109 827,72	1 883 902,76	0,37
8 495 000 000,00	COLOMBIAN TES 5.75% 03/11/2027	COP	2 065 709,14	1 838 045,07	0,37
3 260 000 000,00	COLOMBIAN TES 7.25% 26/10/2050	COP	724 527,07	671 659,77	0,13
<b>CZECH REPUBLIC</b>			<b>21 111 328,90</b>	<b>20 864 406,42</b>	<b>4,14</b>
<b>Government</b>			<b>21 111 328,90</b>	<b>20 864 406,42</b>	<b>4,14</b>
67 030 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.45% 25/10/2023	CZK	2 541 157,75	2 579 289,59	0,51
54 280 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.00% 26/06/2026	CZK	2 073 117,67	2 058 881,70	0,41
50 280 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.20% 13/03/2031	CZK	1 918 642,26	1 867 734,19	0,37
46 220 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.00% 13/10/2033	CZK	1 901 480,09	1 845 610,63	0,37
45 290 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.40% 17/09/2025	CZK	1 856 098,82	1 831 530,85	0,36
43 350 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.75% 23/07/2029	CZK	1 882 635,67	1 825 298,78	0,36
48 930 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.25% 10/02/2027	CZK	1 780 312,59	1 770 597,52	0,35
42 890 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.50% 25/08/2028	CZK	1 821 660,47	1 766 423,16	0,35
48 240 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.95% 15/05/2030	CZK	1 797 157,67	1 763 586,32	0,35
25 200 000,00	CZECH REPUBLIC GOVERNMENT BOND 4.20% 04/12/2036	CZK	1 261 988,04	1 290 310,63	0,26
20 640 000,00	CZECH REPUBLIC GOVERNMENT BOND 4.70% 12/09/2022	CZK	849 268,20	851 267,42	0,17
18 340 000,00	CZECH REPUBLIC GOVERNMENT BOND 5.70% 25/05/2024	CZK	841 027,99	810 193,36	0,16
17 750 000,00	CZECH REPUBLIC GOVERNMENT BOND 0.05% 29/11/2029	CZK	586 781,68	603 682,27	0,12
<b>HUNGARY</b>			<b>20 018 933,36</b>	<b>19 439 238,60</b>	<b>3,85</b>
<b>Government</b>			<b>20 018 933,36</b>	<b>19 439 238,60</b>	<b>3,85</b>
766 400 000,00	HUNGARY GOVERNMENT BOND 3.25% 22/10/2031	HUF	2 352 830,35	2 321 140,79	0,46
691 950 000,00	HUNGARY GOVERNMENT BOND 3.00% 21/08/2030	HUF	2 113 860,88	2 059 754,03	0,41
560 350 000,00	HUNGARY GOVERNMENT BOND 1.00% 26/11/2025	HUF	1 532 708,60	1 533 526,88	0,30
455 250 000,00	HUNGARY GOVERNMENT BOND 5.50% 24/06/2025	HUF	1 569 187,17	1 474 150,39	0,29
528 500 000,00	HUNGARY GOVERNMENT BOND 1.50% 22/04/2026	HUF	1 468 230,90	1 468 335,79	0,29
483 400 000,00	HUNGARY GOVERNMENT BOND 2.50% 24/10/2024	HUF	1 479 427,27	1 411 771,52	0,28
474 000 000,00	HUNGARY GOVERNMENT BOND 2.75% 22/12/2026	HUF	1 452 890,57	1 394 452,87	0,28
457 100 000,00	HUNGARY GOVERNMENT BOND 3.00% 27/10/2027	HUF	1 446 053,58	1 362 145,02	0,27
405 200 000,00	HUNGARY GOVERNMENT BOND 6.00% 24/11/2023	HUF	1 324 553,75	1 276 633,83	0,25
393 400 000,00	HUNGARY GOVERNMENT BOND 3.00% 26/06/2024	HUF	1 197 613,27	1 164 722,47	0,23
290 700 000,00	HUNGARY GOVERNMENT BOND 1.75% 26/10/2022	HUF	879 669,42	837 247,51	0,17
287 380 000,00	HUNGARY GOVERNMENT BOND 1.50% 23/08/2023	HUF	811 561,27	822 020,31	0,16
212 250 000,00	HUNGARY GOVERNMENT BOND 6.75% 22/10/2028	HUF	841 177,95	782 457,93	0,16

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

## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
185 070 000,00	HUNGARY GOVERNMENT BOND 7.00% 24/06/2022	HUF	581 894,83	558 446,82	0,11
190 000 000,00	HUNGARY GOVERNMENT BOND 3.00% 27/10/2038	HUF	535 548,26	530 879,83	0,11
138 500 000,00	HUNGARY GOVERNMENT BOND 2.25% 20/04/2033	HUF	364 088,90	372 414,59	0,07
24 900 000,00	HUNGARY GOVERNMENT BOND 2.00% 23/05/2029	HUF	67 636,39	69 138,02	0,01
<b>ROMANIA</b>			<b>15 107 981,26</b>	<b>15 007 121,63</b>	<b>2,97</b>
<b>Government</b>			<b>15 107 981,26</b>	<b>15 007 121,63</b>	<b>2,97</b>
5 680 000,00	ROMANIA GOVERNMENT BOND 4.85% 22/04/2026	RON	1 255 843,39	1 263 680,27	0,25
5 145 000,00	ROMANIA GOVERNMENT BOND 4.75% 24/02/2025	RON	1 123 489,45	1 123 774,24	0,22
4 670 000,00	ROMANIA GOVERNMENT BOND 5.85% 26/04/2023	RON	1 027 463,11	1 009 208,87	0,20
4 825 000,00	ROMANIA GOVERNMENT BOND 3.25% 29/04/2024	RON	1 002 321,15	1 002 357,24	0,20
4 550 000,00	ROMANIA GOVERNMENT BOND 4.40% 25/09/2023	RON	979 182,90	964 811,18	0,19
4 565 000,00	ROMANIA GOVERNMENT BOND 4.25% 28/06/2023	RON	972 511,97	963 398,61	0,19
4 230 000,00	ROMANIA GOVERNMENT BOND 5.00% 12/02/2029	RON	950 203,43	963 114,08	0,19
4 350 000,00	ROMANIA GOVERNMENT BOND 4.15% 26/01/2028	RON	956 726,19	940 806,21	0,19
4 340 000,00	ROMANIA GOVERNMENT BOND 4.50% 17/06/2024	RON	945 904,99	933 029,52	0,18
4 465 000,00	ROMANIA GOVERNMENT BOND 3.50% 19/12/2022	RON	931 295,30	924 872,56	0,18
4 345 000,00	ROMANIA GOVERNMENT BOND 4.00% 25/10/2023	RON	926 118,59	914 666,91	0,18
4 430 000,00	ROMANIA GOVERNMENT BOND 3.65% 24/09/2031	RON	907 669,08	913 075,34	0,18
3 760 000,00	ROMANIA GOVERNMENT BOND 5.80% 26/07/2027	RON	888 834,28	886 898,28	0,18
4 295 000,00	ROMANIA GOVERNMENT BOND 3.40% 08/03/2022	RON	893 861,53	881 037,67	0,17
3 970 000,00	ROMANIA GOVERNMENT BOND 3.65% 28/07/2025	RON	846 304,95	836 874,37	0,17
2 300 000,00	ROMANIA GOVERNMENT BOND 3.70% 25/11/2024	RON	500 250,95	485 516,28	0,10
<b>CHILE</b>			<b>12 274 104,85</b>	<b>11 065 704,27</b>	<b>2,19</b>
<b>Government</b>			<b>12 274 104,85</b>	<b>11 065 704,27</b>	<b>2,19</b>
2 300 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 2.50% 01/03/2025	CLP	2 693 121,17	2 612 423,21	0,52
1 975 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 5.00% 01/03/2035	CLP	2 720 819,36	2 338 039,05	0,46
1 480 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.50% 01/03/2026	CLP	1 929 394,23	1 815 224,98	0,36
1 480 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.70% 01/09/2030	CLP	1 974 550,32	1 754 570,00	0,35
1 090 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 6.00% 01/01/2043	CLP	1 761 506,76	1 402 917,30	0,28
690 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.00% 01/03/2023	CLP	847 706,04	833 998,65	0,16
305 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 2.30% 01/10/2028	CLP	347 006,97	308 531,08	0,06
<b>PERU</b>			<b>13 403 383,07</b>	<b>10 936 062,61</b>	<b>2,17</b>
<b>Government</b>			<b>13 403 383,07</b>	<b>10 936 062,61</b>	<b>2,17</b>
6 940 000,00	PERU GOVERNMENT BOND 6.95% 12/08/2031	PEN	2 143 861,66	1 715 949,58	0,34
6 438 000,00	PERU GOVERNMENT BOND 5.94% 12/02/2029	PEN	1 874 395,76	1 551 507,96	0,31
6 070 000,00	PERU GOVERNMENT BOND 6.35% 12/08/2028	PEN	1 799 130,62	1 495 319,28	0,30
5 101 000,00	PERU GOVERNMENT BOND 8.20% 12/08/2026	PEN	1 651 583,83	1 395 371,36	0,28
5 877 000,00	PERU GOVERNMENT BOND 6.15% 12/08/2032	PEN	1 674 732,18	1 356 007,26	0,27
5 775 000,00	PERU GOVERNMENT BOND 6.90% 12/08/2037	PEN	1 746 921,61	1 348 529,08	0,27
6 395 000,00	PERU GOVERNMENT BOND 5.40% 12/08/2034	PEN	1 663 705,32	1 334 748,37	0,26
2 155 000,00	PERU GOVERNMENT BOND 5.70% 12/08/2024	PEN	594 458,21	528 318,44	0,10
1 075 000,00	PERU GOVERNMENT BOND 5.35% 12/08/2040	PEN	254 593,88	210 311,28	0,04
<b>TURKEY</b>			<b>10 175 201,74</b>	<b>7 119 833,80</b>	<b>1,41</b>
<b>Government</b>			<b>10 175 201,74</b>	<b>7 119 833,80</b>	<b>1,41</b>
11 710 000,00	TURKEY GOVERNMENT BOND 11.00% 24/02/2027	TRY	1 309 475,63	878 035,91	0,17
11 375 000,00	TURKEY GOVERNMENT BOND 11.70% 13/11/2030	TRY	1 157 562,68	847 230,93	0,17
8 720 000,00	TURKEY GOVERNMENT BOND 10.70% 17/08/2022	TRY	877 170,04	787 782,68	0,16

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

## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
8 075 000,00	TURKEY GOVERNMENT BOND 12.20% 18/01/2023	TRY	1 120 766,69	729 316,11	0,14
9 000 000,00	TURKEY GOVERNMENT BOND 10.60% 11/02/2026	TRY	1 137 606,83	684 881,55	0,14
7 220 000,00	TURKEY GOVERNMENT BOND 11.00% 02/03/2022	TRY	995 026,74	672 067,20	0,13
6 650 000,00	TURKEY GOVERNMENT BOND 7.10% 08/03/2023	TRY	641 218,29	549 620,84	0,11
6 600 000,00	TURKEY GOVERNMENT BOND 12.60% 01/10/2025	TRY	705 494,57	547 570,37	0,11
6 230 000,00	TURKEY GOVERNMENT BOND 10.50% 11/08/2027	TRY	698 464,65	451 111,37	0,09
4 275 000,00	TURKEY GOVERNMENT BOND 12.40% 08/03/2028	TRY	570 373,39	340 256,84	0,07
3 350 000,00	TURKEY GOVERNMENT BOND 16.20% 14/06/2023	TRY	565 637,78	317 522,10	0,06
3 800 000,00	TURKEY GOVERNMENT BOND 10.40% 20/03/2024	TRY	396 404,45	314 437,90	0,06
<b>MALAYSIA</b>			<b>1 521 698,41</b>	<b>1 400 153,80</b>	<b>0,28</b>
<b>Government</b>			<b>1 521 698,41</b>	<b>1 400 153,80</b>	<b>0,28</b>
7 310 000,00	MALAYSIA GOVERNMENT BOND 3.757% 22/05/2040	MYR	1 521 698,41	1 400 153,80	0,28
<b>Zero-Coupon Bonds</b>			<b>22 664 646,49</b>	<b>23 467 210,62</b>	<b>4,65</b>
<b>BRAZIL</b>			<b>22 664 646,49</b>	<b>23 467 210,62</b>	<b>4,65</b>
<b>Government</b>			<b>22 664 646,49</b>	<b>23 467 210,62</b>	<b>4,65</b>
85 000 000,00	BRAZIL LETRAS DO TESOIRO NACIONAL 0.00% 01/01/2024	BRL	11 199 281,15	11 806 703,68	2,34
41 000 000,00	BRAZIL LETRAS DO TESOIRO NACIONAL 0.00% 01/07/2023	BRL	5 944 764,79	5 943 468,11	1,18
27 000 000,00	BRAZIL LETRAS DO TESOIRO NACIONAL 0.00% 01/07/2022	BRL	4 201 187,70	4 253 579,99	0,84
11 000 000,00	BRAZIL LETRAS DO TESOIRO NACIONAL 0.00% 01/07/2024	BRL	1 319 412,85	1 463 458,84	0,29
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>676 014,10</b>	<b>584 153,69</b>	<b>0,11</b>
<b>Ordinary Bonds</b>			<b>676 014,10</b>	<b>584 153,69</b>	<b>0,11</b>
<b>TURKEY</b>			<b>676 014,10</b>	<b>584 153,69</b>	<b>0,11</b>
<b>Government</b>			<b>676 014,10</b>	<b>584 153,69</b>	<b>0,11</b>
6 650 000,00	TURKEY GOVERNMENT BOND 8.50% 14/09/2022	TRY	676 014,10	584 153,69	0,11
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>38 295 510,70</b>	<b>36 438 476,05</b>	<b>7,22</b>
<b>Ordinary Bonds</b>			<b>38 295 510,70</b>	<b>36 438 476,05</b>	<b>7,22</b>
<b>MALAYSIA</b>			<b>36 073 416,68</b>	<b>34 778 080,68</b>	<b>6,89</b>
<b>Government</b>			<b>36 073 416,68</b>	<b>34 778 080,68</b>	<b>6,89</b>
18 440 000,00	MALAYSIA GOVERNMENT BOND 3.885% 15/08/2029	MYR	4 133 847,01	3 938 373,19	0,78
14 730 000,00	MALAYSIA GOVERNMENT BOND 3.48% 15/03/2023	MYR	3 131 553,05	3 068 958,00	0,61
12 318 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	2 717 895,63	2 641 483,87	0,52
11 394 000,00	MALAYSIA GOVERNMENT BOND 3.733% 15/06/2028	MYR	2 531 113,44	2 420 197,24	0,48
9 930 000,00	MALAYSIA GOVERNMENT BOND 3.828% 05/07/2034	MYR	2 166 743,56	2 012 919,65	0,40
9 371 000,00	MALAYSIA GOVERNMENT BOND 3.906% 15/07/2026	MYR	2 086 928,69	2 010 382,86	0,40
9 585 000,00	MALAYSIA GOVERNMENT BOND 3.757% 20/04/2023	MYR	2 054 253,98	2 008 691,62	0,40
9 345 000,00	MALAYSIA GOVERNMENT BOND 3.899% 16/11/2027	MYR	2 098 666,52	2 001 957,83	0,40
9 183 000,00	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	2 042 786,43	1 965 574,24	0,39
9 165 000,00	MALAYSIA GOVERNMENT BOND 3.502% 31/05/2027	MYR	1 995 424,31	1 921 139,22	0,38
8 610 000,00	MALAYSIA GOVERNMENT BOND 3.478% 14/06/2024	MYR	1 855 388,16	1 809 436,25	0,36
8 195 000,00	MALAYSIA GOVERNMENT BOND 3.80% 17/08/2023	MYR	1 779 230,46	1 727 049,02	0,34
7 790 000,00	MALAYSIA GOVERNMENT BOND 4.059% 30/09/2024	MYR	1 723 337,59	1 664 561,59	0,33
6 827 000,00	MALAYSIA GOVERNMENT BOND 3.90% 30/11/2026	MYR	1 519 531,69	1 476 815,30	0,29
7 640 000,00	MALAYSIA GOVERNMENT BOND 2.632% 15/04/2031	MYR	1 512 141,51	1 468 482,82	0,29
7 160 000,00	MALAYSIA GOVERNMENT BOND 4.065% 15/06/2050	MYR	1 400 761,53	1 406 326,53	0,28
5 035 000,00	MALAYSIA GOVERNMENT BOND 4.762% 07/04/2037	MYR	1 194 773,42	1 106 556,03	0,22
620 000,00	MALAYSIA GOVERNMENT BOND 3.48% 15/03/2023	MYR	129 039,70	129 175,42	0,02

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## Eurizon Fund - Bond Emerging Markets LC LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TURKEY</b>			<b>1 739 575,74</b>	<b>1 170 394,73</b>	<b>0,23</b>
<b>Government</b>			<b>1 739 575,74</b>	<b>1 170 394,73</b>	<b>0,23</b>
10 870 000,00	TURKEY GOVERNMENT BOND 9.00% 24/07/2024	TRY	1 215 760,22	851 451,62	0,17
4 390 000,00	TURKEY GOVERNMENT BOND 8.00% 12/03/2025	TRY	523 815,52	318 943,11	0,06
<b>THAILAND</b>			<b>482 518,28</b>	<b>490 000,64</b>	<b>0,10</b>
<b>Government</b>			<b>482 518,28</b>	<b>490 000,64</b>	<b>0,10</b>
20 000 000,00	THAILAND GOVERNMENT BOND 2.00% 17/06/2042	THB	482 518,28	490 000,64	0,10
<b>Total Portfolio</b>			<b>517 288 791,87</b>	<b>495 868 849,27</b>	<b>98,26</b>

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	828 866 577,43	
Banks	(Note 3)	3 273 720,55	
Other banks and broker accounts	(Notes 2, 3, 9)	21 769,70	
Other interest receivable		5 073 877,77	
Receivable on investments sold		9 231 988,76	
Receivable on subscriptions		381 584,00	
<b>Total assets</b>		<b>846 849 518,21</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(5 490,00)	
Payable on investments purchased		(11 245 904,38)	
Payable on redemptions		(92 758,04)	
Other liabilities		(240 860,96)	
<b>Total liabilities</b>		<b>(11 585 013,38)</b>	
<b>Total net assets</b>		<b>835 264 504,83</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	99,69	8 378 235,382

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 012 741 856,96</b>
Net income from investments	(Note 2)	6 404 999,35
Other income		115 678,71
<b>Total income</b>		<b>6 520 678,06</b>
Management fee	(Note 6)	(706 503,40)
Depository fee	(Note 8)	(120 011,29)
Subscription tax	(Note 4)	(45 613,12)
Other charges and taxes	(Notes 5, 8)	(331 981,21)
<b>Total expenses</b>		<b>(1 204 109,02)</b>
<b>Net investment income / (loss)</b>		<b>5 316 569,04</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(772 658,97)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(3 841 435,23)
- foreign currencies	(Note 2)	17,43
- future contracts	(Notes 2, 9)	(5 490,00)
<b>Net result of operations for the period</b>		<b>697 002,27</b>
Subscriptions for the period		73 071 657,51
Redemptions for the period		(251 246 011,91)
<b>Net assets at the end of the period</b>		<b>835 264 504,83</b>

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>828 532 264,66</b>	<b>828 866 577,43</b>	<b>99,23</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>822 901 721,38</b>	<b>823 270 465,18</b>	<b>98,56</b>
<b>Ordinary Bonds</b>			<b>660 229 443,34</b>	<b>659 267 452,98</b>	<b>78,93</b>
<b>FRANCE</b>			<b>152 126 635,97</b>	<b>152 081 338,04</b>	<b>18,21</b>
<b>Finance</b>			<b>70 567 884,66</b>	<b>70 599 104,39</b>	<b>8,45</b>
5 700 000,00	BPCE SA 1.00% 01/04/2025	EUR	5 879 002,17	5 893 287,00	0,70
4 600 000,00	CREDIT AGRICOLE SA 1.375% 13/03/2025	EUR	4 823 344,80	4 817 120,00	0,58
3 800 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 15/06/2023	EUR	3 898 636,55	3 881 130,00	0,46
3 600 000,00	HSBC FRANCE SA 0.25% 17/05/2024	EUR	3 630 810,52	3 647 808,00	0,44
3 100 000,00	HSBC FRANCE SA 0.60% 20/03/2023	EUR	3 147 369,86	3 151 739,00	0,38
2 900 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/07/2025	EUR	3 015 651,18	2 990 132,00	0,36
2 884 000,00	BNP PARIBAS SA 1.125% 10/10/2023	EUR	2 985 182,46	2 971 125,64	0,36
2 440 000,00	BNP PARIBAS SA 1.25% 19/03/2025	EUR	2 532 079,52	2 547 116,00	0,30
2 400 000,00	BPCE SA 1.125% 18/01/2023	EUR	2 463 128,26	2 450 160,00	0,29
1 900 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 11/09/2025	EUR	2 133 970,46	2 112 591,00	0,25
2 000 000,00	UNIBAIL-RODAMCO SE 1.125% 15/09/2025	EUR	2 065 579,92	2 081 160,00	0,25
1 940 000,00	PSA BANQUE FRANCE SA 0.75% 19/04/2023	EUR	1 958 212,33	1 969 294,00	0,24
1 900 000,00	BPCE SA 0.875% 31/01/2024	EUR	1 944 567,88	1 947 272,00	0,23
1 800 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 18/03/2024	EUR	1 961 703,66	1 938 312,00	0,23
1 800 000,00	SOCIETE GENERALE SA 0.50% 13/01/2023	EUR	1 809 855,68	1 820 016,00	0,22
1 600 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	1 665 547,59	1 639 920,00	0,20
1 605 000,00	PSA BANQUE FRANCE SA 0.625% 21/06/2024	EUR	1 627 414,33	1 632 638,10	0,19
1 500 000,00	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	1 544 573,87	1 551 540,00	0,19
1 500 000,00	BNP PARIBAS CARDIF SA REG 1.00% 29/11/2024	EUR	1 495 458,17	1 537 440,00	0,18
1 400 000,00	SOCIETE GENERALE SA 4.00% 07/06/2023	EUR	1 529 351,68	1 505 714,00	0,18
1 280 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 21/05/2024	EUR	1 386 765,42	1 389 734,40	0,17
1 300 000,00	BPCE SA 0.625% 26/09/2024	EUR	1 306 428,27	1 325 415,00	0,16
1 140 000,00	BNP PARIBAS SA 1.50% 17/11/2025	EUR	1 214 996,24	1 207 282,80	0,14
1 100 000,00	CREDIT MUTUEL ARKEA SA REG 1.375% 17/01/2025	EUR	1 149 030,59	1 157 013,00	0,14
1 100 000,00	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	1 122 121,17	1 137 796,00	0,14
1 100 000,00	KLEPIERRE SA 1.00% 17/04/2023	EUR	1 130 603,31	1 120 933,00	0,13
900 000,00	BPCE SA 4.625% 18/07/2023	EUR	1 010 818,54	986 301,00	0,12
900 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	970 331,28	969 102,00	0,12
805 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.00% 14/03/2025	EUR	778 382,05	837 844,00	0,10
700 000,00	CREDIT MUTUEL ARKEA SA 0.875% 05/10/2023	EUR	720 757,05	717 913,00	0,09
700 000,00	CREDIT AGRICOLE SA 0.50% 24/06/2024	EUR	699 939,28	711 102,00	0,08
600 000,00	BPCE SA 2.875% 22/04/2026	EUR	673 094,48	670 434,00	0,08
645 000,00	BNP PARIBAS SA 1.125% 22/11/2023	EUR	664 924,29	665 285,25	0,08
600 000,00	SOCIETE GENERALE SA 2.625% 27/02/2025	EUR	649 494,81	650 370,00	0,08
600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 28/11/2023	EUR	665 082,02	647 532,00	0,08
600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 14/01/2025	EUR	631 528,51	628 566,00	0,07
600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.125% 05/02/2024	EUR	597 836,25	605 118,00	0,07
500 000,00	KLEPIERRE SA 1.875% 19/02/2026	EUR	542 095,66	540 575,00	0,06
400 000,00	CREDIT MUTUEL ARKEA SA 1.25% 31/05/2024	EUR	411 651,88	414 076,00	0,05
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	398 581,90	398 628,00	0,05
360 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	371 666,34	371 221,20	0,04
300 000,00	BNP PARIBAS SA 2.75% 27/01/2026	EUR	333 129,99	331 713,00	0,04

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	303 037,73	303 567,00	0,04
300 000,00	PSA BANQUE FRANCE SA 0.625% 10/10/2022	EUR	304 413,22	303 414,00	0,04
200 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 2.125% 09/04/2025	EUR	212 453,94	215 276,00	0,03
200 000,00	BNP PARIBAS SA 1.125% 28/08/2024	EUR	207 279,55	207 378,00	0,02
<b>Consumer Retail</b>			<b>32 635 064,20</b>	<b>32 690 139,85</b>	<b>3,92</b>
3 100 000,00	PEUGEOT SA 2.00% 20/03/2025	EUR	3 285 797,44	3 295 827,00	0,39
2 900 000,00	APRR SA 1.50% 15/01/2024	EUR	3 040 896,19	3 014 956,00	0,36
2 465 000,00	PEUGEOT SA 2.375% 14/04/2023	EUR	2 596 976,32	2 575 382,70	0,31
2 145 000,00	RCI BANQUE SA 0.50% 15/09/2023	EUR	2 132 559,61	2 166 643,05	0,26
1 800 000,00	ALD SA 0.375% 19/10/2023	EUR	1 816 146,82	1 817 118,00	0,22
1 500 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	1 565 984,45	1 559 895,00	0,19
1 500 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 07/04/2025	EUR	1 546 983,30	1 551 540,00	0,19
1 500 000,00	RCI BANQUE SA 1.375% 08/03/2024	EUR	1 542 262,67	1 549 185,00	0,19
1 300 000,00	ALD SA 0.375% 18/07/2023	EUR	1 305 003,27	1 313 117,00	0,16
1 220 000,00	RCI BANQUE SA 2.00% 11/07/2024	EUR	1 240 609,35	1 284 379,40	0,15
1 245 000,00	RCI BANQUE SA 1.00% 17/05/2023	EUR	1 259 087,12	1 266 376,65	0,15
1 050 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 5.625% 04/07/2022	EUR	1 162 483,42	1 113 210,00	0,13
1 100 000,00	ALD SA 0.875% 18/07/2022	EUR	1 119 148,97	1 113 112,00	0,13
1 100 000,00	KERING SA 0.25% 13/05/2023	EUR	1 110 307,82	1 110 813,00	0,13
985 000,00	LUXOTTICA GROUP SPA 2.625% 10/02/2024	EUR	1 075 569,11	1 060 086,55	0,13
1 000 000,00	PERNOD RICARD SA 1.125% 07/04/2025	EUR	1 026 417,00	1 043 890,00	0,13
1 015 000,00	RCI BANQUE SA 0.75% 10/04/2023	EUR	1 011 745,56	1 028 002,15	0,12
710 000,00	RCI BANQUE SA 1.625% 11/04/2025	EUR	731 740,99	742 439,90	0,09
700 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.125% 28/02/2023	EUR	704 003,84	704 753,00	0,08
600 000,00	PEUGEOT SA 2.75% 15/05/2026	EUR	665 713,94	665 544,00	0,08
600 000,00	JCDECAUX SA 2.00% 24/10/2024	EUR	631 787,39	635 268,00	0,08
600 000,00	VIVENDI SA 0.875% 18/09/2024	EUR	603 594,08	615 840,00	0,07
400 000,00	VIVENDI SA 1.125% 24/11/2023	EUR	416 470,11	411 316,00	0,05
400 000,00	PUBLICIS GROUPE SA 0.50% 03/11/2023	EUR	396 929,78	405 844,00	0,05
240 000,00	PEUGEOT SA 2.00% 23/03/2024	EUR	256 000,32	253 087,20	0,03
200 000,00	KERING SA 2.75% 08/04/2024	EUR	219 836,49	216 550,00	0,03
175 000,00	RCI BANQUE SA 0.25% 08/03/2023	EUR	171 008,84	175 964,25	0,02
<b>Basic Goods</b>			<b>11 100 033,79</b>	<b>11 035 624,80</b>	<b>1,32</b>
3 300 000,00	CARREFOUR SA 0.875% 12/06/2023	EUR	3 378 118,56	3 361 050,00	0,40
2 700 000,00	AUCHAN HOLDING SADIR 2.375% 25/04/2025	EUR	2 925 579,42	2 914 515,00	0,35
1 400 000,00	ELO SACA 2.625% 30/01/2024	EUR	1 501 223,88	1 488 998,00	0,18
1 125 000,00	CARREFOUR SA 1.25% 03/06/2025	EUR	1 188 394,79	1 178 752,50	0,14
900 000,00	DANONE SA 1.125% 14/01/2025	EUR	948 377,14	938 448,00	0,11
500 000,00	AUCHAN HOLDING SA 2.875% 29/01/2026	EUR	558 471,89	556 735,00	0,07
300 000,00	PERNOD RICARD SA 2.125% 27/09/2024	EUR	326 118,47	320 865,00	0,04
270 000,00	CARREFOUR SA 0.75% 26/04/2024	EUR	273 749,64	276 261,30	0,03
<b>Telecommunication</b>			<b>8 515 875,08</b>	<b>8 495 847,00</b>	<b>1,02</b>
1 600 000,00	VIVENDI SA 0.625% 11/06/2025	EUR	1 638 215,87	1 631 696,00	0,20
1 500 000,00	ORANGE SA 1.125% 15/07/2024	EUR	1 558 467,94	1 555 875,00	0,19
1 200 000,00	JCDECAUX SA 1.00% 01/06/2023	EUR	1 218 894,59	1 222 800,00	0,15
900 000,00	ORANGE SA 1.00% 12/05/2025	EUR	946 261,97	936 522,00	0,11
800 000,00	EUTELSAT COMMUNICATIONS SA 2.00% 02/10/2025	EUR	855 955,71	856 336,00	0,10
800 000,00	PUBLICIS GROUPE SA 1.625% 16/12/2024	EUR	838 687,91	844 568,00	0,10
800 000,00	ORANGE SA 1.00% 12/09/2025	EUR	843 751,29	835 480,00	0,10
600 000,00	ORANGE SA 0.75% 11/09/2023	EUR	615 639,80	612 570,00	0,07
<b>Multi-Utilities</b>			<b>8 038 760,21</b>	<b>8 018 719,00</b>	<b>0,96</b>
2 800 000,00	VEOLIA ENVIRONNEMENT SA 0.314% 04/10/2023	EUR	2 827 687,58	2 829 512,00	0,34
1 700 000,00	SUEZ 1.75% 10/09/2025	EUR	1 841 338,12	1 822 961,00	0,22
900 000,00	ENGIE SA 0.875% 19/09/2025	EUR	935 224,15	933 426,00	0,11

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



## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
600 000,00	ENGIE SA 1.375% 27/03/2025	EUR	634 993,13	630 930,00	0,08
600 000,00	SUEZ 1.00% 03/04/2025	EUR	623 046,23	623 184,00	0,07
500 000,00	ENGIE SA 2.375% 19/05/2026	EUR	560 032,00	558 200,00	0,07
500 000,00	ENGIE SA 0.875% 27/03/2024	EUR	504 708,62	513 830,00	0,06
100 000,00	SUEZ 2.75% 09/10/2023	EUR	111 730,38	106 676,00	0,01
<b>Industries</b>			<b>7 513 166,98</b>	<b>7 545 466,00</b>	<b>0,90</b>
1 700 000,00	CIE DE SAINT-GOBAIN 0.625% 15/03/2024	EUR	1 722 210,18	1 737 247,00	0,21
1 100 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.25% 24/03/2025	EUR	1 168 664,67	1 184 865,00	0,14
1 100 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 0.625% 27/03/2023	EUR	1 105 475,28	1 111 770,00	0,13
700 000,00	SCHNEIDER ELECTRIC SE 1.50% 08/09/2023	EUR	732 786,19	724 493,00	0,09
700 000,00	CIE DE SAINT-GOBAIN 0.875% 21/09/2023	EUR	720 015,48	717 031,00	0,09
600 000,00	CIE DE SAINT-GOBAIN 1.125% 23/03/2026	EUR	634 259,57	632 094,00	0,07
600 000,00	CIE DE SAINT-GOBAIN 1.75% 03/04/2023	EUR	626 289,33	619 614,00	0,07
400 000,00	THALES SA 0.75% 23/01/2025	EUR	398 841,92	410 664,00	0,05
400 000,00	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 0.375% 07/02/2025	EUR	404 624,36	407 688,00	0,05
<b>Computing and IT</b>			<b>6 405 894,59</b>	<b>6 376 768,00</b>	<b>0,76</b>
1 300 000,00	TELEPERFORMANCE 1.875% 02/07/2025	EUR	1 393 573,74	1 384 955,00	0,17
1 200 000,00	ATOS SE 1.75% 07/05/2025	EUR	1 285 014,41	1 269 144,00	0,15
1 100 000,00	CAPGEMINI SE 1.00% 18/10/2024	EUR	1 133 955,07	1 137 400,00	0,14
1 100 000,00	CAPGEMINI SE 0.625% 23/06/2025	EUR	1 121 828,14	1 127 181,00	0,13
800 000,00	TELEPERFORMANCE 1.50% 03/04/2024	EUR	835 521,67	829 432,00	0,10
600 000,00	CAPGEMINI SE 2.50% 01/07/2023	EUR	636 001,56	628 656,00	0,07
<b>Health</b>			<b>3 735 314,14</b>	<b>3 722 603,00</b>	<b>0,45</b>
2 500 000,00	SANOFI 1.00% 01/04/2025	EUR	2 628 865,15	2 610 250,00	0,31
1 100 000,00	ESSILORLUXOTTICA SA 0.125% 27/05/2025	EUR	1 106 448,99	1 112 353,00	0,14
<b>Energy</b>			<b>3 085 096,69</b>	<b>3 071 349,00</b>	<b>0,37</b>
1 300 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.375% 19/03/2025	EUR	1 381 312,90	1 374 555,00	0,17
1 000 000,00	VEOLIA ENVIRONNEMENT SA 0.892% 14/01/2024	EUR	1 028 745,16	1 023 690,00	0,12
600 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 2.50% 25/03/2026	EUR	675 038,63	673 104,00	0,08
<b>Raw materials</b>			<b>529 545,63</b>	<b>525 717,00</b>	<b>0,06</b>
200 000,00	AIR LIQUIDE FINANCE SA 1.25% 03/06/2025	EUR	212 643,67	210 782,00	0,03
200 000,00	AIR LIQUIDE FINANCE SA 1.00% 02/04/2025	EUR	209 839,74	208 598,00	0,02
100 000,00	AIR LIQUIDE FINANCE SA 1.875% 05/06/2024	EUR	107 062,22	106 337,00	0,01
<b>UNITED STATES</b>			<b>124 941 959,33</b>	<b>124 245 098,49</b>	<b>14,88</b>
<b>Finance</b>			<b>48 409 972,59</b>	<b>48 081 906,25</b>	<b>5,76</b>
5 035 000,00	CITIGROUP INC 1.75% 28/01/2025	EUR	5 373 623,97	5 347 925,25	0,64
4 235 000,00	JPMORGAN CHASE & CO 1.50% 27/01/2025	EUR	4 506 869,65	4 465 765,15	0,53
3 935 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	4 445 467,25	4 412 709,00	0,53
4 125 000,00	MORGAN STANLEY 1.75% 30/01/2025	EUR	4 370 649,06	4 386 731,25	0,53
2 475 000,00	JPMORGAN CHASE & CO 2.75% 01/02/2023	EUR	2 650 202,63	2 596 596,75	0,31
2 431 000,00	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	2 472 404,05	2 476 678,49	0,30
2 240 000,00	BERKSHIRE HATHAWAY INC 0.75% 16/03/2023	EUR	2 285 262,24	2 274 003,20	0,27
2 070 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	2 100 092,88	2 101 277,70	0,25
1 867 000,00	GOLDMAN SACHS GROUP INC 3.25% 01/02/2023	EUR	2 026 506,92	1 968 770,17	0,24
1 690 000,00	BANK OF AMERICA CORP 0.75% 26/07/2023	EUR	1 726 373,62	1 724 053,50	0,21
1 585 000,00	GOLDMAN SACHS GROUP INC 2.00% 27/07/2023	EUR	1 675 598,80	1 654 375,45	0,20
1 540 000,00	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	1 585 932,53	1 592 452,40	0,19
1 475 000,00	MORGAN STANLEY 1.75% 11/03/2024	EUR	1 569 912,79	1 549 325,25	0,19
1 355 000,00	GOLDMAN SACHS GROUP INC 1.375% 15/05/2024	EUR	1 390 426,47	1 390 826,20	0,17
1 047 000,00	AMERICAN INTERNATIONAL GROUP INC 1.50% 08/06/2023	EUR	1 087 369,73	1 076 075,19	0,13
990 000,00	BANK OF AMERICA CORP 1.375% 26/03/2025	EUR	1 046 776,82	1 041 618,60	0,12

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
960 000,00	DIGITAL EURO FINCO LLC 2.625% 15/04/2024	EUR	1 043 076,23	1 027 161,60	0,12
1 000 000,00	WELLS FARGO & CO 0.50% 26/04/2024	EUR	1 016 544,83	1 015 800,00	0,12
905 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 2.375% 11/01/2023	EUR	958 944,61	943 046,20	0,11
855 000,00	BANK OF AMERICA CORP 2.375% 19/06/2024	EUR	935 378,67	917 671,50	0,11
890 000,00	NASDAQ INC 1.75% 19/05/2023	EUR	927 405,39	917 590,00	0,11
780 000,00	CITIGROUP INC 0.75% 26/10/2023	EUR	796 137,30	795 077,40	0,10
600 000,00	MORGAN STANLEY 1.875% 30/03/2023	EUR	628 435,50	622 368,00	0,07
475 000,00	JEFFERIES GROUP LLC 1.00% 19/07/2024	EUR	484 009,05	488 162,25	0,06
400 000,00	WELLS FARGO & CO 2.00% 27/04/2026	EUR	434 072,56	433 732,00	0,05
310 000,00	JPMORGAN CHASE & CO 3.00% 19/02/2026	EUR	355 088,23	352 625,00	0,04
275 000,00	DIGITAL EURO FINCO LLC 2.50% 16/01/2026	EUR	305 998,95	302 194,75	0,04
200 000,00	BERKSHIRE HATHAWAY INC 1.30% 15/03/2024	EUR	211 411,86	207 294,00	0,02
<b>Telecommunication</b>			<b>16 720 248,80</b>	<b>16 604 613,05</b>	<b>1,99</b>
4 075 000,00	AT&T INC 1.30% 05/09/2023	EUR	4 223 972,75	4 190 526,25	0,50
2 680 000,00	VERIZON COMMUNICATIONS INC 0.875% 02/04/2025	EUR	2 778 939,15	2 768 332,80	0,33
2 402 000,00	AT&T INC 2.40% 15/03/2024	EUR	2 571 174,48	2 549 482,80	0,31
1 700 000,00	BOOKING HOLDINGS INC 2.15% 25/11/2022	EUR	1 772 899,32	1 747 583,00	0,21
1 700 000,00	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	1 718 907,94	1 731 858,00	0,21
1 420 000,00	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	1 533 076,80	1 522 339,40	0,18
1 360 000,00	AT&T INC 2.50% 15/03/2023	EUR	1 434 258,33	1 414 304,80	0,17
650 000,00	VERIZON COMMUNICATIONS INC 1.625% 01/03/2024	EUR	687 020,03	680 186,00	0,08
<b>Basic Goods</b>			<b>12 737 531,44</b>	<b>12 673 108,80</b>	<b>1,52</b>
3 275 000,00	BAT CAPITAL CORP 1.125% 16/11/2023	EUR	3 344 905,23	3 350 226,75	0,40
2 085 000,00	PHILIP MORRIS INTERNATIONAL INC 2.75% 19/03/2025	EUR	2 336 948,14	2 296 773,45	0,28
1 520 000,00	KELLOGG CO 0.80% 17/11/2022	EUR	1 541 101,05	1 542 982,40	0,18
990 000,00	KELLOGG CO 1.25% 10/03/2025	EUR	1 043 452,96	1 034 995,50	0,12
1 000 000,00	GENERAL MILLS INC 1.00% 27/04/2023	EUR	1 030 388,76	1 019 750,00	0,12
930 000,00	KELLOGG CO 1.00% 17/05/2024	EUR	964 167,79	959 081,10	0,12
820 000,00	COCA-COLA CO 0.50% 08/03/2024	EUR	839 802,35	836 810,00	0,10
580 000,00	PHILIP MORRIS INTERNATIONAL INC 2.875% 03/03/2026	EUR	658 627,80	654 936,00	0,08
560 000,00	GENERAL MILLS INC 0.45% 15/01/2026	EUR	569 982,75	569 553,60	0,07
400 000,00	PHILIP MORRIS INTERNATIONAL INC 0.625% 08/11/2024	EUR	408 154,61	408 000,00	0,05
<b>Consumer Retail</b>			<b>11 108 897,46</b>	<b>11 063 368,05</b>	<b>1,32</b>
1 835 000,00	VF CORP 0.625% 20/09/2023	EUR	1 859 841,94	1 864 103,10	0,22
1 620 000,00	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	1 732 082,29	1 727 713,80	0,21
1 300 000,00	MCDONALD'S CORP 1.00% 15/11/2023	EUR	1 347 575,09	1 337 115,00	0,16
1 200 000,00	MCDONALD'S CORP REG 2.375% 27/11/2024	EUR	1 309 531,25	1 302 108,00	0,16
1 065 000,00	ECOLAB INC 2.625% 08/07/2025	EUR	1 192 425,14	1 173 906,90	0,14
900 000,00	MCDONALD'S CORP 0.625% 29/01/2024	EUR	919 715,21	918 153,00	0,11
700 000,00	PVH CORP 3.625% 15/07/2024	EUR	771 435,86	768 530,00	0,09
700 000,00	AMERICAN HONDA FINANCE CORP 0.55% 17/03/2023	EUR	708 727,43	709 695,00	0,09
525 000,00	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	542 157,87	539 978,25	0,06
365 000,00	AMERICAN HONDA FINANCE CORP 0.75% 17/01/2024	EUR	376 918,03	373 146,80	0,04
340 000,00	ECOLAB INC 1.00% 15/01/2024	EUR	348 487,35	348 918,20	0,04
<b>Health</b>			<b>10 354 212,35</b>	<b>10 282 629,65</b>	<b>1,23</b>
1 790 000,00	MYLAN INC 2.125% 23/05/2025	EUR	1 932 749,67	1 909 876,30	0,23
1 545 000,00	BECTON DICKINSON AND CO 1.00% 15/12/2022	EUR	1 574 262,28	1 570 229,85	0,19
1 545 000,00	THERMO FISHER SCIENTIFIC INC 0.125% 01/03/2025	EUR	1 555 041,16	1 552 585,95	0,19
1 275 000,00	DANAHER CORP 1.70% 30/03/2024	EUR	1 353 979,05	1 337 245,50	0,16
1 120 000,00	BAXTER INTERNATIONAL INC 1.30% 30/05/2025	EUR	1 183 759,93	1 177 523,20	0,14
1 085 000,00	THERMO FISHER SCIENTIFIC INC 2.00% 15/04/2025	EUR	1 178 217,58	1 163 282,75	0,14
765 000,00	BRISTOL-MYERS SQUIBB CO 1.00% 15/05/2025	EUR	809 283,20	797 535,45	0,09
755 000,00	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	766 919,48	774 350,65	0,09

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>10 274 022,72</b>	<b>10 215 836,47</b>	<b>1,22</b>
1 750 000,00	INTERNATIONAL BUSINESS MACHINES CORP 2.875% 07/11/2025	EUR	2 006 789,00	1 969 817,50	0,23
1 510 000,00	FIDELITY NATIONAL INFORMATION SERVICES INC 0.75% 21/05/2023	EUR	1 539 065,03	1 534 462,00	0,18
1 290 000,00	FIDELITY NATIONAL INFORMATION SERVICES INC 1.10% 15/07/2024	EUR	1 328 304,04	1 331 125,20	0,16
1 165 000,00	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	1 172 544,07	1 177 989,75	0,14
1 080 000,00	INTERNATIONAL BUSINESS MACHINES CORP 0.95% 23/05/2025	EUR	1 115 031,33	1 122 249,60	0,13
1 054 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 26/05/2023	EUR	1 098 735,73	1 084 703,02	0,13
940 000,00	ORACLE CORP 3.125% 10/07/2025	EUR	1 084 355,44	1 058 176,80	0,13
540 000,00	INTERNATIONAL BUSINESS MACHINES CORP 0.875% 31/01/2025	EUR	553 576,03	558 878,40	0,07
220 000,00	FISERV INC 0.375% 01/07/2023	EUR	217 112,29	222 026,20	0,03
150 000,00	APPLE INC 1.375% 17/01/2024	EUR	158 509,76	156 408,00	0,02
<b>Industries</b>			<b>8 545 394,07</b>	<b>8 569 836,02</b>	<b>1,03</b>
1 955 000,00	GENERAL ELECTRIC CO 0.875% 17/05/2025	EUR	1 952 474,95	2 008 684,30	0,24
1 320 000,00	GENERAL ELECTRIC CO 1.25% 26/05/2023	EUR	1 358 332,46	1 351 732,80	0,16
1 265 000,00	UNITED PARCEL SERVICE INC 0.375% 15/11/2023	EUR	1 284 540,74	1 283 013,60	0,15
1 090 000,00	ILLINOIS TOOL WORKS INC 1.25% 22/05/2023	EUR	1 131 688,98	1 117 359,00	0,14
870 000,00	RELX CAPITAL INC 1.30% 12/05/2025	EUR	923 169,14	912 551,70	0,11
875 000,00	FEDEX CORP 0.45% 05/08/2025	EUR	889 742,44	890 050,00	0,11
830 000,00	ILLINOIS TOOL WORKS INC 0.25% 05/12/2024	EUR	837 566,33	840 449,70	0,10
162 000,00	3M CO 0.95% 15/05/2023	EUR	167 879,03	165 994,92	0,02
<b>Raw materials</b>			<b>3 594 727,39</b>	<b>3 579 039,05</b>	<b>0,43</b>
1 395 000,00	PRAXAIR INC 1.20% 12/02/2024	EUR	1 457 509,08	1 447 828,65	0,18
1 080 000,00	EASTMAN CHEMICAL CO 1.50% 26/05/2023	EUR	1 116 301,26	1 107 680,40	0,13
1 000 000,00	CELANESE US HOLDINGS LLC 1.125% 26/09/2023	EUR	1 020 917,05	1 023 530,00	0,12
<b>Multi-Utilities</b>			<b>2 213 629,89</b>	<b>2 204 067,20</b>	<b>0,26</b>
1 760 000,00	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	1 800 332,89	1 792 067,20	0,21
400 000,00	NATIONAL GRID NORTH AMERICA INC 1.00% 12/07/2024	EUR	413 297,00	412 000,00	0,05
<b>Government</b>			<b>983 322,62</b>	<b>970 693,95</b>	<b>0,12</b>
905 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	983 322,62	970 693,95	0,12
<b>NETHERLANDS</b>			<b>113 005 996,98</b>	<b>112 519 168,95</b>	<b>13,47</b>
<b>Finance</b>			<b>43 160 101,64</b>	<b>43 024 341,50</b>	<b>5,15</b>
6 900 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	7 178 101,33	7 210 431,00	0,86
5 700 000,00	RABOBANK NEDERLAND 0.75% 29/08/2023	EUR	5 822 530,34	5 821 809,00	0,70
4 000 000,00	RABOBANK NEDERLAND 0.625% 27/02/2024	EUR	4 070 828,85	4 084 600,00	0,49
2 695 000,00	RABOBANK NEDERLAND 3.875% 25/07/2023	EUR	2 994 311,95	2 915 882,20	0,35
2 600 000,00	JAB HOLDINGS BV 1.625% 30/04/2025	EUR	2 740 433,55	2 740 972,00	0,33
2 400 000,00	NN GROUP NV 0.875% 13/01/2023	EUR	2 449 050,82	2 435 904,00	0,29
2 210 000,00	NIBC BANK NV 1.125% 19/04/2023	EUR	2 260 252,84	2 259 769,20	0,27
1 365 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	1 552 161,87	1 537 508,70	0,18
1 400 000,00	VONOVIA FINANCE BV 1.125% 08/09/2025	EUR	1 483 043,25	1 464 778,00	0,18
1 350 000,00	ABN AMRO BANK NV 7.125% 06/07/2022	EUR	1 522 409,93	1 447 821,00	0,17
1 245 000,00	AEGON NV 1.00% 08/12/2023	EUR	1 290 468,36	1 283 022,30	0,15
1 200 000,00	ALLIANZ FINANCE II BV 0.25% 06/06/2023	EUR	1 215 395,67	1 212 156,00	0,15
1 200 000,00	VONOVIA FINANCE BV 0.125% 06/04/2023	EUR	1 199 445,98	1 205 976,00	0,14
1 090 000,00	AEGON BANK NV 0.625% 21/06/2024	EUR	1 119 750,99	1 111 342,20	0,13
1 000 000,00	VONOVIA FINANCE BV 0.875% 03/07/2023	EUR	1 027 182,93	1 018 330,00	0,12
975 000,00	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	999 145,50	994 168,50	0,12
950 000,00	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	932 299,00	955 519,50	0,11
700 000,00	VONOVIA FINANCE BV 1.80% 29/06/2025	EUR	747 105,04	746 865,00	0,09

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
610 000,00	LEASEPLAN CORP NV 1.00% 02/05/2023	EUR	608 132,52	623 535,90	0,08
500 000,00	VONOVIA FINANCE BV 0.75% 15/01/2024	EUR	512 620,63	510 525,00	0,06
300 000,00	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	312 023,40	313 425,00	0,04
300 000,00	JAB HOLDINGS BV 1.25% 22/05/2024	EUR	311 462,36	310 734,00	0,04
300 000,00	NIBC BANK NV 0.875% 08/07/2025	EUR	300 964,58	308 826,00	0,04
300 000,00	NATIONALE-NEDERLANDEN BANK NV/THE NETHERLANDS 0.375% 26/02/2025	EUR	303 538,77	304 605,00	0,04
200 000,00	JAB HOLDINGS BV 2.125% 16/09/2022	EUR	207 441,18	205 836,00	0,02
<b>Consumer Retail</b>			<b>21 984 961,72</b>	<b>21 943 901,04</b>	<b>2,63</b>
4 450 000,00	BMW FINANCE NV 1.00% 29/08/2025	EUR	4 702 318,55	4 656 836,00	0,56
3 295 000,00	UNILEVER NV REG 1.25% 25/03/2025	EUR	3 483 260,92	3 470 557,60	0,42
3 200 000,00	DAIMLER INTERNATIONAL FIANCE BV 0.25% 06/11/2023	EUR	3 210 951,09	3 228 064,00	0,39
1 840 000,00	BMW FINANCE NV 1.00% 14/11/2024	EUR	1 921 396,98	1 912 293,60	0,23
1 715 000,00	BMW FINANCE NV 0.625% 06/10/2023	EUR	1 724 297,72	1 749 368,60	0,21
1 410 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.875% 05/01/2026	EUR	1 634 946,52	1 619 934,90	0,19
1 270 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.625% 27/02/2023	EUR	1 277 295,29	1 289 558,00	0,15
950 000,00	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	1 007 962,40	997 984,50	0,12
702 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	719 934,25	721 775,34	0,09
665 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.375% 07/07/2023	EUR	711 368,71	705 691,35	0,08
520 000,00	BMW FINANCE NV 0.75% 15/04/2024	EUR	534 935,15	533 837,20	0,06
395 000,00	COMPASS GROUP INTERNATIONAL BV 0.625% 03/07/2024	EUR	403 575,08	403 362,15	0,05
330 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.85% 28/02/2025	EUR	338 298,48	341 272,80	0,04
300 000,00	DAIMLER INTERNATIONAL FINANCE BV 1.00% 11/11/2025	EUR	314 420,58	313 365,00	0,04
<b>Multi-Utilities</b>			<b>13 609 588,08</b>	<b>13 494 513,35</b>	<b>1,62</b>
2 995 000,00	EDP FINANCE BV 1.875% 29/09/2023	EUR	3 163 759,29	3 134 776,65	0,38
1 625 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	1 770 644,51	1 748 467,50	0,21
1 400 000,00	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	1 433 971,56	1 427 426,00	0,17
1 300 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	1 352 880,48	1 343 745,00	0,16
1 140 000,00	INNOGY FINANCE BV 3.00% 17/01/2024	EUR	1 252 692,94	1 231 838,40	0,15
1 135 000,00	INNOGY FINANCE BV 1.00% 13/04/2025	EUR	1 184 220,43	1 175 042,80	0,14
900 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	937 363,26	932 364,00	0,11
700 000,00	IBERDROLA INTERNATIONAL BV 1.75% 17/09/2023	EUR	740 419,67	731 486,00	0,09
600 000,00	GAS NATURAL FENOSA FINANCE BV 1.25% 19/04/2026	EUR	633 149,49	631 950,00	0,08
600 000,00	INNOGY FINANCE BV 0.75% 30/11/2022	EUR	609 456,62	607 242,00	0,07
500 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	531 029,83	530 175,00	0,06
<b>Energy</b>			<b>7 812 723,11</b>	<b>7 812 819,00</b>	<b>0,94</b>
1 995 000,00	SHELL INTERNATIONAL FINANCE BV REG 0.375% 15/02/2025	EUR	2 008 734,35	2 034 481,05	0,24
2 000 000,00	WINTERSHALL DEA FINANCE 0.452% 25/09/2023	EUR	2 012 240,64	2 018 840,00	0,24
1 380 000,00	SHELL INTERNATIONAL FINANCE BV 1.875% 15/09/2025	EUR	1 522 411,19	1 496 665,20	0,18
995 000,00	SHELL INTERNATIONAL FINANCE BV 0.75% 12/05/2024	EUR	1 024 198,54	1 022 909,75	0,12
700 000,00	WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	EUR	716 132,71	713 426,00	0,09
300 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	328 254,62	325 203,00	0,04
200 000,00	REPSOL INTERNATIONAL FINANCE BV 0.125% 05/10/2024	EUR	200 751,06	201 294,00	0,03
<b>Telecommunication</b>			<b>7 873 250,59</b>	<b>7 811 253,14</b>	<b>0,93</b>
2 195 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 03/04/2023	EUR	2 240 098,22	2 229 659,05	0,26
1 935 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.875% 30/01/2024	EUR	1 996 447,43	1 988 657,55	0,24
1 400 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	1 430 637,32	1 427 748,00	0,17
784 000,00	WOLTERS KLUWER NV 2.875% 21/03/2023	EUR	856 554,11	826 343,84	0,10
715 000,00	RELX FINANCE BV 1.00% 22/03/2024	EUR	739 689,60	735 592,00	0,09
350 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 13/12/2024	EUR	360 562,05	359 033,50	0,04
120 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 4.875% 22/04/2025	EUR	147 623,34	142 831,20	0,02
100 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.625% 01/12/2022	EUR	101 638,52	101 388,00	0,01

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>7 622 621,10</b>	<b>7 548 647,77</b>	<b>0,90</b>
2 350 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	2 536 383,01	2 511 703,50	0,30
1 350 000,00	KONINKLIJKE AHOLD DELHAIZE NV 1.125% 19/03/2026	EUR	1 425 655,92	1 416 582,00	0,17
1 200 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	1 217 731,33	1 212 552,00	0,14
958 000,00	HEINEKEN NV 2.875% 04/08/2025	EUR	1 091 803,52	1 073 046,22	0,13
670 000,00	HEINEKEN NV 1.625% 30/03/2025	EUR	718 670,80	712 987,20	0,09
565 000,00	HEINEKEN NV 3.50% 19/03/2024	EUR	632 376,52	621 776,85	0,07
<b>Industries</b>			<b>4 113 479,60</b>	<b>4 092 533,70</b>	<b>0,49</b>
1 590 000,00	ABB FINANCE BV 0.625% 03/05/2023	EUR	1 623 103,58	1 613 261,70	0,19
1 155 000,00	CRH FUNDING BV 1.875% 09/01/2024	EUR	1 212 218,68	1 208 580,45	0,15
760 000,00	ABB FINANCE BV 0.75% 16/05/2024	EUR	782 768,93	778 285,60	0,09
485 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.30% 28/02/2024	EUR	495 388,41	492 405,95	0,06
<b>Health</b>			<b>3 796 042,94</b>	<b>3 786 001,05</b>	<b>0,45</b>
1 415 000,00	KONINKLIJKE PHILIPS NV 1.375% 30/03/2025	EUR	1 496 497,56	1 487 292,35	0,18
1 150 000,00	UPJOHN FINANCE BV 1.023% 23/06/2024	EUR	1 182 250,17	1 182 407,00	0,14
1 090 000,00	KONINKLIJKE PHILIPS NV 0.75% 02/05/2024	EUR	1 117 295,21	1 116 301,70	0,13
<b>Raw materials</b>			<b>2 508 228,60</b>	<b>2 490 814,15</b>	<b>0,30</b>
975 000,00	AKZO NOBEL NV 1.75% 07/11/2024	EUR	1 043 770,47	1 039 730,25	0,12
640 000,00	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	647 860,10	648 908,80	0,08
430 000,00	KONINKLIJKE DSM NV 2.375% 03/04/2024	EUR	468 639,73	458 427,30	0,06
330 000,00	KONINKLIJKE DSM NV 1.00% 09/04/2025	EUR	347 958,30	343 747,80	0,04
<b>Computing and IT</b>			<b>524 999,60</b>	<b>514 344,25</b>	<b>0,06</b>
475 000,00	ASML HOLDING NV 3.375% 19/09/2023	EUR	524 999,60	514 344,25	0,06
<b>SPAIN</b>			<b>57 886 730,06</b>	<b>58 036 697,30</b>	<b>6,95</b>
<b>Finance</b>			<b>35 437 214,55</b>	<b>35 704 162,30</b>	<b>4,27</b>
4 100 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	4 091 496,06	4 165 600,00	0,50
3 200 000,00	BANCO SANTANDER SA 2.50% 18/03/2025	EUR	3 405 073,54	3 462 816,00	0,41
3 200 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	3 206 445,21	3 238 432,00	0,39
2 600 000,00	BANCO SANTANDER SA 1.375% 05/01/2026	EUR	2 732 348,93	2 725 684,00	0,33
2 200 000,00	CRITERIA CAIXA SAU 1.50% 10/05/2023	EUR	2 272 822,49	2 264 130,00	0,27
2 200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	2 174 987,15	2 229 084,00	0,27
1 700 000,00	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	1 757 978,45	1 758 599,00	0,21
1 600 000,00	CAIXABANK SA 2.375% 01/02/2024	EUR	1 694 180,10	1 697 984,00	0,20
1 400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	1 419 466,71	1 418 522,00	0,17
1 200 000,00	BANCO DE SABADELL SA 0.875% 05/03/2023	EUR	1 207 742,99	1 217 460,00	0,15
1 200 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	1 195 149,93	1 214 784,00	0,15
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	1 025 570,95	1 031 940,00	0,12
1 000 000,00	BANKIA SA REG 1.00% 25/06/2024	EUR	1 026 897,02	1 026 670,00	0,12
1 000 000,00	BANKIA SA 0.875% 25/03/2024	EUR	1 026 757,01	1 026 150,00	0,12
1 000 000,00	SANTANDER CONSUMER FINANCE SA 0.875% 30/05/2023	EUR	1 023 818,88	1 021 580,00	0,12
1 000 000,00	CAIXABANK SA 1.125% 12/01/2023	EUR	1 009 049,77	1 020 000,00	0,12
900 000,00	CAIXABANK SA 1.75% 24/10/2023	EUR	933 576,91	937 512,00	0,11
900 000,00	SANTANDER CONSUMER FINANCE SA 1.125% 09/10/2023	EUR	933 985,47	927 153,00	0,11
830 000,00	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	EUR	855 646,08	875 608,50	0,10
700 000,00	CRITERIA CAIXA SAU 1.375% 10/04/2024	EUR	728 740,28	724 605,00	0,09
500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	513 678,53	525 105,00	0,06
460 000,00	MERLIN PROPERTIES SOCIMI SA 2.225% 25/04/2023	EUR	478 556,88	475 929,80	0,06
400 000,00	BANCO SANTANDER SA 1.375% 14/12/2022	EUR	414 431,75	409 760,00	0,05
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	308 813,46	309 054,00	0,04
<b>Telecommunication</b>			<b>6 864 098,78</b>	<b>6 801 139,00</b>	<b>0,81</b>
2 400 000,00	TELEFONICA EMISIONES SA REG 1.528% 17/01/2025	EUR	2 538 410,40	2 540 544,00	0,30
1 500 000,00	TELEFONICA EMISIONES SA 1.495% 11/09/2025	EUR	1 606 102,07	1 591 125,00	0,19
1 400 000,00	TELEFONICA EMISIONES SAU 3.987% 23/01/2023	EUR	1 545 160,23	1 494 934,00	0,18
1 100 000,00	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	1 174 426,08	1 174 536,00	0,14

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>6 247 514,48</b>	<b>6 228 658,00</b>	<b>0,75</b>
1 900 000,00	NATURGY CAPITAL MARKETS SA 1.125% 11/04/2024	EUR	1 952 435,89	1 958 729,00	0,24
1 400 000,00	IBERDROLA FINANZAS SA 1.00% 07/03/2024	EUR	1 451 196,87	1 442 980,00	0,17
1 100 000,00	ENAGAS FINANCIACIONES SAU 1.25% 06/02/2025	EUR	1 158 144,88	1 154 329,00	0,14
800 000,00	RED ELECTRICA FINANCIACIONES SAU 1.125% 24/04/2025	EUR	846 780,32	838 288,00	0,10
400 000,00	RED ELECTRICA FINANCIACIONES SAU 1.00% 21/04/2026	EUR	421 067,58	419 720,00	0,05
400 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	417 888,94	414 612,00	0,05
<b>Consumer Retail</b>			<b>4 783 668,94</b>	<b>4 738 896,00</b>	<b>0,57</b>
2 400 000,00	ABERTIS INFRAESTRUCTURAS SA 3.75% 20/06/2023	EUR	2 627 565,40	2 582 856,00	0,31
1 500 000,00	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	EUR	1 527 916,42	1 527 900,00	0,18
600 000,00	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	628 187,12	628 140,00	0,08
<b>Industries</b>			<b>4 554 233,31</b>	<b>4 563 842,00</b>	<b>0,55</b>
1 500 000,00	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	1 574 423,10	1 574 190,00	0,19
1 400 000,00	FERROVIAL EMISIONES SA 0.375% 14/09/2022	EUR	1 412 119,64	1 410 178,00	0,17
1 100 000,00	AMADEUS IT GROUP SA 2.50% 20/05/2024	EUR	1 166 950,53	1 172 314,00	0,14
400 000,00	AMADEUS IT GROUP SA 0.875% 18/09/2023	EUR	400 740,04	407 160,00	0,05
<b>GERMANY</b>			<b>52 550 961,82</b>	<b>52 453 496,74</b>	<b>6,28</b>
<b>Consumer Retail</b>			<b>13 708 890,89</b>	<b>13 729 460,05</b>	<b>1,64</b>
3 415 000,00	DAIMLER AG 2.625% 07/04/2025	EUR	3 724 002,27	3 760 427,25	0,45
2 150 000,00	DAIMLER AG 1.625% 22/08/2023	EUR	2 250 133,83	2 233 291,00	0,27
1 775 000,00	VOLKSWAGEN BANK GMBH 1.25% 15/12/2025	EUR	1 866 321,72	1 860 146,75	0,22
1 275 000,00	CONTINENTAL AG 0.375% 27/06/2025	EUR	1 267 429,64	1 288 145,25	0,15
1 160 000,00	VOLKSWAGEN LEASING GMBH 0.25% 12/01/2026	EUR	1 164 599,74	1 163 619,20	0,14
1 040 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 3.00% 06/04/2025	EUR	1 159 562,17	1 152 673,60	0,14
1 100 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 1.50% 01/10/2024	EUR	1 155 889,69	1 152 162,00	0,14
875 000,00	DAIMLER AG 1.40% 12/01/2024	EUR	910 593,31	909 265,00	0,11
200 000,00	VOLKSWAGEN BANK GMBH REG 1.875% 31/01/2024	EUR	210 358,52	209 730,00	0,02
<b>Finance</b>			<b>10 667 993,72</b>	<b>10 670 532,50</b>	<b>1,28</b>
2 300 000,00	BERLIN HYP AG 0.50% 26/09/2023	EUR	2 345 491,28	2 328 681,00	0,28
1 100 000,00	DEUTSCHE BANK AG 2.375% 11/01/2023	EUR	1 146 152,35	1 143 670,00	0,14
900 000,00	COMMERZBANK AG 1.125% 19/09/2025	EUR	932 806,97	931 194,00	0,11
900 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	933 160,68	926 811,00	0,11
815 000,00	COMMERZBANK AG 0.50% 13/09/2023	EUR	822 335,97	825 008,20	0,10
800 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.75% 07/02/2023	EUR	809 511,84	812 224,00	0,10
800 000,00	COMMERZBANK AG 0.25% 16/09/2024	EUR	791 044,14	803 464,00	0,10
650 000,00	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	667 457,06	667 667,00	0,08
600 000,00	DEUTSCHE BANK AG 1.125% 17/03/2025	EUR	606 291,48	619 602,00	0,07
400 000,00	DVB BANK SE 1.25% 16/06/2023	EUR	412 061,80	412 128,00	0,05
395 000,00	COMMERZBANK AG 1.50% 21/09/2022	EUR	410 116,47	403 539,90	0,05
350 000,00	COMMERZBANK AG 0.50% 28/08/2023	EUR	351 499,87	354 991,00	0,04
220 000,00	COMMERZBANK AG 0.625% 28/08/2024	EUR	220 808,56	224 719,00	0,03
210 000,00	COMMERZBANK AG 1.125% 24/05/2024	EUR	219 255,25	216 833,40	0,02
<b>Raw materials</b>			<b>7 705 081,72</b>	<b>7 650 897,44</b>	<b>0,92</b>
1 900 000,00	BASF SE 0.101% 05/06/2023	EUR	1 912 356,84	1 913 243,00	0,23
995 000,00	LANXESS AG 2.625% 21/11/2022	EUR	1 053 310,69	1 035 337,30	0,12
1 010 000,00	EVONIK INDUSTRIES AG 1.00% 23/01/2023	EUR	1 036 222,45	1 026 432,70	0,12
900 000,00	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	928 349,63	921 861,00	0,11
610 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	631 420,86	629 898,20	0,08
570 000,00	LANXESS AG 1.125% 16/05/2025	EUR	600 615,66	595 496,10	0,07
474 000,00	BASF SE 2.50% 22/01/2024	EUR	521 160,59	504 942,72	0,06
401 000,00	ALBEMARLE NEW HOLDING GMBH 1.125% 25/11/2025	EUR	415 659,65	419 454,02	0,05
370 000,00	COVESTRO AG 1.75% 25/09/2024	EUR	390 466,59	390 409,20	0,05
205 000,00	BASF SE 0.875% 22/05/2025	EUR	215 518,76	213 823,20	0,03

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>7 253 720,97</b>	<b>7 231 852,40</b>	<b>0,87</b>
3 200 000,00	HEIDELBERGCEMENT AG 1.50% 07/02/2025	EUR	3 339 323,84	3 362 112,00	0,40
1 540 000,00	DEUTSCHE POST AG 2.875% 11/12/2024	EUR	1 728 644,25	1 703 039,80	0,21
1 075 000,00	HEIDELBERGCEMENT AG 2.25% 30/03/2023	EUR	1 125 889,57	1 114 538,50	0,13
990 000,00	HEIDELBERGCEMENT AG 2.25% 03/06/2024	EUR	1 059 863,31	1 052 162,10	0,13
<b>Health</b>			<b>6 180 396,99</b>	<b>6 184 625,50</b>	<b>0,74</b>
1 800 000,00	BAYER AG 0.05% 12/01/2025	EUR	1 796 823,78	1 796 364,00	0,21
1 470 000,00	FRESENIUS SE & CO KGAA REG 1.875% 15/02/2025	EUR	1 567 620,97	1 567 387,50	0,19
1 400 000,00	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	1 413 384,02	1 413 258,00	0,17
1 400 000,00	MERCK FINANCIAL SERVICES GMBH 0.005% 15/12/2023	EUR	1 402 568,22	1 407 616,00	0,17
<b>Multi-Utilities</b>			<b>3 595 139,39</b>	<b>3 566 047,10</b>	<b>0,43</b>
1 215 000,00	E.ON SE 0.375% 20/04/2023	EUR	1 232 427,29	1 228 122,00	0,15
930 000,00	E.ON SE 0.875% 22/05/2024	EUR	960 081,44	955 575,00	0,12
800 000,00	EUROGRID GMBH 1.875% 10/06/2025	EUR	869 405,21	856 736,00	0,10
505 000,00	E.ON SE 1.00% 07/10/2025	EUR	533 225,45	525 614,10	0,06
<b>Telecommunication</b>			<b>1 358 003,85</b>	<b>1 354 678,00</b>	<b>0,16</b>
1 300 000,00	DEUTSCHE TELEKOM AG 0.875% 25/03/2026	EUR	1 358 003,85	1 354 678,00	0,16
<b>Energy</b>			<b>1 059 456,01</b>	<b>1 046 395,75</b>	<b>0,12</b>
650 000,00	VIER GAS TRANSPORT GMBH 3.125% 10/07/2023	EUR	698 778,44	694 525,00	0,08
315 000,00	VIER GAS TRANSPORT GMBH 2.875% 12/06/2025	EUR	360 677,57	351 870,75	0,04
<b>Basic Goods</b>			<b>818 308,08</b>	<b>815 592,00</b>	<b>0,10</b>
800 000,00	METRO AG 1.125% 06/03/2023	EUR	818 308,08	815 592,00	0,10
<b>Computing and IT</b>			<b>203 970,20</b>	<b>203 416,00</b>	<b>0,02</b>
200 000,00	INFINEON TECHNOLOGIES AG 0.75% 24/06/2023	EUR	203 970,20	203 416,00	0,02
<b>ITALY</b>			<b>37 963 276,76</b>	<b>38 037 152,98</b>	<b>4,55</b>
<b>Finance</b>			<b>21 791 453,24</b>	<b>22 019 547,53</b>	<b>2,63</b>
2 445 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 601 159,39	2 625 856,65	0,31
2 435 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	2 465 509,52	2 507 563,00	0,30
2 030 000,00	FCA BANK SPA 0.50% 13/09/2024	EUR	1 988 875,60	2 057 993,70	0,25
1 938 000,00	FCA BANK SPA 0.625% 24/11/2022	EUR	1 936 791,89	1 957 786,98	0,23
1 920 000,00	UNICREDIT SPA 1.00% 18/01/2023	EUR	1 941 367,58	1 952 428,80	0,23
1 745 000,00	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	1 836 748,40	1 829 807,00	0,22
1 620 000,00	INTESA SANPAOLO SPA 1.375% 18/01/2024	EUR	1 654 938,93	1 680 474,60	0,20
1 500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	1 532 799,96	1 544 940,00	0,19
1 300 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	1 525 014,37	1 523 808,00	0,18
1 200 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 0.875% 15/01/2026	EUR	1 234 860,61	1 228 884,00	0,15
890 000,00	AZIMUT HOLDING SPA 1.625% 12/12/2024	EUR	895 448,32	925 662,30	0,11
690 000,00	FCA BANK SPA 0.25% 28/02/2023	EUR	690 190,08	693 919,20	0,08
510 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	511 611,68	511 611,60	0,06
465 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	467 736,90	470 012,70	0,06
300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 0.625% 27/09/2022	EUR	303 945,20	303 240,00	0,04
100 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	103 116,74	104 235,00	0,01
100 000,00	UNIONE DI BANCHE ITALIANE SPA 1.00% 22/07/2022	EUR	101 338,07	101 324,00	0,01
<b>Energy</b>			<b>8 451 325,37</b>	<b>8 348 826,05</b>	<b>1,00</b>
1 670 000,00	ENI SPA 3.75% 12/09/2025	EUR	1 983 002,43	1 934 210,70	0,23
1 595 000,00	ENI SPA 1.00% 14/03/2025	EUR	1 666 522,30	1 655 881,15	0,20
1 205 000,00	ENI SPA 3.25% 10/07/2023	EUR	1 328 710,24	1 291 229,80	0,15
1 155 000,00	ENI SPA 0.625% 19/09/2024	EUR	1 176 240,60	1 182 662,25	0,14
1 090 000,00	ERG SPA 1.875% 11/04/2025	EUR	1 161 335,17	1 157 263,90	0,14
1 075 000,00	ENI SPA 1.75% 18/01/2024	EUR	1 135 514,63	1 127 578,25	0,14

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>7 720 498,15</b>	<b>7 668 779,40</b>	<b>0,92</b>
2 180 000,00	IREN SPA 1.95% 19/09/2025	EUR	2 363 860,00	2 336 022,60	0,28
1 625 000,00	SNAM SPA REG 1.25% 28/08/2025	EUR	1 719 077,69	1 704 998,75	0,20
1 155 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 0.125% 25/07/2025	EUR	1 167 441,96	1 161 248,55	0,14
1 000 000,00	ENEL SPA 5.25% 20/05/2024	EUR	1 160 938,05	1 157 530,00	0,14
675 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 1.00% 10/04/2026	EUR	705 931,20	705 469,50	0,09
600 000,00	ITALGAS SPA 0.25% 24/06/2025	EUR	603 249,25	603 510,00	0,07
<b>LUXEMBOURG</b>			<b>19 448 842,44</b>	<b>19 408 335,55</b>	<b>2,32</b>
<b>Industries</b>			<b>7 657 860,23</b>	<b>7 604 039,45</b>	<b>0,91</b>
2 560 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.375% 09/04/2025	EUR	2 803 867,36	2 777 984,00	0,33
2 210 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 12/09/2025	EUR	2 353 098,50	2 346 600,10	0,28
1 230 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	1 325 670,43	1 316 641,20	0,16
645 000,00	HOLCIM FINANCE LUXEMBOURG SA 1.375% 26/05/2023	EUR	670 982,18	662 182,80	0,08
260 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 0.50% 09/08/2022	EUR	261 220,42	261 757,60	0,03
125 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.625% 07/04/2026	EUR	133 915,05	133 368,75	0,02
100 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 2.875% 17/05/2023	EUR	109 106,29	105 505,00	0,01
<b>Health</b>			<b>4 241 427,56</b>	<b>4 240 247,20</b>	<b>0,51</b>
1 540 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	1 553 974,37	1 561 313,60	0,19
1 380 000,00	DH EUROPE FINANCE II SARL 0.20% 18/03/2026	EUR	1 390 505,95	1 387 383,00	0,17
1 115 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.25% 02/07/2025	EUR	1 130 341,14	1 129 227,40	0,13
160 000,00	ALLERGAN FUNDING SCS 1.25% 01/06/2024	EUR	166 606,10	162 323,20	0,02
<b>Finance</b>			<b>4 085 946,77</b>	<b>4 118 960,80</b>	<b>0,49</b>
2 100 000,00	AROWNTOWN SA 0.625% 09/07/2025	EUR	2 098 593,41	2 132 529,00	0,25
935 000,00	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 2.00% 15/02/2024	EUR	969 609,73	974 307,40	0,12
510 000,00	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.40% 06/07/2022	EUR	516 398,83	515 467,20	0,06
465 000,00	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 2.20% 24/07/2025	EUR	501 344,80	496 657,20	0,06
<b>Telecommunication</b>			<b>2 062 672,28</b>	<b>2 062 955,10</b>	<b>0,25</b>
2 045 000,00	CK HUTCHISON GROUP TELECOM FINANCE SA 0.375% 17/10/2023	EUR	2 062 672,28	2 062 955,10	0,25
<b>Computing and IT</b>			<b>1 060 959,40</b>	<b>1 039 243,00</b>	<b>0,12</b>
950 000,00	DH EUROPE FINANCE SARL 2.50% 08/07/2025	EUR	1 060 959,40	1 039 243,00	0,12
<b>Energy</b>			<b>339 976,20</b>	<b>342 890,00</b>	<b>0,04</b>
340 000,00	BLACKSTONE PP EUR HOLD 0.50% 12/09/2023	EUR	339 976,20	342 890,00	0,04
<b>IRELAND</b>			<b>15 860 480,25</b>	<b>16 033 856,60</b>	<b>1,92</b>
<b>Industries</b>			<b>6 373 199,16</b>	<b>6 452 768,85</b>	<b>0,77</b>
1 505 000,00	JOHNSON CONTROLS INTERNATIONAL PLC 1.00% 15/09/2023	EUR	1 546 750,96	1 539 795,60	0,18
1 425 000,00	EATON CAPITAL UNLIMITED CO 0.697% 14/05/2025	EUR	1 461 794,00	1 463 574,75	0,18
1 330 000,00	RYANAIR DAC 2.875% 15/09/2025	EUR	1 387 101,44	1 455 392,40	0,17
655 000,00	CRH FINANCE DAC 3.125% 03/04/2023	EUR	705 823,50	693 317,50	0,08
655 000,00	EATON CAPITAL UNLIMITED CO 0.75% 20/09/2024	EUR	666 027,92	672 121,70	0,08
615 000,00	RYANAIR DAC 1.125% 15/08/2023	EUR	605 701,34	628 566,90	0,08
<b>Finance</b>			<b>3 055 409,66</b>	<b>3 060 530,05</b>	<b>0,37</b>
1 315 000,00	AIB GROUP PLC 1.50% 29/03/2023	EUR	1 350 607,80	1 351 359,75	0,16
785 000,00	AIB GROUP PLC 2.25% 03/07/2025	EUR	851 739,25	850 594,60	0,10
540 000,00	AIB GROUP PLC 1.25% 28/05/2024	EUR	551 491,88	559 650,60	0,07
285 000,00	GE CAPITAL EUROPEAN FUNDING UNLIMITED CO 2.625% 15/03/2023	EUR	301 570,73	298 925,10	0,04

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>2 728 658,82</b>	<b>2 733 031,25</b>	<b>0,33</b>
1 270 000,00	FRESENIUS FINANCE IRELAND PLC 1.50% 30/01/2024	EUR	1 324 247,89	1 317 218,60	0,16
1 150 000,00	ABBOTT IRELAND FINANCING DAC 0.875% 27/09/2023	EUR	1 170 761,10	1 178 888,00	0,14
235 000,00	ABBOTT IRELAND FINANCING DAC 0.10% 19/11/2024	EUR	233 649,83	236 924,65	0,03
<b>Consumer Retail</b>			<b>1 917 216,92</b>	<b>1 981 079,75</b>	<b>0,24</b>
1 945 000,00	RYANAIR DAC 1.125% 10/03/2023	EUR	1 917 216,92	1 981 079,75	0,24
<b>Computing and IT</b>			<b>1 785 995,69</b>	<b>1 806 446,70</b>	<b>0,21</b>
1 260 000,00	DELL BANK INTERNATIONAL DAC 0.625% 17/10/2022	EUR	1 264 058,74	1 273 532,40	0,15
510 000,00	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	521 936,95	532 914,30	0,06
<b>SWEDEN</b>			<b>13 084 803,08</b>	<b>13 063 316,70</b>	<b>1,56</b>
<b>Finance</b>			<b>6 576 503,25</b>	<b>6 603 888,95</b>	<b>0,79</b>
1 550 000,00	LANSFORSKRINGAR BANK AB 0.875% 25/09/2023	EUR	1 592 656,20	1 588 331,50	0,19
1 195 000,00	AKELIUS RESIDENTIAL PROPERTY AB 1.125% 14/03/2024	EUR	1 232 322,53	1 227 910,30	0,15
1 200 000,00	SWEDBANK AB 0.40% 29/08/2023	EUR	1 219 946,06	1 218 948,00	0,15
1 200 000,00	LANSFORSKRINGAR BANK AB REG 0.125% 19/02/2025	EUR	1 170 371,30	1 206 756,00	0,14
1 155 000,00	SWEDBANK AB 0.25% 09/10/2024	EUR	1 163 817,51	1 164 805,95	0,14
195 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.25% 19/05/2023	EUR	197 389,65	197 137,20	0,02
<b>Consumer Retail</b>			<b>4 795 077,90</b>	<b>4 760 328,10</b>	<b>0,57</b>
1 910 000,00	ESSITY AB 2.50% 09/06/2023	EUR	2 051 414,28	2 011 115,40	0,24
1 000 000,00	SCANIA CV AB 0.50% 06/10/2023	EUR	1 013 980,70	1 012 120,00	0,12
835 000,00	VOLVO TREASURY AB 1.625% 26/05/2025	EUR	879 319,14	886 369,20	0,11
825 000,00	ESSITY AB 1.125% 27/03/2024	EUR	850 363,78	850 723,50	0,10
<b>Energy</b>			<b>1 018 571,62</b>	<b>1 008 704,85</b>	<b>0,12</b>
965 000,00	ORLEN CAPITAL AB 2.50% 07/06/2023	EUR	1 018 571,62	1 008 704,85	0,12
<b>Telecommunication</b>			<b>694 650,31</b>	<b>690 394,80</b>	<b>0,08</b>
670 000,00	TELE2 AB 1.125% 15/05/2024	EUR	694 650,31	690 394,80	0,08
<b>JAPAN</b>			<b>11 242 010,49</b>	<b>11 303 515,50</b>	<b>1,35</b>
<b>Finance</b>			<b>10 822 645,20</b>	<b>10 885 819,80</b>	<b>1,30</b>
2 917 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.819% 23/07/2023	EUR	2 978 142,96	2 979 423,80	0,36
1 840 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	1 846 378,17	1 865 208,00	0,22
1 270 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	1 299 134,37	1 304 124,90	0,15
980 000,00	MIZUHO FINANCIAL GROUP INC 0.523% 10/06/2024	EUR	984 347,52	997 600,80	0,12
870 000,00	MIZUHO FINANCIAL GROUP INC 1.02% 11/10/2023	EUR	893 431,95	893 881,50	0,11
730 000,00	MIZUHO FINANCIAL GROUP INC 0.118% 06/09/2024	EUR	733 252,30	734 394,60	0,09
710 000,00	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	725 153,40	733 714,00	0,09
430 000,00	MIZUHO FINANCIAL GROUP 0.184% 13/04/2026	EUR	429 589,32	430 227,90	0,05
330 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.68% 26/01/2023	EUR	336 072,31	334 920,30	0,04
300 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	294 544,10	310 104,00	0,04
300 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	302 598,80	302 220,00	0,03
<b>Health</b>			<b>419 365,29</b>	<b>417 695,70</b>	<b>0,05</b>
410 000,00	TAKEDA PHARMACEUTICAL CO LTD 1.125% 21/11/2022	EUR	419 365,29	417 695,70	0,05
<b>FINLAND</b>			<b>10 956 155,11</b>	<b>10 942 132,60</b>	<b>1,31</b>
<b>Finance</b>			<b>9 385 511,48</b>	<b>9 375 688,00</b>	<b>1,12</b>
5 010 000,00	NORDEA BANK ABP 0.875% 26/06/2023	EUR	5 149 097,35	5 119 368,30	0,61
2 615 000,00	OP CORPORATE BANK PLC 0.375% 19/06/2024	EUR	2 628 409,86	2 648 105,90	0,32
1 330 000,00	OP CORPORATE BANK PLC 0.25% 24/03/2026	EUR	1 332 602,34	1 333 564,40	0,16
270 000,00	OP CORPORATE BANK PLC 0.375% 26/02/2024	EUR	275 401,93	274 649,40	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>1 570 643,63</b>	<b>1 566 444,60</b>	<b>0,19</b>
1 530 000,00	CRH FINLAND SERVICES OYJ REG 0.875% 05/11/2023	EUR	1 570 643,63	1 566 444,60	0,19
<b>BELGIUM</b>			<b>10 460 696,68</b>	<b>10 449 074,20</b>	<b>1,25</b>
<b>Finance</b>			<b>7 453 212,28</b>	<b>7 467 236,30</b>	<b>0,89</b>
1 700 000,00	KBC GROUP NV 0.75% 18/10/2023	EUR	1 717 907,13	1 739 355,00	0,21
1 200 000,00	BELFIUS BANK SA 0.75% 12/09/2022	EUR	1 222 288,13	1 215 432,00	0,15
1 200 000,00	BELFIUS BANK SA 0.375% 02/09/2025	EUR	1 210 407,30	1 210 080,00	0,15
1 100 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	1 130 242,60	1 124 651,00	0,13
850 000,00	EUROCLEAR BANK SA 0.50% 10/07/2023	EUR	854 178,34	862 996,50	0,10
690 000,00	EUROCLEAR BANK SA 0.125% 07/07/2025	EUR	699 244,75	694 705,80	0,08
600 000,00	KBC GROUP NV 1.125% 25/01/2024	EUR	618 944,03	620 016,00	0,07
<b>Basic Goods</b>			<b>1 752 145,13</b>	<b>1 739 989,90</b>	<b>0,21</b>
890 000,00	ANHEUSER-BUSCH INBEV SA 2.70% 31/03/2026	EUR	1 010 999,53	1 004 195,90	0,12
670 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.875% 25/09/2024	EUR	741 145,60	735 794,00	0,09
<b>Raw materials</b>			<b>830 311,39</b>	<b>818 112,00</b>	<b>0,10</b>
800 000,00	SOLVAY SA 1.625% 02/12/2022	EUR	830 311,39	818 112,00	0,10
<b>Multi-Utilities</b>			<b>425 027,88</b>	<b>423 736,00</b>	<b>0,05</b>
400 000,00	ELIA TRANSMISSION BELGIUM SA 1.375% 14/01/2026	EUR	425 027,88	423 736,00	0,05
<b>DENMARK</b>			<b>9 894 249,78</b>	<b>9 892 071,20</b>	<b>1,19</b>
<b>Finance</b>			<b>5 158 368,43</b>	<b>5 199 558,00</b>	<b>0,62</b>
1 220 000,00	NYKREDIT REALKREDIT A/S 0.25% 20/01/2023	EUR	1 217 510,70	1 229 028,00	0,15
1 150 000,00	DANSKE BANK A/S 0.875% 22/05/2023	EUR	1 167 075,12	1 170 677,00	0,14
1 065 000,00	NYKREDIT REALKREDIT A/S 0.25% 13/01/2026	EUR	1 067 725,79	1 065 649,65	0,13
895 000,00	NYKREDIT REALKREDIT A/S 0.625% 17/01/2025	EUR	903 065,34	913 445,95	0,11
715 000,00	NYKREDIT REALKREDIT A/S 0.125% 10/07/2024	EUR	700 556,79	718 260,40	0,08
100 000,00	NYKREDIT REALKREDIT A/S 0.875% 17/01/2024	EUR	102 434,69	102 497,00	0,01
<b>Basic Goods</b>			<b>4 089 734,89</b>	<b>4 047 933,20</b>	<b>0,49</b>
2 210 000,00	CARLSBERG BREWERIES A/S 2.50% 28/05/2024	EUR	2 400 119,54	2 365 539,80	0,29
1 660 000,00	CARLSBERG BREWERIES AS 0.50% 06/09/2023	EUR	1 689 615,35	1 682 393,40	0,20
<b>Industries</b>			<b>646 146,46</b>	<b>644 580,00</b>	<b>0,08</b>
600 000,00	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	646 146,46	644 580,00	0,08
<b>AUSTRALIA</b>			<b>9 685 876,24</b>	<b>9 595 420,85</b>	<b>1,15</b>
<b>Finance</b>			<b>3 121 214,11</b>	<b>3 082 442,95</b>	<b>0,37</b>
1 245 000,00	NATIONAL AUSTRALIA BANK LTD REG 0.625% 10/11/2023	EUR	1 275 729,70	1 272 713,70	0,15
1 050 000,00	SCENTRE GROUP TRUST 2 3.25% 11/09/2023	EUR	1 156 064,33	1 129 201,50	0,14
665 000,00	SCENTRE GROUP TRUST 1 VIA SCENTRE GROUP TRUST 2 REG 1.375% 22/03/2023	EUR	689 420,08	680 527,75	0,08
<b>Consumer Retail</b>			<b>3 008 075,21</b>	<b>3 029 223,30</b>	<b>0,36</b>
2 405 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.50% 06/04/2023	EUR	2 424 451,75	2 438 934,55	0,29
430 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	426 808,39	434 992,30	0,05
145 000,00	TOYOTA FINANCE AUSTRALIA LTD 2.004% 21/10/2024	EUR	156 815,07	155 296,45	0,02
<b>Telecommunication</b>			<b>2 706 796,63</b>	<b>2 657 231,50</b>	<b>0,32</b>
2 170 000,00	TELSTRA CORP LTD 2.50% 15/09/2023	EUR	2 348 243,14	2 299 874,50	0,28
340 000,00	TELSTRA CORP LTD 1.125% 14/04/2026	EUR	358 553,49	357 357,00	0,04
<b>Raw materials</b>			<b>586 614,63</b>	<b>568 115,60</b>	<b>0,07</b>
520 000,00	BHP BILLITON FINANCE LTD 3.00% 29/05/2024	EUR	586 614,63	568 115,60	0,07
<b>Basic Goods</b>			<b>263 175,66</b>	<b>258 407,50</b>	<b>0,03</b>
250 000,00	WESFARMERS LTD 2.75% 02/08/2022	EUR	263 175,66	258 407,50	0,03

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CANADA</b>			<b>4 623 835,53</b>	<b>4 668 566,30</b>	<b>0,56</b>
<b>Finance</b>			<b>3 662 601,66</b>	<b>3 700 997,80</b>	<b>0,44</b>
1 330 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	1 332 692,68	1 349 152,00	0,16
900 000,00	BANK OF NOVA SCOTIA 0.50% 30/04/2024	EUR	916 219,52	915 903,00	0,11
740 000,00	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 03/05/2024	EUR	744 785,31	750 360,00	0,09
680 000,00	ROYAL BANK OF CANADA 0.125% 23/07/2024	EUR	668 904,15	685 582,80	0,08
<b>Consumer Retail</b>			<b>961 233,87</b>	<b>967 568,50</b>	<b>0,12</b>
925 000,00	MAGNA INTERNATIONAL INC 1.90% 24/11/2023	EUR	961 233,87	967 568,50	0,12
<b>JERSEY</b>			<b>4 620 103,30</b>	<b>4 643 501,55</b>	<b>0,56</b>
<b>Raw materials</b>			<b>4 346 526,57</b>	<b>4 375 951,15</b>	<b>0,53</b>
2 165 000,00	GLENCORE FINANCE EUROPE SA 1.75% 17/03/2025	EUR	2 248 062,21	2 274 007,75	0,28
1 930 000,00	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	2 002 168,06	2 000 406,40	0,24
100 000,00	GLENCORE FINANCE EUROPE LTD 0.625% 11/09/2024	EUR	96 296,30	101 537,00	0,01
<b>Finance</b>			<b>273 576,73</b>	<b>267 550,40</b>	<b>0,03</b>
260 000,00	SWISS RE REASSURE LTD 1.375% 27/05/2023	EUR	273 576,73	267 550,40	0,03
<b>AUSTRIA</b>			<b>4 409 203,89</b>	<b>4 374 375,25</b>	<b>0,52</b>
<b>Finance</b>			<b>3 155 501,28</b>	<b>3 122 637,00</b>	<b>0,37</b>
1 500 000,00	RAIFFEISEN BANK INTERNATIONAL AG 6.00% 16/10/2023	EUR	1 744 215,11	1 706 730,00	0,20
1 300 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.25% 22/01/2025	EUR	1 307 273,36	1 313 104,00	0,16
100 000,00	RAIFFEISEN BANK INTERNATIONAL AG 1.00% 04/12/2023	EUR	104 012,81	102 803,00	0,01
<b>Energy</b>			<b>1 253 702,61</b>	<b>1 251 738,25</b>	<b>0,15</b>
625 000,00	OMV AG 1.50% 09/04/2024	EUR	655 524,42	653 312,50	0,08
585 000,00	OMV AG 0.75% 04/12/2023	EUR	598 178,19	598 425,75	0,07
<b>NORWAY</b>			<b>3 948 741,57</b>	<b>3 979 208,63</b>	<b>0,48</b>
<b>Finance</b>			<b>3 948 741,57</b>	<b>3 979 208,63</b>	<b>0,48</b>
1 385 000,00	DNB BANK ASA 0.60% 25/09/2023	EUR	1 419 483,83	1 412 561,50	0,17
1 107 000,00	DNB BANK ASA 0.25% 09/04/2024	EUR	1 120 943,39	1 122 486,93	0,13
1 000 000,00	SANTANDER CONSUMER BANK AS 0.125% 25/02/2025	EUR	964 394,34	1 001 500,00	0,12
300 000,00	SANTANDER CONSUMER BANK AS 0.75% 01/03/2023	EUR	305 682,29	304 917,00	0,04
135 000,00	SPAREBANK 1 SMN 0.75% 03/07/2023	EUR	138 237,72	137 743,20	0,02
<b>CAYMAN ISLANDS</b>			<b>2 353 032,21</b>	<b>2 370 243,95</b>	<b>0,28</b>
<b>Consumer Retail</b>			<b>1 638 085,52</b>	<b>1 659 008,75</b>	<b>0,20</b>
1 615 000,00	CK HUTCHISON FINANCE 16 II LTD 0.875% 03/10/2024	EUR	1 638 085,52	1 659 008,75	0,20
<b>Finance</b>			<b>714 946,69</b>	<b>711 235,20</b>	<b>0,08</b>
695 000,00	CK HUTCHISON FINANCE 16 LTD 1.25% 06/04/2023	EUR	714 946,69	711 235,20	0,08
<b>NEW ZEALAND</b>			<b>1 165 851,85</b>	<b>1 170 881,60</b>	<b>0,14</b>
<b>Finance</b>			<b>1 165 851,85</b>	<b>1 170 881,60</b>	<b>0,14</b>
1 120 000,00	ANZ NEW ZEALAND INT'L LTD REG 1.125% 20/03/2025	EUR	1 165 851,85	1 170 881,60	0,14
<b>Floating Rate Notes</b>			<b>138 580 954,39</b>	<b>139 799 674,64</b>	<b>16,73</b>
<b>FRANCE</b>			<b>40 508 021,57</b>	<b>40 774 207,70</b>	<b>4,88</b>
<b>Finance</b>			<b>28 463 685,27</b>	<b>28 603 741,10</b>	<b>3,42</b>
5 100 000,00	BNP PARIBAS SA FRN 15/07/2025	EUR	5 108 251,90	5 167 065,00	0,62
4 300 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	4 420 011,56	4 436 869,00	0,53
2 400 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	2 432 487,27	2 475 264,00	0,30
2 100 000,00	SOCIETE GENERALE SA FRN 23/02/2028	EUR	2 129 462,10	2 133 117,00	0,26

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 100 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	2 116 078,38	2 132 256,00	0,25
1 400 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2049	EUR	1 530 135,14	1 555 596,00	0,19
1 245 000,00	AXA SA FRN 04/07/2043	EUR	1 407 646,80	1 369 437,75	0,16
1 300 000,00	BPCE SA FRN 30/11/2027	EUR	1 351 871,36	1 349 582,00	0,16
1 045 000,00	AXA SA FRN 20/05/2049	EUR	1 177 358,09	1 178 874,95	0,14
1 000 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	1 131 468,15	1 140 130,00	0,14
980 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	1 022 932,65	1 012 173,40	0,12
800 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	870 883,09	863 472,00	0,10
800 000,00	BNP PARIBAS SA FRN 20/11/2030	EUR	868 462,84	859 592,00	0,10
800 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	822 702,61	831 168,00	0,10
700 000,00	AXA SA FRN 29/11/2049	EUR	768 319,33	775 600,00	0,09
500 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	548 554,30	554 600,00	0,07
400 000,00	CNP ASSURANCES FRN 05/06/2045	EUR	452 379,23	455 684,00	0,05
300 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	304 680,47	313 260,00	0,04
<b>Energy</b>			<b>4 879 611,64</b>	<b>4 925 591,60</b>	<b>0,59</b>
3 230 000,00	TOTAL SA FRN 29/12/2049	EUR	3 384 887,64	3 414 336,10	0,41
1 475 000,00	TOTAL SA FRN 31/12/2099	EUR	1 494 724,00	1 511 255,50	0,18
<b>Multi-Utilities</b>			<b>2 864 648,65</b>	<b>2 911 313,00</b>	<b>0,35</b>
1 500 000,00	ENGIE SA FRN 31/12/2099	EUR	1 522 605,28	1 533 105,00	0,18
1 000 000,00	SUEZ FRN 31/12/2099	EUR	1 039 013,07	1 053 170,00	0,13
300 000,00	ENGIE SA FRN 31/12/2099	EUR	303 030,30	325 038,00	0,04
<b>Telecommunication</b>			<b>2 263 445,04</b>	<b>2 283 742,00</b>	<b>0,27</b>
1 800 000,00	ORANGE SA FRN 31/12/2099	EUR	1 864 671,47	1 890 846,00	0,22
350 000,00	ORANGE SA FRN 29/12/2049	EUR	398 773,57	392 896,00	0,05
<b>Basic Goods</b>			<b>2 036 630,97</b>	<b>2 049 820,00</b>	<b>0,25</b>
2 000 000,00	DANONE SA FRN 31/12/2099	EUR	2 036 630,97	2 049 820,00	0,25
<b>NETHERLANDS</b>			<b>23 544 374,25</b>	<b>23 672 363,55</b>	<b>2,83</b>
<b>Finance</b>			<b>18 879 628,57</b>	<b>18 993 096,05</b>	<b>2,27</b>
4 600 000,00	ING GROEP NV FRN 03/09/2025	EUR	4 550 121,29	4 608 694,00	0,55
1 925 000,00	NN GROUP NV FRN 29/06/2049	EUR	2 116 217,89	2 121 677,25	0,25
1 700 000,00	ING GROEP NV FRN 22/03/2030	EUR	1 773 083,53	1 791 324,00	0,21
1 600 000,00	ING GROEP NV FRN 13/11/2030	EUR	1 618 412,84	1 621 408,00	0,19
1 475 000,00	ELM BV FOR SWISS REINSURANCE CO LTD FRN 29/12/2049	EUR	1 592 372,64	1 585 920,00	0,19
1 330 000,00	AEGON NV FRN 25/04/2044	EUR	1 456 677,38	1 462 920,20	0,18
1 225 000,00	ACHMEA BV FRN 29/12/2049	EUR	1 347 065,87	1 352 118,25	0,16
1 200 000,00	ING GROEP NV FRN 26/09/2029	EUR	1 197 941,82	1 244 496,00	0,15
945 000,00	NN GROUP NV FRN 08/04/2044	EUR	1 061 172,48	1 053 495,45	0,13
1 000 000,00	ABN AMRO BANK NV FRN 18/01/2028	EUR	1 032 714,75	1 042 710,00	0,13
530 000,00	ACHMEA BV FRN 04/04/2043	EUR	602 101,43	582 909,90	0,07
400 000,00	ING GROEP NV FRN 11/04/2028	EUR	424 003,87	419 696,00	0,05
100 000,00	ING GROEP NV FRN 15/02/2029	EUR	107 742,78	105 727,00	0,01
<b>Consumer Retail</b>			<b>2 538 371,83</b>	<b>2 544 979,50</b>	<b>0,30</b>
1 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 077 227,72	1 080 450,00	0,13
700 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	746 022,60	747 621,00	0,09
630 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/03/2049	EUR	715 121,51	716 908,50	0,08
<b>Multi-Utilities</b>			<b>2 126 373,85</b>	<b>2 134 288,00</b>	<b>0,26</b>
1 300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 414 807,48	1 414 543,00	0,17
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	402 265,44	410 328,00	0,05
300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	309 300,93	309 417,00	0,04

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## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>13 249 468,51</b>	<b>13 299 124,10</b>	<b>1,59</b>
<b>Finance</b>			<b>12 333 833,46</b>	<b>12 370 396,10</b>	<b>1,48</b>
3 800 000,00	ALLIANZ SE FRN 31/12/2099	EUR	4 154 670,48	4 143 064,00	0,50
2 600 000,00	DEUTSCHE BANK AG FRN 03/09/2026	EUR	2 661 262,63	2 693 964,00	0,32
1 600 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	1 617 002,91	1 629 280,00	0,20
910 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	948 307,87	955 691,10	0,11
800 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	813 473,02	816 640,00	0,10
700 000,00	ALLIANZ SE FRN 07/07/2045	EUR	754 794,48	748 895,00	0,09
600 000,00	HANNOVER RUECK SE FRN 29/06/2049	EUR	673 970,06	668 940,00	0,08
600 000,00	DEUTSCHE BANK AG FRN 17/02/2027	EUR	598 952,30	603 774,00	0,07
100 000,00	ALLIANZ SE FRN 31/12/2049	EUR	111 399,71	110 148,00	0,01
<b>Health</b>			<b>915 635,05</b>	<b>928 728,00</b>	<b>0,11</b>
900 000,00	MERCK KGAA FRN 25/06/2079	EUR	915 635,05	928 728,00	0,11
<b>ITALY</b>			<b>11 538 022,82</b>	<b>11 794 715,80</b>	<b>1,41</b>
<b>Finance</b>			<b>8 075 483,04</b>	<b>8 271 162,60</b>	<b>0,99</b>
2 860 000,00	UNICREDIT SPA FRN 20/01/2026	EUR	2 850 490,39	2 919 573,80	0,35
2 530 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	2 524 870,95	2 605 343,40	0,31
2 005 000,00	UNICREDIT SPA FRN 16/06/2026	EUR	2 047 402,89	2 074 132,40	0,25
650 000,00	UNICREDIT SPA FRN 03/07/2025	EUR	652 718,81	672 113,00	0,08
<b>Multi-Utilities</b>			<b>1 892 299,75</b>	<b>1 947 683,20</b>	<b>0,23</b>
905 000,00	ENEL SPA FRN 24/05/2080	EUR	956 746,18	989 092,60	0,12
915 000,00	ENEL SPA FRN 31/12/2099	EUR	935 553,57	958 590,60	0,11
<b>Energy</b>			<b>1 570 240,03</b>	<b>1 575 870,00</b>	<b>0,19</b>
1 500 000,00	ENI SPA FRN 31/12/2099	EUR	1 570 240,03	1 575 870,00	0,19
<b>SPAIN</b>			<b>9 882 420,27</b>	<b>10 198 214,00</b>	<b>1,22</b>
<b>Finance</b>			<b>9 882 420,27</b>	<b>10 198 214,00</b>	<b>1,22</b>
4 000 000,00	BANCO DE SABADELL SA FRN 07/11/2025	EUR	3 859 829,95	4 032 880,00	0,48
1 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	1 729 273,96	1 810 260,00	0,22
1 500 000,00	CAIXABANK SA FRN 17/04/2030	EUR	1 548 340,85	1 571 865,00	0,19
1 100 000,00	CAIXABANK SA FRN 14/07/2028	EUR	1 145 010,52	1 148 763,00	0,14
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 22/02/2029	EUR	598 372,84	632 436,00	0,07
600 000,00	BANCO SANTANDER SA FRN 24/03/2027	EUR	602 160,21	602 682,00	0,07
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	399 431,94	399 328,00	0,05
<b>UNITED STATES</b>			<b>9 832 220,36</b>	<b>9 834 371,40</b>	<b>1,18</b>
<b>Finance</b>			<b>9 832 220,36</b>	<b>9 834 371,40</b>	<b>1,18</b>
2 747 000,00	BANK OF AMERICA CORP FRN 07/02/2025	EUR	2 832 811,47	2 849 875,15	0,34
2 120 000,00	CITIGROUP INC FRN 24/07/2026	EUR	2 240 852,55	2 231 872,40	0,27
1 815 000,00	BANK OF AMERICA CORP FRN 09/05/2026	EUR	1 864 105,60	1 866 527,85	0,23
1 615 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	1 705 244,09	1 697 138,90	0,20
445 000,00	GOLDMAN SACHS GROUP INC FRN 30/04/2024	EUR	445 552,29	445 258,10	0,05
400 000,00	BANK OF AMERICA CORP FRN 04/05/2027	EUR	430 135,01	430 472,00	0,05
300 000,00	CITIGROUP INC FRN 06/07/2026	EUR	313 519,35	313 227,00	0,04
<b>SWEDEN</b>			<b>9 323 421,88</b>	<b>9 329 939,44</b>	<b>1,12</b>
<b>Finance</b>			<b>7 317 438,91</b>	<b>7 335 376,34</b>	<b>0,88</b>
2 225 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	2 275 505,56	2 286 410,00	0,27
1 377 000,00	SWEDBANK AB FRN 18/09/2028	EUR	1 410 189,23	1 414 619,64	0,17
1 210 000,00	SVENSKA HANDELSBANKEN AB FRN 05/03/2029	EUR	1 262 058,80	1 256 814,90	0,15
940 000,00	SVENSKA HANDELSBANKEN AB FRN 02/03/2028	EUR	958 399,47	958 668,40	0,12
710 000,00	SWEDBANK AB FRN 22/11/2027	EUR	710 630,78	718 548,40	0,09
700 000,00	SWEDBANK AB FRN 20/05/2027	EUR	700 655,07	700 315,00	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>1 058 219,05</b>	<b>1 061 505,50</b>	<b>0,13</b>
725 000,00	TELIA CO AB FRN 04/04/2078	EUR	754 438,67	758 016,50	0,09
300 000,00	TELIA CO AB FRN 11/05/2081	EUR	303 780,38	303 489,00	0,04
<b>Consumer Retail</b>			<b>947 763,92</b>	<b>933 057,60</b>	<b>0,11</b>
870 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	947 763,92	933 057,60	0,11
<b>DENMARK</b>			<b>8 440 687,60</b>	<b>8 577 884,50</b>	<b>1,02</b>
<b>Finance</b>			<b>8 440 687,60</b>	<b>8 577 884,50</b>	<b>1,02</b>
4 480 000,00	DANSKE BANK A/S FRN 27/08/2025	EUR	4 432 852,93	4 526 368,00	0,54
1 615 000,00	DANSKE BANK A/S FRN 02/09/2030	EUR	1 625 716,15	1 653 937,65	0,20
1 120 000,00	NYKREDIT REALKREDIT A/S FRN 17/11/2027	EUR	1 183 066,21	1 161 059,20	0,14
965 000,00	DANSKE BANK A/S FRN 12/02/2030	EUR	951 737,48	983 614,85	0,11
240 000,00	DANSKE BANK A/S FRN 21/06/2029	EUR	247 314,83	252 904,80	0,03
<b>AUSTRIA</b>			<b>3 755 273,31</b>	<b>3 750 801,00</b>	<b>0,45</b>
<b>Energy</b>			<b>2 486 006,37</b>	<b>2 474 788,00</b>	<b>0,30</b>
1 350 000,00	OMV AG FRN 29/12/2049	EUR	1 653 854,38	1 630 044,00	0,20
800 000,00	OMV AG FRN 31/12/2099	EUR	832 151,99	844 744,00	0,10
<b>Finance</b>			<b>1 269 266,94</b>	<b>1 276 013,00</b>	<b>0,15</b>
700 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	694 943,50	715 043,00	0,08
500 000,00	VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG GRUPPE FRN 09/10/2043	EUR	574 323,44	560 970,00	0,07
<b>BELGIUM</b>			<b>3 436 534,28</b>	<b>3 467 907,00</b>	<b>0,41</b>
<b>Finance</b>			<b>2 485 447,17</b>	<b>2 520 540,00</b>	<b>0,30</b>
1 700 000,00	KBC GROUP NV FRN 03/12/2029	EUR	1 669 441,95	1 700 714,00	0,20
500 000,00	KBC GROUP NV FRN 18/09/2029	EUR	516 441,66	520 135,00	0,06
300 000,00	KBC GROUP NV FRN 10/09/2026	EUR	299 563,56	299 691,00	0,04
<b>Multi-Utilities</b>			<b>951 087,11</b>	<b>947 367,00</b>	<b>0,11</b>
900 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	951 087,11	947 367,00	0,11
<b>LUXEMBOURG</b>			<b>1 790 089,82</b>	<b>1 818 237,20</b>	<b>0,22</b>
<b>Finance</b>			<b>1 790 089,82</b>	<b>1 818 237,20</b>	<b>0,22</b>
1 560 000,00	AROUNDTOWN SA FRN 31/12/2099	EUR	1 560 620,87	1 598 797,20	0,19
200 000,00	HANNOVER FINANCE LUXEMBOURG SA FRN 30/06/2043	EUR	229 468,95	219 440,00	0,03
<b>FINLAND</b>			<b>1 729 514,61</b>	<b>1 738 716,00</b>	<b>0,21</b>
<b>Finance</b>			<b>1 729 514,61</b>	<b>1 738 716,00</b>	<b>0,21</b>
1 680 000,00	OP CORPORATE BANK PLC FRN 09/06/2030	EUR	1 729 514,61	1 738 716,00	0,21
<b>IRELAND</b>			<b>901 967,52</b>	<b>896 350,20</b>	<b>0,11</b>
<b>Finance</b>			<b>901 967,52</b>	<b>896 350,20</b>	<b>0,11</b>
820 000,00	AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO LTD REG FRN 02/10/2043	EUR	901 967,52	896 350,20	0,11
<b>NORWAY</b>			<b>648 937,59</b>	<b>646 842,75</b>	<b>0,08</b>
<b>Finance</b>			<b>648 937,59</b>	<b>646 842,75</b>	<b>0,08</b>
635 000,00	DNB BANK ASA FRN 20/03/2028	EUR	648 937,59	646 842,75	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>24 091 323,65</b>	<b>24 203 337,56</b>	<b>2,90</b>
<b>NETHERLANDS</b>			<b>9 617 935,57</b>	<b>9 688 750,90</b>	<b>1,16</b>
<b>Consumer Retail</b>			<b>5 329 701,34</b>	<b>5 373 465,35</b>	<b>0,64</b>
2 230 000,00	BMW FINANCE NV 0.00% 14/04/2023	EUR	2 225 956,59	2 243 380,00	0,27
1 725 000,00	BMW FINANCE NV 0.00% 24/03/2023	EUR	1 713 779,69	1 734 539,25	0,21
1 390 000,00	RELX FINANCE BV 0.00% 18/03/2024	EUR	1 389 965,06	1 395 546,10	0,16
<b>Industries</b>			<b>3 166 033,73</b>	<b>3 160 743,05</b>	<b>0,38</b>
2 200 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.00% 20/02/2026	EUR	2 218 294,36	2 209 988,00	0,27
945 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.00% 05/09/2024	EUR	947 739,37	950 755,05	0,11
<b>Energy</b>			<b>1 122 200,50</b>	<b>1 154 542,50</b>	<b>0,14</b>
1 150 000,00	SCHLUMBERGER FINANCE BV 0.00% 15/10/2024	EUR	1 122 200,50	1 154 542,50	0,14
<b>GERMANY</b>			<b>2 971 448,34</b>	<b>2 989 072,40</b>	<b>0,36</b>
<b>Consumer Retail</b>			<b>1 471 719,11</b>	<b>1 482 412,40</b>	<b>0,18</b>
1 480 000,00	CONTINENTAL AG 0.00% 12/09/2023	EUR	1 471 719,11	1 482 412,40	0,18
<b>Multi-Utilities</b>			<b>895 717,22</b>	<b>903 240,00</b>	<b>0,11</b>
900 000,00	E.ON SE 0.00% 28/08/2024	EUR	895 717,22	903 240,00	0,11
<b>Computing and IT</b>			<b>604 012,01</b>	<b>603 420,00</b>	<b>0,07</b>
600 000,00	SAP SE 0.00% 17/05/2023	EUR	604 012,01	603 420,00	0,07
<b>LUXEMBOURG</b>			<b>2 638 673,17</b>	<b>2 652 402,65</b>	<b>0,32</b>
<b>Computing and IT</b>			<b>1 418 611,37</b>	<b>1 433 946,80</b>	<b>0,17</b>
1 430 000,00	TYCO ELECTRONICS GROUP SA 0.00% 14/02/2025	EUR	1 418 611,37	1 433 946,80	0,17
<b>Health</b>			<b>1 119 908,79</b>	<b>1 118 503,85</b>	<b>0,14</b>
800 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 15/10/2025	EUR	802 616,20	801 680,00	0,10
315 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 15/03/2023	EUR	317 292,59	316 823,85	0,04
<b>Industries</b>			<b>100 153,01</b>	<b>99 952,00</b>	<b>0,01</b>
100 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	100 153,01	99 952,00	0,01
<b>AUSTRIA</b>			<b>2 622 219,29</b>	<b>2 622 207,86</b>	<b>0,31</b>
<b>Energy</b>			<b>2 622 219,29</b>	<b>2 622 207,86</b>	<b>0,31</b>
1 344 000,00	OMV AG 0.00% 16/06/2023	EUR	1 348 334,34	1 349 832,96	0,16
1 270 000,00	OMV AG 0.00% 03/07/2025	EUR	1 273 884,95	1 272 374,90	0,15
<b>FRANCE</b>			<b>2 112 880,17</b>	<b>2 110 497,00</b>	<b>0,25</b>
<b>Basic Goods</b>			<b>1 609 938,50</b>	<b>1 608 304,00</b>	<b>0,19</b>
1 600 000,00	PERNOD RICARD SA 0.00% 24/10/2023	EUR	1 609 938,50	1 608 304,00	0,19
<b>Computing and IT</b>			<b>502 941,67</b>	<b>502 193,00</b>	<b>0,06</b>
400 000,00	DASSAULT SYSTEMES SE 0.00% 16/09/2022	EUR	401 948,10	401 636,00	0,05
100 000,00	DASSAULT SYSTEMES SE 0.00% 16/09/2024	EUR	100 993,57	100 557,00	0,01
<b>SWEDEN</b>			<b>1 794 422,09</b>	<b>1 798 341,40</b>	<b>0,22</b>
<b>Consumer Retail</b>			<b>1 794 422,09</b>	<b>1 798 341,40</b>	<b>0,22</b>
1 790 000,00	VOLVO TREASURY AB 0.00% 11/02/2023	EUR	1 794 422,09	1 798 341,40	0,22
<b>UNITED STATES</b>			<b>1 686 351,95</b>	<b>1 694 698,20</b>	<b>0,20</b>
<b>Finance</b>			<b>1 686 351,95</b>	<b>1 694 698,20</b>	<b>0,20</b>
1 690 000,00	BERKSHIRE HATHAWAY INC 0.00% 12/03/2025	EUR	1 686 351,95	1 694 698,20	0,20

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

## Eurizon Fund - Bond Corporate EUR Short Term LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>647 393,07</b>	<b>647 367,15</b>	<b>0,08</b>
<b>Multi-Utilities</b>			<b>647 393,07</b>	<b>647 367,15</b>	<b>0,08</b>
645 000,00	SNAM SPA 0.00% 12/05/2024	EUR	647 393,07	647 367,15	0,08
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>1 070 069,76</b>	<b>1 049 265,00</b>	<b>0,13</b>
<b>Ordinary Bonds</b>			<b>1 070 069,76</b>	<b>1 049 265,00</b>	<b>0,13</b>
<b>SWEDEN</b>			<b>1 070 069,76</b>	<b>1 049 265,00</b>	<b>0,13</b>
<b>Telecommunication</b>			<b>1 070 069,76</b>	<b>1 049 265,00</b>	<b>0,13</b>
900 000,00	TELIA CO AB 3.875% 01/10/2025	EUR	1 070 069,76	1 049 265,00	0,13
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>4 560 473,52</b>	<b>4 546 847,25</b>	<b>0,54</b>
<b>Ordinary Bonds</b>			<b>4 560 473,52</b>	<b>4 546 847,25</b>	<b>0,54</b>
<b>UNITED STATES</b>			<b>4 560 473,52</b>	<b>4 546 847,25</b>	<b>0,54</b>
<b>Health</b>			<b>4 560 473,52</b>	<b>4 546 847,25</b>	<b>0,54</b>
4 395 000,00	ABBVIE INC 1.25% 01/06/2024	EUR	4 560 473,52	4 546 847,25	0,54
<b>Total Portfolio</b>			<b>828 532 264,66</b>	<b>828 866 577,43</b>	<b>99,23</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(5 490,00)</b>	<b>1 553 490,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(5 490,00)</b>	<b>1 553 490,00</b>
100 000	(9)	Sale	EURO BUND	08/09/2021	EUR	(5 490,00)	1 553 490,00

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

## Eurizon Fund - Equity Euro LTE

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	69 441 843,17	
Banks	(Note 3)	383 612,63	
Other banks and broker accounts	(Notes 2, 3, 9)	23 455,45	
Receivable on subscriptions		26 480,03	
Other assets	(Note 11)	96 426,61	
<b>Total assets</b>		<b>69 971 817,89</b>	
<b>Liabilities</b>			
Payable on redemptions		(35 585,50)	
Other liabilities		(21 771,31)	
<b>Total liabilities</b>		<b>(57 356,81)</b>	
<b>Total net assets</b>		<b>69 914 461,08</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	170,42	410 245,091

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>84 878 768,17</b>
Net income from investments	(Note 2)	1 199 850,79
Other income		9 149,56
<b>Total income</b>		<b>1 209 000,35</b>
Management fee	(Note 6)	(62 214,84)
Depositary fee	(Note 8)	(9 907,63)
Subscription tax	(Note 4)	(3 539,47)
Other charges and taxes	(Notes 5, 8)	(28 153,05)
<b>Total expenses</b>		<b>(103 814,99)</b>
<b>Net investment income / (loss)</b>		<b>1 105 185,36</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	4 840 786,31
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	5 754 516,07
- foreign currencies	(Note 2)	235,88
- future contracts	(Notes 2, 9)	(19 110,00)
<b>Net result of operations for the period</b>		<b>11 681 613,62</b>
Subscriptions for the period		9 134 603,24
Redemptions for the period		(35 780 523,95)
<b>Net assets at the end of the period</b>		<b>69 914 461,08</b>

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

## Eurizon Fund - Equity Euro LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>59 308 789,08</b>	<b>69 441 843,17</b>	<b>99,32</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>59 308 789,08</b>	<b>69 441 843,17</b>	<b>99,32</b>
<b>Shares</b>			<b>59 308 789,08</b>	<b>69 441 843,17</b>	<b>99,32</b>
<b>FRANCE</b>			<b>20 069 178,78</b>	<b>24 065 523,56</b>	<b>34,42</b>
<b>Consumer Retail</b>			<b>4 820 550,15</b>	<b>7 524 134,50</b>	<b>10,76</b>
6 215,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 465 337,66	4 109 979,50	5,88
5 755,00	L'OREAL SA	EUR	1 516 853,98	2 162 729,00	3,09
1 698,00	KERING SA	EUR	838 358,51	1 251 426,00	1,79
<b>Industries</b>			<b>3 440 600,49</b>	<b>3 980 117,01</b>	<b>5,69</b>
13 185,00	SCHNEIDER ELECTRIC SE	EUR	1 302 047,59	1 749 385,80	2,50
13 719,00	VINCI SA	EUR	1 185 313,99	1 234 572,81	1,77
8 520,00	SAFRAN SA	EUR	953 238,91	996 158,40	1,42
<b>Health</b>			<b>2 942 660,38</b>	<b>3 425 204,76</b>	<b>4,90</b>
26 598,00	SANOFI	EUR	2 081 293,06	2 350 199,28	3,36
6 907,00	ESSILORLUXOTTICA SA	EUR	861 367,32	1 075 005,48	1,54
<b>Finance</b>			<b>2 321 063,60</b>	<b>2 428 174,22</b>	<b>3,47</b>
26 919,00	BNP PARIBAS SA	EUR	1 320 025,40	1 423 207,53	2,03
46 994,00	AXA SA	EUR	1 001 038,20	1 004 966,69	1,44
<b>Energy</b>			<b>2 573 888,95</b>	<b>2 342 564,38</b>	<b>3,35</b>
61 396,00	TOTAL SA	EUR	2 573 888,95	2 342 564,38	3,35
<b>Basic Goods</b>			<b>1 663 145,50</b>	<b>1 763 300,82</b>	<b>2,52</b>
4 730,00	PERNOD RICARD SA	EUR	734 680,16	885 456,00	1,27
14 786,00	DANONE SA	EUR	928 465,34	877 844,82	1,25
<b>Raw materials</b>			<b>1 303 778,40</b>	<b>1 647 442,62</b>	<b>2,36</b>
11 157,00	AIR LIQUIDE SA	EUR	1 303 778,40	1 647 442,62	2,36
<b>Telecommunication</b>			<b>459 096,30</b>	<b>483 933,06</b>	<b>0,69</b>
17 082,00	VIVENDI SA	EUR	459 096,30	483 933,06	0,69
<b>Multi-Utilities</b>			<b>544 395,01</b>	<b>470 652,19</b>	<b>0,68</b>
40 735,00	ENGIE SA	EUR	544 395,01	470 652,19	0,68
<b>GERMANY</b>			<b>18 031 195,64</b>	<b>20 248 660,81</b>	<b>28,96</b>
<b>Consumer Retail</b>			<b>3 572 746,10</b>	<b>4 456 326,38</b>	<b>6,37</b>
20 043,00	DAIMLER AG	EUR	1 197 095,00	1 509 237,90	2,16
4 328,00	ADIDAS AG	EUR	1 088 529,98	1 358 559,20	1,94
4 355,00	VOLKSWAGEN AG -PREF-	EUR	721 945,07	919 776,00	1,31
7 488,00	BAYERISCHE MOTOREN WERKE AG	EUR	565 176,05	668 753,28	0,96
<b>Computing and IT</b>			<b>3 720 444,33</b>	<b>4 104 677,60</b>	<b>5,87</b>
25 714,00	SAP SE	EUR	2 676 307,89	3 055 851,76	4,37
31 012,00	INFINEON TECHNOLOGIES AG	EUR	1 044 136,44	1 048 825,84	1,50
<b>Finance</b>			<b>3 741 612,04</b>	<b>4 103 813,43</b>	<b>5,87</b>
9 537,00	ALLIANZ SE REG	EUR	1 834 616,79	2 005 631,10	2,87
3 299,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	726 594,63	761 904,05	1,09
12 479,00	VONOVIA SE	EUR	629 806,69	680 355,08	0,97
4 456,00	DEUTSCHE BOERSE AG	EUR	550 593,93	655 923,20	0,94
<b>Industries</b>			<b>2 793 620,52</b>	<b>3 678 768,60</b>	<b>5,26</b>
17 450,00	SIEMENS AG REG	EUR	1 941 947,67	2 331 669,00	3,33
23 485,00	DEUTSCHE POST AG REG	EUR	851 672,85	1 347 099,60	1,93

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

## Eurizon Fund - Equity Euro LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>1 572 170,01</b>	<b>1 439 555,48</b>	<b>2,06</b>
21 667,00	BASF SE	EUR	1 572 170,01	1 439 555,48	2,06
<b>Telecommunication</b>			<b>1 091 258,52</b>	<b>1 316 110,87</b>	<b>1,88</b>
73 889,00	DEUTSCHE TELEKOM AG REG	EUR	1 091 258,52	1 316 110,87	1,88
<b>Health</b>			<b>1 539 344,12</b>	<b>1 149 408,45</b>	<b>1,65</b>
22 445,00	BAYER AG REG	EUR	1 539 344,12	1 149 408,45	1,65
<b>NETHERLANDS</b>			<b>8 649 642,16</b>	<b>11 882 760,23</b>	<b>17,00</b>
<b>Computing and IT</b>			<b>3 027 568,34</b>	<b>5 700 137,20</b>	<b>8,15</b>
9 838,00	ASML HOLDING NV	EUR	3 027 568,34	5 700 137,20	8,15
<b>Finance</b>			<b>1 754 383,37</b>	<b>1 862 255,60</b>	<b>2,67</b>
92 057,00	ING GROEP NV	EUR	909 127,91	1 025 514,98	1,47
10 146,00	PROSUS NV	EUR	845 255,46	836 740,62	1,20
<b>Industries</b>			<b>1 366 710,64</b>	<b>1 463 614,68</b>	<b>2,09</b>
13 497,00	AIRBUS SE	EUR	1 366 710,64	1 463 614,68	2,09
<b>Consumer Retail</b>			<b>1 108 714,58</b>	<b>1 349 627,50</b>	<b>1,93</b>
655,00	ADYEN NV	EUR	1 108 714,58	1 349 627,50	1,93
<b>Health</b>			<b>871 058,82</b>	<b>893 135,88</b>	<b>1,28</b>
21 372,00	KONINKLIJKE PHILIPS NV	EUR	871 058,82	893 135,88	1,28
<b>Basic Goods</b>			<b>521 206,41</b>	<b>613 989,37</b>	<b>0,88</b>
24 491,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	521 206,41	613 989,37	0,88
<b>IRELAND</b>			<b>3 672 263,19</b>	<b>4 349 221,30</b>	<b>6,22</b>
<b>Raw materials</b>			<b>2 514 934,41</b>	<b>2 943 074,90</b>	<b>4,21</b>
12 094,00	LINDE PLC GERMANY TRADED	EUR	2 514 934,41	2 943 074,90	4,21
<b>Industries</b>			<b>623 187,90</b>	<b>813 365,00</b>	<b>1,16</b>
19 138,00	CRH PLC	EUR	623 187,90	813 365,00	1,16
<b>Consumer Retail</b>			<b>534 140,88</b>	<b>592 781,40</b>	<b>0,85</b>
3 882,00	FLUTTER ENTERTAINMENT PLC	EUR	534 140,88	592 781,40	0,85
<b>SPAIN</b>			<b>4 136 826,23</b>	<b>4 077 811,03</b>	<b>5,83</b>
<b>Multi-Utilities</b>			<b>1 267 340,36</b>	<b>1 415 771,88</b>	<b>2,03</b>
137 721,00	IBERDROLA SA	EUR	1 267 340,36	1 415 771,88	2,03
<b>Finance</b>			<b>1 549 998,31</b>	<b>1 295 327,19</b>	<b>1,85</b>
402 338,00	BANCO SANTANDER SA	EUR	1 549 998,31	1 295 327,19	1,85
<b>Consumer Retail</b>			<b>679 558,76</b>	<b>763 071,64</b>	<b>1,09</b>
25 684,00	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	679 558,76	763 071,64	1,09
<b>Computing and IT</b>			<b>639 928,80</b>	<b>603 640,32</b>	<b>0,86</b>
10 176,00	AMADEUS IT GROUP SA	EUR	639 928,80	603 640,32	0,86
<b>ITALY</b>			<b>2 857 632,30</b>	<b>2 998 271,15</b>	<b>4,29</b>
<b>Multi-Utilities</b>			<b>1 199 043,90</b>	<b>1 416 597,34</b>	<b>2,03</b>
180 873,00	ENEL SPA	EUR	1 199 043,90	1 416 597,34	2,03
<b>Finance</b>			<b>957 604,92</b>	<b>982 552,82</b>	<b>1,40</b>
421 787,00	INTESA SANPAOLO SPA	EUR	957 604,92	982 552,82	1,40
<b>Energy</b>			<b>700 983,48</b>	<b>599 120,99</b>	<b>0,86</b>
58 337,00	ENI SPA	EUR	700 983,48	599 120,99	0,86

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## Eurizon Fund - Equity Euro LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>1 326 289,35</b>	<b>1 167 369,57</b>	<b>1,67</b>
<b>Basic Goods</b>			<b>1 326 289,35</b>	<b>1 167 369,57</b>	<b>1,67</b>
19 197,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 326 289,35	1 167 369,57	1,67
<b>FINLAND</b>			<b>552 446,45</b>	<b>652 224,00</b>	<b>0,93</b>
<b>Industries</b>			<b>552 446,45</b>	<b>652 224,00</b>	<b>0,93</b>
9 480,00	KONE OYJ -B-	EUR	552 446,45	652 224,00	0,93
<b>PORTUGAL</b>			<b>13 314,98</b>	<b>1,52</b>	<b>0,00</b>
<b>Finance</b>			<b>13 314,98</b>	<b>1,52</b>	<b>0,00</b>
15 211,00	BANCO ESPIRITO SANTO SA REG	EUR	13 314,98	1,52	0,00
<b>Total Portfolio</b>			<b>59 308 789,08</b>	<b>69 441 843,17</b>	<b>99,32</b>

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

## Eurizon Fund - Equity Europe LTE

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	648 861 869,58	
Banks	(Note 3)	10 402 733,35	
Other banks and broker accounts	(Notes 2, 3, 9)	1 739 069,05	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	340 759,60	
Unrealised profit on future contracts	(Notes 2, 9)	117 450,00	
Receivable on investments sold		1 983 852,45	
Receivable on subscriptions		2 112 738,23	
Other assets	(Note 11)	946 515,88	
<b>Total assets</b>		<b>666 504 988,14</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(2 540 038,84)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(275 658,30)	
Unrealised loss on future contracts	(Notes 2, 9)	(253 402,26)	
Payable on redemptions		(4 453 383,82)	
Other liabilities		(198 855,78)	
<b>Total liabilities</b>		<b>(7 721 339,00)</b>	
<b>Total net assets</b>		<b>658 783 649,14</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	180,67	2 273 737,656
Class ZH Units	EUR	179,30	1 382 996,197

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>593 217 530,57</b>
Net income from investments	(Note 2)	10 386 789,09
Other income		102 287,52
<b>Total income</b>		<b>10 489 076,61</b>
Management fee	(Note 6)	(470 487,51)
Depository fee	(Note 8)	(74 925,16)
Subscription tax	(Note 4)	(31 655,10)
Other charges and taxes	(Notes 5, 8)	(234 488,82)
<b>Total expenses</b>		<b>(811 556,59)</b>
<b>Net investment income / (loss)</b>		<b>9 677 520,02</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	29 472 109,25
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	39 052 942,17
- forward foreign exchange contracts	(Notes 2, 9)	1 414 385,87
- foreign currencies	(Note 2)	(36 450,41)
- future contracts	(Notes 2, 9)	(204 759,27)
<b>Net result of operations for the period</b>		<b>79 375 747,63</b>
Subscriptions for the period		276 553 237,58
Redemptions for the period		(290 362 866,64)
<b>Net assets at the end of the period</b>		<b>658 783 649,14</b>

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



## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>566 136 871,05</b>	<b>648 861 869,58</b>	<b>98,49</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>566 136 871,05</b>	<b>648 861 869,58</b>	<b>98,49</b>
<b>Shares</b>			<b>566 136 871,05</b>	<b>648 841 276,22</b>	<b>98,49</b>
<b>UNITED KINGDOM</b>			<b>125 958 353,04</b>	<b>135 641 342,80</b>	<b>20,59</b>
<b>Finance</b>			<b>26 602 460,66</b>	<b>28 471 375,85</b>	<b>4,32</b>
1 434 494,00	HSBC HOLDINGS PLC	GBP	7 357 634,46	6 973 231,08	1,06
181 539,00	PRUDENTIAL PLC	GBP	2 751 389,06	2 904 594,70	0,44
4 924 963,00	LLOYDS BANKING GROUP PLC	GBP	2 267 127,98	2 678 636,50	0,41
1 202 906,00	BARCLAYS PLC	GBP	2 013 520,42	2 397 835,58	0,36
22 323,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	1 933 618,39	2 072 515,64	0,31
273 807,00	AVIVA PLC	GBP	1 063 777,05	1 294 644,51	0,20
423 473,00	LEGAL & GENERAL GROUP PLC	GBP	1 202 401,28	1 270 745,33	0,19
84 505,00	SEGRO PLC	GBP	855 497,09	1 077 420,19	0,16
191 325,00	STANDARD CHARTERED PLC	GBP	1 072 065,28	1 027 447,37	0,16
67 599,00	3I GROUP PLC	GBP	794 381,29	923 687,83	0,14
342 391,00	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	673 564,56	810 462,60	0,12
350 191,00	MELROSE INDUSTRIES PLC	GBP	628 610,48	632 708,57	0,10
36 330,00	ST JAMES'S PLACE PLC	GBP	433 761,39	625 076,01	0,09
193 333,00	M&G PLC	GBP	415 731,98	515 511,93	0,08
158 712,00	STANDARD LIFE ABERDEEN PLC	GBP	509 396,09	501 032,61	0,08
13 271,00	ADMIRAL GROUP PLC	GBP	373 681,90	486 041,24	0,07
23 288,00	HARGREAVES LANSDOWN PLC	GBP	441 141,99	431 065,26	0,07
53 153,00	LAND SECURITIES GROUP PLC	GBP	429 470,95	418 192,05	0,06
68 083,00	BRITISH LAND CO PLC	GBP	374 263,10	392 503,09	0,06
9 060,00	SCHRODERS PLC	GBP	324 928,36	370 760,35	0,06
42 380,00	PHOENIX GROUP HOLDINGS PLC	GBP	344 967,83	333 926,96	0,05
100 404,00	DIRECT LINE INSURANCE GROUP PLC	GBP	341 529,73	333 336,45	0,05
<b>Consumer Retail</b>			<b>22 143 325,69</b>	<b>24 590 826,61</b>	<b>3,73</b>
185 535,00	UNILEVER PLC	GBP	8 996 176,49	9 143 331,90	1,39
136 319,00	RELX PLC	GBP	2 826 572,48	3 047 321,69	0,46
126 202,00	COMPASS GROUP PLC	GBP	2 055 757,89	2 237 524,64	0,34
31 765,00	ASHTED GROUP PLC	GBP	1 121 748,27	1 984 835,71	0,30
9 613,00	NEXT PLC	GBP	679 950,46	879 725,85	0,13
23 045,00	PERSIMMON PLC	GBP	693 715,87	794 075,54	0,12
133 879,00	RENTOKIL INITIAL PLC	GBP	740 157,96	771 977,42	0,12
11 533,00	INTERTEK GROUP PLC	GBP	715 946,53	742 941,06	0,11
29 150,00	BURBERRY GROUP PLC	GBP	591 699,15	701 545,45	0,11
23 764,00	BUNZL PLC	GBP	576 959,63	661 336,71	0,10
11 419,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	568 289,81	639 823,35	0,10
142 465,00	KINGFISHER PLC	GBP	397 787,38	604 912,64	0,09
73 978,00	BARRATT DEVELOPMENTS PLC	GBP	526 931,90	599 099,96	0,09
13 793,00	WHITBREAD PLC	GBP	491 169,57	501 624,31	0,08
9 046,00	BERKELEY GROUP HOLDINGS PLC	GBP	442 673,49	484 204,74	0,07
246 601,00	TAYLOR WIMPEY PLC	GBP	460 897,47	456 606,72	0,07
31 754,00	JD SPORTS FASHION PLC	GBP	256 891,34	339 938,92	0,05
<b>Basic Goods</b>			<b>20 071 951,49</b>	<b>21 056 480,83</b>	<b>3,20</b>
164 667,00	DIAGEO PLC	GBP	5 490 853,82	6 638 884,44	1,01
151 901,00	BRITISH AMERICAN TOBACCO PLC	GBP	5 186 390,83	4 954 565,81	0,75
50 250,00	RECKITT BENCKISER GROUP PLC	GBP	3 818 064,70	3 744 547,58	0,57
539 562,00	TESCO PLC	GBP	1 631 963,16	1 401 315,00	0,21
67 099,00	IMPERIAL BRANDS PLC	GBP	1 290 777,77	1 217 002,85	0,19
33 433,00	OCADO GROUP PLC	GBP	739 325,19	780 087,35	0,12
14 375,00	COCA-COLA EUROPEAN PARTNERS PLC	USD	577 485,02	719 052,68	0,11
25 573,00	ASSOCIATED BRITISH FOODS PLC	GBP	618 610,19	660 143,53	0,10

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
185 142,00	WM MORRISON SUPERMARKETS PLC	GBP	398 140,83	532 060,52	0,08
129 121,00	J SAINSBURY PLC	GBP	320 339,98	408 821,07	0,06
<b>Health</b>			<b>15 620 108,86</b>	<b>16 668 512,40</b>	<b>2,53</b>
92 513,00	ASTRAZENECA PLC	GBP	8 181 973,82	9 357 492,81	1,42
350 931,00	GLAXOSMITHKLINE PLC	GBP	5 991 727,84	5 802 477,58	0,88
62 675,00	SMITH & NEPHEW PLC	GBP	1 094 620,77	1 140 778,45	0,17
12 907,00	HIKMA PHARMACEUTICALS PLC	GBP	351 786,43	367 763,56	0,06
<b>Energy</b>			<b>14 840 579,45</b>	<b>14 335 024,31</b>	<b>2,17</b>
1 427 299,00	BP PLC	GBP	5 482 789,35	5 237 360,30	0,79
288 771,00	ROYAL DUTCH SHELL PLC -A-	GBP	4 977 755,64	4 866 861,80	0,74
259 608,00	ROYAL DUTCH SHELL PLC -B-	GBP	4 380 034,46	4 230 802,21	0,64
<b>Raw materials</b>			<b>8 866 935,79</b>	<b>11 252 584,46</b>	<b>1,71</b>
79 099,00	RIO TINTO PLC	GBP	4 411 419,43	5 481 531,30	0,83
89 826,00	ANGLO AMERICAN PLC	GBP	2 307 471,32	3 005 723,56	0,46
9 429,00	CRODA INTERNATIONAL PLC	GBP	613 975,85	809 286,30	0,12
34 430,00	MONDI PLC	GBP	658 957,38	762 440,71	0,12
13 033,00	JOHNSON MATTHEY PLC	GBP	379 554,96	466 545,38	0,07
26 707,00	ANTOFAGASTA PLC	GBP	334 431,54	446 596,43	0,07
40 669,00	EVRAZ PLC	GBP	161 125,31	280 460,78	0,04
<b>Industries</b>			<b>7 018 094,35</b>	<b>7 837 656,56</b>	<b>1,19</b>
148 546,00	BHP GROUP PLC	GBP	3 054 490,75	3 685 763,81	0,56
222 119,00	BAE SYSTEMS PLC	GBP	1 285 350,94	1 350 651,01	0,20
27 423,00	HALMA PLC	GBP	707 811,39	859 957,44	0,13
5 239,00	SPIRAX-SARCO ENGINEERING PLC	GBP	620 854,93	830 908,08	0,13
519 990,00	ROLLS-ROYCE HOLDINGS PLC	GBP	878 798,52	599 192,04	0,09
27 599,00	SMITHS GROUP PLC	GBP	470 787,82	511 184,18	0,08
<b>Telecommunication</b>			<b>5 291 967,72</b>	<b>5 644 309,79</b>	<b>0,86</b>
1 872 256,00	VODAFONE GROUP PLC	GBP	2 867 532,60	2 646 404,09	0,40
614 302,00	BT GROUP PLC	GBP	968 504,57	1 388 259,31	0,21
106 612,00	INFORMA PLC	GBP	678 869,16	622 946,22	0,10
67 461,00	AUTO TRADER GROUP PLC	GBP	408 162,20	497 757,45	0,08
50 570,00	PEARSON PLC	GBP	368 899,19	488 942,72	0,07
<b>Multi-Utilities</b>			<b>4 664 642,19</b>	<b>4 921 420,58</b>	<b>0,75</b>
246 826,00	NATIONAL GRID PLC	GBP	2 563 908,33	2 647 543,80	0,40
71 952,00	SSE PLC	GBP	1 137 219,56	1 257 667,41	0,19
46 587,00	UNITED UTILITIES GROUP PLC	GBP	494 797,02	528 796,97	0,08
16 730,00	SEVERN TRENT PLC	GBP	468 717,28	487 412,40	0,08
<b>Computing and IT</b>			<b>838 286,84</b>	<b>863 151,41</b>	<b>0,13</b>
73 851,00	SAGE GROUP PLC	GBP	548 613,06	588 608,30	0,09
6 356,00	AVEVA GROUP PLC	GBP	289 673,78	274 543,11	0,04
<b>FRANCE</b>			<b>90 458 586,95</b>	<b>107 139 396,59</b>	<b>16,26</b>
<b>Consumer Retail</b>			<b>23 503 507,69</b>	<b>31 999 986,16</b>	<b>4,86</b>
19 579,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	8 759 055,46	12 947 592,70	1,97
17 714,00	L'OREAL SA	EUR	5 073 170,09	6 656 921,20	1,01
5 303,00	KERING SA	EUR	2 883 880,22	3 908 311,00	0,59
2 294,00	HERMES INTERNATIONAL	EUR	1 868 810,25	2 818 179,00	0,43
11 968,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 280 808,26	1 609 696,00	0,24
17 910,00	EDENRED	EUR	745 432,48	860 575,50	0,13
20 209,00	BUREAU VERITAS SA	EUR	426 612,41	539 176,12	0,08
5 865,00	SODEXO SA	EUR	461 837,25	461 575,50	0,07
12 969,00	RENAULT SA	EUR	429 929,79	442 048,37	0,07
12 987,00	ACCOR SA	EUR	386 811,71	408 960,63	0,06
15 820,00	VALEO SA	EUR	407 474,75	401 353,40	0,06

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
8 926,00	FAURECIA	EUR	359 070,20	369 268,62	0,06
6 494,00	LA FRANCAISE DES JEUX SAEM	EUR	213 464,94	321 972,52	0,05
1 669,00	SEB SA	EUR	207 149,88	254 355,60	0,04
<b>Industries</b>			<b>15 568 966,84</b>	<b>17 955 632,41</b>	<b>2,73</b>
37 873,00	SCHNEIDER ELECTRIC SE	EUR	3 964 034,70	5 024 989,64	0,76
37 475,00	VINCI SA	EUR	3 209 070,16	3 372 375,25	0,51
23 857,00	SAFRAN SA	EUR	2 627 667,06	2 789 360,44	0,42
36 249,00	CIE DE SAINT-GOBAIN	EUR	1 400 805,70	2 013 269,46	0,31
18 837,00	LEGRAND SA	EUR	1 319 293,00	1 681 390,62	0,26
17 458,00	ALSTOM SA	EUR	752 078,93	743 536,22	0,11
6 539,00	THALES SA	EUR	509 183,37	562 615,56	0,09
5 735,00	EFFAGE SA	EUR	496 611,22	492 063,00	0,08
15 763,00	BOUYGUES SA	EUR	513 169,23	491 647,97	0,07
33 604,00	GETLINK SE	EUR	455 216,53	441 892,60	0,07
1 989,00	AEROPORTS DE PARIS	EUR	223 499,41	218 491,65	0,03
125,00	DASSAULT AVIATION SA	EUR	98 337,53	124 000,00	0,02
<b>Finance</b>			<b>10 942 693,22</b>	<b>12 353 409,22</b>	<b>1,88</b>
78 562,00	BNP PARIBAS SA	EUR	3 420 732,34	4 153 572,94	0,63
133 964,00	AXA SA	EUR	2 695 776,48	2 864 820,14	0,43
57 012,00	SOCIETE GENERALE SA	EUR	1 122 555,78	1 417 318,32	0,22
81 858,00	CREDIT AGRICOLE SA	EUR	835 563,07	967 070,41	0,15
9 155,00	UNIBAIL-RODAMCO-WESTFIELD	EUR	771 696,21	668 223,45	0,10
3 361,00	GECINA SA	EUR	435 043,14	434 241,20	0,07
4 600,00	AMUNDI SA	EUR	310 195,58	342 010,00	0,05
12 215,00	SCOR SE	EUR	338 795,68	327 606,30	0,05
14 617,00	KLEPIERRE SA	EUR	284 689,94	317 627,41	0,05
3 950,00	COVIVIO	EUR	283 894,70	284 874,00	0,04
2 742,00	EURAZEO SE	EUR	129 876,82	201 537,00	0,03
1 731,00	WENDEL SA	EUR	161 195,23	196 295,40	0,03
12 419,00	CNP ASSURANCES	EUR	152 678,25	178 212,65	0,03
<b>Health</b>			<b>10 717 585,48</b>	<b>11 819 103,47</b>	<b>1,79</b>
79 679,00	SANOFI	EUR	6 807 619,58	7 040 436,44	1,07
19 788,00	ESSILORLUXOTTICA SA	EUR	2 479 268,78	3 079 804,32	0,47
1 962,00	SARTORIUS STEDIM BIOTECH	EUR	513 737,50	782 641,80	0,12
3 915,00	ORPEA	EUR	411 636,50	419 883,75	0,06
3 048,00	BIOMERIEUX	EUR	335 174,01	298 704,00	0,04
2 253,00	IPSEN SA	EUR	170 149,11	197 633,16	0,03
<b>Computing and IT</b>			<b>5 831 031,40</b>	<b>7 160 264,32</b>	<b>1,09</b>
8 978,00	DASSAULT SYSTEMES SE	EUR	1 413 712,14	1 836 001,00	0,28
11 269,00	CAPGEMINI SE	EUR	1 290 987,44	1 825 578,00	0,28
4 168,00	TELEPERFORMANCE	EUR	1 043 083,73	1 426 706,40	0,22
16 695,00	WORLDLINE SA	EUR	1 169 134,29	1 317 903,30	0,20
6 703,00	UBISOFT ENTERTAINMENT SA	EUR	437 887,93	395 745,12	0,06
6 985,00	ATOS SE	EUR	476 225,87	358 330,50	0,05
<b>Energy</b>			<b>6 610 936,55</b>	<b>6 681 398,36</b>	<b>1,01</b>
175 112,00	TOTAL SA	EUR	6 610 936,55	6 681 398,36	1,01
<b>Basic Goods</b>			<b>5 836 049,38</b>	<b>6 442 709,67</b>	<b>0,98</b>
14 804,00	PERNOD RICARD SA	EUR	2 266 331,76	2 771 308,80	0,42
45 336,00	DANONE SA	EUR	2 750 122,79	2 691 598,32	0,41
43 237,00	CARREFOUR SA	EUR	638 403,12	717 085,65	0,11
1 509,00	REMY COINTREAU SA	EUR	181 191,71	262 716,90	0,04
<b>Raw materials</b>			<b>4 704 403,38</b>	<b>5 435 123,10</b>	<b>0,82</b>
33 425,00	AIR LIQUIDE SA	EUR	4 279 059,09	4 935 535,50	0,75
4 722,00	ARKEMA SA	EUR	425 344,29	499 587,60	0,07

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

## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>3 735 291,52</b>	<b>3 964 924,61</b>	<b>0,60</b>
48 598,00	VIVENDI SA	EUR	1 209 840,55	1 376 781,34	0,21
139 371,00	ORANGE SA	EUR	1 554 036,31	1 340 052,17	0,20
15 047,00	PUBLICIS GROUPE SA	EUR	597 082,73	811 635,18	0,12
70 516,00	BOLLORE SA	EUR	233 236,39	318 732,32	0,05
954,00	ILIAD SA	EUR	141 095,54	117 723,60	0,02
<b>Multi-Utilities</b>			<b>3 008 121,49</b>	<b>3 326 845,27</b>	<b>0,50</b>
127 576,00	ENGIE SA	EUR	1 543 414,72	1 474 013,10	0,22
38 243,00	VEOLIA ENVIRONNEMENT SA	EUR	819 488,87	974 049,21	0,15
24 376,00	SUEZ	EUR	325 907,72	488 738,80	0,07
33 858,00	ELECTRICITE DE FRANCE SA	EUR	319 310,18	390 044,16	0,06
<b>SWITZERLAND</b>			<b>87 441 067,11</b>	<b>99 439 404,71</b>	<b>15,09</b>
<b>Health</b>			<b>31 947 560,98</b>	<b>35 212 319,57</b>	<b>5,34</b>
50 359,00	ROCHE HOLDING AG GENUSSCHEIN	CHF	14 433 734,93	16 012 437,72	2,43
165 789,00	NOVARTIS AG REG	CHF	12 282 790,05	12 752 683,43	1,94
3 868,00	LONZA GROUP AG REG	CHF	1 748 250,74	2 314 052,18	0,35
25 886,00	ALCON INC	CHF	1 407 041,63	1 529 752,46	0,23
2 266,00	ROCHE HOLDING AG	CHF	644 325,92	776 840,66	0,12
2 323,00	SONOVA HOLDING AG REG	CHF	460 513,44	737 468,92	0,11
289,00	STRAUMANN HOLDING AG REG	CHF	257 904,38	388 870,62	0,06
548,00	TECAN GROUP AG REG	CHF	217 258,04	229 160,86	0,03
213,00	SIEGFRIED HOLDING AG	CHF	156 027,36	168 563,82	0,03
1 490,00	VIFOR PHARMA AG	CHF	204 946,14	162 771,01	0,02
4 534,00	IDORSIA LTD	CHF	104 146,06	105 223,78	0,02
69,00	BACHEM HOLDING AG	CHF	30 622,29	34 494,11	0,00
<b>Basic Goods</b>			<b>21 527 582,95</b>	<b>24 033 857,20</b>	<b>3,65</b>
214 572,00	NESTLE SA REG	CHF	20 232 037,44	22 553 616,38	3,42
72,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	522 151,85	604 604,75	0,09
14 685,00	COCA-COLA HBC AG	GBP	375 678,09	447 163,63	0,07
2,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	156 329,83	176 794,62	0,03
78,00	BARRY CALLEBAUT AG REG	CHF	144 826,83	152 984,82	0,02
114,00	EMMI AG REG	CHF	96 558,91	98 693,00	0,02
<b>Industries</b>			<b>10 822 965,54</b>	<b>13 585 540,30</b>	<b>2,06</b>
10 704,00	SIKA AG REG	CHF	2 128 749,97	2 953 838,51	0,45
98 420,00	ABB LTD REG	CHF	2 164 523,63	2 818 317,68	0,43
49 220,00	LAFARGEHOLCIM LTD REG	CHF	2 134 045,58	2 492 010,46	0,38
2 295,00	GEBERIT AG REG	CHF	1 082 800,42	1 452 972,62	0,22
4 554,00	SCHINDLER HOLDING AG	CHF	1 056 409,61	1 175 695,16	0,18
3 349,00	KUEHNE + NAGEL INTERNATIONAL AG REG	CHF	594 880,69	967 255,77	0,15
1 529,00	VAT GROUP AG	CHF	390 823,98	429 051,17	0,06
246,00	FORBO HOLDING AG REG	CHF	399 897,22	393 173,72	0,06
1 421,00	SCHINDLER HOLDING AG REG	CHF	311 119,79	350 522,61	0,05
17 682,00	OC OERLIKON CORP AG REG	CHF	172 592,03	165 498,48	0,02
1 082,00	SULZER AG REG	CHF	115 088,36	126 145,97	0,02
2 800,00	STADLER RAIL AG	CHF	112 182,72	103 909,26	0,01
553,00	FLUGHAFEN ZURICH AG	CHF	81 571,94	77 184,81	0,01
92,00	BUCHER INDUSTRIES AG REG	CHF	42 130,56	40 604,01	0,01
102,00	BELIMO HOLDING AG	CHF	36 149,04	39 360,07	0,01
<b>Finance</b>			<b>11 962 350,91</b>	<b>13 115 489,55</b>	<b>1,99</b>
11 319,00	ZURICH INSURANCE GROUP AG	CHF	3 642 061,95	3 832 933,61	0,58
207 648,00	UBS GROUP AG REG	CHF	2 284 981,20	2 682 293,36	0,41
1 316,00	PARTNERS GROUP HOLDING AG	CHF	1 217 695,16	1 682 535,59	0,26
16 746,00	SWISS RE AG	CHF	1 275 075,78	1 275 289,54	0,19
89 500,00	CREDIT SUISSE GROUP AG REG	CHF	853 163,07	791 319,21	0,12
11 972,00	JULIUS BAER GROUP LTD	CHF	520 650,13	659 439,69	0,10

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 366,00	SWISS LIFE HOLDING AG REG	CHF	493 623,08	560 263,42	0,08
2 262,00	ALLREAL HOLDING AG	CHF	381 329,27	375 972,64	0,06
3 924,00	CEMBRA MONEY BANK AG	CHF	368 698,87	371 212,87	0,06
3 011,00	BANQUE CANTONALE VAUDOISE REG	CHF	252 058,32	228 258,55	0,03
412,00	ST GALLER KANTONALBANK AG	CHF	160 084,95	154 473,61	0,02
1 780,00	VZ HOLDING AG	CHF	128 578,07	127 306,72	0,02
935,00	BALOISE HOLDING AG REG	CHF	128 671,36	123 081,62	0,02
1 348,00	SWISS PRIME SITE AG REG	CHF	118 322,19	112 888,02	0,02
1 457,00	VONTOBEL HOLDING AG	CHF	94 500,64	95 831,90	0,01
467,00	HELVETIA HOLDING AG	CHF	42 856,87	42 389,20	0,01
<b>Consumer Retail</b>			<b>5 650 717,26</b>	<b>7 185 296,69</b>	<b>1,09</b>
43 735,00	CIE FINANCIERE RICHEMONT SA REG	CHF	3 253 835,94	4 466 511,93	0,68
9 250,00	GALENICA AG	CHF	538 768,38	551 023,58	0,08
9 454,00	ADECCO GROUP AG REG	CHF	454 506,70	542 132,25	0,08
179,00	SGS SA REG	CHF	406 557,84	466 039,01	0,07
1 313,00	SWATCH GROUP AG	CHF	285 567,53	380 177,94	0,06
1 405,00	ALSO HOLDING AG	CHF	343 348,64	341 577,15	0,05
3 697,00	SWATCH GROUP AG	CHF	140 777,99	205 897,17	0,03
1 677,00	DKSH HOLDING AG	CHF	111 752,92	108 313,25	0,02
53,00	GEORG FISCHER AG REG	CHF	64 013,19	66 383,73	0,01
177,00	ZUR ROSE GROUP AG	CHF	51 588,13	57 240,68	0,01
<b>Raw materials</b>			<b>2 427 771,88</b>	<b>2 779 845,79</b>	<b>0,42</b>
421,00	GIVAUDAN SA REG	CHF	1 350 044,64	1 652 603,66	0,25
51 446,00	CLARIANT AG REG	CHF	862 244,77	863 544,47	0,13
318,00	EMS-CHEMIE HOLDING AG REG	CHF	215 482,47	263 697,66	0,04
<b>Computing and IT</b>			<b>1 912 520,05</b>	<b>2 278 713,64</b>	<b>0,35</b>
21 361,00	LOGITECH INTERNATIONAL SA REG	CHF	1 818 044,58	2 184 451,78	0,33
4 729,00	SOFTWAREONE HOLDING AG	CHF	94 475,47	94 261,86	0,02
<b>Telecommunication</b>			<b>1 141 992,68</b>	<b>1 202 220,74</b>	<b>0,18</b>
2 495,00	SWISSCOM AG REG	CHF	1 141 992,68	1 202 220,74	0,18
<b>Multi-Utilities</b>			<b>47 604,86</b>	<b>46 121,23</b>	<b>0,01</b>
525,00	BKW AG	CHF	47 604,86	46 121,23	0,01
<b>GERMANY</b>			<b>83 233 058,90</b>	<b>94 969 288,30</b>	<b>14,42</b>
<b>Consumer Retail</b>			<b>15 537 780,50</b>	<b>20 098 688,57</b>	<b>3,05</b>
57 802,00	DAIMLER AG	EUR	2 994 420,32	4 352 490,60	0,66
12 693,00	ADIDAS AG	EUR	3 228 512,85	3 984 332,70	0,61
15 113,00	VOLKSWAGEN AG -PREF-	EUR	2 649 703,98	3 191 865,60	0,48
24 985,00	BAYERISCHE MOTOREN WERKE AG	EUR	1 755 083,30	2 231 410,35	0,34
19 551,00	ZALANDO SE	EUR	1 543 017,10	1 993 224,45	0,30
14 585,00	PORSCHE AUTOMOBIL HOLDING SE -PREF-	EUR	1 049 993,34	1 317 900,60	0,20
5 315,00	CONTINENTAL AG	EUR	550 240,44	658 953,70	0,10
2 298,00	VOLKSWAGEN AG	EUR	536 879,27	636 086,40	0,10
3 527,00	PUMA SE	EUR	271 186,90	354 639,85	0,05
3 440,00	BEIERSDORF AG	EUR	330 513,17	350 020,00	0,05
3 150,00	ZALANDO SE	SEK	0,00	321 142,50	0,05
4 010,00	BAYERISCHE MOTOREN WERKE AG -PREF-	EUR	207 425,22	303 958,00	0,05
21 758,00	DEUTSCHE LUFTHANSA AG REG	EUR	222 970,08	206 483,42	0,03
1 548,00	RHEINMETALL AG	EUR	132 674,62	128 948,40	0,02
88,00	RATIONAL AG	EUR	65 159,91	67 232,00	0,01
<b>Finance</b>			<b>17 193 745,57</b>	<b>18 353 648,42</b>	<b>2,79</b>
35 585,00	ALLIANZ SE REG	EUR	6 983 909,14	7 483 525,50	1,14
20 392,00	DEUTSCHE BOERSE AG	EUR	2 834 772,89	3 001 702,40	0,46
9 845,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	2 287 973,21	2 273 702,75	0,34

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
38 528,00	VONOVIA SE	EUR	2 008 550,00	2 100 546,56	0,32
113 387,00	DEUTSCHE BANK AG	EUR	1 032 188,67	1 245 669,58	0,19
5 812,00	HANNOVER RUECK SE	EUR	840 676,49	820 073,20	0,12
14 736,00	DEUTSCHE WOHNEN AG	EUR	584 048,74	760 082,88	0,11
51 092,00	COMMERZBANK AG	EUR	268 320,33	305 632,34	0,05
1 462,00	LEG IMMOBILIEN AG	EUR	167 568,16	177 559,90	0,03
8 309,00	ALSTRIA OFFICE	EUR	125 285,50	129 537,31	0,02
2 528,00	PATRIZIA AG	EUR	60 452,44	55 616,00	0,01
<b>Industries</b>			<b>14 376 280,60</b>	<b>17 610 325,83</b>	<b>2,67</b>
60 802,00	SIEMENS AG REG	EUR	6 792 994,60	8 124 363,24	1,23
78 825,00	DEUTSCHE POST AG REG	EUR	3 120 913,93	4 521 402,00	0,69
21 569,00	HEIDELBERGCEMENT AG	EUR	1 475 171,57	1 560 301,46	0,24
2 077,00	SARTORIUS AG -PREF-	EUR	689 930,52	911 803,00	0,14
30 666,00	SIEMENS ENERGY AG	EUR	717 209,30	779 529,72	0,12
1 741,00	MTU AERO ENGINES AG	EUR	322 144,99	363 694,90	0,05
8 425,00	GEA GROUP AG	EUR	238 801,47	287 798,00	0,04
1 773,00	VARTA AG	EUR	221 303,40	230 490,00	0,03
2 287,00	GERRESHEIMER AG	EUR	205 142,32	213 262,75	0,03
1 837,00	KNORR-BREMSE AG	EUR	181 462,05	178 189,00	0,03
2 623,00	HOCHTIEF AG	EUR	183 396,06	169 865,48	0,03
1 545,00	KION GROUP AG	EUR	94 298,51	138 864,60	0,02
1 673,00	AURUBIS AG	EUR	133 511,88	130 761,68	0,02
<b>Computing and IT</b>			<b>11 259 648,07</b>	<b>12 257 979,92</b>	<b>1,86</b>
79 552,00	SAP SE	EUR	8 928 543,08	9 453 959,68	1,44
65 161,00	INFINEON TECHNOLOGIES AG	EUR	1 641 587,94	2 203 745,02	0,33
2 029,00	BECHTLE AG	EUR	361 467,79	317 842,85	0,05
4 595,00	TEAMVIEWER AG	EUR	196 326,96	145 753,40	0,02
2 598,00	SOFTWARE AG	EUR	92 695,64	98 568,12	0,01
577,00	COMPUGROUP MEDICAL SE & CO KGAA	EUR	39 026,66	38 110,85	0,01
<b>Raw materials</b>			<b>6 533 192,95</b>	<b>7 222 323,96</b>	<b>1,10</b>
76 308,00	BASF SE	EUR	4 742 779,78	5 069 903,52	0,77
10 539,00	COVESTRO AG	EUR	459 462,73	573 953,94	0,09
16 817,00	EVONIK INDUSTRIES AG	EUR	434 085,44	475 584,76	0,07
3 951,00	SYMRISE AG	EUR	398 289,11	464 242,50	0,07
5 641,00	BRENTNAG AG	EUR	314 339,69	442 367,22	0,07
2 810,00	FUCHS PETROLUB SE -PREF-	EUR	109 283,66	115 266,20	0,02
1 401,00	LANXESS AG	EUR	74 952,54	81 005,82	0,01
<b>Health</b>			<b>6 636 603,65</b>	<b>6 757 614,07</b>	<b>1,03</b>
50 350,00	BAYER AG REG	EUR	3 069 660,09	2 578 423,50	0,39
13 170,00	MERCK KGAA	EUR	1 672 442,93	2 129 589,00	0,32
14 866,00	FRESENIUS SE & CO KGAA	EUR	643 400,33	654 029,67	0,10
10 218,00	SIEMENS HEALTHINEERS AG	EUR	433 165,45	528 066,24	0,08
6 452,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	455 631,65	451 898,08	0,07
3 867,00	MORPHOSYS AG	EUR	243 987,14	252 979,14	0,04
724,00	CARL ZEISS MEDITEC AG	EUR	77 027,92	117 975,80	0,02
1 168,00	EVOTEC SE	EUR	41 288,14	44 652,64	0,01
<b>Telecommunication</b>			<b>5 371 679,99</b>	<b>5 985 630,96</b>	<b>0,91</b>
171 165,00	DEUTSCHE TELEKOM AG REG	EUR	2 571 637,74	3 048 790,98	0,46
10 646,00	DELIVERY HERO AG	EUR	1 031 830,90	1 185 964,40	0,18
358 391,00	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	817 013,85	797 419,98	0,12
7 238,00	SCOUT24 AG	EUR	497 304,67	514 766,56	0,08
12 723,00	UNITED INTERNET AG REG	EUR	453 892,83	438 689,04	0,07
<b>Basic Goods</b>			<b>3 096 466,08</b>	<b>3 387 889,61</b>	<b>0,51</b>
15 540,00	HENKEL AG & CO KGAA -PREF-	EUR	1 404 557,43	1 383 681,60	0,21
15 531,00	HELLOFRESH SE	EUR	954 872,40	1 273 231,38	0,19

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

## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
7 355,00	HENKEL AG & CO KGAA	EUR	574 184,41	571 115,75	0,09
9 602,00	METRO AG	EUR	101 789,15	100 244,88	0,01
4 416,00	SUEDZUCKER AG	EUR	61 062,69	59 616,00	0,01
<b>Multi-Utilities</b>			<b>3 162 303,29</b>	<b>3 220 906,00</b>	<b>0,49</b>
64 469,00	RWE AG	EUR	1 971 236,26	1 970 172,64	0,30
67 874,00	E.ON SE	EUR	649 389,68	662 043,00	0,10
13 070,00	UNIPER SE	EUR	374 325,59	405 954,20	0,06
11 464,00	ENCAVIS AG	EUR	167 351,76	182 736,16	0,03
<b>Energy</b>			<b>65 358,20</b>	<b>74 280,96</b>	<b>0,01</b>
3 627,00	NORDEX SE	EUR	65 358,20	74 280,96	0,01
<b>NETHERLANDS</b>			<b>42 370 612,03</b>	<b>53 780 486,59</b>	<b>8,16</b>
<b>Computing and IT</b>			<b>13 763 160,21</b>	<b>20 567 192,79</b>	<b>3,12</b>
31 590,00	ASML HOLDING NV	EUR	11 466 733,48	18 303 246,00	2,78
48 009,00	STMICROELECTRONICS NV	EUR	1 609 365,18	1 469 315,45	0,22
2 011,00	ASM INTERNATIONAL NV	EUR	452 270,62	557 047,00	0,08
3 321,00	BE SEMICONDUCTOR INDUSTRIES NV	EUR	234 790,93	237 584,34	0,04
<b>Consumer Retail</b>			<b>5 520 523,51</b>	<b>7 186 112,24</b>	<b>1,09</b>
1 332,00	ADYEN NV	EUR	1 942 800,64	2 744 586,00	0,42
121 672,00	STELLANTIS NV	EUR	1 464 749,11	2 014 158,29	0,31
7 079,00	FERRARI NV	EUR	1 120 803,43	1 231 746,00	0,19
11 381,00	RANDSTAD NV	EUR	590 076,76	734 074,50	0,11
20 030,00	DAVIDE CAMPARI-MILANO NV	EUR	164 756,57	226 238,85	0,03
4 351,00	JDE PEET'S BV	EUR	140 211,11	133 140,60	0,02
645,00	SHOP APOTHEKE EUROPE NV	EUR	97 125,89	102 168,00	0,01
<b>Finance</b>			<b>6 099 419,71</b>	<b>6 974 605,80</b>	<b>1,06</b>
284 579,00	ING GROEP NV	EUR	2 401 390,68	3 170 210,06	0,48
30 551,00	PROSUS NV	EUR	2 498 399,35	2 519 540,97	0,38
11 159,00	NN GROUP NV	EUR	381 860,94	443 905,02	0,07
7 576,00	ASR NEDERLAND NV	EUR	266 670,27	246 901,84	0,04
3 105,00	EXOR NV	EUR	185 358,51	209 773,80	0,03
56 190,00	AEGON NV	EUR	179 584,60	196 608,81	0,03
18 413,00	ABN AMRO GROUP NV -CVA-	EUR	186 155,36	187 665,30	0,03
<b>Industries</b>			<b>4 071 581,12</b>	<b>5 151 061,89</b>	<b>0,78</b>
41 483,00	AIRBUS SE	EUR	3 562 097,55	4 498 416,52	0,68
34 218,00	CNH INDUSTRIAL NV	EUR	333 294,27	476 485,65	0,07
2 304,00	SIGNIFY NV	EUR	120 796,01	122 895,36	0,02
1 543,00	ARCADIS NV	EUR	55 393,29	53 264,36	0,01
<b>Health</b>			<b>4 332 416,52</b>	<b>4 291 386,88</b>	<b>0,65</b>
83 998,00	KONINKLIJKE PHILIPS NV	EUR	3 631 761,11	3 510 276,42	0,53
1 619,00	ARGENX SE	EUR	339 588,82	413 006,90	0,06
9 031,00	QIAGEN NV	EUR	361 066,59	368 103,56	0,06
<b>Raw materials</b>			<b>3 413 622,51</b>	<b>3 959 507,56</b>	<b>0,60</b>
19 959,00	AKZO NOBEL NV	EUR	1 839 650,85	2 079 727,80	0,31
11 252,00	KONINKLIJKE DSM NV	EUR	1 458 623,77	1 771 064,80	0,27
5 298,00	OCI NV	EUR	115 347,89	108 714,96	0,02
<b>Basic Goods</b>			<b>3 327 596,38</b>	<b>3 475 780,94</b>	<b>0,53</b>
50 830,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 169 003,22	1 274 308,10	0,19
11 342,00	JUST EAT TAKEAWAY	EUR	977 323,30	883 201,54	0,13
6 399,00	HEINEKEN NV	EUR	557 724,52	653 977,80	0,10
5 826,00	HEINEKEN HOLDING NV	EUR	456 890,13	494 918,70	0,08
3 514,00	CORBION NV	EUR	166 655,21	169 374,80	0,03

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>1 725 810,43</b>	<b>2 078 931,58</b>	<b>0,32</b>
22 687,00	WOLTERS KLUWER NV	EUR	1 577 613,66	1 922 042,64	0,29
59 563,00	KONINKLIJKE KPN NV	EUR	148 196,77	156 888,94	0,03
<b>Energy</b>			<b>116 481,64</b>	<b>95 906,91</b>	<b>0,01</b>
1 683,00	KONINKLIJKE VOPAK NV	EUR	81 652,50	64 458,90	0,01
2 454,00	SBM OFFSHORE NV	EUR	34 829,14	31 448,01	0,00
<b>SWEDEN</b>			<b>30 193 788,25</b>	<b>35 647 330,32</b>	<b>5,41</b>
<b>Industries</b>			<b>9 128 803,77</b>	<b>11 459 775,99</b>	<b>1,74</b>
59 118,00	ATLAS COPCO AB -A-	SEK	2 480 642,29	3 054 410,65	0,46
66 604,00	SANDVIK AB	SEK	1 190 850,69	1 435 578,27	0,22
54 545,00	ASSA ABLOY AB -B-	SEK	1 125 375,42	1 386 482,09	0,21
27 666,00	ATLAS COPCO AB -B-	SEK	950 361,34	1 227 538,98	0,19
125 523,00	NIBE INDUSTRIER AB -B-	SEK	832 921,05	1 114 137,33	0,17
67 635,00	HEXAGON AB	SEK	579 222,07	845 604,24	0,13
24 037,00	SKF AB -B-	SEK	436 998,03	516 432,90	0,08
27 354,00	EPIROC AB -B-	SEK	337 299,02	452 978,15	0,07
17 170,00	TRELLEBORG AB -B-	SEK	369 999,41	336 391,15	0,05
8 455,00	ALFA LAVAL AB	SEK	185 334,56	252 016,03	0,04
10 545,00	SKANSKA AB -B-	SEK	201 008,87	236 020,02	0,04
20 765,00	HUSQVARNA AB -B-	SEK	172 847,64	232 792,40	0,03
12 050,00	EPIROC AB	SEK	157 373,78	231 685,08	0,03
2 676,00	INVESTMENT AB LATOUR -B-	SEK	48 598,25	74 090,00	0,01
4 144,00	SWECO AB	SEK	59 971,35	63 618,70	0,01
<b>Finance</b>			<b>6 813 084,59</b>	<b>8 364 114,78</b>	<b>1,27</b>
140 838,00	INVESTOR AB -B-	SEK	1 970 818,45	2 739 133,92	0,41
92 663,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	810 336,40	1 010 046,83	0,15
88 783,00	SVENSKA HANDELSBANKEN AB -A-	SEK	802 713,96	845 285,61	0,13
19 026,00	KINNEVIK AB -B-	SEK	561 844,19	642 704,37	0,10
40 860,00	SWEDBANK AB -A-	SEK	561 413,33	641 544,72	0,10
18 222,00	EQT AB	SEK	327 881,80	558 051,01	0,08
20 333,00	CASTELLUM AB	SEK	439 973,38	436 652,29	0,07
12 452,00	INDUSTRIVARDEN AB	SEK	296 784,33	384 536,24	0,06
7 467,00	INDUSTRIVARDEN AB -A-	SEK	201 332,27	245 022,45	0,04
4 477,00	FASTIGHETS AB BALDER -B-	SEK	191 831,64	237 048,81	0,03
16 154,00	PANDOX AB	SEK	248 989,87	226 812,23	0,03
4 185,00	AVANZA BANK HOLDING AB	SEK	112 957,30	110 133,75	0,02
6 431,00	WALLENSTAM AB	SEK	91 156,10	85 856,58	0,01
16 793,00	SAGAX AB	SEK	57 963,98	55 054,95	0,01
4 065,00	FABEGE AB	SEK	55 584,47	55 031,01	0,01
876,00	L E LUNDBERGFORETAGEN AB -B-	SEK	36 284,34	47 695,45	0,01
2 376,00	WIHLBORGS FASTIGHETER AB	SEK	45 218,78	43 504,56	0,01
<b>Consumer Retail</b>			<b>5 550 431,69</b>	<b>6 533 139,70</b>	<b>0,99</b>
104 447,00	VOLVO AB -B-	SEK	1 784 038,31	2 120 453,35	0,32
10 533,00	EVOLUTION GAMING GROUP AB	SEK	926 350,45	1 404 538,51	0,21
46 210,00	ESSITY AB -B-	SEK	1 270 053,16	1 293 078,12	0,20
19 577,00	ELECTROLUX AB -B-	SEK	374 534,29	458 057,80	0,07
21 383,00	HENNES & MAURITZ AB -B-	SEK	350 767,78	427 997,35	0,06
14 304,00	VOLVO AB	SEK	318 496,56	299 281,10	0,05
13 140,00	SECURITAS AB -B-	SEK	174 205,07	175 035,89	0,03
7 570,00	LIFCO AB	SEK	138 515,63	149 280,22	0,02
3 455,00	THULE GROUP AB	SEK	133 288,32	129 247,39	0,02
2 758,00	INTRUM AB	SEK	80 182,12	76 169,97	0,01
<b>Telecommunication</b>			<b>3 679 414,55</b>	<b>3 994 567,38</b>	<b>0,61</b>
197 019,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	1 811 775,70	2 089 466,00	0,32
228 753,00	TELIA CO AB	SEK	829 320,37	856 639,63	0,13

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
65 874,00	TELE2 AB -B-	SEK	767 580,02	757 336,68	0,12
77 737,00	TELIA CO AB	EUR	270 738,46	291 125,07	0,04
<b>Basic Goods</b>			<b>2 132 306,17</b>	<b>2 186 440,52</b>	<b>0,33</b>
267 629,00	SWEDISH MATCH AB	SEK	1 875 129,22	1 925 809,99	0,29
8 351,00	AXFOOD AB	SEK	189 228,22	194 900,59	0,03
909,00	ICA GRUPPEN AB	SEK	37 679,53	35 698,55	0,01
1 588,00	AAK AB	SEK	30 269,20	30 031,39	0,00
<b>Raw materials</b>			<b>848 013,68</b>	<b>965 906,07</b>	<b>0,15</b>
28 746,00	BOLIDEN AB	SEK	814 432,53	932 501,90	0,14
877,00	HOLMEN AB	SEK	33 581,15	33 404,17	0,01
<b>Energy</b>			<b>877 798,64</b>	<b>960 976,52</b>	<b>0,14</b>
32 187,00	LUNDIN PETROLEUM AB	SEK	877 798,64	960 976,52	0,14
<b>Computing and IT</b>			<b>666 485,88</b>	<b>659 831,07</b>	<b>0,10</b>
32 320,00	SINCH AB	SEK	461 007,43	458 891,75	0,07
6 746,00	EMBRACER GROUP AB	SEK	159 220,67	153 983,34	0,02
5 790,00	STILLFRONT GROUP AB	SEK	46 257,78	46 955,98	0,01
<b>Health</b>			<b>497 449,28</b>	<b>522 578,29</b>	<b>0,08</b>
17 499,00	ELEKTA AB -B-	SEK	215 083,02	213 949,52	0,03
13 717,00	SVENSKA CELLULOSA AB SCA -B-	SEK	170 795,79	189 687,37	0,03
3 737,00	GETINGE AB -B-	SEK	111 570,47	118 941,40	0,02
<b>DENMARK</b>			<b>21 232 744,86</b>	<b>26 338 453,23</b>	<b>4,00</b>
<b>Health</b>			<b>11 458 719,58</b>	<b>13 761 266,50</b>	<b>2,09</b>
124 964,00	NOVO NORDISK A/S -B-	DKK	7 124 042,08	8 829 194,13	1,34
6 403,00	GENMAB A/S	DKK	1 817 608,77	2 209 460,46	0,33
15 741,00	COLOPLAST A/S -B-	DKK	2 037 283,54	2 178 180,04	0,33
9 829,00	AMBU A/S -B-	DKK	313 257,48	318 678,40	0,05
2 535,00	DEMANT A/S	DKK	71 280,30	120 336,88	0,02
262,00	ALK-ABELLO A/S	DKK	95 247,41	105 416,59	0,02
<b>Industries</b>			<b>2 984 646,35</b>	<b>4 600 805,09</b>	<b>0,70</b>
12 058,00	DSV A/S	DKK	1 525 851,74	2 371 467,81	0,36
599,00	AP MOLLER - MAERSK A/S -B-	DKK	982 959,23	1 451 938,35	0,22
226,00	AP MOLLER - MAERSK A/S -A-	DKK	281 032,95	529 422,83	0,08
604,00	ROCKWOOL INTERNATIONAL A/S -B-	DKK	194 802,43	247 976,10	0,04
<b>Energy</b>			<b>2 050 936,16</b>	<b>2 670 554,81</b>	<b>0,41</b>
80 101,00	VESTAS WIND SYSTEMS A/S	DKK	1 940 229,39	2 636 910,75	0,40
1 022,00	VESTAS WIND SYSTEMS A/S	DKK	110 706,77	33 644,06	0,01
<b>Multi-Utilities</b>			<b>1 363 034,36</b>	<b>1 402 438,26</b>	<b>0,21</b>
11 851,00	ORSTED A/S	DKK	1 363 034,36	1 402 438,26	0,21
<b>Finance</b>			<b>1 315 261,60</b>	<b>1 270 534,38</b>	<b>0,19</b>
50 954,00	DANSKE BANK A/S	DKK	789 779,15	756 130,40	0,11
22 055,00	TRYG A/S	DKK	470 551,89	456 596,77	0,07
1 317,00	TOPDANMARK A/S	DKK	54 930,56	57 807,21	0,01
<b>Basic Goods</b>			<b>639 281,98</b>	<b>737 531,90</b>	<b>0,11</b>
3 066,00	CARLSBERG A/S -B-	DKK	378 405,20	481 984,13	0,07
1 331,00	ROYAL UNIBREW A/S	DKK	141 329,13	142 975,69	0,02
1 479,00	CHR HANSEN HOLDING A/S	DKK	119 547,65	112 572,08	0,02
<b>Telecommunication</b>			<b>505 422,38</b>	<b>668 299,52</b>	<b>0,10</b>
9 072,00	GN STORE NORD A/S	DKK	505 422,38	668 299,52	0,10

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>315 431,38</b>	<b>527 118,05</b>	<b>0,08</b>
3 823,00	PANDORA A/S	DKK	229 331,49	433 389,07	0,07
4 735,00	ISS A/S	DKK	86 099,89	93 728,98	0,01
<b>Raw materials</b>			<b>368 796,56</b>	<b>471 095,00</b>	<b>0,07</b>
7 411,00	NOVOZYMES A/S -B-	DKK	368 796,56	471 095,00	0,07
<b>Computing and IT</b>			<b>231 214,51</b>	<b>228 809,72</b>	<b>0,04</b>
1 692,00	NETCOMPANY GROUP A/S	DKK	162 200,35	162 118,03	0,03
630,00	SIMCORP A/S	DKK	69 014,16	66 691,69	0,01
<b>SPAIN</b>			<b>23 098 608,34</b>	<b>24 829 989,01</b>	<b>3,77</b>
<b>Finance</b>			<b>5 897 337,01</b>	<b>7 008 179,65</b>	<b>1,06</b>
1 187 488,00	BANCO SANTANDER SA	EUR	3 288 305,25	3 823 117,62	0,58
461 367,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	1 850 540,29	2 412 026,68	0,36
298 009,00	CAIXABANK SA	EUR	758 491,47	773 035,35	0,12
<b>Multi-Utilities</b>			<b>6 313 460,67</b>	<b>6 289 323,83</b>	<b>0,96</b>
403 747,00	IBERDROLA SA	EUR	4 144 566,43	4 150 519,16	0,63
30 654,00	RED ELECTRICA CORP SA	EUR	501 607,81	479 888,37	0,07
20 934,00	NATURGY ENERGY GROUP SA	EUR	404 740,77	453 849,12	0,07
21 779,00	ENDESA SA	EUR	474 097,52	445 598,34	0,07
20 584,00	EDP RENOVAVEIS SA	EUR	403 649,94	402 211,36	0,06
18 335,00	ENAGAS SA	EUR	384 798,20	357 257,48	0,06
<b>Telecommunication</b>			<b>3 044 845,72</b>	<b>3 284 162,96</b>	<b>0,50</b>
36 029,00	CELLNEX TELECOM SA	EUR	1 536 305,15	1 935 477,88	0,29
342 219,00	TELEFONICA SA	EUR	1 508 540,57	1 348 685,08	0,21
<b>Industries</b>			<b>2 449 995,08</b>	<b>2 497 082,96</b>	<b>0,38</b>
32 616,00	FERROVIAL SA	EUR	791 665,19	807 246,00	0,12
5 346,00	AENA SME SA	EUR	752 120,78	739 351,80	0,11
19 753,00	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	446 901,46	556 244,48	0,09
17 452,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	459 307,65	394 240,68	0,06
<b>Consumer Retail</b>			<b>2 046 699,25</b>	<b>2 273 320,07</b>	<b>0,35</b>
76 517,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	2 046 699,25	2 273 320,07	0,35
<b>Computing and IT</b>			<b>1 738 925,94</b>	<b>1 871 427,36</b>	<b>0,28</b>
31 548,00	AMADEUS IT GROUP SA	EUR	1 738 925,94	1 871 427,36	0,28
<b>Energy</b>			<b>1 044 611,97</b>	<b>1 137 130,18</b>	<b>0,17</b>
107 744,00	REPSOL SA	EUR	1 044 611,97	1 137 130,18	0,17
<b>Health</b>			<b>562 732,70</b>	<b>469 362,00</b>	<b>0,07</b>
20 550,00	GRIFOLS SA	EUR	562 732,70	469 362,00	0,07
<b>ITALY</b>			<b>18 880 246,18</b>	<b>20 600 087,99</b>	<b>3,13</b>
<b>Finance</b>			<b>7 862 692,82</b>	<b>8 875 745,08</b>	<b>1,35</b>
1 439 732,00	INTESA SANPAOLO SPA	EUR	3 005 477,97	3 353 855,69	0,51
138 841,00	UNICREDIT SPA	EUR	1 257 159,71	1 381 467,95	0,21
77 782,00	ASSICURAZIONI GENERALI SPA	EUR	1 188 515,37	1 314 904,71	0,20
51 267,00	FINECOBANK BANCA FINECO SPA	EUR	635 534,54	753 624,90	0,12
36 431,00	NEXI SPA	EUR	558 384,96	674 337,81	0,10
40 768,00	POSTE ITALIANE SPA	EUR	367 298,11	454 563,20	0,07
42 293,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	336 675,54	416 586,05	0,06
9 998,00	AZIMUT HOLDING SPA	EUR	201 771,97	204 759,04	0,03
5 586,00	BANCA GENERALI SPA	EUR	187 029,43	200 984,28	0,03
8 151,00	BANCA MEDIOLANUM SPA	EUR	65 847,89	66 870,80	0,01
19 827,00	BANCO BPM SPA	EUR	58 997,33	53 790,65	0,01

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>5 795 745,34</b>	<b>6 087 723,03</b>	<b>0,92</b>
673 309,00	EDEL SPA	EUR	5 014 986,38	5 273 356,09	0,80
72 178,00	ITALGAS SPA	EUR	391 666,55	397 845,14	0,06
45 313,00	SNAM SPA	EUR	199 901,47	220 900,88	0,03
31 130,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	189 190,94	195 620,92	0,03
<b>Energy</b>			<b>1 468 126,14</b>	<b>1 508 991,64</b>	<b>0,23</b>
146 932,00	ENI SPA	EUR	1 468 126,14	1 508 991,64	0,23
<b>Health</b>			<b>1 270 735,32</b>	<b>1 402 312,78</b>	<b>0,21</b>
4 827,00	DIASORIN SPA	EUR	735 698,39	769 906,50	0,12
13 112,00	AMPLIFON SPA	EUR	459 078,67	545 983,68	0,08
1 793,00	RECORDATI SPA	EUR	75 958,26	86 422,60	0,01
<b>Consumer Retail</b>			<b>771 055,59</b>	<b>949 654,73</b>	<b>0,15</b>
10 498,00	MONCLER SPA	EUR	421 948,36	599 015,88	0,09
5 609,00	DE' LONGHI SPA	EUR	202 012,28	206 074,66	0,03
29 527,00	PIRELLI & C SPA	EUR	147 094,95	144 564,19	0,03
<b>Telecommunication</b>			<b>932 759,62</b>	<b>941 382,75</b>	<b>0,14</b>
26 259,00	GVS SPA	EUR	375 559,74	362 636,79	0,05
597 766,00	TELECOM ITALIA SPA	EUR	242 923,63	250 404,18	0,04
436 911,00	TELECOM ITALIA SPA -PREF-	EUR	177 189,93	195 211,83	0,03
13 996,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	137 086,32	133 129,95	0,02
<b>Industries</b>			<b>779 131,35</b>	<b>834 277,98</b>	<b>0,13</b>
13 248,00	PRYSMIAN SPA	EUR	320 261,04	400 487,04	0,06
8 775,00	BUZZI UNICEM SPA	EUR	209 608,14	196 296,75	0,03
26 096,00	LEONARDO SPA	EUR	189 489,26	177 765,95	0,03
1 196,00	INTERPUMP GROUP SPA	EUR	59 772,91	59 728,24	0,01
<b>FINLAND</b>			<b>10 949 810,89</b>	<b>12 634 299,93</b>	<b>1,92</b>
<b>Finance</b>			<b>2 541 510,52</b>	<b>3 089 033,45</b>	<b>0,47</b>
213 582,00	NORDEA BANK ABP	SEK	1 548 959,00	2 006 095,63	0,30
26 288,00	SAMPO OYJ -A-	EUR	929 631,47	1 018 922,88	0,16
3 322,00	KOJAMO OYJ	EUR	62 920,05	64 014,94	0,01
<b>Industries</b>			<b>2 268 854,57</b>	<b>2 422 599,03</b>	<b>0,37</b>
28 674,00	KONE OYJ -B-	EUR	1 816 092,56	1 972 771,20	0,30
15 923,00	METSO OUTOTEC OYJ	EUR	160 114,17	155 981,71	0,02
4 190,00	KONECRANES OYJ	EUR	162 493,73	148 828,80	0,02
2 365,00	HUHTAMAKI OYJ	EUR	91 954,45	94 481,75	0,02
4 038,00	WARTSILA OYJ ABP	EUR	38 199,66	50 535,57	0,01
<b>Telecommunication</b>			<b>1 605 318,77</b>	<b>1 865 220,73</b>	<b>0,28</b>
288 282,00	NOKIA OYJ	EUR	1 034 090,30	1 301 737,37	0,20
11 198,00	ELISA OYJ	EUR	571 228,47	563 483,36	0,08
<b>Energy</b>			<b>1 197 100,28</b>	<b>1 493 532,08</b>	<b>0,23</b>
28 922,00	NESTE OYJ	EUR	1 197 100,28	1 493 532,08	0,23
<b>Raw materials</b>			<b>1 274 863,14</b>	<b>1 464 651,97</b>	<b>0,22</b>
32 785,00	UPM-KYMMENE OYJ	EUR	924 301,38	1 045 841,50	0,16
27 222,00	STORA ENSO OYJ -R-	EUR	350 561,76	418 810,47	0,06
<b>Basic Goods</b>			<b>610 082,63</b>	<b>785 447,25</b>	<b>0,12</b>
25 215,00	KESKO OYJ -B-	EUR	610 082,63	785 447,25	0,12
<b>Computing and IT</b>			<b>554 317,40</b>	<b>561 144,96</b>	<b>0,09</b>
21 064,00	TIETOEVRVY OYJ	EUR	554 317,40	561 144,96	0,09

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

## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>444 604,86</b>	<b>539 190,06</b>	<b>0,08</b>
23 181,00	FORTUM OYJ	EUR	444 604,86	539 190,06	0,08
<b>Health</b>			<b>256 682,50</b>	<b>218 515,00</b>	<b>0,03</b>
6 028,00	ORION OYJ -B-	EUR	256 682,50	218 515,00	0,03
<b>Consumer Retail</b>			<b>196 476,22</b>	<b>194 965,40</b>	<b>0,03</b>
4 479,00	NOKIAN RENKAAT OYJ	EUR	150 129,03	152 509,95	0,02
4 894,00	METSA BOARD OYJ	EUR	46 347,19	42 455,45	0,01
<b>BELGIUM</b>			<b>8 296 093,47</b>	<b>8 970 999,91</b>	<b>1,36</b>
<b>Basic Goods</b>			<b>4 276 898,50</b>	<b>4 524 616,83</b>	<b>0,69</b>
67 091,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	3 798 974,24	4 079 803,71	0,62
9 432,00	COLRUYT SA	EUR	477 924,26	444 813,12	0,07
<b>Finance</b>			<b>2 593 980,33</b>	<b>2 939 016,74</b>	<b>0,45</b>
11 602,00	GRUPE BRUXELLES LAMBERT SA	EUR	988 653,56	1 094 532,68	0,17
16 566,00	KBC GROUP NV	EUR	945 944,81	1 065 193,80	0,16
7 843,00	AGEAS	EUR	329 870,28	367 052,40	0,06
793,00	SOFINA SA	EUR	203 191,75	288 493,40	0,04
581,00	AEDIFICA SA	EUR	61 852,41	64 665,30	0,01
1 642,00	KBC ANCORA	EUR	64 467,52	59 079,16	0,01
<b>Raw materials</b>			<b>572 847,22</b>	<b>693 603,50</b>	<b>0,10</b>
8 337,00	UMICORE SA	EUR	356 479,16	429 355,50	0,06
2 465,00	SOLVAY SA	EUR	216 368,06	264 248,00	0,04
<b>Health</b>			<b>405 763,88</b>	<b>424 019,76</b>	<b>0,06</b>
4 277,00	UCB SA	EUR	357 187,79	377 060,32	0,06
803,00	GALAPAGOS NV	EUR	48 576,09	46 959,44	0,00
<b>Telecommunication</b>			<b>284 537,52</b>	<b>238 997,88</b>	<b>0,04</b>
9 814,00	PROXIMUS SADP	EUR	204 218,76	159 870,06	0,03
2 493,00	TELENET GROUP HOLDING NV	EUR	80 318,76	79 127,82	0,01
<b>Multi-Utilities</b>			<b>123 105,80</b>	<b>111 873,00</b>	<b>0,02</b>
1 257,00	ELIA GROUP SA	EUR	123 105,80	111 873,00	0,02
<b>Computing and IT</b>			<b>38 960,22</b>	<b>38 872,20</b>	<b>0,00</b>
444,00	MELEXIS NV	EUR	38 960,22	38 872,20	0,00
<b>IRELAND</b>			<b>6 600 980,33</b>	<b>7 660 044,53</b>	<b>1,16</b>
<b>Industries</b>			<b>2 582 076,36</b>	<b>3 249 635,88</b>	<b>0,49</b>
55 958,00	CRH PLC	EUR	1 905 556,57	2 378 215,00	0,36
10 942,00	KINGSPAN GROUP PLC	EUR	676 519,79	871 420,88	0,13
<b>Consumer Retail</b>			<b>1 680 352,28</b>	<b>1 819 878,60</b>	<b>0,28</b>
11 918,00	FLUTTER ENTERTAINMENT PLC	EUR	1 680 352,28	1 819 878,60	0,28
<b>Basic Goods</b>			<b>1 234 975,73</b>	<b>1 328 195,00</b>	<b>0,20</b>
11 275,00	KERRY GROUP PLC -A-	EUR	1 234 975,73	1 328 195,00	0,20
<b>Raw materials</b>			<b>606 725,50</b>	<b>794 311,50</b>	<b>0,12</b>
17 362,00	SMURFIT KAPPA GROUP PLC	EUR	606 725,50	794 311,50	0,12
<b>Energy</b>			<b>496 850,46</b>	<b>468 023,55</b>	<b>0,07</b>
6 789,00	DCC PLC	GBP	496 850,46	468 023,55	0,07

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

## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>JERSEY</b>			<b>5 846 813,05</b>	<b>7 416 686,22</b>	<b>1,13</b>
<b>Consumer Retail</b>			<b>3 205 228,05</b>	<b>3 888 373,44</b>	<b>0,59</b>
64 591,00	EXPERIAN PLC	GBP	1 915 725,22	2 096 235,43	0,32
15 308,00	FERGUSON PLC	GBP	1 289 502,83	1 792 138,01	0,27
<b>Raw materials</b>			<b>1 808 943,55</b>	<b>2 524 239,41</b>	<b>0,39</b>
700 250,00	GLENCORE PLC	GBP	1 808 943,55	2 524 239,41	0,39
<b>Telecommunication</b>			<b>832 641,45</b>	<b>1 004 073,37</b>	<b>0,15</b>
88 477,00	WPP PLC	GBP	832 641,45	1 004 073,37	0,15
<b>NORWAY</b>			<b>5 633 241,09</b>	<b>6 271 562,23</b>	<b>0,95</b>
<b>Finance</b>			<b>1 723 584,07</b>	<b>1 916 146,83</b>	<b>0,29</b>
67 606,00	DNB ASA	NOK	1 035 956,12	1 242 821,68	0,19
17 161,00	GJENSIDIGE FORSIKRING ASA	NOK	311 098,06	319 175,50	0,05
3 490,00	AKER ASA	NOK	228 921,21	217 165,03	0,03
17 922,00	STOREBRAND ASA	NOK	147 608,68	136 984,62	0,02
<b>Energy</b>			<b>1 477 196,67</b>	<b>1 652 572,87</b>	<b>0,25</b>
85 589,00	EQUINOR ASA	NOK	1 366 812,66	1 527 950,89	0,23
40 103,00	NEL ASA	NOK	66 691,95	78 909,87	0,01
2 046,00	SCATEC ASA	NOK	43 692,06	45 712,11	0,01
<b>Basic Goods</b>			<b>774 931,16</b>	<b>817 816,99</b>	<b>0,12</b>
63 616,00	ORKLA ASA	NOK	533 599,41	546 709,60	0,08
12 633,00	MARINE HARVEST ASA	NOK	241 331,75	271 107,39	0,04
<b>Raw materials</b>			<b>630 501,78</b>	<b>812 636,39</b>	<b>0,12</b>
13 134,00	YARA INTERNATIONAL ASA	NOK	483 528,09	583 280,77	0,09
42 602,00	NORSK HYDRO ASA	NOK	146 973,69	229 355,62	0,03
<b>Telecommunication</b>			<b>686 387,23</b>	<b>695 607,73</b>	<b>0,11</b>
43 023,00	TELENOR ASA	NOK	634 387,28	611 728,69	0,10
2 387,00	SCHIBSTED ASA	NOK	51 999,95	83 879,04	0,01
<b>Consumer Retail</b>			<b>213 334,14</b>	<b>243 305,27</b>	<b>0,04</b>
4 973,00	SCHIBSTED ASA	NOK	176 998,03	202 527,85	0,03
2 522,00	ADEVINTA ASA	NOK	36 336,11	40 777,42	0,01
<b>Industries</b>			<b>127 306,04</b>	<b>133 476,15</b>	<b>0,02</b>
1 998,00	TOMRA SYSTEMS ASA	NOK	87 482,18	92 999,33	0,01
1 864,00	KONGSBERG GRUPPEN ASA	NOK	39 823,86	40 476,82	0,01
<b>LUXEMBOURG</b>			<b>2 293 055,24</b>	<b>3 216 805,91</b>	<b>0,49</b>
<b>Raw materials</b>			<b>777 562,70</b>	<b>1 302 323,00</b>	<b>0,20</b>
50 380,00	ARCELORMITTAL	EUR	777 562,70	1 302 323,00	0,20
<b>Health</b>			<b>604 904,56</b>	<b>907 220,40</b>	<b>0,14</b>
9 411,00	EUROFINS SCIENTIFIC SE	EUR	604 904,56	907 220,40	0,14
<b>Industries</b>			<b>679 111,67</b>	<b>758 996,91</b>	<b>0,11</b>
29 994,00	INPOST SA	EUR	476 416,82	507 678,44	0,07
27 341,00	TENARIS SA	EUR	202 694,85	251 318,47	0,04
<b>Finance</b>			<b>171 788,33</b>	<b>193 781,00</b>	<b>0,03</b>
29 450,00	AROUNDTOWN SA	EUR	171 788,33	193 781,00	0,03
<b>Telecommunication</b>			<b>59 687,98</b>	<b>54 484,60</b>	<b>0,01</b>
1 631,00	MILICOM INTERNATIONAL CELLULAR SA	SEK	59 687,98	54 484,60	0,01

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## Eurizon Fund - Equity Europe LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>1 676 175,59</b>	<b>1 966 381,69</b>	<b>0,30</b>
<b>Finance</b>			<b>757 833,95</b>	<b>818 688,52</b>	<b>0,12</b>
11 621,00	ERSTE GROUP BANK AG	EUR	303 323,40	359 553,74	0,05
5 271,00	BAWAG GROUP AG	EUR	244 919,88	236 562,48	0,04
11 653,00	RAIFFEISEN BANK INTERNATIONAL AG	EUR	209 590,67	222 572,30	0,03
<b>Multi-Utilities</b>			<b>296 238,19</b>	<b>448 428,75</b>	<b>0,07</b>
5 775,00	VERBUND AG	EUR	296 238,19	448 428,75	0,07
<b>Industries</b>			<b>286 784,79</b>	<b>287 279,68</b>	<b>0,04</b>
4 961,00	ANDRITZ AG	EUR	235 975,66	235 052,18	0,03
1 607,00	WIENERBERGER AG	EUR	50 809,13	52 227,50	0,01
<b>Energy</b>			<b>159 998,18</b>	<b>206 558,82</b>	<b>0,03</b>
4 306,00	OMV AG	EUR	159 998,18	206 558,82	0,03
<b>Telecommunication</b>			<b>108 793,06</b>	<b>107 625,60</b>	<b>0,02</b>
14 948,00	TELEKOM AUSTRIA AG	EUR	108 793,06	107 625,60	0,02
<b>Raw materials</b>			<b>66 527,42</b>	<b>97 800,32</b>	<b>0,02</b>
2 848,00	VOESTALPINE AG	EUR	66 527,42	97 800,32	0,02
<b>PORTUGAL</b>			<b>1 503 065,34</b>	<b>1 476 289,39</b>	<b>0,22</b>
<b>Multi-Utilities</b>			<b>851 646,06</b>	<b>879 602,13</b>	<b>0,13</b>
196 779,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	851 646,06	879 602,13	0,13
<b>Energy</b>			<b>383 575,73</b>	<b>323 907,58</b>	<b>0,05</b>
35 392,00	GALP ENERGIA SGPS SA	EUR	383 575,73	323 907,58	0,05
<b>Basic Goods</b>			<b>267 843,55</b>	<b>272 779,68</b>	<b>0,04</b>
17 736,00	JERONIMO MARTINS SGPS SA	EUR	267 843,55	272 779,68	0,04
<b>ISLE OF MAN</b>			<b>470 570,39</b>	<b>842 426,87</b>	<b>0,13</b>
<b>Consumer Retail</b>			<b>470 570,39</b>	<b>842 426,87</b>	<b>0,13</b>
41 431,00	GVC HOLDINGS PLC	GBP	470 570,39	842 426,87	0,13
<b>Rights</b>			<b>0,00</b>	<b>20 593,36</b>	<b>0,00</b>
<b>SPAIN</b>			<b>0,00</b>	<b>20 593,36</b>	<b>0,00</b>
<b>Industries</b>			<b>0,00</b>	<b>20 593,36</b>	<b>0,00</b>
17 452,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA RIGHT 09/07/2021	EUR	0,00	20 593,36	0,00
<b>Total Portfolio</b>			<b>566 136 871,05</b>	<b>648 861 869,58</b>	<b>98,49</b>

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

## Eurizon Fund - Equity Europe LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(135 952,26)</b>	<b>23 156 823,26</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>117 450,00</b>	<b>5 880 475,00</b>
10	(145)	Sale	EURO STOXX 50	17/09/2021	EUR	117 450,00	5 880 475,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(253 402,26)</b>	<b>17 276 348,26</b>
10	93	Purchase	FTSE 100 INDEX	17/09/2021	GBP	(124 585,56)	7 562 343,79
100	144	Purchase	OMXS30 INDEX	16/07/2021	SEK	(42 950,11)	3 217 353,66
5	14	Purchase	FTSE/MIB INDEX	17/09/2021	EUR	(38 920,00)	1 750 280,00
10	25	Purchase	CAC 40 INDEX	16/07/2021	EUR	(33 250,00)	1 626 250,00
200	15	Purchase	AMSTERDAM INDEX	16/07/2021	EUR	(6 960,00)	2 187 990,00
25	1	Purchase	DAX INDEX	17/09/2021	EUR	(5 687,50)	388 200,00
10	(5)	Sale	SWISS MARKET INDEX	17/09/2021	CHF	(1 049,09)	543 930,81

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

## Eurizon Fund - Equity Europe LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>				<b>65 101,30</b>
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>340 759,60</b>
15/07/2021	36 866 939,60	EUR	40 227 398,01	166 526,15
15/07/2021	14 717 293,76	EUR	148 223 016,51	104 697,08
15/07/2021	2 939 190,28	EUR	29 725 207,00	26 960,39
01/07/2021	3 000 000,00	GBP	3 470 204,56	24 481,69
02/07/2021	1 387 101,48	EUR	14 000 000,00	6 703,10
15/07/2021	1 022 172,70	EUR	1 114 265,35	5 601,88
02/07/2021	1 686 270,15	EUR	17 049 607,34	5 180,84
15/07/2021	1 198 899,63	EUR	1 028 911,25	608,47
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(275 658,30)</b>
15/07/2021	55 411 745,93	EUR	47 772 405,58	(224 978,14)
15/07/2021	955 835,31	EUR	1 165 445,21	(26 646,62)
01/07/2021	3 476 310,11	EUR	3 000 000,00	(18 376,14)
15/07/2021	1 103 327,08	GBP	1 289 498,41	(4 541,05)
15/07/2021	9 342 427,63	EUR	69 479 260,56	(583,71)
02/07/2021	1 850 688,73	CHF	1 688 828,86	(532,64)

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	262 436 576,37	
Banks	(Note 3)	78 671,39	
Other banks and broker accounts	(Notes 2, 3, 9)	42 756,93	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	13,44	
Receivable on investments sold		134 405,01	
Receivable on subscriptions		264 009,21	
Other assets	(Note 11)	349 615,27	
<b>Total assets</b>		<b>263 306 047,62</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(49 456,96)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(9,02)	
Unrealised loss on future contracts	(Notes 2, 9)	(10 660,00)	
Payable on investments purchased		(2 115 306,97)	
Payable on redemptions		(127 746,79)	
Other liabilities		(77 875,24)	
<b>Total liabilities</b>		<b>(2 381 054,98)</b>	
<b>Total net assets</b>		<b>260 924 992,64</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	134,72	1 936 766,578
Class ZH Units	EUR	121,46	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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>134 060 132,09</b>
Net income from investments	(Note 2)	3 705 280,15
Other income		3 270,63
<b>Total income</b>		<b>3 708 550,78</b>
Management fee	(Note 6)	(198 819,21)
Depositary fee	(Note 8)	(25 329,60)
Subscription tax	(Note 4)	(11 622,84)
Other charges and taxes	(Notes 5, 8)	(64 990,07)
<b>Total expenses</b>		<b>(300 761,72)</b>
<b>Net investment income / (loss)</b>		<b>3 407 789,06</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	5 611 879,21
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	18 647 408,99
- forward foreign exchange contracts	(Notes 2, 9)	55,26
- foreign currencies	(Note 2)	(66,99)
- future contracts	(Notes 2, 9)	(10 660,00)
<b>Net result of operations for the period</b>		<b>27 656 405,53</b>
Subscriptions for the period		133 176 654,68
Redemptions for the period		(33 968 199,66)
<b>Net assets at the end of the period</b>		<b>260 924 992,64</b>

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

## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>232 519 401,12</b>	<b>262 436 576,37</b>	<b>100,58</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>232 519 401,12</b>	<b>262 436 576,37</b>	<b>100,58</b>
<b>Shares</b>			<b>232 519 401,12</b>	<b>262 431 216,81</b>	<b>100,58</b>
<b>UNITED KINGDOM</b>			<b>50 370 640,19</b>	<b>55 448 597,63</b>	<b>21,25</b>
<b>Finance</b>			<b>10 596 337,16</b>	<b>11 754 803,29</b>	<b>4,51</b>
646 002,00	HSBC HOLDINGS PLC	GBP	2 990 766,78	3 140 285,87	1,20
2 608 591,00	LLOYDS BANKING GROUP PLC	GBP	1 131 601,15	1 418 785,70	0,54
600 449,00	BARCLAYS PLC	GBP	1 057 228,53	1 196 916,45	0,46
56 293,00	PRUDENTIAL PLC	GBP	845 128,80	900 678,92	0,35
276 254,00	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	533 571,55	653 911,86	0,25
48 271,00	SEGRO PLC	GBP	532 730,76	615 444,65	0,24
35 205,00	ST JAMES'S PLACE PLC	GBP	444 977,20	605 719,81	0,23
5 801,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	545 490,15	538 577,40	0,21
165 414,00	STANDARD LIFE ABERDEEN PLC	GBP	524 955,52	522 189,93	0,20
55 360,00	PHOENIX GROUP HOLDINGS PLC	GBP	462 140,24	436 200,96	0,17
65 165,00	BRITISH LAND CO PLC	GBP	341 686,89	375 680,62	0,14
8 601,00	ADMIRAL GROUP PLC	GBP	278 640,90	315 005,71	0,12
5 993,00	SCHRODERS PLC	GBP	228 218,95	245 250,20	0,09
70 288,00	LEGAL & GENERAL GROUP PLC	GBP	193 433,52	210 918,17	0,08
42 373,00	AVIVA PLC	GBP	154 680,91	200 352,70	0,08
13 235,00	3I GROUP PLC	GBP	152 594,07	180 845,99	0,07
19 907,00	STANDARD CHARTERED PLC	GBP	99 906,75	106 903,93	0,04
50 441,00	MELROSE INDUSTRIES PLC	GBP	78 584,49	91 134,42	0,04
<b>Consumer Retail</b>			<b>9 048 508,31</b>	<b>10 029 095,87</b>	<b>3,84</b>
68 780,00	UNILEVER PLC	GBP	3 340 826,40	3 389 540,34	1,30
67 828,00	RELX PLC	GBP	1 398 919,06	1 516 250,38	0,58
18 482,00	ASHTREAD GROUP PLC	GBP	756 194,94	1 154 847,59	0,44
41 436,00	COMPASS GROUP PLC	GBP	641 389,09	734 648,19	0,28
18 740,00	BURBERRY GROUP PLC	GBP	387 176,50	451 010,69	0,17
54 318,00	BARRATT DEVELOPMENTS PLC	GBP	409 550,18	439 886,34	0,17
8 070,00	BERKELEY GROUP HOLDINGS PLC	GBP	418 546,49	431 962,44	0,17
6 297,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	328 165,64	352 830,16	0,13
72 211,00	KINGFISHER PLC	GBP	232 562,78	306 611,07	0,12
3 259,00	NEXT PLC	GBP	248 036,97	298 244,73	0,11
7 274,00	WHITBREAD PLC	GBP	234 795,59	264 541,09	0,10
129 762,00	TAYLOR WIMPEY PLC	GBP	215 914,06	240 267,48	0,09
2 319,00	INTERTEK GROUP PLC	GBP	153 738,74	149 387,00	0,06
21 220,00	RENTOKIL INITIAL PLC	GBP	123 211,55	122 359,45	0,05
3 861,00	BUNZL PLC	GBP	100 399,13	107 449,13	0,04
2 010,00	PERSIMMON PLC	GBP	59 081,19	69 259,79	0,03
<b>Basic Goods</b>			<b>7 935 788,48</b>	<b>8 537 662,95</b>	<b>3,27</b>
75 244,00	DIAGEO PLC	GBP	2 534 498,88	3 033 614,63	1,16
24 767,00	RECKITT BENCKISER GROUP PLC	GBP	1 905 231,12	1 845 596,22	0,71
52 302,00	BRITISH AMERICAN TOBACCO PLC	GBP	1 646 457,47	1 705 938,08	0,65
158 033,00	TESCO PLC	GBP	463 378,01	410 432,93	0,16
7 229,00	COCA-COLA EUROPEAN PARTNERS PLC	USD	284 262,28	361 602,21	0,14
19 345,00	IMPERIAL BRANDS PLC	GBP	323 638,36	350 868,42	0,13
103 441,00	J SAINSBURY PLC	GBP	295 058,67	327 513,42	0,12
10 855,00	ASSOCIATED BRITISH FOODS PLC	GBP	259 787,33	280 211,86	0,11
7 399,00	OCADO GROUP PLC	GBP	187 771,43	172 639,80	0,07
17 136,00	WM MORRISON SUPERMARKETS PLC	GBP	35 704,93	49 245,38	0,02

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## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>6 309 817,90</b>	<b>6 703 340,07</b>	<b>2,57</b>
38 067,00	ASTRAZENECA PLC	GBP	3 486 807,31	3 850 395,93	1,48
164 916,00	GLAXOSMITHKLINE PLC	GBP	2 702 659,75	2 726 807,81	1,04
6 930,00	SMITH & NEPHEW PLC	GBP	120 350,84	126 136,33	0,05
<b>Raw materials</b>			<b>4 825 147,96</b>	<b>5 517 219,81</b>	<b>2,11</b>
27 463,00	RIO TINTO PLC	GBP	1 621 056,45	1 903 175,69	0,73
46 193,00	ANGLO AMERICAN PLC	GBP	1 358 815,42	1 545 692,66	0,59
7 089,00	CRODA INTERNATIONAL PLC	GBP	519 766,81	608 445,29	0,23
24 166,00	MONDI PLC	GBP	485 970,73	535 147,90	0,21
26 218,00	ANTOFAGASTA PLC	GBP	438 072,86	438 419,33	0,17
9 084,00	JOHNSON MATTHEY PLC	GBP	282 842,66	325 182,09	0,12
23 369,00	EVRAZ PLC	GBP	118 623,03	161 156,85	0,06
<b>Energy</b>			<b>4 759 385,33</b>	<b>5 356 361,21</b>	<b>2,05</b>
113 667,00	ROYAL DUTCH SHELL PLC -B-	GBP	1 630 837,74	1 852 418,24	0,71
492 070,00	BP PLC	GBP	1 627 164,50	1 805 611,78	0,69
100 769,00	ROYAL DUTCH SHELL PLC -A-	GBP	1 501 383,09	1 698 331,19	0,65
<b>Telecommunication</b>			<b>2 326 236,25</b>	<b>2 617 560,38</b>	<b>1,00</b>
715 779,00	VODAFONE GROUP PLC	GBP	1 019 099,43	1 011 742,24	0,39
280 878,00	BT GROUP PLC	GBP	413 829,59	634 755,38	0,24
76 021,00	AUTO TRADER GROUP PLC	GBP	493 151,33	560 916,96	0,21
70 193,00	INFORMA PLC	GBP	400 155,90	410 145,80	0,16
<b>Multi-Utilities</b>			<b>2 279 613,93</b>	<b>2 420 979,08</b>	<b>0,93</b>
125 080,00	NATIONAL GRID PLC	GBP	1 296 318,26	1 341 652,73	0,52
31 922,00	SSE PLC	GBP	513 261,01	557 972,80	0,21
17 895,00	SEVERN TRENT PLC	GBP	470 034,66	521 353,55	0,20
<b>Industries</b>			<b>2 151 362,02</b>	<b>2 363 241,31</b>	<b>0,91</b>
74 112,00	BHP GROUP PLC	GBP	1 691 913,56	1 838 887,13	0,71
1 554,00	SPIRAX-SARCO ENGINEERING PLC	GBP	197 431,76	246 465,19	0,09
12 803,00	SMITHS GROUP PLC	GBP	214 932,68	237 135,08	0,09
35 367,00	ROLLS-ROYCE HOLDINGS PLC	GBP	47 084,02	40 753,91	0,02
<b>Computing and IT</b>			<b>138 442,85</b>	<b>148 333,66</b>	<b>0,06</b>
18 611,00	SAGE GROUP PLC	GBP	138 442,85	148 333,66	0,06
<b>FRANCE</b>			<b>38 341 574,80</b>	<b>44 275 855,69</b>	<b>16,97</b>
<b>Consumer Retail</b>			<b>10 237 050,03</b>	<b>13 113 629,85</b>	<b>5,03</b>
7 437,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 611 591,30	4 918 088,10	1,88
8 101,00	L'OREAL SA	EUR	2 471 075,86	3 044 355,80	1,17
2 396,00	KERING SA	EUR	1 354 911,63	1 765 852,00	0,68
7 477,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	806 751,97	1 005 656,50	0,39
613,00	HERMES INTERNATIONAL	EUR	522 583,39	753 070,50	0,29
21 036,00	BUREAU VERITAS SA	EUR	452 717,70	561 240,48	0,21
10 272,00	EDENRED	EUR	456 767,98	493 569,60	0,19
16 183,00	VALEO SA	EUR	441 055,12	410 562,71	0,16
3 252,00	LA FRANCAISE DES JEUX SAEM	EUR	119 595,08	161 234,16	0,06
<b>Industries</b>			<b>6 975 532,18</b>	<b>7 545 214,66</b>	<b>2,89</b>
17 963,00	SCHNEIDER ELECTRIC SE	EUR	2 055 562,14	2 383 330,84	0,91
12 768,00	VINCI SA	EUR	1 075 676,19	1 148 992,32	0,44
9 825,00	SAFRAN SA	EUR	1 209 230,36	1 148 739,00	0,44
8 905,00	LEGRAND SA	EUR	656 138,71	794 860,30	0,31
5 912,00	EIFFAGE SA	EUR	493 422,60	507 249,60	0,19
11 415,00	ALSTOM SA	EUR	505 053,57	486 164,85	0,19
8 588,00	CIE DE SAINT-GOBAIN	EUR	361 570,75	476 977,52	0,18

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### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
14 042,00	BOUYGUES SA	EUR	463 451,44	437 969,98	0,17
1 465,00	AEROPORTS DE PARIS	EUR	155 426,42	160 930,25	0,06
<b>Finance</b>			<b>5 208 563,08</b>	<b>6 215 410,52</b>	<b>2,38</b>
38 204,00	BNP PARIBAS SA	EUR	1 655 716,02	2 019 845,48	0,77
67 216,00	AXA SA	EUR	1 315 621,22	1 437 414,16	0,55
36 175,00	SOCIETE GENERALE SA	EUR	641 947,07	899 310,50	0,34
3 797,00	GECINA SA	EUR	453 911,78	490 572,40	0,19
5 256,00	UNIBAIL-RODAMCO-WESTFIELD	EUR	285 632,35	383 635,44	0,15
10 640,00	SCOR SE	EUR	270 654,90	285 364,80	0,11
2 736,00	COVIVIO	EUR	183 878,51	197 320,32	0,07
8 283,00	KLEPIERRE SA	EUR	138 075,83	179 989,59	0,07
7 055,00	CNP ASSURANCES	EUR	85 612,48	101 239,25	0,04
1 010,00	AMUNDI SA	EUR	66 508,50	75 093,50	0,03
6 163,00	CREDIT AGRICOLE SA	EUR	57 676,14	72 809,68	0,03
642,00	EURAZEO SE	EUR	32 695,86	47 187,00	0,02
226,00	WENDEL SA	EUR	20 632,42	25 628,40	0,01
<b>Health</b>			<b>4 942 366,19</b>	<b>5 249 161,27</b>	<b>2,01</b>
28 825,00	SANOFI	EUR	2 476 010,39	2 546 977,00	0,98
10 438,00	ESSILORLUXOTTICA SA	EUR	1 361 095,08	1 624 570,32	0,62
4 572,00	BIOMERIEUX	EUR	518 825,85	448 056,00	0,17
4 860,00	IPSEN SA	EUR	391 330,17	426 319,20	0,16
1 895,00	ORPEA	EUR	195 104,70	203 238,75	0,08
<b>Computing and IT</b>			<b>2 527 350,22</b>	<b>2 919 699,16</b>	<b>1,12</b>
4 430,00	DASSAULT SYSTEMES SE	EUR	740 291,03	905 935,00	0,35
4 633,00	CAPGEMINI SE	EUR	575 406,52	750 546,00	0,29
1 817,00	TELEPERFORMANCE	EUR	503 860,62	621 959,10	0,24
8 447,00	ATOS SE	EUR	517 504,27	433 331,10	0,16
2 634,00	WORLDLINE SA	EUR	190 287,78	207 927,96	0,08
<b>Basic Goods</b>			<b>2 593 859,08</b>	<b>2 873 890,53</b>	<b>1,10</b>
22 448,00	DANONE SA	EUR	1 298 883,46	1 332 737,76	0,51
6 503,00	PERNOD RICARD SA	EUR	1 011 207,20	1 217 361,60	0,47
18 022,00	CARREFOUR SA	EUR	262 747,55	298 894,87	0,11
143,00	REMY COINTREAU SA	EUR	21 020,87	24 896,30	0,01
<b>Energy</b>			<b>2 453 772,61</b>	<b>2 646 125,56</b>	<b>1,02</b>
69 352,00	TOTAL SA	EUR	2 453 772,61	2 646 125,56	1,02
<b>Raw materials</b>			<b>1 531 867,73</b>	<b>1 675 984,70</b>	<b>0,64</b>
11 255,00	AIR LIQUIDE SA	EUR	1 519 484,52	1 661 913,30	0,64
133,00	ARKEMA SA	EUR	12 383,21	14 071,40	0,00
<b>Telecommunication</b>			<b>1 380 598,16</b>	<b>1 532 516,89</b>	<b>0,59</b>
31 325,00	VIVENDI SA	EUR	811 784,69	887 437,25	0,34
7 328,00	PUBLICIS GROUPE SA	EUR	306 199,43	395 272,32	0,15
25 981,00	ORANGE SA	EUR	262 614,04	249 807,32	0,10
<b>Multi-Utilities</b>			<b>490 615,52</b>	<b>504 222,55</b>	<b>0,19</b>
32 259,00	ENGIE SA	EUR	381 032,60	372 720,49	0,14
2 826,00	VEOLIA ENVIRONNEMENT SA	EUR	58 652,05	71 978,22	0,03
5 167,00	ELECTRICITE DE FRANCE SA	EUR	50 930,87	59 523,84	0,02
<b>SWITZERLAND</b>			<b>35 003 840,31</b>	<b>39 117 343,09</b>	<b>14,99</b>
<b>Health</b>			<b>13 681 258,55</b>	<b>14 935 765,93</b>	<b>5,72</b>
20 134,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	5 925 147,13	6 401 922,62	2,45
60 454,00	NOVARTIS AG REG	CHF	4 493 234,75	4 650 192,26	1,78
2 748,00	LONZA GROUP AG REG	CHF	1 408 852,30	1 644 006,04	0,63
2 026,00	SONOVA HOLDING AG REG	CHF	451 234,71	643 182,11	0,25

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
8 632,00	ALCON INC	CHF	472 640,68	510 114,47	0,20
4 167,00	VIFOR PHARMA AG	CHF	448 413,75	455 212,62	0,17
320,00	STRAUMANN HOLDING AG REG	CHF	316 166,66	430 583,39	0,16
585,00	ROCHE HOLDING AG	CHF	165 568,57	200 552,42	0,08
<b>Basic Goods</b>			<b>8 358 743,84</b>	<b>8 952 146,87</b>	<b>3,43</b>
81 606,00	NESTLE SA REG	CHF	8 026 849,79	8 577 588,96	3,29
7 663,00	COCA-COLA HBC AG	GBP	197 212,45	233 341,16	0,09
72,00	BARRY CALLEBAUT AG REG	CHF	134 681,60	141 216,75	0,05
<b>Finance</b>			<b>5 453 689,49</b>	<b>5 898 677,86</b>	<b>2,26</b>
913,00	PARTNERS GROUP HOLDING AG	CHF	891 505,40	1 167 291,03	0,45
90 039,00	UBS GROUP AG REG	CHF	1 012 136,83	1 163 078,92	0,44
3 370,00	ZURICH INSURANCE GROUP AG	CHF	1 097 812,63	1 141 177,33	0,44
107 631,00	CREDIT SUISSE GROUP AG REG	CHF	1 069 924,65	951 625,45	0,36
9 826,00	SWISS RE AG	CHF	732 139,77	748 297,80	0,29
1 677,00	SWISS LIFE HOLDING AG REG	CHF	616 200,29	687 819,74	0,26
411,00	JULIUS BAER GROUP LTD	CHF	17 163,95	22 638,63	0,01
200,00	SWISS PRIME SITE AG REG	CHF	16 805,97	16 748,96	0,01
<b>Industries</b>			<b>3 597 392,46</b>	<b>4 536 790,07</b>	<b>1,74</b>
54 245,00	ABB LTD REG	CHF	1 272 009,48	1 553 339,19	0,60
1 545,00	GEBERIT AG REG	CHF	783 019,08	978 144,96	0,37
2 888,00	SIKA AG REG	CHF	621 916,71	796 962,41	0,31
2 717,00	KUEHNE + NAGEL INTERNATIONAL AG REG	CHF	568 786,15	784 721,98	0,30
8 367,00	LAFARGEHOLCIM LTD REG	CHF	351 661,04	423 621,53	0,16
<b>Consumer Retail</b>			<b>1 909 804,96</b>	<b>2 476 592,32</b>	<b>0,95</b>
15 057,00	CIE FINANCIERE RICHEMONT SA REG	CHF	1 070 820,78	1 537 721,96	0,59
297,00	SGS SA REG	CHF	692 731,84	773 260,25	0,30
2 888,00	ADECCO GROUP AG REG	CHF	146 252,34	165 610,11	0,06
<b>Raw materials</b>			<b>1 287 901,55</b>	<b>1 449 150,10</b>	<b>0,56</b>
349,00	GIVAUDAN SA REG	CHF	1 208 748,77	1 369 973,11	0,53
4 717,00	CLARIANT AG REG	CHF	79 152,78	79 176,99	0,03
<b>Computing and IT</b>			<b>694 483,46</b>	<b>846 054,75</b>	<b>0,32</b>
5 406,00	LOGITECH INTERNATIONAL SA REG	CHF	429 779,80	552 836,77	0,21
2 163,00	TEMENOS AG REG	CHF	264 703,66	293 217,98	0,11
<b>Telecommunication</b>			<b>20 566,00</b>	<b>22 165,19</b>	<b>0,01</b>
46,00	SWISSCOM AG REG	CHF	20 566,00	22 165,19	0,01
<b>GERMANY</b>			<b>34 123 748,65</b>	<b>37 844 610,64</b>	<b>14,50</b>
<b>Consumer Retail</b>			<b>7 219 166,28</b>	<b>8 403 618,01</b>	<b>3,22</b>
6 515,00	ADIDAS AG	EUR	1 734 575,58	2 045 058,50	0,78
20 331,00	DAIMLER AG	EUR	1 135 565,84	1 530 924,30	0,59
5 326,00	VOLKSWAGEN AG -PREF-	EUR	1 201 634,10	1 124 851,20	0,43
9 583,00	BAYERISCHE MOTOREN WERKE AG	EUR	665 464,60	855 857,73	0,33
8 337,00	ZALANDO SE	EUR	711 005,72	849 957,15	0,33
5 598,00	PUMA SE	EUR	456 664,46	562 878,90	0,21
4 385,00	PORSCHE AUTOMOBIL HOLDING SE -PREF-	EUR	397 731,66	396 228,60	0,15
33 305,00	DEUTSCHE LUFTHANSA AG REG	EUR	340 111,79	316 064,45	0,12
924,00	VOLKSWAGEN AG	EUR	264 604,46	255 763,20	0,10
1 506,00	CONTINENTAL AG	EUR	157 213,29	186 713,88	0,07
1 312,00	ZALANDO SE	SEK	29 134,16	133 758,40	0,05
962,00	BEIERSDORF AG	EUR	89 888,52	97 883,50	0,04
629,00	BAYERISCHE MOTOREN WERKE AG -PREF-	EUR	35 572,10	47 678,20	0,02

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>6 972 356,52</b>	<b>7 430 774,29</b>	<b>2,85</b>
11 925,00	ALLIANZ SE REG	EUR	2 281 563,80	2 507 827,50	0,96
7 460,00	DEUTSCHE BOERSE AG	EUR	1 074 718,95	1 098 112,00	0,42
81 821,00	DEUTSCHE BANK AG	EUR	789 227,64	898 885,51	0,34
3 106,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	720 356,35	717 330,70	0,28
11 569,00	VONOVIA SE	EUR	639 259,97	630 741,88	0,24
3 913,00	HANNOVER RUECK SE	EUR	563 785,16	552 124,30	0,21
8 562,00	DEUTSCHE WOHNEN AG	EUR	362 821,23	441 627,96	0,17
60 473,00	COMMERZBANK AG	EUR	319 254,70	361 749,49	0,14
1 831,00	LEG IMMOBILIEN AG	EUR	221 368,72	222 374,95	0,09
<b>Industries</b>			<b>5 127 847,68</b>	<b>6 088 733,44</b>	<b>2,33</b>
19 518,00	SIEMENS AG REG	EUR	2 273 505,84	2 607 995,16	1,00
30 299,00	DEUTSCHE POST AG REG	EUR	1 261 657,79	1 737 950,64	0,67
23 583,00	SIEMENS ENERGY AG	EUR	610 178,79	599 479,86	0,23
2 153,00	MTU AERO ENGINES AG	EUR	387 579,81	449 761,70	0,17
6 202,00	HEIDELBERGCEMENT AG	EUR	380 324,32	448 652,68	0,17
1 461,00	KION GROUP AG	EUR	99 824,59	131 314,68	0,05
892,00	KNORR-BREMSE AG	EUR	91 591,68	86 524,00	0,03
792,00	GEA GROUP AG	EUR	23 184,86	27 054,72	0,01
<b>Computing and IT</b>			<b>5 246 031,25</b>	<b>5 485 523,18</b>	<b>2,10</b>
32 682,00	SAP SE	EUR	3 813 059,23	3 883 928,88	1,49
41 185,00	INFINEON TECHNOLOGIES AG	EUR	1 171 827,08	1 392 876,70	0,53
6 580,00	TEAMVIEWER AG	EUR	261 144,94	208 717,60	0,08
<b>Health</b>			<b>3 194 614,48</b>	<b>3 582 549,62</b>	<b>1,37</b>
22 293,00	BAYER AG REG	EUR	1 180 235,02	1 141 624,53	0,44
5 895,00	MERCK KGAA	EUR	781 025,10	953 221,50	0,36
19 286,00	FRESENIUS SE & CO KGAA	EUR	754 670,05	848 487,57	0,32
3 306,00	CARL ZEISS MEDITEC AG	EUR	388 182,17	538 712,70	0,21
945,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	63 127,80	66 187,80	0,03
664,00	SIEMENS HEALTHINEERS AG	EUR	27 374,34	34 315,52	0,01
<b>Raw materials</b>			<b>2 629 853,61</b>	<b>2 863 163,32</b>	<b>1,10</b>
21 463,00	BASF SE	EUR	1 269 879,98	1 426 001,72	0,55
7 701,00	LANXESS AG	EUR	466 797,24	445 271,82	0,17
8 870,00	FUCHS PETROLUB SE -PREF-	EUR	373 679,62	363 847,40	0,14
4 544,00	BRENNTAG AG	EUR	283 538,59	356 340,48	0,14
3 140,00	COVESTRO AG	EUR	145 049,70	171 004,40	0,06
857,00	SYMRISE AG	EUR	90 908,48	100 697,50	0,04
<b>Telecommunication</b>			<b>2 168 050,91</b>	<b>2 351 177,99</b>	<b>0,90</b>
76 581,00	DEUTSCHE TELEKOM AG REG	EUR	1 169 863,23	1 364 060,77	0,52
11 558,00	UNITED INTERNET AG REG	EUR	418 220,30	398 519,84	0,15
3 132,00	DELIVERY HERO AG	EUR	334 152,50	348 904,80	0,14
107 727,00	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	245 814,88	239 692,58	0,09
<b>Basic Goods</b>			<b>758 078,68</b>	<b>837 328,50</b>	<b>0,32</b>
3 518,00	HENKEL AG & CO KGAA -PREF-	EUR	313 606,64	313 242,72	0,12
3 216,00	HELLOFRESH SE	EUR	183 844,51	263 647,68	0,10
3 354,00	HENKEL AG & CO KGAA	EUR	260 627,53	260 438,10	0,10
<b>Multi-Utilities</b>			<b>807 749,24</b>	<b>801 742,29</b>	<b>0,31</b>
56 339,00	E.ON SE	EUR	538 009,13	549 530,61	0,21
8 253,00	RWE AG	EUR	269 740,11	252 211,68	0,10

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

## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>19 374 457,31</b>	<b>22 888 097,55</b>	<b>8,77</b>
<b>Computing and IT</b>			<b>5 770 950,44</b>	<b>7 950 126,86</b>	<b>3,05</b>
12 476,00	ASML HOLDING NV	EUR	5 055 550,36	7 228 594,40	2,77
18 652,00	STMICROELECTRONICS NV	EUR	590 424,35	570 844,46	0,22
544,00	ASM INTERNATIONAL NV	EUR	124 975,73	150 688,00	0,06
<b>Finance</b>			<b>3 003 250,73</b>	<b>3 391 024,41</b>	<b>1,30</b>
140 961,00	ING GROEP NV	EUR	1 188 780,40	1 570 305,54	0,60
13 779,00	PROSUS NV	EUR	1 204 348,16	1 136 354,13	0,44
15 708,00	NN GROUP NV	EUR	558 503,31	624 864,24	0,24
17 005,00	AEGON NV	EUR	51 618,86	59 500,50	0,02
<b>Consumer Retail</b>			<b>2 379 138,48</b>	<b>2 679 134,50</b>	<b>1,03</b>
78 824,00	STELLANTIS NV	EUR	1 205 873,81	1 304 852,50	0,50
393,00	ADYEN NV	EUR	664 822,18	809 776,50	0,31
2 312,00	FERRARI NV	EUR	383 257,96	402 288,00	0,16
2 515,00	RANDSTAD NV	EUR	125 184,53	162 217,50	0,06
<b>Basic Goods</b>			<b>1 947 598,59</b>	<b>2 087 368,04</b>	<b>0,80</b>
10 756,00	HEINEKEN NV	EUR	919 646,74	1 099 263,20	0,42
7 199,00	JUST EAT TAKEAWAY	EUR	617 101,26	560 586,13	0,22
17 053,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	410 850,59	427 518,71	0,16
<b>Industries</b>			<b>1 890 676,96</b>	<b>2 075 372,62</b>	<b>0,79</b>
13 533,00	AIRBUS SE	EUR	1 448 112,17	1 467 518,52	0,56
43 652,00	CNH INDUSTRIAL NV	EUR	442 564,79	607 854,10	0,23
<b>Raw materials</b>			<b>1 687 844,60</b>	<b>1 911 595,00</b>	<b>0,73</b>
7 099,00	KONINKLIJKE DSM NV	EUR	1 001 987,87	1 117 382,60	0,43
7 622,00	AKZO NOBEL NV	EUR	685 856,73	794 212,40	0,30
<b>Telecommunication</b>			<b>1 274 722,12</b>	<b>1 411 995,93</b>	<b>0,54</b>
10 245,00	WOLTERS KLUWER NV	EUR	737 091,41	867 956,40	0,33
206 545,00	KONINKLIJKE KPN NV	EUR	537 630,71	544 039,53	0,21
<b>Health</b>			<b>1 178 728,69</b>	<b>1 152 178,09</b>	<b>0,44</b>
19 139,00	KONINKLIJKE PHILIPS NV	EUR	846 351,86	799 818,81	0,31
755,00	ARGENX SE	EUR	170 801,26	192 600,50	0,07
3 738,00	QIAGEN NV	EUR	154 173,60	152 360,88	0,06
29,00	ARGENX SE	EUR	7 401,97	7 397,90	0,00
<b>Energy</b>			<b>241 546,70</b>	<b>229 302,10</b>	<b>0,09</b>
5 987,00	KONINKLIJKE VOPAK NV	EUR	241 546,70	229 302,10	0,09
<b>SWEDEN</b>			<b>12 713 240,48</b>	<b>14 274 781,33</b>	<b>5,47</b>
<b>Industries</b>			<b>4 390 491,13</b>	<b>5 246 984,58</b>	<b>2,01</b>
16 536,00	ATLAS COPCO AB -B-	SEK	644 169,78	733 701,46	0,28
28 623,00	ASSA ABLOY AB -B-	SEK	609 194,21	727 569,47	0,28
32 348,00	SANDVIK AB	SEK	617 783,69	697 226,68	0,27
36 097,00	EPIROC AB	SEK	536 789,29	694 036,20	0,27
13 254,00	ATLAS COPCO AB -A-	SEK	578 112,05	684 785,66	0,26
30 527,00	EPIROC AB -B-	SEK	451 284,61	505 522,56	0,19
39 082,00	NIBE INDUSTRIER AB -B-	SEK	255 208,56	346 890,33	0,13
27 565,00	HEXAGON AB	SEK	264 715,89	344 630,46	0,13
12 085,00	SKF AB -B-	SEK	241 769,72	259 645,20	0,10
7 527,00	ALFA LAVAL AB	SEK	168 931,21	224 355,37	0,09
2 553,00	HUSQVARNA AB -B-	SEK	22 532,12	28 621,19	0,01

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## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>2 345 447,35</b>	<b>2 646 429,09</b>	<b>1,01</b>
25 335,00	ESSITY AB -B-	SEK	707 551,73	708 940,37	0,27
4 626,00	EVOLUTION GAMING GROUP AB	SEK	439 171,50	616 860,83	0,24
28 112,00	VOLVO AB -B-	SEK	514 686,12	570 721,84	0,22
21 978,00	HENNES & MAURITZ AB -B-	SEK	367 484,38	439 906,74	0,17
11 760,00	VOLVO AB	SEK	261 905,29	246 053,25	0,09
2 733,00	ELECTROLUX AB -B-	SEK	54 648,33	63 946,06	0,02
<b>Finance</b>			<b>2 168 267,06</b>	<b>2 390 856,14</b>	<b>0,92</b>
46 215,00	SWEDBANK AB -A-	SEK	675 451,31	725 623,82	0,28
34 423,00	INVESTOR AB -B-	SEK	517 642,39	669 486,98	0,26
13 083,00	INDUSTRIVARDEN AB	SEK	416 873,46	404 022,45	0,15
8 876,00	INDUSTRIVARDEN AB -A-	SEK	295 384,53	291 257,43	0,11
16 040,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	142 749,22	174 839,48	0,07
6 890,00	SVENSKA HANDELSBANKEN AB -A-	SEK	58 625,77	65 598,35	0,03
1 777,00	KINNEVIK AB -B-	SEK	61 540,38	60 027,63	0,02
<b>Telecommunication</b>			<b>2 210 907,09</b>	<b>2 313 591,97</b>	<b>0,89</b>
113 660,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	1 151 102,54	1 205 410,17	0,46
161 806,00	TELIA CO AB	SEK	570 844,91	605 934,93	0,23
43 686,00	TELE2 AB -B-	SEK	488 959,64	502 246,87	0,20
<b>Basic Goods</b>			<b>696 385,38</b>	<b>703 426,25</b>	<b>0,27</b>
10 986,00	ICA GRUPPEN AB	SEK	448 835,28	431 445,86	0,17
37 797,00	SWEDISH MATCH AB	SEK	247 550,10	271 980,39	0,10
<b>Health</b>			<b>345 743,17</b>	<b>366 196,05</b>	<b>0,14</b>
26 481,00	SVENSKA CELLULOSA AB SCA -B-	SEK	345 743,17	366 196,05	0,14
<b>Raw materials</b>			<b>315 514,83</b>	<b>355 243,45</b>	<b>0,14</b>
10 951,00	BOLIDEN AB	SEK	315 514,83	355 243,45	0,14
<b>Computing and IT</b>			<b>198 218,82</b>	<b>197 357,53</b>	<b>0,07</b>
13 900,00	SINCH AB	SEK	198 218,82	197 357,53	0,07
<b>Energy</b>			<b>42 265,65</b>	<b>54 696,27</b>	<b>0,02</b>
1 832,00	LUNDIN PETROLEUM AB	SEK	42 265,65	54 696,27	0,02
<b>DENMARK</b>			<b>9 325 927,41</b>	<b>10 904 922,73</b>	<b>4,18</b>
<b>Health</b>			<b>4 548 794,91</b>	<b>5 263 638,18</b>	<b>2,02</b>
54 229,00	NOVO NORDISK A/S -B-	DKK	3 236 520,62	3 831 490,42	1,47
1 590,00	GENMAB A/S	DKK	486 848,23	548 655,65	0,21
3 421,00	COLOPLAST A/S -B-	DKK	454 985,20	473 385,04	0,18
10 463,00	AMBU A/S -B-	DKK	318 032,26	339 234,11	0,13
1 493,00	DEMANT A/S	DKK	52 408,60	70 872,96	0,03
<b>Industries</b>			<b>973 284,38</b>	<b>1 358 478,26</b>	<b>0,52</b>
4 293,00	DSV A/S	DKK	616 728,54	844 311,77	0,32
158,00	AP MOLLER - MAERSK A/S -B-	DKK	264 138,71	382 982,07	0,15
56,00	AP MOLLER - MAERSK A/S -A-	DKK	92 417,13	131 184,42	0,05
<b>Energy</b>			<b>1 081 490,62</b>	<b>1 245 389,83</b>	<b>0,48</b>
37 831,00	VESTAS WIND SYSTEMS A/S	DKK	1 081 490,62	1 245 389,83	0,48
<b>Basic Goods</b>			<b>822 885,90</b>	<b>958 218,05</b>	<b>0,37</b>
5 114,00	CARLSBERG A/S -B-	DKK	652 698,37	803 935,70	0,31
2 027,00	CHR HANSEN HOLDING A/S	DKK	170 187,53	154 282,35	0,06
<b>Multi-Utilities</b>			<b>887 523,22</b>	<b>843 995,41</b>	<b>0,32</b>
7 132,00	ORSTED A/S	DKK	887 523,22	843 995,41	0,32

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## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>301 928,14</b>	<b>431 915,34</b>	<b>0,17</b>
3 810,00	PANDORA A/S	DKK	301 928,14	431 915,34	0,17
<b>Raw materials</b>			<b>307 029,63</b>	<b>370 277,75</b>	<b>0,14</b>
5 825,00	NOVOZYMES A/S -B-	DKK	307 029,63	370 277,75	0,14
<b>Telecommunication</b>			<b>291 379,08</b>	<b>325 972,81</b>	<b>0,12</b>
4 425,00	GN STORE NORD A/S	DKK	291 379,08	325 972,81	0,12
<b>Finance</b>			<b>111 611,53</b>	<b>107 037,10</b>	<b>0,04</b>
7 213,00	DANSKE BANK A/S	DKK	111 611,53	107 037,10	0,04
<b>SPAIN</b>			<b>8 809 135,89</b>	<b>9 814 468,20</b>	<b>3,76</b>
<b>Multi-Utilities</b>			<b>3 433 721,19</b>	<b>3 382 261,10</b>	<b>1,30</b>
194 174,00	IBERDROLA SA	EUR	2 067 351,90	1 996 108,72	0,77
23 267,00	NATURGY ENERGY GROUP SA	EUR	460 208,05	504 428,56	0,19
31 912,00	RED ELECTRICA CORP SA	EUR	505 869,37	499 582,36	0,19
10 702,00	ENDESA SA	EUR	236 537,12	218 962,92	0,09
8 351,00	EDP RENOVAVEIS SA	EUR	163 754,75	163 178,54	0,06
<b>Finance</b>			<b>1 767 589,77</b>	<b>2 381 931,42</b>	<b>0,91</b>
400 437,00	BANCO SANTANDER SA	EUR	996 364,16	1 289 206,92	0,49
184 743,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	661 450,60	965 836,40	0,37
48 916,00	CAIXABANK SA	EUR	109 775,01	126 888,10	0,05
<b>Consumer Retail</b>			<b>1 093 839,86</b>	<b>1 230 617,91</b>	<b>0,47</b>
41 421,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 093 839,86	1 230 617,91	0,47
<b>Computing and IT</b>			<b>795 014,75</b>	<b>887 961,08</b>	<b>0,34</b>
14 969,00	AMADEUS IT GROUP SA	EUR	795 014,75	887 961,08	0,34
<b>Telecommunication</b>			<b>721 054,79</b>	<b>816 942,53</b>	<b>0,31</b>
10 516,00	CELLNEX TELECOM SA	EUR	480 031,61	564 919,52	0,21
63 949,00	TELEFONICA SA	EUR	241 023,18	252 023,01	0,10
<b>Energy</b>			<b>459 548,49</b>	<b>551 277,64</b>	<b>0,21</b>
52 234,00	REPSOL SA	EUR	459 548,49	551 277,64	0,21
<b>Industries</b>			<b>516 851,63</b>	<b>542 577,92</b>	<b>0,21</b>
1 745,00	AENA SME SA	EUR	226 740,64	241 333,50	0,09
7 054,00	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	178 021,54	198 640,64	0,08
4 542,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	112 089,45	102 603,78	0,04
<b>Health</b>			<b>21 515,41</b>	<b>20 898,60</b>	<b>0,01</b>
915,00	GRIFOLS SA	EUR	21 515,41	20 898,60	0,01
<b>ITALY</b>			<b>6 260 286,58</b>	<b>6 901 464,42</b>	<b>2,65</b>
<b>Multi-Utilities</b>			<b>2 626 527,18</b>	<b>2 656 096,43</b>	<b>1,02</b>
273 052,00	ENEL SPA	EUR	2 138 852,20	2 138 543,26	0,82
45 483,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	274 982,10	285 815,17	0,11
47 536,00	SNAM SPA	EUR	212 692,88	231 738,00	0,09
<b>Finance</b>			<b>2 016 634,54</b>	<b>2 406 108,88</b>	<b>0,92</b>
466 559,00	INTESA SANPAOLO SPA	EUR	909 997,83	1 086 849,19	0,42
43 251,00	POSTE ITALIANE SPA	EUR	391 938,11	482 248,65	0,18
31 542,00	UNICREDIT SPA	EUR	260 596,33	313 842,90	0,12
17 252,00	ASSICURAZIONI GENERALI SPA	EUR	256 392,44	291 645,06	0,11
12 508,00	NEXI SPA	EUR	197 709,83	231 523,08	0,09

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## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>539 155,95</b>	<b>608 763,04</b>	<b>0,23</b>
10 636,00	AMPLIFON SPA	EUR	379 132,80	442 883,04	0,17
1 040,00	DIASORIN SPA	EUR	160 023,15	165 880,00	0,06
<b>Energy</b>			<b>491 273,88</b>	<b>562 652,22</b>	<b>0,22</b>
54 786,00	ENI SPA	EUR	491 273,88	562 652,22	0,22
<b>Industries</b>			<b>260 134,47</b>	<b>306 441,51</b>	<b>0,12</b>
10 137,00	PRYSMIAN SPA	EUR	260 134,47	306 441,51	0,12
<b>Consumer Retail</b>			<b>233 642,96</b>	<b>264 837,93</b>	<b>0,10</b>
2 626,00	MONCLER SPA	EUR	121 190,57	149 839,56	0,06
7 531,00	ATLANTIA SPA	EUR	112 452,39	114 998,37	0,04
<b>Telecommunication</b>			<b>92 917,60</b>	<b>96 564,41</b>	<b>0,04</b>
230 519,00	TELECOM ITALIA SPA	EUR	92 917,60	96 564,41	0,04
<b>FINLAND</b>			<b>4 864 743,31</b>	<b>5 584 946,25</b>	<b>2,14</b>
<b>Finance</b>			<b>1 613 977,33</b>	<b>1 883 166,18</b>	<b>0,72</b>
130 106,00	NORDEA BANK ABP	SEK	994 168,46	1 222 036,86	0,47
17 057,00	SAMPO OYJ -A-	EUR	619 808,87	661 129,32	0,25
<b>Telecommunication</b>			<b>887 132,67</b>	<b>1 017 314,84</b>	<b>0,39</b>
157 662,00	NOKIA OYJ	EUR	584 750,50	711 922,76	0,27
6 069,00	ELISA OYJ	EUR	302 382,17	305 392,08	0,12
<b>Energy</b>			<b>719 959,92</b>	<b>774 858,20</b>	<b>0,30</b>
15 005,00	NESTE OYJ	EUR	719 959,92	774 858,20	0,30
<b>Raw materials</b>			<b>665 202,31</b>	<b>743 656,05</b>	<b>0,29</b>
21 259,00	UPM-KYMMENE OYJ	EUR	605 999,68	678 162,10	0,26
4 257,00	STORA ENSO OYJ -R-	EUR	59 202,63	65 493,95	0,03
<b>Industries</b>			<b>557 212,98</b>	<b>662 402,18</b>	<b>0,25</b>
26 805,00	WARTSILA OYJ ABP	EUR	239 405,11	335 464,58	0,13
4 752,00	KONE OYJ -B-	EUR	317 807,87	326 937,60	0,12
<b>Basic Goods</b>			<b>308 981,03</b>	<b>398 315,05</b>	<b>0,15</b>
12 787,00	KESKO OYJ -B-	EUR	308 981,03	398 315,05	0,15
<b>Health</b>			<b>112 277,07</b>	<b>105 233,75</b>	<b>0,04</b>
2 903,00	ORION OYJ -B-	EUR	112 277,07	105 233,75	0,04
<b>BELGIUM</b>			<b>3 160 261,81</b>	<b>3 626 034,87</b>	<b>1,39</b>
<b>Basic Goods</b>			<b>1 270 418,62</b>	<b>1 506 142,08</b>	<b>0,58</b>
24 768,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 270 418,62	1 506 142,08	0,58
<b>Finance</b>			<b>1 173 185,29</b>	<b>1 334 384,46</b>	<b>0,51</b>
6 599,00	GROUPE BRUXELLES LAMBERT SA	EUR	544 112,53	622 549,66	0,24
7 342,00	KBC GROUP NV	EUR	409 103,84	472 090,60	0,18
659,00	SOFINA SA	EUR	219 968,92	239 744,20	0,09
<b>Raw materials</b>			<b>340 850,39</b>	<b>404 584,00</b>	<b>0,15</b>
7 856,00	UMICORE SA	EUR	340 850,39	404 584,00	0,15
<b>Health</b>			<b>350 346,71</b>	<b>356 342,72</b>	<b>0,14</b>
4 042,00	UCB SA	EUR	350 346,71	356 342,72	0,14
<b>Telecommunication</b>			<b>25 460,80</b>	<b>24 581,61</b>	<b>0,01</b>
1 509,00	PROXIMUS SADP	EUR	25 460,80	24 581,61	0,01

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## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>2 855 452,74</b>	<b>3 143 832,75</b>	<b>1,21</b>
<b>Industries</b>			<b>1 403 248,24</b>	<b>1 640 547,98</b>	<b>0,63</b>
30 015,00	CRH PLC	EUR	1 093 158,15	1 275 637,50	0,49
4 582,00	KINGSPAN GROUP PLC	EUR	310 090,09	364 910,48	0,14
<b>Consumer Retail</b>			<b>707 288,44</b>	<b>710 665,80</b>	<b>0,27</b>
4 654,00	FLUTTER ENTERTAINMENT PLC	EUR	707 288,44	710 665,80	0,27
<b>Basic Goods</b>			<b>481 680,60</b>	<b>516 553,00</b>	<b>0,20</b>
4 385,00	KERRY GROUP PLC -A-	EUR	481 680,60	516 553,00	0,20
<b>Energy</b>			<b>203 241,39</b>	<b>198 473,97</b>	<b>0,08</b>
2 879,00	DCC PLC	GBP	203 241,39	198 473,97	0,08
<b>Raw materials</b>			<b>59 994,07</b>	<b>77 592,00</b>	<b>0,03</b>
1 696,00	SMURFIT KAPPA GROUP PLC	EUR	59 994,07	77 592,00	0,03
<b>NORWAY</b>			<b>2 624 228,85</b>	<b>2 908 424,87</b>	<b>1,11</b>
<b>Finance</b>			<b>888 167,36</b>	<b>1 018 484,99</b>	<b>0,39</b>
40 157,00	DNB ASA	NOK	607 246,71	738 218,36	0,28
15 069,00	GJENSIDIGE FORSIKRING ASA	NOK	280 920,65	280 266,63	0,11
<b>Telecommunication</b>			<b>595 723,39</b>	<b>591 253,84</b>	<b>0,23</b>
41 583,00	TELENOR ASA	NOK	595 723,39	591 253,84	0,23
<b>Energy</b>			<b>419 277,62</b>	<b>502 753,31</b>	<b>0,19</b>
28 162,00	EQUINOR ASA	NOK	419 277,62	502 753,31	0,19
<b>Raw materials</b>			<b>386 871,76</b>	<b>440 902,35</b>	<b>0,17</b>
9 928,00	YARA INTERNATIONAL ASA	NOK	386 871,76	440 902,35	0,17
<b>Basic Goods</b>			<b>334 188,72</b>	<b>355 030,38</b>	<b>0,13</b>
31 151,00	ORKLA ASA	NOK	259 005,03	267 708,61	0,10
4 069,00	MARINE HARVEST ASA	NOK	75 183,69	87 321,77	0,03
<b>JERSEY</b>			<b>2 218 214,93</b>	<b>2 802 935,67</b>	<b>1,07</b>
<b>Consumer Retail</b>			<b>1 347 491,63</b>	<b>1 619 324,35</b>	<b>0,62</b>
9 397,00	FERGUSON PLC	GBP	858 160,25	1 100 125,48	0,42
15 998,00	EXPERIAN PLC	GBP	489 331,38	519 198,87	0,20
<b>Raw materials</b>			<b>805 317,91</b>	<b>1 111 923,41</b>	<b>0,42</b>
308 459,00	GLENCORE PLC	GBP	805 317,91	1 111 923,41	0,42
<b>Telecommunication</b>			<b>65 405,39</b>	<b>71 687,91</b>	<b>0,03</b>
6 317,00	WPP PLC	GBP	65 405,39	71 687,91	0,03
<b>PORTUGAL</b>			<b>996 174,53</b>	<b>955 330,55</b>	<b>0,37</b>
<b>Multi-Utilities</b>			<b>550 355,82</b>	<b>535 143,93</b>	<b>0,21</b>
119 719,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	550 355,82	535 143,93	0,21
<b>Energy</b>			<b>445 818,71</b>	<b>420 186,62</b>	<b>0,16</b>
45 912,00	GALP ENERGIA SGPS SA	EUR	445 818,71	420 186,62	0,16
<b>AUSTRIA</b>			<b>768 444,62</b>	<b>952 598,41</b>	<b>0,37</b>
<b>Energy</b>			<b>413 694,88</b>	<b>517 980,06</b>	<b>0,20</b>
10 798,00	OMV AG	EUR	413 694,88	517 980,06	0,20
<b>Finance</b>			<b>271 490,55</b>	<b>317 289,20</b>	<b>0,12</b>
16 612,00	RAIFFEISEN BANK INTERNATIONAL AG	EUR	271 490,55	317 289,20	0,12

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

## Eurizon Fund - Equity Europe ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>83 259,19</b>	<b>117 329,15</b>	<b>0,05</b>
1 511,00	VERBUND AG	EUR	83 259,19	117 329,15	0,05
<b>ISLE OF MAN</b>			<b>435 360,40</b>	<b>597 390,87</b>	<b>0,23</b>
<b>Consumer Retail</b>			<b>435 360,40</b>	<b>597 390,87</b>	<b>0,23</b>
29 380,00	GVC HOLDINGS PLC	GBP	435 360,40	597 390,87	0,23
<b>LUXEMBOURG</b>			<b>273 668,31</b>	<b>389 581,29</b>	<b>0,15</b>
<b>Raw materials</b>			<b>122 268,02</b>	<b>202 819,10</b>	<b>0,08</b>
7 846,00	ARCELORMITTAL	EUR	122 268,02	202 819,10	0,08
<b>Industries</b>			<b>84 168,49</b>	<b>93 736,19</b>	<b>0,04</b>
5 538,00	INPOST SA	EUR	84 168,49	93 736,19	0,04
<b>Health</b>			<b>67 231,80</b>	<b>93 026,00</b>	<b>0,03</b>
965,00	EUROFINS SCIENTIFIC SE	EUR	67 231,80	93 026,00	0,03
<b>Rights</b>			<b>0,00</b>	<b>5 359,56</b>	<b>0,00</b>
<b>SPAIN</b>			<b>0,00</b>	<b>5 359,56</b>	<b>0,00</b>
<b>Industries</b>			<b>0,00</b>	<b>5 359,56</b>	<b>0,00</b>
4 542,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA RIGHT 09/07/2021	EUR	0,00	5 359,56	0,00
<b>Total Portfolio</b>			<b>232 519 401,12</b>	<b>262 436 576,37</b>	<b>100,58</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(10 660,00)</b>	<b>527 215,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(10 660,00)</b>	<b>527 215,00</b>
10	13	Purchase	EURO STOXX 50	17/09/2021	EUR	(10 660,00)	527 215,00

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>4,42</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>13,44</b>
15/07/2021	1 752,95	EUR	1 914,04	CHF	6,73
15/07/2021	711,34	EUR	7 162,52	SEK	5,22
15/07/2021	92,53	EUR	934,58	NOK	0,97
15/07/2021	77,88	EUR	84,84	CHF	0,48
15/07/2021	64,43	EUR	55,29	GBP	0,04
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(9,02)</b>
15/07/2021	2 686,54	EUR	2 314,33	GBP	(8,78)
15/07/2021	53,23	GBP	62,20	EUR	(0,21)
15/07/2021	453,93	EUR	3 375,85	DKK	(0,03)

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

## Eurizon Fund - Equity USA LTE

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	126 110 290,85	
Banks	(Note 3)	218 714,71	
Other banks and broker accounts	(Notes 2, 3, 9)	17 702,69	
Unrealised profit on future contracts	(Notes 2, 9)	7 787,33	
Receivable on investments sold		4 637,83	
Receivable on subscriptions		14 303,00	
Other assets	(Note 11)	57 471,63	
<b>Total assets</b>		<b>126 430 908,04</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(285 281,34)	
Unrealised loss on future contracts	(Notes 2, 9)	(6 109,28)	
Payable on redemptions		(92 824,61)	
Other liabilities		(39 110,74)	
<b>Total liabilities</b>		<b>(423 325,97)</b>	
<b>Total net assets</b>		<b>126 007 582,07</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	145,21	867 747,678

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>175 729 044,98</b>
Net income from investments	(Note 2)	745 803,80
Other income		4 954,92
<b>Total income</b>		<b>750 758,72</b>
Management fee	(Note 6)	(115 115,80)
Depository fee	(Note 8)	(18 332,16)
Subscription tax	(Note 4)	(6 261,05)
Other charges and taxes	(Notes 5, 8)	(47 528,16)
<b>Total expenses</b>		<b>(187 237,17)</b>
<b>Net investment income / (loss)</b>		<b>563 521,55</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	18 962 402,41
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	4 933 199,97
- option contracts	(Notes 2, 9)	22 179,25
- foreign currencies	(Note 2)	5 023,54
- future contracts	(Notes 2, 9)	(30 886,61)
<b>Net result of operations for the period</b>		<b>24 455 440,11</b>
Subscriptions for the period		17 280 436,91
Redemptions for the period		(91 457 339,93)
<b>Net assets at the end of the period</b>		<b>126 007 582,07</b>

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>97 339 116,86</b>	<b>126 110 290,85</b>	<b>100,08</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>97 339 116,86</b>	<b>126 110 290,85</b>	<b>100,08</b>
<b>Shares</b>			<b>97 339 116,86</b>	<b>126 110 290,85</b>	<b>100,08</b>
<b>UNITED STATES</b>			<b>93 841 967,89</b>	<b>121 735 372,67</b>	<b>96,61</b>
<b>Computing and IT</b>			<b>19 802 721,25</b>	<b>28 507 817,57</b>	<b>22,62</b>
65 722,00	APPLE INC	USD	4 530 912,73	7 590 252,66	6,02
28 093,00	MICROSOFT CORP	USD	4 362 208,90	6 417 395,99	5,09
2 429,00	NVIDIA CORP	USD	768 018,00	1 638 790,73	1,30
2 059,00	ADOBE INC	USD	731 846,92	1 016 807,62	0,81
16 564,00	INTEL CORP	USD	804 750,23	784 132,30	0,62
3 364,00	SALESFORCE.COM INC	USD	581 274,19	692 911,60	0,55
4 905,00	QUALCOMM INC	USD	423 943,18	591 172,36	0,47
3 214,00	TEXAS INSTRUMENTS INC	USD	384 435,51	521 166,96	0,41
4 269,00	APPLIED MATERIALS INC	USD	297 074,64	512 610,93	0,41
6 242,00	ORACLE CORP	USD	320 207,59	409 711,64	0,32
5 100,00	ADVANCED MICRO DEVICES INC	USD	287 009,72	403 948,70	0,32
3 240,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	353 244,15	400 498,66	0,32
891,00	INTUIT INC	USD	252 456,47	368 278,31	0,29
714,00	SERVICENOW INC	USD	256 943,03	330 869,81	0,26
760,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	207 953,15	248 033,27	0,20
3 064,00	ACTIVISION BLIZZARD INC	USD	192 924,36	246 587,41	0,20
434,00	LAM RESEARCH CORP	USD	134 237,96	238 134,46	0,19
3 315,00	MICRON TECHNOLOGY INC	USD	152 870,84	237 548,33	0,19
1 526,00	ANALOG DEVICES INC	USD	172 868,16	221 533,04	0,18
916,00	SYNOPSYS INC	USD	170 944,96	213 022,61	0,17
1 782,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	211 533,03	212 881,20	0,17
3 224,00	CERNER CORP	USD	198 082,12	212 486,48	0,17
2 253,00	PAYCHEX INC	USD	171 220,26	203 850,90	0,16
800,00	AUTODESK INC	USD	154 348,26	196 913,64	0,16
709,00	KLA CORP	USD	146 231,13	193 831,50	0,15
3 287,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	189 645,49	191 970,24	0,15
535,00	TWILIO INC -A-	USD	118 350,95	177 818,95	0,14
1 451,00	ELECTRONIC ARTS INC	USD	158 394,13	175 982,15	0,14
1 928,00	FISERV INC	USD	180 024,35	173 778,41	0,14
859,00	WORKDAY INC	USD	150 408,44	172 929,89	0,14
6 725,00	HP INC	USD	125 134,18	171 201,32	0,14
376,00	MSCI INC	USD	120 991,15	169 017,61	0,13
713,00	DOCUSIGN INC	USD	112 242,24	168 086,10	0,13
984,00	SKYWORKS SOLUTIONS INC	USD	127 307,81	159 104,40	0,13
668,00	CROWDSTRIKE HOLDINGS INC -A-	USD	80 271,26	141 559,15	0,11
976,00	MICROCHIP TECHNOLOGY INC	USD	96 914,46	123 236,50	0,10
886,00	CADENCE DESIGN SYSTEMS INC	USD	72 273,63	102 219,80	0,08
1 115,00	DELL TECHNOLOGIES INC	USD	59 412,50	93 711,10	0,07
355,00	VEEVA SYSTEMS INC -A-	USD	71 471,14	93 083,06	0,07
1 801,00	MARVELL TECHNOLOGY INC	USD	59 857,93	88 584,43	0,07
273,00	ANSYS INC	USD	75 080,26	79 894,88	0,06
349,00	COUPA SOFTWARE INC	USD	80 968,30	77 136,64	0,06
736,00	ZILLOW GROUP INC -C-	USD	60 034,34	75 852,83	0,06
618,00	SPLUNK INC	USD	86 000,54	75 343,95	0,06
556,00	VMWARE INC -A-	USD	69 108,96	75 000,65	0,06
602,00	XILINX INC	USD	51 924,09	73 423,76	0,06
353,00	FORTINET INC	USD	40 975,26	70 900,61	0,06
579,00	ZENDESK INC	USD	64 038,94	70 472,06	0,06
1 834,00	SLACK TECHNOLOGIES INC -A-	USD	55 248,63	68 510,13	0,05
207,00	PAYCOM SOFTWARE INC	USD	58 597,04	63 444,01	0,05

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
707,00	CLOUDFLARE INC	USD	42 929,39	63 098,78	0,05
672,00	DATADOG INC -A-	USD	52 015,81	58 977,76	0,05
662,00	MAXIM INTEGRATED PRODUCTS INC	USD	39 505,03	58 814,64	0,05
4 760,00	HEWLETT PACKARD ENTERPRISE	USD	52 445,95	58 521,60	0,05
351,00	QORVO INC	USD	36 504,75	57 908,02	0,05
420,00	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	48 905,77	57 207,66	0,05
941,00	WESTERN DIGITAL CORP	USD	41 963,22	56 472,67	0,04
1 863,00	AVANTOR INC	USD	36 680,49	55 784,72	0,04
110,00	HUBSPOT INC	USD	36 370,33	54 051,07	0,04
871,00	SS&C TECHNOLOGIES HOLDINGS INC	USD	45 229,41	52 925,40	0,04
118,00	EPAM SYSTEMS INC	USD	35 416,68	50 841,77	0,04
339,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	44 546,90	50 602,71	0,04
511,00	CITRIX SYSTEMS INC	USD	53 451,68	50 531,19	0,04
727,00	NETAPP INC	USD	31 656,21	50 158,62	0,04
436,00	TERADYNE INC	USD	33 016,37	49 250,81	0,04
1 002,00	NUANCE COMMUNICATIONS INC	USD	40 273,57	45 997,85	0,04
100,00	ZEBRA TECHNOLOGIES CORP -A-	USD	25 992,95	44 648,77	0,04
131,00	MONOLITHIC POWER SYSTEMS INC	USD	36 342,78	41 252,99	0,03
103,00	TYLER TECHNOLOGIES INC	USD	32 552,25	39 290,06	0,03
172,00	SNOWFLAKE INC	USD	35 464,62	35 070,06	0,03
286,00	PTC INC	USD	26 302,23	34 067,24	0,03
186,00	ZSCALER INC	USD	24 454,83	33 887,46	0,03
309,00	AKAMAI TECHNOLOGIES INC	USD	26 921,44	30 381,47	0,02
99,00	MONGODB INC	USD	23 200,27	30 180,00	0,02
70,00	FAIR ISAAC CORP	USD	26 770,38	29 671,63	0,02
905,00	ON SEMICONDUCTOR CORP	USD	19 878,65	29 212,74	0,02
174,00	10X GENOMICS INC	USD	22 910,92	28 731,48	0,02
294,00	CERIDIAN HCM HOLDING INC	USD	23 339,57	23 779,80	0,02
92,00	SOLAREEDGE TECHNOLOGIES INC	USD	21 535,51	21 440,28	0,02
964,00	PALANTIR TECHNOLOGIES INC	USD	17 944,38	21 427,63	0,02
421,00	DYNATRACE INC	USD	15 242,34	20 739,36	0,02
194,00	UNITY SOFTWARE INC	USD	15 049,36	17 966,95	0,01
665,00	DROPBOX INC -A-	USD	11 217,94	16 996,49	0,01
310,00	BENTLEY SYSTEMS INC -B-	USD	14 621,97	16 933,80	0,01
137,00	PEGASYSTEMS INC	USD	13 990,30	16 079,79	0,01
112,00	LIBERTY BROADBAND CORP -A-	USD	13 906,09	15 882,48	0,01
87,00	JACK HENRY & ASSOCIATES INC	USD	12 093,98	11 995,42	0,01
164,00	BLACK KNIGHT INC	USD	10 789,92	10 783,97	0,01
97,00	GUIDEWIRE SOFTWARE INC	USD	8 990,64	9 219,86	0,01
49,00	REPLIGEN CORP	USD	7 166,98	8 248,06	0,01
242,00	GENTEX CORP	USD	6 748,35	6 752,49	0,01
36,00	IPG PHOTONICS CORP	USD	6 165,53	6 398,28	0,00
<b>Telecommunication</b>			<b>15 246 753,77</b>	<b>20 905 597,14</b>	<b>16,59</b>
1 687,00	AMAZON.COM INC	USD	3 406 152,32	4 893 791,24	3,88
9 519,00	FACEBOOK INC -A-	USD	1 827 321,24	2 791 002,48	2,21
1 208,00	ALPHABET INC -A-	USD	1 536 268,41	2 487 293,07	1,97
1 156,00	ALPHABET INC -C-	USD	1 460 399,06	2 443 127,14	1,94
5 780,00	WALT DISNEY CO	USD	674 529,72	856 691,20	0,68
16 920,00	COMCAST CORP -A-	USD	649 845,55	813 540,70	0,64
18 077,00	CISCO SYSTEMS INC	USD	712 786,07	807 893,18	0,64
1 802,00	NETFLIX INC	USD	657 165,00	802 625,81	0,64
15 167,00	VERIZON COMMUNICATIONS INC	USD	762 804,92	716 592,11	0,57
23 310,00	AT&T INC	USD	657 238,40	565 698,17	0,45
2 470,00	T-MOBILE US INC	USD	219 041,77	301 652,69	0,24
425,00	CHARTER COMMUNICATIONS INC -A-	USD	198 961,58	258 551,39	0,20
615,00	ROKU INC	USD	129 104,55	238 163,93	0,19
125,00	BOOKING HOLDINGS INC	USD	196 033,76	230 635,90	0,18
6 147,00	CORNING INC	USD	188 816,94	212 001,16	0,17

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## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
154,00	MERCADOLIBRE INC	USD	145 489,00	202 293,23	0,16
3 270,00	SNAP INC -A-	USD	94 141,28	187 889,10	0,15
4 195,00	UBER TECHNOLOGIES INC	USD	147 037,36	177 294,29	0,14
2 636,00	TWITTER INC	USD	91 125,39	152 949,72	0,12
469,00	PALO ALTO NETWORKS INC	USD	113 382,94	146 742,86	0,12
1 767,00	OMNICOM GROUP INC	USD	108 403,68	119 185,65	0,09
525,00	OKTA INC	USD	91 874,15	108 320,21	0,09
543,00	MOTOROLA SOLUTIONS INC	USD	72 935,24	99 291,25	0,08
676,00	AIRBNB INC	USD	100 644,24	87 294,53	0,07
352,00	RINGCENTRAL INC -A-	USD	86 131,09	86 250,20	0,07
1 404,00	EBAY INC	USD	55 608,24	83 122,35	0,07
2 702,00	INTERPUBLIC GROUP OF COS INC	USD	59 877,87	74 026,42	0,06
499,00	CDW CORP	USD	58 264,66	73 488,75	0,06
379,00	VERISIGN INC	USD	65 402,78	72 767,07	0,06
1 875,00	VIACOMCBS INC -B-	USD	56 166,68	71 464,67	0,06
268,00	WAYFAIR INC	USD	51 116,35	71 346,86	0,06
471,00	EXPEDIA GROUP INC	USD	49 006,86	65 020,13	0,05
1 794,00	FOX CORP -A-	USD	50 597,76	56 169,31	0,04
1 010,00	LYFT INC -A-	USD	47 250,54	51 509,21	0,04
347,00	LIBERTY BROADBAND CORP	USD	42 598,46	50 813,72	0,04
679,00	GODADDY INC -A-	USD	45 532,22	49 789,87	0,04
1 404,00	DISCOVERY INC -C-	USD	34 248,81	34 309,72	0,03
1 121,00	FOX CORP -B-	USD	31 556,86	33 273,62	0,03
314,00	ZILLOW GROUP INC -A-	USD	31 871,62	32 443,21	0,03
1 289,00	NORTONLIFELOCK INC	USD	22 556,74	29 586,44	0,02
187,00	F5 NETWORKS INC	USD	24 960,43	29 433,68	0,02
96,00	ARISTA NETWORKS INC	USD	19 463,98	29 329,41	0,02
1 126,00	DISCOVERY INC -A-	USD	28 509,31	29 130,33	0,02
1 056,00	JUNIPER NETWORKS INC	USD	22 241,71	24 354,15	0,02
184,00	IAC/INTERACTIVECORP	USD	13 364,01	23 920,45	0,02
82,00	FACTSET RESEARCH SYSTEMS INC	USD	21 345,25	23 206,01	0,02
950,00	NEWS CORP -A-	USD	12 018,21	20 643,80	0,02
513,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -A-	USD	18 808,61	20 149,70	0,02
1 738,00	LUMEN TECHNOLOGIES INC	USD	16 883,21	19 916,86	0,02
3 420,00	SIRIUS XM HOLDINGS INC	USD	17 182,28	18 860,60	0,01
531,00	DISH NETWORK CORP -A-	USD	13 210,33	18 716,41	0,01
296,00	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE -C-	USD	9 476,33	12 033,18	0,01
<b>Finance</b>			<b>14 977 225,13</b>	<b>19 391 696,12</b>	<b>15,39</b>
12 567,00	JP MORGAN CHASE & CO	USD	1 276 902,42	1 648 258,88	1,31
6 264,00	VISA INC -A-	USD	1 059 637,28	1 235 051,65	0,98
4 821,00	BERKSHIRE HATHAWAY INC -B-	USD	872 071,65	1 129 818,41	0,90
4 555,00	PAYPAL HOLDINGS INC	USD	615 463,30	1 119 563,82	0,89
31 071,00	BANK OF AMERICA CORP	USD	791 502,15	1 080 240,06	0,86
3 256,00	MASTERCARD INC -A-	USD	860 750,17	1 002 388,44	0,80
14 658,00	WELLS FARGO & CO	USD	432 777,93	559 794,66	0,44
8 364,00	CITIGROUP INC	USD	434 457,42	498 990,39	0,40
5 637,00	MORGAN STANLEY	USD	262 777,14	435 834,62	0,35
1 318,00	GOLDMAN SACHS GROUP INC	USD	256 515,81	421 806,47	0,33
562,00	BLACKROCK INC	USD	281 450,40	414 649,54	0,33
2 383,00	AMERICAN EXPRESS CO	USD	238 720,04	332 020,32	0,26
5 310,00	CHARLES SCHWAB CORP	USD	192 088,65	326 014,76	0,26
1 378,00	AMERICAN TOWER CORP	USD	285 951,98	313 898,92	0,25
2 406,00	MARSH & MCLENNAN COS INC	USD	230 925,87	285 416,91	0,23
2 844,00	INTERCONTINENTAL EXCHANGE INC	USD	250 237,77	284 663,66	0,23
1 621,00	CROWN CASTLE INTERNATIONAL CORP	USD	226 874,71	266 680,95	0,21
5 233,00	US BANCORP	USD	193 547,00	251 390,39	0,20
1 254,00	CIGNA CORP	USD	209 880,67	250 683,56	0,20
3 021,00	BLACKSTONE GROUP INC -A-	USD	157 773,90	247 457,45	0,20

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 831,00	PROGRESSIVE CORP	USD	211 421,39	234 448,41	0,19
1 266,00	CME GROUP INC	USD	198 789,57	227 045,07	0,18
4 196,00	METLIFE INC	USD	175 632,49	211 763,62	0,17
4 520,00	TRUIST FINANCIAL CORP	USD	166 227,41	211 535,44	0,17
2 079,00	PROLOGIS INC	USD	175 158,69	209 547,81	0,17
307,00	EQUINIX INC	USD	182 650,26	207 773,06	0,16
1 287,00	PNC FINANCIAL SERVICES GROUP INC	USD	137 143,98	207 022,51	0,16
650,00	SBA COMMUNICATIONS CORP	USD	163 774,36	174 681,59	0,14
1 240,00	CAPITAL ONE FINANCIAL CORP	USD	88 766,26	161 746,78	0,13
1 349,00	ARTHUR J GALLAGHER & CO	USD	135 088,46	159 345,50	0,13
2 784,00	REALTY INCOME CORP	USD	152 521,27	156 677,69	0,12
584,00	PUBLIC STORAGE	USD	116 948,77	148 075,62	0,12
2 960,00	KKR & CO INC -A-	USD	106 151,07	147 862,65	0,12
1 123,00	DIGITAL REALTY TRUST INC	USD	136 462,40	142 479,55	0,11
821,00	T ROWE PRICE GROUP INC	USD	94 844,64	137 054,80	0,11
3 217,00	UDR INC	USD	115 634,81	132 868,35	0,11
1 537,00	PRUDENTIAL FINANCIAL INC	USD	98 373,73	132 807,41	0,11
970,00	TRAVELERS COS INC	USD	104 472,17	122 454,36	0,10
565,00	AMERIPRISE FINANCIAL INC	USD	85 988,50	118 574,19	0,09
1 069,00	ALLSTATE CORP	USD	98 734,27	117 581,83	0,09
2 919,00	AMERICAN INTERNATIONAL GROUP INC	USD	88 720,94	117 163,61	0,09
1 010,00	SIMON PROPERTY GROUP INC	USD	76 756,11	111 126,35	0,09
2 395,00	AFLAC INC	USD	87 946,73	108 369,71	0,09
719,00	NASDAQ INC	USD	79 742,16	106 585,83	0,08
1 065,00	DISCOVER FINANCIAL SERVICES	USD	61 608,75	106 230,53	0,08
646,00	FIRST REPUBLIC BANK CA	USD	61 001,27	101 957,80	0,08
664,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	94 548,26	101 870,39	0,08
3 117,00	FIFTH THIRD BANCORP	USD	65 280,53	100 483,05	0,08
210,00	SVB FINANCIAL GROUP	USD	52 104,85	98 532,96	0,08
1 398,00	WELLTOWER INC	USD	76 406,65	97 962,51	0,08
2 218,00	BANK OF NEW YORK MELLON CORP	USD	78 973,11	95 815,91	0,08
3 289,00	WEYERHAEUSER CO	USD	81 116,80	95 461,10	0,08
3 221,00	HEALTHPEAK PROPERTIES INC	USD	84 237,04	90 418,28	0,07
443,00	AVALONBAY COMMUNITIES INC	USD	65 860,85	77 957,35	0,06
1 873,00	SYNCHRONY FINANCIAL	USD	52 572,92	76 632,02	0,06
2 906,00	EQUITABLE HOLDINGS INC	USD	65 063,43	74 616,46	0,06
6 187,00	HUNTINGTON BANCSHARES INC	USD	67 123,26	74 448,47	0,06
526,00	EXTRA SPACE STORAGE INC	USD	55 757,85	72 661,50	0,06
2 309,00	INVITATION HOMES INC	USD	60 125,16	72 605,25	0,06
1 348,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	60 751,30	70 440,61	0,06
971,00	CBRE GROUP INC -A-	USD	44 751,77	70 194,61	0,06
998,00	STATE STREET CORP	USD	57 013,76	69 243,11	0,05
696,00	NORTHERN TRUST CORP	USD	53 319,49	67 856,88	0,05
1 020,00	EQUITY RESIDENTIAL	USD	58 780,25	66 228,15	0,05
1 706,00	CITIZENS FINANCIAL GROUP INC	USD	47 650,29	65 987,17	0,05
1 300,00	VENTAS INC	USD	49 641,57	62 593,78	0,05
3 659,00	MEDICAL PROPERTIES TRUST INC	USD	62 475,27	62 016,92	0,05
2 358,00	VICI PROPERTIES INC	USD	51 502,48	61 679,00	0,05
974,00	WP CAREY INC	USD	58 990,63	61 286,65	0,05
3 488,00	KEYCORP	USD	47 263,57	60 736,29	0,05
1 251,00	LOEWS CORP	USD	52 913,43	57 649,98	0,05
1 345,00	ALLY FINANCIAL INC	USD	33 611,35	56 526,49	0,04
579,00	BOSTON PROPERTIES INC	USD	49 908,10	55 947,02	0,04
452,00	M&T BANK CORP	USD	44 931,20	55 384,17	0,04
1 452,00	IRON MOUNTAIN INC	USD	37 040,91	51 816,01	0,04
6 909,00	ANNALY CAPITAL MANAGEMENT INC	USD	45 497,20	51 734,45	0,04
1 274,00	DUKE REALTY CORP	USD	39 895,61	50 867,59	0,04
2 921,00	REGIONS FINANCIAL CORP	USD	34 875,41	49 705,50	0,04
494,00	CINCINNATI FINANCIAL CORP	USD	33 931,64	48 579,35	0,04

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## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
336,00	MID-AMERICA APARTMENT COMMUNITIES INC	USD	36 325,89	47 718,27	0,04
432,00	RAYMOND JAMES FINANCIAL INC	USD	33 789,57	47 319,99	0,04
775,00	PRINCIPAL FINANCIAL GROUP INC	USD	30 575,96	41 295,41	0,03
767,00	APOLLO GLOBAL MANAGEMENT INC	USD	30 938,08	40 228,84	0,03
273,00	SUN COMMUNITIES INC	USD	34 238,44	39 457,10	0,03
2 751,00	AGNC INVESTMENT CORP	USD	36 979,96	39 180,68	0,03
150,00	ESSEX PROPERTY TRUST INC	USD	33 672,12	37 947,11	0,03
903,00	CARLYLE GROUP INC	USD	27 362,72	35 392,04	0,03
2 350,00	HOST HOTELS & RESORTS INC	USD	27 434,50	33 865,82	0,03
512,00	WR BERKLEY CORP	USD	31 559,93	32 134,36	0,03
31,00	MARKEL CORP	USD	28 601,01	31 021,16	0,02
828,00	FNF GROUP	USD	25 533,13	30 343,93	0,02
555,00	ARES MANAGEMENT CORP -A-	USD	24 578,40	29 760,04	0,02
266,00	CAMDEN PROPERTY TRUST	USD	21 798,26	29 758,16	0,02
610,00	BROWN & BROWN INC	USD	22 502,30	27 333,99	0,02
967,00	FRANKLIN RESOURCES INC	USD	16 890,25	26 085,10	0,02
415,00	EQUITY LIFESTYLE PROPERTIES INC	USD	22 641,72	26 004,41	0,02
244,00	CBOE GLOBAL MARKETS INC	USD	18 838,17	24 494,63	0,02
623,00	VEREIT INC	USD	18 509,77	24 128,83	0,02
1 225,00	WESTERN UNION CO	USD	23 558,19	23 727,33	0,02
330,00	TRADEWEB MARKETS INC -A-	USD	16 246,23	23 530,47	0,02
365,00	LINCOLN NATIONAL CORP	USD	13 166,63	19 341,08	0,01
351,00	REGENCY CENTERS CORP	USD	12 945,39	18 963,28	0,01
169,00	AMERICAN FINANCIAL GROUP INC	USD	10 941,73	17 773,56	0,01
218,00	GLOBE LIFE INC	USD	15 411,09	17 509,48	0,01
107,00	ERIE INDEMNITY CO -A-	USD	17 273,70	17 445,35	0,01
329,00	VOYA FINANCIAL INC	USD	14 542,10	17 061,72	0,01
129,00	ASSURANT INC	USD	12 367,56	16 988,96	0,01
235,00	SL GREEN REALTY CORP	USD	14 205,71	15 852,93	0,01
28,00	ALLEGHANY CORP	USD	14 626,51	15 750,02	0,01
149,00	REINSURANCE GROUP OF AMERICA INC	USD	12 487,28	14 323,29	0,01
464,00	OMEGA HEALTHCARE INVESTORS INC	USD	12 512,76	14 198,96	0,01
360,00	VORNADO REALTY TRUST	USD	13 048,45	14 167,46	0,01
268,00	SEI INVESTMENTS CO	USD	12 100,02	14 004,51	0,01
487,00	STARWOOD PROPERTY TRUST INC	USD	10 190,69	10 746,93	0,01
85,00	LPL FINANCIAL HOLDINGS INC	USD	10 219,69	9 674,76	0,01
111,00	WESTERN ALLIANCE BANCORP	USD	9 310,52	8 690,74	0,01
40,00	SIGNATURE BANK	USD	8 144,74	8 285,69	0,01
209,00	AMERICAN HOMES 4 RENT	USD	6 373,30	6 846,82	0,01
<b>Consumer Retail</b>			<b>11 722 287,03</b>	<b>15 224 148,50</b>	<b>12,08</b>
3 057,00	TESLA INC	USD	652 447,04	1 752 122,32	1,39
10 834,00	PROCTER & GAMBLE CO	USD	1 182 713,53	1 232 676,36	0,98
4 162,00	HOME DEPOT INC	USD	881 648,36	1 119 166,47	0,89
6 679,00	WALMART INC	USD	743 922,34	794 225,58	0,63
4 090,00	NIKE INC -B-	USD	372 682,60	532 813,72	0,42
2 486,00	MCDONALD'S CORP	USD	440 105,91	484 223,67	0,38
1 308,00	COSTCO WHOLESALE CORP	USD	363 007,32	436 407,88	0,35
4 542,00	STARBUCKS CORP	USD	370 400,15	428 232,37	0,34
2 020,00	TARGET CORP	USD	252 092,57	411 767,06	0,33
2 357,00	LOWE'S COS INC	USD	263 551,34	385 519,07	0,31
1 023,00	S&P GLOBAL INC	USD	280 724,76	354 068,76	0,28
5 723,00	TJX COS INC	USD	285 733,31	325 360,04	0,26
1 383,00	SQUARE INC -A-	USD	160 319,86	284 320,12	0,23
213,00	CHIPOTLE MEXICAN GRILL INC	USD	223 755,02	278 457,08	0,22
1 626,00	AUTOMATIC DATA PROCESSING INC	USD	227 093,77	272 329,84	0,22
5 454,00	GENERAL MOTORS CO	USD	188 944,15	272 124,98	0,22
2 108,00	BEST BUY CO INC	USD	195 501,41	204 382,93	0,16
732,00	ESTEE LAUDER COS INC -A-	USD	141 685,47	196 335,65	0,16

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## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
609,00	MOODY'S CORP	USD	142 523,16	186 089,23	0,15
967,00	DOLLAR GENERAL CORP	USD	151 870,42	176 447,45	0,14
2 550,00	COLGATE-PALMOLIVE CO	USD	163 152,60	174 924,02	0,14
13 593,00	FORD MOTOR CO	USD	101 121,81	170 327,92	0,14
2 401,00	VF CORP	USD	152 436,72	166 099,96	0,13
2 424,00	PINTEREST INC	USD	99 934,45	161 375,08	0,13
924,00	GLOBAL PAYMENTS INC	USD	141 203,06	146 122,67	0,12
1 721,00	LENNAR CORP -A-	USD	115 317,75	144 178,48	0,11
2 190,00	TRADE DESK INC -A-	USD	100 308,37	142 860,54	0,11
948,00	VERISK ANALYTICS INC	USD	138 316,52	139 669,85	0,11
1 157,00	MARRIOTT INTERNATIONAL INC -A-	USD	112 526,07	133 192,99	0,11
410,00	LULULEMON ATHLETICA INC	USD	103 463,46	126 180,64	0,10
2 606,00	WALGREENS BOOTS ALLIANCE INC	USD	102 903,87	115 609,74	0,09
1 465,00	DR HORTON INC	USD	86 719,49	111 638,40	0,09
970,00	CARMAX INC	USD	84 888,02	105 637,44	0,08
1 007,00	PELOTON INTERACTIVE INC	USD	87 341,98	105 310,80	0,08
324,00	CINTAS CORP	USD	80 338,60	104 366,25	0,08
752,00	MATCH GROUP INC	USD	72 969,44	102 251,40	0,08
567,00	ETSY INC	USD	76 305,63	98 415,74	0,08
2 221,00	FASTENAL CO	USD	78 495,07	97 387,59	0,08
1 320,00	COSTAR GROUP INC	USD	86 486,65	92 185,13	0,07
436,00	GARTNER INC	USD	54 944,80	89 045,57	0,07
825,00	ROSS STORES INC	USD	75 190,96	86 263,55	0,07
826,00	HILTON WORLDWIDE HOLDINGS INC	USD	67 110,88	84 013,89	0,07
931,00	CAESARS ENTERTAINMENT INC	USD	80 375,64	81 449,70	0,06
295,00	UNITED RENTALS INC	USD	37 701,06	79 355,68	0,06
731,00	GENUINE PARTS CO	USD	62 547,65	77 957,27	0,06
795,00	YUM! BRANDS INC	USD	67 331,78	77 113,42	0,06
378,00	EQUIFAX INC	USD	55 977,20	76 342,64	0,06
55,00	AUTOZONE INC	USD	53 001,82	69 206,56	0,05
1 531,00	WESTROCK CO	USD	60 361,99	68 707,12	0,05
769,00	DOLLAR TREE INC	USD	61 298,36	64 521,01	0,05
160,00	DOMINO'S PIZZA INC	USD	50 765,13	62 938,16	0,05
401,00	TRACTOR SUPPLY CO	USD	43 163,99	62 914,26	0,05
131,00	O'REILLY AUTOMOTIVE INC	USD	49 863,79	62 546,14	0,05
204,00	ULTA SALON COSMETICS & FRAGRANCE INC	USD	45 100,98	59 479,76	0,05
789,00	PACCAR INC	USD	57 386,47	59 379,56	0,05
304,00	WHIRLPOOL CORP	USD	45 042,19	55 888,39	0,04
323,00	ADVANCE AUTO PARTS INC	USD	40 792,80	55 873,33	0,04
1 870,00	ALTICE USA INC	USD	50 290,62	53 834,02	0,04
137,00	MARKETAXESS HOLDINGS INC	USD	54 854,43	53 555,78	0,04
1 430,00	MGM RESORTS INTERNATIONAL	USD	31 279,84	51 428,85	0,04
139,00	WW GRAINGER INC	USD	38 133,65	51 338,20	0,04
131,00	POOL CORP	USD	42 980,88	50 665,68	0,04
523,00	TRANSUNION	USD	37 763,33	48 427,86	0,04
389,00	DARDEN RESTAURANTS INC	USD	33 741,56	47 887,75	0,04
916,00	LAS VEGAS SANDS CORP	USD	40 037,68	40 698,22	0,03
184,00	FLEETCOR TECHNOLOGIES INC	USD	39 491,83	39 729,33	0,03
151,00	CARVANA CO	USD	31 924,55	38 430,56	0,03
1 323,00	GAP INC	USD	34 987,74	37 540,20	0,03
846,00	DRAFTKINGS INC	USD	36 825,12	37 217,13	0,03
135,00	BURLINGTON STORES INC	USD	24 244,26	36 654,55	0,03
318,00	COPART INC	USD	27 545,66	35 350,30	0,03
484,00	CHEWY INC	USD	32 141,73	32 531,93	0,03
462,00	CHEGG INC	USD	31 840,49	32 377,77	0,03
471,00	L BRANDS INC	USD	26 042,62	28 619,82	0,02
55,00	AMERCO	USD	20 531,76	27 335,34	0,02
101,00	VAIL RESORTS INC	USD	19 584,16	26 957,17	0,02
684,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -C-	USD	22 185,80	26 756,68	0,02

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## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
633,00	LKQ CORP	USD	19 291,15	26 272,24	0,02
638,00	TERMINIX GLOBAL HOLDINGS INC	USD	26 220,86	25 667,40	0,02
152,00	MOHAWK INDUSTRIES INC	USD	13 607,30	24 633,50	0,02
147,00	SCOTTS MIRACLE-GRO CO	USD	26 323,45	23 789,72	0,02
227,00	WYNN RESORTS LTD	USD	17 096,00	23 410,14	0,02
996,00	NEWELL BRANDS INC	USD	16 694,89	23 071,17	0,02
289,00	LIVE NATION ENTERTAINMENT INC	USD	13 774,83	21 345,39	0,02
260,00	HASBRO INC	USD	17 265,73	20 722,82	0,02
243,00	DICK'S SPORTING GOODS INC	USD	19 281,00	20 529,69	0,02
501,00	BORGWARNER INC	USD	17 557,42	20 506,39	0,02
443,00	PULTEGROUP INC	USD	19 533,75	20 384,94	0,02
356,00	EVERGY INC	USD	18 510,38	18 140,71	0,01
280,00	PENN NATIONAL GAMING INC	USD	21 242,05	18 059,86	0,01
392,00	SOUTHWEST AIRLINES CO	USD	13 367,33	17 548,92	0,01
119,00	PROOFPOINT INC	USD	16 895,37	17 436,07	0,01
70,00	WATSCO INC	USD	16 520,87	16 919,46	0,01
4,00	NVR INC	USD	14 162,37	16 774,76	0,01
422,00	NEW YORK TIMES CO	USD	14 867,12	15 497,17	0,01
408,00	DELTA AIR LINES INC	USD	14 737,06	14 883,27	0,01
175,00	AUTOLIV INC	USD	12 947,73	14 426,17	0,01
189,00	ROBERT HALF INTERNATIONAL INC	USD	8 879,72	14 179,38	0,01
101,00	WILLIAMS-SONOMA INC	USD	14 421,95	13 596,97	0,01
432,00	ARAMARK	USD	10 505,18	13 569,43	0,01
46,00	LITHIA MOTORS INC	USD	14 876,30	13 329,48	0,01
127,00	MANPOWERGROUP INC	USD	12 968,51	12 734,26	0,01
175,00	BOOZ ALLEN HAMILTON HOLDING CORP	USD	12 186,99	12 569,77	0,01
421,00	ROLLINS INC	USD	10 429,95	12 141,15	0,01
77,00	LEAR CORP	USD	8 571,42	11 380,85	0,01
636,00	AMERICAN AIRLINES GROUP INC	USD	12 563,39	11 374,95	0,01
300,00	TAPESTRY INC	USD	10 502,65	10 999,24	0,01
19,00	RH	USD	11 006,06	10 878,65	0,01
84,00	BRIGHT HORIZONS FAMILY SOLUTIONS INC	USD	11 900,84	10 420,13	0,01
6,00	CABLE ONE INC	USD	9 473,34	9 677,76	0,01
558,00	MATTEL INC	USD	9 959,78	9 457,62	0,01
530,00	UNDER ARMOUR INC -A-	USD	10 418,61	9 452,31	0,01
323,00	LEVI STRAUSS & CO -A-	USD	8 158,07	7 550,01	0,01
70,00	TEXAS ROADHOUSE INC	USD	6 230,36	5 678,38	0,00
<b>Health</b>			<b>12 613 511,51</b>	<b>14 899 065,11</b>	<b>11,83</b>
11 113,00	JOHNSON & JOHNSON	USD	1 416 568,60	1 543 768,20	1,23
3 878,00	UNITEDHEALTH GROUP INC	USD	1 003 298,99	1 309 474,28	1,04
8 070,00	ABBOTT LABORATORIES	USD	668 163,03	788 898,42	0,63
1 681,00	THERMO FISHER SCIENTIFIC INC	USD	534 301,39	715 080,23	0,57
20 549,00	PFIZER INC	USD	617 304,69	678 555,05	0,54
9 995,00	MERCK & CO INC	USD	682 068,61	655 460,63	0,52
2 530,00	DANAHER CORP	USD	413 066,20	572 519,15	0,45
2 681,00	ELI LILLY & CO	USD	341 738,90	518 882,55	0,41
4 893,00	ABBVIE INC	USD	374 901,12	464 750,19	0,37
2 084,00	AMGEN INC	USD	417 274,33	428 345,35	0,34
6 803,00	BRISTOL-MYERS SQUIBB CO	USD	346 785,22	383 317,51	0,30
5 872,00	GILEAD SCIENCES INC	USD	343 588,76	340 961,06	0,27
4 536,00	CVS HEALTH CORP	USD	262 150,98	319 153,09	0,25
1 943,00	ZOETIS INC	USD	245 093,10	305 335,44	0,24
873,00	ANTHEM INC	USD	225 879,07	281 061,84	0,22
1 633,00	VERTEX PHARMACEUTICALS INC	USD	323 839,49	277 647,04	0,22
1 231,00	BECTON DICKINSON & CO	USD	261 916,58	252 438,44	0,20
318,00	INTUITIVE SURGICAL INC	USD	176 015,88	246 602,05	0,20
559,00	HUMANA INC	USD	180 195,88	208 685,69	0,17
364,00	IDEXX LABORATORIES INC	USD	124 668,02	193 847,78	0,15

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



## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
964,00	MODERNA INC	USD	76 642,64	191 011,56	0,15
836,00	STRYKER CORP	USD	143 400,26	183 096,53	0,15
4 594,00	BOSTON SCIENTIFIC CORP	USD	147 672,75	165 645,79	0,13
414,00	ILLUMINA INC	USD	124 099,10	165 198,45	0,13
316,00	ALIGN TECHNOLOGY INC	USD	87 557,16	162 809,60	0,13
450,00	DEXCOM INC	USD	134 274,73	162 028,76	0,13
1 004,00	MCKESSON CORP	USD	144 297,42	161 906,45	0,13
890,00	HCA HEALTHCARE INC	USD	105 672,15	155 155,16	0,12
2 252,00	BAXTER INTERNATIONAL INC	USD	162 534,42	152 867,79	0,12
886,00	ALEXION PHARMACEUTICALS INC	USD	95 797,95	137 251,86	0,11
659,00	IQVIA HOLDINGS INC	USD	92 575,47	134 656,21	0,11
1 837,00	BIOMARIN PHARMACEUTICAL INC	USD	122 590,13	129 251,37	0,10
3 428,00	CORTEVA INC	USD	106 310,66	128 199,45	0,10
1 405,00	EDWARDS LIFESCIENCES CORP	USD	93 270,28	122 704,93	0,10
2 180,00	HOLOGIC INC	USD	119 161,47	122 649,07	0,10
256,00	REGENERON PHARMACEUTICALS INC	USD	117 416,13	120 571,86	0,10
1 282,00	CATALENT INC	USD	103 077,41	116 881,50	0,09
382,00	BIOGEN INC	USD	91 681,98	111 539,82	0,09
501,00	RESMED INC	USD	78 483,73	104 145,76	0,08
741,00	SEAGEN INC	USD	97 060,88	98 649,99	0,08
1 503,00	CENTENE CORP	USD	78 050,70	92 430,84	0,07
861,00	EXACT SCIENCES CORP	USD	78 329,12	90 252,85	0,07
784,00	QUEST DIAGNOSTICS INC	USD	77 584,64	87 245,49	0,07
279,00	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	75 109,07	87 028,95	0,07
285,00	WEST PHARMACEUTICAL SERVICES INC	USD	61 167,36	86 300,24	0,07
558,00	TELADOC HEALTH INC	USD	87 445,08	78 244,18	0,06
332,00	LABORATORY CORP OF AMERICA HOLDINGS	USD	55 154,66	77 225,87	0,06
556,00	ZIMMER BIOMET HOLDINGS INC	USD	65 883,83	75 399,17	0,06
1 512,00	CARDINAL HEALTH INC	USD	71 760,61	72 788,63	0,06
977,00	INCYTE CORP	USD	74 655,96	69 310,20	0,06
125,00	BIO-RAD LABORATORIES INC -A-	USD	55 014,40	67 911,47	0,05
656,00	AMERISOURCEBERGEN CORP	USD	58 436,68	63 331,99	0,05
288,00	NOVAVAX INC	USD	38 305,90	51 560,21	0,04
211,00	INSULET CORP	USD	42 606,66	48 841,88	0,04
166,00	ABIOMED INC	USD	39 374,55	43 688,54	0,04
1 462,00	ELANCO ANIMAL HEALTH INC	USD	33 618,94	42 766,47	0,03
107,00	BIO-TECHNE CORP	USD	36 281,12	40 625,51	0,03
3 207,00	VIATRIS INC	USD	43 735,25	38 644,07	0,03
251,00	ALNYLAM PHARMACEUTICALS INC	USD	28 245,23	35 879,50	0,03
97,00	TELEFLEX INC	USD	30 947,11	32 864,16	0,03
92,00	COOPER COS INC	USD	26 162,36	30 741,90	0,02
407,00	BLUEPRINT MEDICINES CORP	USD	33 727,40	30 187,79	0,02
549,00	DENTSPLY SIRONA INC	USD	22 803,00	29 285,54	0,02
330,00	TANDEM DIABETES CARE INC	USD	23 262,71	27 103,45	0,02
126,00	MOLINA HEALTHCARE INC	USD	20 904,25	26 887,21	0,02
129,00	MASIMO CORP	USD	26 371,22	26 373,25	0,02
186,00	GUARDANT HEALTH INC	USD	19 969,03	19 478,31	0,02
132,00	PRA HEALTH SCIENCES INC	USD	17 745,95	18 389,16	0,02
130,00	UNIVERSAL HEALTH SERVICES INC -B-	USD	13 265,27	16 051,85	0,01
220,00	BRUKER CORP	USD	12 515,07	14 095,28	0,01
360,00	PPD INC	USD	13 796,98	13 991,39	0,01
137,00	DAVITA INC	USD	10 392,34	13 912,56	0,01
230,00	HAEMONETICS CORP	USD	12 504,54	12 924,52	0,01
145,00	HENRY SCHEIN INC	USD	7 743,80	9 071,21	0,01
110,00	NEUROCRINE BIOSCIENCES INC	USD	9 947,06	9 027,06	0,01
166,00	OAK STREET HEALTH INC	USD	8 298,10	8 198,51	0,01

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>8 261 170,81</b>	<b>10 306 388,01</b>	<b>8,18</b>
1 685,00	BROADCOM INC	USD	492 796,14	677 523,40	0,54
2 983,00	3M CO	USD	437 902,24	499 631,50	0,40
2 690,00	UNION PACIFIC CORP	USD	414 575,47	498 871,24	0,40
2 676,00	UNITED PARCEL SERVICE INC -B-	USD	300 180,07	469 286,99	0,37
6 439,00	RAYTHEON TECHNOLOGIES CORP	USD	410 157,70	463 201,63	0,37
2 412,00	HONEYWELL INTERNATIONAL INC	USD	363 871,55	446 135,37	0,35
1 408,00	DEERE & CO	USD	286 635,83	418 766,70	0,33
1 893,00	CATERPILLAR INC	USD	251 541,48	347 393,02	0,28
1 491,00	BOEING CO	USD	285 035,16	301 192,16	0,24
3 676,00	EMERSON ELECTRIC CO	USD	243 703,35	298 320,32	0,24
24 967,00	GENERAL ELECTRIC CO	USD	181 852,38	283 376,05	0,22
1 088,00	PARKER-HANNIFIN CORP	USD	247 666,97	281 756,90	0,22
1 467,00	L3HARRIS TECHNOLOGIES INC	USD	247 510,53	267 385,02	0,21
806,00	LOCKHEED MARTIN CORP	USD	269 378,59	257 146,43	0,20
1 007,00	FEDEX CORP	USD	162 044,61	253 325,04	0,20
8 244,00	CSX CORP	USD	174 199,68	223 009,86	0,18
2 243,00	REPUBLIC SERVICES INC	USD	190 435,58	208 071,77	0,16
1 007,00	ILLINOIS TOOL WORKS INC	USD	156 583,59	189 834,56	0,15
1 555,00	WASTE MANAGEMENT INC	USD	150 133,70	183 717,80	0,15
564,00	NORTHROP GRUMMAN CORP	USD	163 729,94	172 842,92	0,14
1 384,00	AGILENT TECHNOLOGIES INC	USD	125 553,14	172 501,00	0,14
735,00	NORFOLK SOUTHERN CORP	USD	124 449,19	164 496,38	0,13
918,00	STANLEY BLACK & DECKER INC	USD	134 681,32	158 681,78	0,13
383,00	ROPER TECHNOLOGIES INC	USD	128 969,74	151 856,40	0,12
587,00	OLD DOMINION FREIGHT LINE INC	USD	102 372,46	125 626,55	0,10
1 793,00	OTIS WORLDWIDE CORP	USD	101 365,22	123 630,61	0,10
513,00	KANSAS CITY SOUTHERN	USD	87 842,61	122 580,94	0,10
223,00	TRANSDIGM GROUP INC	USD	97 700,68	121 718,19	0,10
570,00	CUMMINS INC	USD	93 572,26	117 186,64	0,09
2 012,00	AMPHENOL CORP -A-	USD	98 006,98	116 064,47	0,09
712,00	GENERAL DYNAMICS CORP	USD	94 633,69	113 028,97	0,09
2 206,00	MASCO CORP	USD	102 180,93	109 583,77	0,09
2 518,00	CARRIER GLOBAL CORP	USD	58 923,30	103 191,45	0,08
904,00	AMETEK INC	USD	84 198,99	101 765,70	0,08
1 485,00	BALL CORP	USD	100 187,61	101 454,29	0,08
664,00	VULCAN MATERIALS CO	USD	77 340,45	97 463,89	0,08
79,00	METTLER-TOLEDO INTERNATIONAL INC	USD	61 567,77	92 285,86	0,07
843,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	66 340,46	89 993,88	0,07
247,00	GENERAC HOLDINGS INC	USD	51 572,93	86 467,66	0,07
572,00	KEYSIGHT TECHNOLOGIES INC	USD	56 580,38	74 477,17	0,06
582,00	DOVER CORP	USD	53 760,57	73 909,40	0,06
192,00	TELEDYNE TECHNOLOGIES INC	USD	62 826,28	67 809,53	0,05
261,00	ROCKWELL AUTOMATION INC	USD	49 785,34	62 948,97	0,05
206,00	MARTIN MARIETTA MATERIALS INC	USD	44 409,54	61 112,09	0,05
511,00	HEICO CORP	USD	53 371,91	60 075,54	0,05
436,00	PERKINELMER INC	USD	45 982,33	56 769,31	0,04
1 796,00	HOWMET AEROSPACE INC	USD	35 547,77	52 203,47	0,04
168,00	WATERS CORP	USD	33 826,24	48 960,66	0,04
817,00	FORTIVE CORP	USD	42 009,07	48 045,83	0,04
537,00	CROWN HOLDINGS INC	USD	37 390,87	46 282,77	0,04
334,00	JB HUNT TRANSPORT SERVICES INC	USD	40 258,88	45 893,64	0,04
573,00	CH ROBINSON WORLDWIDE INC	USD	42 868,95	45 259,20	0,04
343,00	XPO LOGISTICS INC	USD	27 665,94	40 460,62	0,03
289,00	AVALARA INC	USD	33 709,15	39 430,12	0,03
387,00	XYLEM INC	USD	30 769,09	39 147,06	0,03
811,00	SERVICE CORP INTERNATIONAL	USD	35 445,72	36 648,51	0,03
271,00	JACOBS ENGINEERING GROUP INC	USD	21 118,18	30 488,91	0,02
495,00	A O SMITH CORP	USD	23 555,43	30 078,15	0,02

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## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
281,00	HEICO CORP -A-	USD	21 288,61	29 424,54	0,02
366,00	TRIMBLE INC	USD	17 590,55	25 254,88	0,02
298,00	FORTUNE BRANDS HOME & SECURITY INC	USD	17 859,32	25 030,58	0,02
429,00	TEXTRON INC	USD	14 651,77	24 877,57	0,02
585,00	INGERSOLL RAND INC	USD	19 577,18	24 077,78	0,02
132,00	HUNTINGTON INGALLS INDUSTRIES INC	USD	20 147,13	23 458,12	0,02
315,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	17 985,30	21 860,60	0,02
102,00	SNAP-ON INC	USD	14 178,49	19 217,34	0,01
97,00	IDEX CORP	USD	16 216,73	17 998,85	0,01
218,00	OWENS CORNING	USD	15 856,95	17 996,62	0,01
247,00	COGNEX CORP	USD	14 766,03	17 505,98	0,01
165,00	ARROW ELECTRONICS INC	USD	12 895,97	15 837,71	0,01
165,00	LEIDOS HOLDINGS INC	USD	13 828,68	14 066,52	0,01
115,00	PACKAGING CORP OF AMERICA	USD	11 018,38	13 132,05	0,01
36,00	LENNOX INTERNATIONAL INC	USD	7 863,93	10 649,12	0,01
55,00	NORDSON CORP	USD	9 027,68	10 180,49	0,01
244,00	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	9 524,18	9 353,43	0,01
235,00	BUILDERS FIRSTSOURCE INC	USD	8 259,82	8 453,58	0,01
153,00	SEALED AIR CORP	USD	6 358,18	7 644,19	0,01
<b>Basic Goods</b>			<b>3 888 382,12</b>	<b>4 231 385,53</b>	<b>3,36</b>
16 262,00	COCA-COLA CO	USD	722 715,95	741 998,80	0,59
6 752,00	PHILIP MORRIS INTERNATIONAL INC	USD	459 789,13	564 289,05	0,45
4 059,00	PEPSICO INC	USD	479 948,88	507 143,71	0,40
11 117,00	ALTRIA GROUP INC	USD	421 893,74	446 967,11	0,35
4 714,00	MONDELEZ INTERNATIONAL INC -A-	USD	223 799,23	248 201,38	0,20
3 653,00	GENERAL MILLS INC	USD	185 921,99	187 686,30	0,15
5 637,00	KROGER CO	USD	164 529,78	182 100,82	0,14
1 243,00	KIMBERLY-CLARK CORP	USD	145 705,67	140 221,31	0,11
3 988,00	KRAFT HEINZ CO	USD	117 801,53	137 136,82	0,11
659,00	CONSTELLATION BRANDS INC -A-	USD	103 644,33	129 971,70	0,10
2 486,00	ARCHER-DANIELS-MIDLAND CO	USD	97 535,60	127 035,61	0,10
1 316,00	SYSCO CORP	USD	76 439,69	86 279,58	0,07
578,00	HERSHEY CO	USD	73 925,92	84 894,16	0,07
1 144,00	TYSON FOODS INC -A-	USD	70 241,92	71 153,89	0,06
2 170,00	KEURIG DR PEPPER INC	USD	58 913,86	64 483,31	0,05
816,00	MONSTER BEVERAGE CORP	USD	50 029,18	62 856,53	0,05
832,00	MCCORMICK & CO INC	USD	63 719,77	61 963,24	0,05
59,00	BOSTON BEER CO INC -A-	USD	53 862,86	50 786,04	0,04
905,00	KELLOGG CO	USD	50 077,13	49 092,35	0,04
262,00	AVERY DENNISON CORP	USD	30 664,75	46 448,14	0,04
1 415,00	CONAGRA BRANDS INC	USD	42 397,87	43 408,11	0,03
264,00	CLOROX CO	USD	43 251,15	40 050,78	0,03
257,00	JM SMUCKER CO	USD	25 496,65	28 079,50	0,02
439,00	BROWN-FORMAN CORP -B-	USD	26 493,71	27 741,50	0,02
618,00	HORMEL FOODS CORP	USD	24 954,57	24 883,62	0,02
331,00	CHURCH & DWIGHT CO INC	USD	23 257,90	23 785,99	0,02
437,00	MOLSON COORS BREWING CO -B-	USD	18 511,75	19 784,57	0,02
449,00	CAMPBELL SOUP CO	USD	18 302,10	17 261,07	0,01
141,00	LAMB WESTON HOLDINGS INC	USD	8 288,88	9 590,23	0,01
107,00	DARLING INGREDIENTS INC	USD	6 266,63	6 090,31	0,01
<b>Energy</b>			<b>2 806 396,16</b>	<b>3 328 984,62</b>	<b>2,64</b>
15 033,00	EXXON MOBIL CORP	USD	685 509,11	799 629,96	0,63
7 184,00	CHEVRON CORP	USD	621 953,06	634 498,51	0,50
4 023,00	CONOCOPHILLIPS	USD	143 169,19	206 594,64	0,16
12 346,00	KINDER MORGAN INC	USD	167 470,00	189 786,21	0,15
2 997,00	MARATHON PETROLEUM CORP	USD	104 919,85	152 693,02	0,12
6 792,00	WILLIAMS COS INC	USD	131 353,23	152 059,63	0,12
5 649,00	OCCIDENTAL PETROLEUM CORP	USD	99 989,11	148 953,66	0,12

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 701,00	EOG RESOURCES INC	USD	93 636,33	119 682,41	0,10
1 443,00	HESS CORP	USD	70 247,48	106 250,69	0,08
731,00	PIONEER NATURAL RESOURCES CO	USD	68 687,73	100 178,82	0,08
5 004,00	BAKER HUGHES A GE CO	USD	87 042,58	96 501,75	0,08
3 663,00	DEVON ENERGY CORP	USD	63 351,47	90 161,83	0,07
1 023,00	PHILLIPS 66	USD	68 799,50	74 031,38	0,06
3 510,00	HALLIBURTON CO	USD	53 530,67	68 430,02	0,05
420,00	ENPHASE ENERGY INC	USD	47 260,21	65 034,62	0,05
954,00	VALERO ENERGY CORP	USD	51 453,95	62 811,61	0,05
1 127,00	ONEOK INC	USD	39 284,73	52 876,51	0,04
4 558,00	MARATHON OIL CORP	USD	45 824,40	52 348,37	0,04
1 372,00	PLUG POWER INC	USD	59 755,79	39 555,32	0,03
412,00	NEXTERA ENERGY PARTNERS LP	USD	25 660,75	26 528,63	0,02
359,00	CHENIERE ENERGY INC	USD	19 220,95	26 258,24	0,02
610,00	TARGA RESOURCES CORP	USD	18 131,08	22 864,06	0,02
396,00	SUNRUN INC	USD	18 027,96	18 626,25	0,02
225,00	ESSENTIAL UTILITIES INC	USD	8 459,03	8 670,63	0,01
409,00	APA CORP	USD	7 885,13	7 459,87	0,01
503,00	NATIONAL OILWELL VARCO INC	USD	5 772,87	6 497,98	0,01
<b>Multi-Utilities</b>			<b>2 901 480,17</b>	<b>2 948 955,17</b>	<b>2,34</b>
6 587,00	NEXTERA ENERGY INC	USD	385 392,22	407 028,52	0,32
3 130,00	DUKE ENERGY CORP	USD	241 184,21	260 556,07	0,21
4 512,00	SOUTHERN CO	USD	224 063,22	230 222,60	0,18
3 297,00	DOMINION ENERGY INC	USD	219 789,48	204 536,78	0,16
2 769,00	EVERSOURCE ENERGY	USD	192 653,93	187 355,13	0,15
1 668,00	DTE ENERGY CO	USD	183 436,88	182 285,77	0,14
3 815,00	EXELON CORP	USD	132 867,49	142 543,69	0,11
1 231,00	SEMPRA ENERGY	USD	141 978,45	137 518,17	0,11
1 989,00	XCEL ENERGY INC	USD	113 116,92	110 494,35	0,09
1 448,00	WEC ENERGY GROUP INC	USD	115 796,19	108 609,10	0,09
2 197,00	EDISON INTERNATIONAL	USD	106 725,97	107 117,36	0,09
2 114,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	101 406,13	106 493,21	0,08
1 235,00	AMERICAN ELECTRIC POWER CO INC	USD	88 578,75	88 092,25	0,07
1 609,00	CMS ENERGY CORP	USD	86 027,18	80 158,25	0,06
1 264,00	CONSOLIDATED EDISON INC	USD	82 035,04	76 443,24	0,06
704,00	ENTERGY CORP	USD	60 540,03	59 186,07	0,05
432,00	AMERICAN WATER WORKS CO INC	USD	49 960,20	56 146,49	0,04
1 728,00	FIRSTENERGY CORP	USD	48 240,12	54 219,45	0,04
769,00	AMEREN CORP	USD	52 163,03	51 902,12	0,04
2 114,00	PPL CORP	USD	51 653,28	49 859,64	0,04
2 157,00	AES CORP	USD	31 922,65	47 417,96	0,04
1 585,00	CENTERPOINT ENERGY INC	USD	27 699,91	32 771,89	0,03
3 629,00	PG&E CORP	USD	32 330,80	31 121,44	0,02
1 322,00	NISOURCE INC	USD	27 197,63	27 311,73	0,02
1 407,00	VISTRA ENERGY CORP	USD	22 407,85	22 008,46	0,02
638,00	NRG ENERGY INC	USD	19 412,23	21 680,91	0,02
237,00	ATMOS ENERGY CORP	USD	21 417,91	19 207,40	0,02
423,00	UGI CORP	USD	12 602,12	16 518,36	0,01
308,00	ALLIANT ENERGY CORP	USD	13 447,27	14 481,89	0,01
115,00	PINNACLE WEST CAPITAL CORP	USD	7 843,69	7 948,85	0,01
272,00	OGE ENERGY CORP	USD	7 589,39	7 718,02	0,01
<b>Raw materials</b>			<b>1 612 232,71</b>	<b>1 981 751,60</b>	<b>1,57</b>
4 399,00	DOW INC	USD	213 442,47	234 731,92	0,19
3 886,00	NEWMONT GOLD CORP CORP	USD	190 824,26	207 685,77	0,17
813,00	SHERWIN-WILLIAMS CO	USD	144 060,35	186 779,44	0,15
1 029,00	ECOLAB INC	USD	176 945,66	178 719,14	0,14
728,00	AIR PRODUCTS & CHEMICALS INC	USD	155 935,58	176 600,84	0,14
1 091,00	PPG INDUSTRIES INC	USD	128 646,26	156 184,31	0,12

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## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 210,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	117 554,45	152 436,05	0,12
2 318,00	DUPONT DE NEMOURS INC	USD	131 903,24	151 308,11	0,12
4 350,00	FREEMPORT-MCMORAN INC	USD	60 674,86	136 123,13	0,11
1 219,00	NUCOR CORP	USD	56 297,58	98 607,48	0,08
1 466,00	INTERNATIONAL PAPER CO	USD	50 257,88	75 790,89	0,06
259,00	ALBEMARLE CORP	USD	23 705,17	36 791,57	0,03
403,00	FMC CORP	USD	35 564,84	36 769,19	0,03
308,00	EASTMAN CHEMICAL CO	USD	23 950,48	30 322,10	0,02
234,00	CELANESE CORP -A-	USD	24 451,75	29 913,47	0,02
609,00	CF INDUSTRIES HOLDINGS INC	USD	23 580,80	26 421,31	0,02
942,00	MOSAIC CO	USD	20 879,68	25 347,17	0,02
342,00	STEEL DYNAMICS INC	USD	9 202,26	17 187,95	0,01
106,00	RELIANCE STEEL & ALUMINUM CO	USD	13 872,96	13 487,98	0,01
141,00	RPM INTERNATIONAL INC	USD	10 482,18	10 543,78	0,01
<b>Unused Consumer Discretionary</b>			<b>9 807,23</b>	<b>9 583,30</b>	<b>0,01</b>
612,00	UNDER ARMOUR INC	USD	9 807,23	9 583,30	0,01
<b>IRELAND</b>			<b>2 126 690,88</b>	<b>2 673 376,20</b>	<b>2,12</b>
<b>Computing and IT</b>			<b>610 181,00</b>	<b>771 158,80</b>	<b>0,61</b>
2 485,00	ACCENTURE PLC -A-	USD	476 004,51	617 718,85	0,49
401,00	LINDE PLC	USD	98 568,86	97 756,17	0,08
751,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	35 607,63	55 683,78	0,04
<b>Industries</b>			<b>451 351,00</b>	<b>628 035,28</b>	<b>0,50</b>
3 575,00	JOHNSON CONTROLS INTERNATIONAL	USD	141 494,67	206 891,08	0,16
1 593,00	EATON CORP PLC US TRADED	USD	143 957,93	199 047,66	0,16
711,00	TRANE TECHNOLOGIES PLC US TRADED	USD	64 568,83	110 400,10	0,09
383,00	EATON CORP PLC IRELAND TRADED	USD	45 825,82	47 856,41	0,04
206,00	TRANE TECHNOLOGIES PLC IRELAND TRADED	USD	31 256,84	31 986,53	0,02
183,00	ALLEGION PLC	USD	16 729,01	21 495,82	0,02
182,00	PENTAIR PLC	USD	7 517,90	10 357,68	0,01
<b>Health</b>			<b>546 765,32</b>	<b>627 227,12</b>	<b>0,50</b>
3 919,00	MEDTRONIC PLC	USD	362 327,59	410 207,63	0,32
773,00	STERIS PLC	USD	118 714,79	134 471,56	0,11
740,00	HORIZON THERAPEUTICS PLC	USD	44 096,79	58 431,20	0,05
161,00	JAZZ PHARMACEUTICALS PLC	USD	21 626,15	24 116,73	0,02
<b>Raw materials</b>			<b>272 951,24</b>	<b>369 084,39</b>	<b>0,29</b>
1 514,00	LINDE PLC US TRADED	USD	272 951,24	369 084,39	0,29
<b>Finance</b>			<b>245 442,32</b>	<b>277 870,61</b>	<b>0,22</b>
858,00	AON PLC	USD	150 517,20	172 743,05	0,14
542,00	WILLIS TOWERS WATSON PLC	USD	94 925,12	105 127,56	0,08
<b>BERMUDA</b>			<b>301 311,02</b>	<b>365 596,89</b>	<b>0,29</b>
<b>Consumer Retail</b>			<b>139 086,84</b>	<b>171 736,41</b>	<b>0,14</b>
1 589,00	IHS MARKIT LTD	USD	116 673,67	150 954,25	0,12
838,00	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	22 413,17	20 782,16	0,02
<b>Finance</b>			<b>104 970,38</b>	<b>130 622,24</b>	<b>0,10</b>
610,00	ATHENE HOLDING LTD -A-	USD	25 467,96	34 720,45	0,03
1 023,00	ARCH CAPITAL GROUP LTD	USD	28 796,95	33 591,03	0,03
1 265,00	INVESCO LTD	USD	17 605,84	28 512,89	0,02
87,00	EVEREST RE GROUP LTD	USD	15 806,50	18 487,95	0,01
122,00	RENAISSANCERE HOLDINGS LTD	USD	17 293,13	15 309,92	0,01
<b>Basic Goods</b>			<b>46 423,87</b>	<b>52 851,23</b>	<b>0,04</b>
802,00	BUNGE LTD	USD	46 423,87	52 851,23	0,04

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>10 829,93</b>	<b>10 387,01</b>	<b>0,01</b>
404,00	AXALTA COATING SYSTEMS LTD	USD	10 829,93	10 387,01	0,01
<b>SWITZERLAND</b>			<b>284 035,11</b>	<b>354 123,26</b>	<b>0,28</b>
<b>Finance</b>			<b>172 374,50</b>	<b>199 830,86</b>	<b>0,16</b>
1 491,00	CHUBB LTD	USD	172 374,50	199 830,86	0,16
<b>Industries</b>			<b>111 660,61</b>	<b>154 292,40</b>	<b>0,12</b>
889,00	TE CONNECTIVITY LTD	USD	74 025,03	101 358,99	0,08
434,00	GARMIN LTD	USD	37 635,58	52 933,41	0,04
<b>UNITED KINGDOM</b>			<b>272 075,79</b>	<b>289 690,13</b>	<b>0,23</b>
<b>Telecommunication</b>			<b>241 747,24</b>	<b>259 793,07</b>	<b>0,21</b>
5 817,00	LIBERTY GLOBAL PLC -A-	USD	125 171,96	133 223,41	0,11
5 551,00	LIBERTY GLOBAL PLC -C-	USD	116 575,28	126 569,66	0,10
<b>Health</b>			<b>23 626,48</b>	<b>22 466,89</b>	<b>0,02</b>
650,00	ROYALTY PHARMA PLC	USD	23 626,48	22 466,89	0,02
<b>Computing and IT</b>			<b>6 702,07</b>	<b>7 430,17</b>	<b>0,00</b>
152,00	SENSATA TECHNOLOGIES HOLDING NV	USD	6 702,07	7 430,17	0,00
<b>JERSEY</b>			<b>179 040,55</b>	<b>244 058,03</b>	<b>0,19</b>
<b>Consumer Retail</b>			<b>77 617,19</b>	<b>119 798,40</b>	<b>0,09</b>
903,00	APTIV PLC	USD	77 617,19	119 798,40	0,09
<b>Industries</b>			<b>58 191,13</b>	<b>60 600,07</b>	<b>0,05</b>
6 271,00	AMCOR PLC	USD	58 191,13	60 600,07	0,05
<b>Health</b>			<b>31 991,75</b>	<b>52 934,50</b>	<b>0,04</b>
283,00	NOVOCURE LTD	USD	31 991,75	52 934,50	0,04
<b>Computing and IT</b>			<b>11 240,48</b>	<b>10 725,06</b>	<b>0,01</b>
462,00	CLARIVATE PLC	USD	11 240,48	10 725,06	0,01
<b>NETHERLANDS</b>			<b>154 698,07</b>	<b>229 769,17</b>	<b>0,18</b>
<b>Computing and IT</b>			<b>104 414,92</b>	<b>166 879,62</b>	<b>0,13</b>
962,00	NXP SEMICONDUCTORS NV	USD	104 414,92	166 879,62	0,13
<b>Raw materials</b>			<b>50 283,15</b>	<b>62 889,55</b>	<b>0,05</b>
725,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	50 283,15	62 889,55	0,05
<b>CANADA</b>			<b>59 916,47</b>	<b>67 675,96</b>	<b>0,06</b>
<b>Industries</b>			<b>59 916,47</b>	<b>67 675,96</b>	<b>0,06</b>
672,00	WASTE CONNECTIONS INC	USD	59 916,47	67 675,96	0,06
<b>CURACAO</b>			<b>45 028,98</b>	<b>63 890,41</b>	<b>0,05</b>
<b>Energy</b>			<b>45 028,98</b>	<b>63 890,41</b>	<b>0,05</b>
2 367,00	SCHLUMBERGER LTD	USD	45 028,98	63 890,41	0,05
<b>LIBERIA</b>			<b>44 895,48</b>	<b>51 129,14</b>	<b>0,04</b>
<b>Consumer Retail</b>			<b>44 895,48</b>	<b>51 129,14</b>	<b>0,04</b>
711,00	ROYAL CARIBBEAN CRUISES LTD	USD	44 895,48	51 129,14	0,04

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

## Eurizon Fund - Equity USA LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PANAMA</b>			<b>29 456,62</b>	<b>35 608,99</b>	<b>0,03</b>
<b>Consumer Retail</b>			<b>29 456,62</b>	<b>35 608,99</b>	<b>0,03</b>
1 602,00	CARNIVAL CORP	USD	29 456,62	35 608,99	0,03
<b>Total Portfolio</b>			<b>97 339 116,86</b>	<b>126 110 290,85</b>	<b>100,08</b>

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

## Eurizon Fund - Equity USA LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>1 678,05</b>	<b>537 271,01</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>7 787,33</b>	<b>245 366,27</b>
20	1	Purchase	NASDAQ 100 EMINI	17/09/2021	USD	7 787,33	245 366,27
<b>Unrealised loss on future contracts and commitment</b>						<b>(6 109,28)</b>	<b>291 904,74</b>
50	(3)	Sale	EMINI RUSSEL 2000	17/09/2021	USD	(6 109,28)	291 904,74

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	398 693 992,77	
Banks	(Note 3)	150 993,67	
Receivable on investments sold		1 428 157,83	
Receivable on subscriptions		526 209,00	
Other assets	(Note 11)	147 059,21	
<b>Total assets</b>		<b>400 946 412,48</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(9 148,31)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(342,75)	
Payable on investments purchased		(15 879 692,62)	
Payable on redemptions		(2 129 002,20)	
Other liabilities		(111 301,93)	
<b>Total liabilities</b>		<b>(18 129 487,81)</b>	
<b>Total net assets</b>		<b>382 816 924,67</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	140,50	2 724 614,799
Class ZH Units	EUR	132,08	100,000

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>169 332 436,52</b>
Net income from investments	(Note 2)	1 404 348,39
<b>Total income</b>		<b>1 404 348,39</b>
Management fee	(Note 6)	(285 114,80)
Depository fee	(Note 8)	(36 323,66)
Subscription tax	(Note 4)	(17 384,86)
Other charges and taxes	(Notes 5, 8)	(92 808,58)
<b>Total expenses</b>		<b>(431 631,90)</b>
<b>Net investment income / (loss)</b>		<b>972 716,49</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	10 169 599,30
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	37 240 681,31
- option contracts	(Notes 2, 9)	21 068,20
- forward foreign exchange contracts	(Notes 2, 9)	(430,22)
- foreign currencies	(Note 2)	(409,62)
<b>Net result of operations for the period</b>		<b>48 403 225,46</b>
Subscriptions for the period		224 567 939,98
Redemptions for the period		(59 486 677,29)
<b>Net assets at the end of the period</b>		<b>382 816 924,67</b>

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

## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>348 232 400,22</b>	<b>398 693 992,77</b>	<b>104,15</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>348 232 400,22</b>	<b>398 693 992,77</b>	<b>104,15</b>
<b>Shares</b>			<b>348 232 400,22</b>	<b>398 693 992,77</b>	<b>104,15</b>
<b>UNITED STATES</b>			<b>335 260 055,85</b>	<b>383 807 433,60</b>	<b>100,26</b>
<b>Computing and IT</b>			<b>78 157 971,67</b>	<b>92 029 985,84</b>	<b>24,04</b>
198 663,00	APPLE INC	USD	19 669 785,10	22 943 646,95	5,99
88 337,00	MICROSOFT CORP	USD	16 789 303,85	20 179 173,10	5,27
7 914,00	NVIDIA CORP	USD	3 515 865,60	5 339 394,76	1,39
6 513,00	ADOBE INC	USD	2 588 396,24	3 216 351,65	0,84
17 287,00	TEXAS INSTRUMENTS INC	USD	2 395 835,85	2 803 177,71	0,73
57 996,00	INTEL CORP	USD	2 790 016,35	2 745 504,53	0,72
9 056,00	SALESFORCE.COM INC	USD	1 711 447,60	1 865 341,11	0,49
15 265,00	QUALCOMM INC	USD	1 724 175,50	1 839 805,52	0,48
14 176,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 542 438,31	1 752 305,26	0,46
3 729,00	SERVICENOW INC	USD	1 509 295,62	1 728 030,13	0,45
13 562,00	APPLIED MATERIALS INC	USD	1 110 177,38	1 628 491,30	0,43
13 131,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 581 006,60	1 568 654,90	0,41
3 530,00	INTUIT INC	USD	1 094 205,50	1 459 059,99	0,38
20 050,00	ORACLE CORP	USD	1 092 221,62	1 316 039,48	0,34
2 200,00	LAM RESEARCH CORP	USD	876 424,78	1 207 133,22	0,32
4 810,00	SYNOPSYS INC	USD	1 002 074,54	1 118 601,26	0,29
16 024,00	CERNER CORP	USD	1 007 402,60	1 056 105,25	0,28
13 257,00	ADVANCED MICRO DEVICES INC	USD	883 867,24	1 050 029,00	0,27
4 246,00	WORKDAY INC	USD	811 522,16	854 785,00	0,22
11 659,00	MICRON TECHNOLOGY INC	USD	687 063,62	835 467,85	0,22
14 167,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	879 611,59	827 393,48	0,22
2 709,00	ANSYS INC	USD	752 054,22	792 802,99	0,21
2 240,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	746 317,98	731 045,42	0,19
27 234,00	HP INC	USD	589 267,04	693 308,08	0,18
2 805,00	AUTODESK INC	USD	618 204,10	690 428,44	0,18
7 506,00	FISERV INC	USD	701 814,76	676 546,03	0,18
6 895,00	ACTIVISION BLIZZARD INC	USD	504 485,27	554 902,16	0,14
1 274,00	EPAM SYSTEMS INC	USD	458 137,48	548 918,72	0,14
7 078,00	BLACK KNIGHT INC	USD	429 671,63	465 420,49	0,12
940,00	HUBSPOT INC	USD	366 495,25	461 890,99	0,12
1 005,00	MSCI INC	USD	343 274,06	451 762,49	0,12
1 357,00	TWILIO INC -A-	USD	357 267,06	451 028,63	0,12
3 670,00	ZENDESK INC	USD	414 634,46	446 688,20	0,12
4 423,00	GUIDEWIRE SOFTWARE INC	USD	380 472,40	420 406,71	0,11
2 400,00	QORVO INC	USD	328 960,28	395 952,24	0,10
7 818,00	MARVELL TECHNOLOGY INC	USD	287 426,68	384 538,08	0,10
6 328,00	WESTERN DIGITAL CORP	USD	316 929,76	379 765,19	0,10
1 555,00	DOCUSIGN INC	USD	287 329,26	366 583,30	0,10
5 025,00	NETAPP INC	USD	272 288,24	346 694,74	0,09
2 816,00	CADENCE DESIGN SYSTEMS INC	USD	280 609,66	324 888,21	0,08
833,00	TYLER TECHNOLOGIES INC	USD	277 279,56	317 753,62	0,08
1 399,00	CROWDSTRIKE HOLDINGS INC -A-	USD	247 054,44	296 468,94	0,08
11 296,00	DROPBOX INC -A-	USD	258 350,05	288 710,34	0,08
611,00	ZEBRA TECHNOLOGIES CORP -A-	USD	192 496,40	272 803,97	0,07
2 880,00	PAYCHEX INC	USD	220 019,73	260 581,71	0,07
2 952,00	CERIDIAN HCM HOLDING INC	USD	216 846,69	238 768,61	0,06
1 941,00	SPLUNK INC	USD	272 541,88	236 638,54	0,06
19 171,00	HEWLETT PACKARD ENTERPRISE	USD	204 168,64	235 696,97	0,06
1 744,00	ELECTRONIC ARTS INC	USD	194 802,15	211 518,17	0,06
2 299,00	CLOUDFLARE INC	USD	143 281,67	205 182,59	0,05

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## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 171,00	SLACK TECHNOLOGIES INC -A-	USD	160 343,32	193 165,68	0,05
1 838,00	ZILLOW GROUP INC -C-	USD	199 278,05	189 425,96	0,05
1 232,00	XILINX INC	USD	121 542,32	150 262,58	0,04
907,00	SKYWORKS SOLUTIONS INC	USD	119 283,72	146 654,16	0,04
1 068,00	VMWARE INC -A-	USD	131 397,84	144 066,00	0,04
1 682,00	DELL TECHNOLOGIES INC	USD	104 632,64	141 365,09	0,04
4 177,00	ON SEMICONDUCTOR CORP	USD	103 283,18	134 830,49	0,04
622,00	FORTINET INC	USD	81 052,05	124 929,68	0,03
392,00	PAYCOM SOFTWARE INC	USD	115 631,57	120 145,18	0,03
1 367,00	DATADOG INC -A-	USD	102 981,04	119 974,10	0,03
1 159,00	AKAMAI TECHNOLOGIES INC	USD	104 055,33	113 955,08	0,03
2 017,00	BENTLEY SYSTEMS INC -B-	USD	95 137,15	110 178,93	0,03
307,00	MONGODB INC	USD	70 268,25	93 588,49	0,02
392,00	COUPA SOFTWARE INC	USD	99 051,93	86 640,58	0,02
359,00	SOLAREEDGE TECHNOLOGIES INC	USD	83 209,37	83 663,70	0,02
446,00	ZSCALER INC	USD	63 144,83	81 257,03	0,02
812,00	CITRIX SYSTEMS INC	USD	95 164,97	80 296,14	0,02
552,00	ANALOG DEVICES INC	USD	64 030,95	80 135,15	0,02
390,00	SNOWFLAKE INC	USD	92 489,48	79 519,31	0,02
589,00	PTC INC	USD	57 367,71	70 159,46	0,02
654,00	UNITY SOFTWARE INC	USD	51 376,99	60 569,01	0,02
136,00	FAIR ISAAC CORP	USD	52 111,83	57 647,73	0,02
348,00	10X GENOMICS INC	USD	46 435,72	57 462,96	0,01
932,00	AVANTOR INC	USD	20 082,98	27 907,33	0,01
<b>Telecommunication</b>			<b>55 338 245,11</b>	<b>63 738 940,44</b>	<b>16,65</b>
5 167,00	AMAZON.COM INC	USD	13 576 443,36	14 988 867,41	3,92
26 932,00	FACEBOOK INC -A-	USD	6 712 367,62	7 896 552,03	2,06
3 469,00	ALPHABET INC -A-	USD	5 454 151,59	7 142 731,50	1,87
3 314,00	ALPHABET INC -C-	USD	5 217 883,66	7 003 912,93	1,83
27 567,00	WALT DISNEY CO	USD	3 723 259,04	4 085 883,44	1,07
57 208,00	CISCO SYSTEMS INC	USD	2 242 017,31	2 556 726,95	0,67
50 684,00	COMCAST CORP -A-	USD	2 119 208,95	2 436 967,91	0,64
51 222,00	VERIZON COMMUNICATIONS INC	USD	2 488 445,15	2 420 075,24	0,63
5 249,00	NETFLIX INC	USD	2 218 430,62	2 337 948,32	0,61
76 213,00	AT&T INC	USD	1 893 854,87	1 849 573,36	0,48
15 052,00	EBAY INC	USD	725 276,04	891 137,86	0,23
459,00	BOOKING HOLDINGS INC	USD	783 315,77	846 895,02	0,22
4 428,00	MOTOROLA SOLUTIONS INC	USD	681 579,43	809 689,96	0,21
572,00	MERCADOLIBRE INC	USD	659 372,02	751 374,85	0,20
1 774,00	ROKU INC	USD	555 927,90	686 996,45	0,18
4 448,00	CDW CORP	USD	564 528,95	655 066,04	0,17
11 222,00	SNAP INC -A-	USD	435 512,41	644 798,63	0,17
5 211,00	T-MOBILE US INC	USD	550 275,80	636 401,68	0,17
23 008,00	INTERPUBLIC GROUP OF COS INC	USD	629 020,67	630 347,88	0,16
1 032,00	CHARTER COMMUNICATIONS INC -A-	USD	547 947,06	627 823,62	0,16
2 728,00	OKTA INC	USD	522 141,24	562 852,44	0,15
8 490,00	TWITTER INC	USD	376 681,35	492 618,78	0,13
9 672,00	UBER TECHNOLOGIES INC	USD	373 641,19	408 770,05	0,11
1 588,00	RINGCENTRAL INC -A-	USD	368 058,59	389 106,00	0,10
11 084,00	FOX CORP -A-	USD	341 296,08	347 034,92	0,09
2 059,00	F5 NETWORKS INC	USD	323 128,73	324 085,29	0,08
7 783,00	VIACOMCBS INC -B-	USD	303 310,19	296 645,10	0,08
870,00	VERISIGN INC	USD	149 174,30	167 037,86	0,04
3 014,00	LYFT INC -A-	USD	137 146,07	153 711,64	0,04
494,00	FACTSET RESEARCH SYSTEMS INC	USD	134 055,91	139 802,06	0,04
465,00	WAYFAIR INC	USD	110 887,04	123 792,12	0,03
5 066,00	NORTONLIFELOCK INC	USD	94 971,33	116 280,00	0,03
3 425,00	DISCOVERY INC -A-	USD	104 425,48	88 606,92	0,02

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

## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 100,00	GODADDY INC -A-	USD	72 988,41	80 661,06	0,02
719,00	ZILLOW GROUP INC -A-	USD	81 031,86	74 288,75	0,02
5 786,00	SIRIUS XM HOLDINGS INC	USD	29 086,54	31 908,61	0,01
70,00	PALO ALTO NETWORKS INC	USD	20 279,24	21 901,92	0,01
1 751,00	LUMEN TECHNOLOGIES INC	USD	17 123,34	20 065,84	0,00
<b>Finance</b>			<b>53 715 825,78</b>	<b>62 672 726,44</b>	<b>16,37</b>
43 857,00	JP MORGAN CHASE & CO	USD	4 858 078,09	5 752 183,47	1,50
22 825,00	VISA INC -A-	USD	4 018 029,21	4 500 327,89	1,18
114 792,00	BANK OF AMERICA CORP	USD	3 265 002,77	3 990 953,54	1,04
11 687,00	MASTERCARD INC -A-	USD	3 358 615,20	3 597 946,46	0,94
14 271,00	PAYPAL HOLDINGS INC	USD	2 686 800,50	3 507 638,93	0,92
14 058,00	BERKSHIRE HATHAWAY INC -B-	USD	2 774 329,35	3 294 542,05	0,86
36 688,00	CITIGROUP INC	USD	1 934 548,92	2 188 780,43	0,57
27 810,00	MORGAN STANLEY	USD	1 684 021,62	2 150 179,30	0,56
9 259,00	AMERICAN TOWER CORP	USD	1 848 090,22	2 109 136,53	0,55
52 904,00	WELLS FARGO & CO	USD	1 696 365,82	2 020 424,12	0,53
2 101,00	BLACKROCK INC	USD	1 219 156,01	1 550 140,02	0,40
9 256,00	CROWN CASTLE INTERNATIONAL CORP	USD	1 337 447,82	1 522 763,05	0,40
7 569,00	CIGNA CORP	USD	1 401 278,28	1 513 097,17	0,39
9 353,00	AMERICAN EXPRESS CO	USD	978 621,75	1 303 141,43	0,34
19 705,00	CHARLES SCHWAB CORP	USD	883 441,62	1 209 815,61	0,32
6 553,00	CME GROUP INC	USD	1 090 246,58	1 175 218,27	0,31
24 979,00	TRUIST FINANCIAL CORP	USD	1 099 330,28	1 169 014,09	0,31
3 421,00	GOLDMAN SACHS GROUP INC	USD	795 716,49	1 094 840,61	0,29
20 736,00	METLIFE INC	USD	908 265,95	1 046 503,91	0,27
9 956,00	PROLOGIS INC	USD	867 857,18	1 003 491,09	0,26
1 465,00	EQUINIX INC	USD	890 715,33	991 490,36	0,26
7 367,00	MARSH & MCLENNAN COS INC	USD	740 677,49	873 926,17	0,23
11 043,00	CBRE GROUP INC -A-	USD	666 711,75	798 310,08	0,21
42 730,00	REGIONS FINANCIAL CORP	USD	654 733,02	727 119,46	0,19
3 451,00	AMERIPRISE FINANCIAL INC	USD	673 778,58	724 246,94	0,19
24 752,00	WEYERHAEUSER CO	USD	703 359,42	718 410,84	0,19
5 838,00	SIMON PROPERTY GROUP INC	USD	523 964,62	642 332,29	0,17
53 265,00	HUNTINGTON BANCSHARES INC	USD	607 631,93	640 940,36	0,17
4 132,00	NASDAQ INC	USD	518 721,18	612 534,98	0,16
14 296,00	AMERICAN INTERNATIONAL GROUP INC	USD	497 264,27	573 816,73	0,15
12 398,00	AFLAC INC	USD	471 351,00	560 988,57	0,15
2 966,00	T ROWE PRICE GROUP INC	USD	388 910,17	495 133,42	0,13
5 566,00	PROGRESSIVE CORP	USD	430 108,47	460 946,61	0,12
3 154,00	SUN COMMUNITIES INC	USD	430 095,02	455 852,37	0,12
7 687,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	401 240,64	401 689,14	0,10
8 979,00	BANK OF NEW YORK MELLON CORP	USD	316 123,86	387 885,94	0,10
5 916,00	WR BERKLEY CORP	USD	347 688,29	371 302,52	0,10
7 876,00	LOEWS CORP	USD	316 923,71	362 950,66	0,09
47 658,00	ANNALY CAPITAL MANAGEMENT INC	USD	360 340,52	356 862,15	0,09
4 787,00	WELLTOWER INC	USD	254 543,90	335 441,02	0,09
580,00	ALLEGHANY CORP	USD	336 104,58	326 250,45	0,08
2 486,00	TRAVELERS COS INC	USD	281 946,82	313 836,64	0,08
1 148,00	SBA COMMUNICATIONS CORP	USD	283 303,19	308 514,56	0,08
2 809,00	RAYMOND JAMES FINANCIAL INC	USD	296 419,66	307 689,45	0,08
4 298,00	STATE STREET CORP	USD	265 459,45	298 203,27	0,08
2 949,00	INTERCONTINENTAL EXCHANGE INC	USD	267 219,49	295 173,39	0,08
2 298,00	DIGITAL REALTY TRUST INC	USD	279 144,62	291 556,55	0,08
10 203,00	HEALTHPEAK PROPERTIES INC	USD	252 933,81	286 413,44	0,07
2 609,00	CINCINNATI FINANCIAL CORP	USD	204 238,59	256 565,84	0,07
3 523,00	EQUITY RESIDENTIAL	USD	186 572,62	228 746,83	0,06
2 233,00	NORTHERN TRUST CORP	USD	173 393,27	217 707,51	0,06
2 057,00	REINSURANCE GROUP OF AMERICA INC	USD	193 711,12	197 738,33	0,05

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## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 956,00	DISCOVER FINANCIAL SERVICES	USD	127 830,25	195 105,09	0,05
5 854,00	OMEGA HEALTHCARE INVESTORS INC	USD	168 423,27	179 139,52	0,05
3 472,00	US BANCORP	USD	136 516,58	166 792,93	0,04
1 258,00	ASSURANT INC	USD	138 835,04	165 675,30	0,04
3 403,00	VENTAS INC	USD	132 331,15	163 851,25	0,04
1 597,00	BOSTON PROPERTIES INC	USD	127 171,73	154 313,30	0,04
10 250,00	AGNC INVESTMENT CORP	USD	155 580,69	145 983,99	0,04
1 046,00	CAPITAL ONE FINANCIAL CORP	USD	108 921,65	136 441,23	0,04
819,00	PNC FINANCIAL SERVICES GROUP INC	USD	98 840,08	131 741,60	0,03
6 775,00	WESTERN UNION CO	USD	132 251,53	131 226,64	0,03
1 144,00	ALLSTATE CORP	USD	101 988,21	125 831,26	0,03
7 236,00	HOST HOTELS & RESORTS INC	USD	85 558,36	104 277,91	0,03
2 372,00	ALLY FINANCIAL INC	USD	66 073,06	99 688,36	0,03
2 251,00	VEREIT INC	USD	91 083,86	87 181,36	0,02
2 701,00	VICI PROPERTIES INC	USD	60 442,15	70 650,96	0,02
103,00	SVB FINANCIAL GROUP	USD	32 606,62	48 328,07	0,01
1 119,00	SYNCHRONY FINANCIAL	USD	30 797,50	45 782,83	0,01
<b>Consumer Retail</b>			<b>42 406 199,83</b>	<b>47 994 364,68</b>	<b>12,54</b>
9 485,00	TESLA INC	USD	4 358 603,98	5 436 336,36	1,42
13 386,00	HOME DEPOT INC	USD	3 178 070,20	3 599 510,42	0,94
8 362,00	COSTCO WHOLESALE CORP	USD	2 532 371,89	2 789 940,88	0,73
13 933,00	MCDONALD'S CORP	USD	2 588 506,59	2 713 873,06	0,71
21 570,00	PROCTER & GAMBLE CO	USD	2 408 420,81	2 454 202,42	0,64
13 356,00	LOWE'S COS INC	USD	1 914 333,65	2 184 553,53	0,57
15 401,00	NIKE INC -B-	USD	1 653 001,22	2 006 323,72	0,52
11 122,00	AUTOMATIC DATA PROCESSING INC	USD	1 657 359,05	1 862 762,91	0,49
8 328,00	TARGET CORP	USD	1 263 287,70	1 697 621,82	0,44
6 442,00	SQUARE INC -A-	USD	1 074 404,17	1 324 360,25	0,35
10 805,00	WALMART INC	USD	1 249 903,88	1 284 864,10	0,34
12 296,00	STARBUCKS CORP	USD	1 014 390,53	1 159 301,02	0,30
16 844,00	COLGATE-PALMOLIVE CO	USD	1 121 386,62	1 155 458,91	0,30
9 949,00	HILTON WORLDWIDE HOLDINGS INC	USD	967 369,89	1 011 930,00	0,26
2 838,00	S&P GLOBAL INC	USD	833 557,43	982 255,27	0,26
2 468,00	WW GRAINGER INC	USD	842 740,37	911 530,03	0,24
15 431,00	TJX COS INC	USD	806 595,03	877 272,54	0,23
15 754,00	GENERAL MOTORS CO	USD	739 320,17	786 039,06	0,21
4 152,00	DOLLAR GENERAL CORP	USD	698 080,00	757 610,96	0,20
8 085,00	DR HORTON INC	USD	525 260,05	616 106,83	0,16
2 292,00	ESTEE LAUDER COS INC -A-	USD	518 969,19	614 755,88	0,16
1 849,00	MOODY'S CORP	USD	458 458,12	564 990,13	0,15
3 454,00	TRACTOR SUPPLY CO	USD	491 106,91	541 909,87	0,14
2 314,00	GARTNER INC	USD	335 752,99	472 595,09	0,12
2 203,00	EQUIFAX INC	USD	399 412,86	444 928,13	0,12
6 074,00	PINTEREST INC	USD	324 388,66	404 369,73	0,11
1 297,00	LULULEMON ATHLETICA INC	USD	353 858,43	399 161,69	0,10
2 248,00	GLOBAL PAYMENTS INC	USD	358 429,12	355 501,91	0,09
281,00	AUTOZONE INC	USD	321 789,52	353 582,60	0,09
3 546,00	BEST BUY CO INC	USD	323 751,41	343 805,44	0,09
14 625,00	NEWELL BRANDS INC	USD	284 063,83	338 771,02	0,09
836,00	MARKETAXESS HOLDINGS INC	USD	348 440,67	326 807,53	0,09
2 973,00	CARMAX INC	USD	281 316,07	323 773,30	0,08
7 276,00	WALGREENS BOOTS ALLIANCE INC	USD	286 248,85	322 784,53	0,08
6 987,00	PULTEGROUP INC	USD	275 766,67	321 511,43	0,08
25 540,00	FORD MOTOR CO	USD	261 215,71	320 030,53	0,08
4 514,00	VF CORP	USD	288 395,01	312 276,23	0,08
2 262,00	MATCH GROUP INC	USD	280 093,09	307 570,05	0,08
2 969,00	WYNN RESORTS LTD	USD	321 564,80	306 188,14	0,08
2 844,00	DOLLAR TREE INC	USD	240 810,97	238 618,65	0,06

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## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 251,00	PELOTON INTERACTIVE INC	USD	212 741,99	235 406,76	0,06
6 414,00	DELTA AIR LINES INC	USD	196 447,16	233 973,78	0,06
2 131,00	ROSS STORES INC	USD	196 462,96	222 821,37	0,06
5 306,00	LKQ CORP	USD	166 030,87	220 221,93	0,06
2 919,00	PACCAR INC	USD	217 956,06	219 681,78	0,06
4 794,00	WESTROCK CO	USD	228 244,57	215 141,71	0,06
2 452,00	CAESARS ENTERTAINMENT INC	USD	217 014,14	214 516,29	0,06
1 217,00	ETSY INC	USD	186 420,57	211 238,01	0,06
4 777,00	FASTENAL CO	USD	188 844,41	209 464,44	0,05
147,00	CHIPOTLE MEXICAN GRILL INC	USD	161 870,55	192 174,61	0,05
2 762,00	TRADE DESK INC -A-	USD	171 182,66	180 173,89	0,05
1 524,00	MARRIOTT INTERNATIONAL INC -A-	USD	152 694,37	175 441,75	0,05
107,00	CABLE ONE INC	USD	164 779,29	172 586,70	0,04
2 791,00	L BRANDS INC	USD	158 926,00	169 592,17	0,04
622,00	VAIL RESORTS INC	USD	133 326,78	166 013,44	0,04
4 287,00	MGM RESORTS INTERNATIONAL	USD	99 411,12	154 178,65	0,04
595,00	CARVANA CO	USD	133 461,77	151 431,66	0,04
1 819,00	AUTOLIV INC	USD	136 226,17	149 949,70	0,04
4 984,00	ROLLINS INC	USD	147 958,74	143 732,79	0,04
1 787,00	HASBRO INC	USD	132 486,92	142 429,51	0,04
1 210,00	COPART INC	USD	109 186,97	134 509,00	0,04
300,00	DOMINO'S PIZZA INC	USD	100 132,50	118 009,05	0,03
432,00	BURLINGTON STORES INC	USD	89 021,09	117 294,55	0,03
329,00	CINTAS CORP	USD	89 323,12	105 976,84	0,03
1 393,00	LIVE NATION ENTERTAINMENT INC	USD	77 099,94	102 886,25	0,03
731,00	DARDEN RESTAURANTS INC	USD	67 284,44	89 989,57	0,02
593,00	LEAR CORP	USD	74 882,87	87 647,35	0,02
1 046,00	ROBERT HALF INTERNATIONAL INC	USD	57 877,17	78 474,22	0,02
1 400,00	DRAFTKINGS INC	USD	64 835,40	61 588,64	0,02
1 144,00	LAS VEGAS SANDS CORP	USD	52 890,92	50 828,34	0,01
590,00	COSTAR GROUP INC	USD	40 382,20	41 203,96	0,01
<b>Health</b>			<b>41 511 639,67</b>	<b>46 477 506,91</b>	<b>12,14</b>
30 080,00	JOHNSON & JOHNSON	USD	3 967 833,15	4 178 578,91	1,09
9 683,00	UNITEDHEALTH GROUP INC	USD	2 821 286,90	3 269 633,69	0,85
6 154,00	THERMO FISHER SCIENTIFIC INC	USD	2 333 927,97	2 617 848,75	0,68
9 968,00	ELI LILLY & CO	USD	1 493 582,78	1 929 213,44	0,50
12 102,00	ZOETIS INC	USD	1 673 292,99	1 901 785,64	0,50
5 765,00	ANTHEM INC	USD	1 618 815,52	1 856 038,37	0,49
55 207,00	PFIZER INC	USD	1 662 512,28	1 823 007,88	0,48
2 180,00	INTUITIVE SURGICAL INC	USD	1 406 590,79	1 690 542,37	0,44
7 737,00	AMGEN INC	USD	1 576 744,35	1 590 262,93	0,42
26 777,00	BRISTOL-MYERS SQUIBB CO	USD	1 416 103,75	1 508 759,80	0,39
13 109,00	ABBVIE INC	USD	1 128 782,37	1 245 127,77	0,33
5 443,00	DANAHER CORP	USD	1 019 450,69	1 231 708,20	0,32
11 666,00	ABBOTT LABORATORIES	USD	1 093 877,80	1 140 432,33	0,30
3 645,00	WEST PHARMACEUTICAL SERVICES INC	USD	932 372,58	1 103 734,59	0,29
18 062,00	GILEAD SCIENCES INC	USD	1 020 640,44	1 048 780,42	0,27
15 840,00	MERCK & CO INC	USD	1 010 693,78	1 038 769,02	0,27
3 440,00	BIOGEN INC	USD	807 112,92	1 004 442,37	0,26
2 422,00	ILLUMINA INC	USD	785 041,27	966 450,84	0,25
5 539,00	HCA HEALTHCARE INC	USD	792 439,69	965 622,98	0,25
13 044,00	CVS HEALTH CORP	USD	775 723,21	917 776,22	0,24
12 381,00	BAXTER INTERNATIONAL INC	USD	837 288,85	840 433,43	0,22
3 982,00	MODERNA INC	USD	567 566,83	789 012,47	0,21
8 862,00	EDWARDS LIFESCIENCES CORP	USD	637 011,87	773 958,08	0,20
1 997,00	DEXCOM INC	USD	641 798,89	719 047,62	0,19
1 295,00	IDEXX LABORATORIES INC	USD	502 780,98	689 650,77	0,18
3 443,00	VERTEX PHARMACEUTICALS INC	USD	680 794,34	585 388,10	0,15

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## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 565,00	TELEFLEX INC	USD	517 994,93	530 231,08	0,14
3 405,00	ALEXION PHARMACEUTICALS INC	USD	407 833,17	527 474,69	0,14
2 249,00	LABORATORY CORP OF AMERICA HOLDINGS	USD	472 382,98	523 135,46	0,14
5 473,00	CATALENT INC	USD	472 082,80	498 980,07	0,13
2 029,00	INSULET CORP	USD	435 127,81	469 669,04	0,12
989,00	REGENERON PHARMACEUTICALS INC	USD	450 126,19	465 803,01	0,12
899,00	ALIGN TECHNOLOGY INC	USD	377 762,57	463 183,01	0,12
3 134,00	TELADOC HEALTH INC	USD	483 050,08	439 457,46	0,11
2 031,00	RESMED INC	USD	331 062,63	422 195,69	0,11
2 535,00	ZIMMER BIOMET HOLDINGS INC	USD	345 014,88	343 771,39	0,09
1 676,00	MASIMO CORP	USD	299 909,74	342 647,78	0,09
2 332,00	ALNYLAM PHARMACEUTICALS INC	USD	271 633,36	333 350,57	0,09
4 441,00	INCYTE CORP	USD	308 925,15	315 052,82	0,08
840,00	HUMANA INC	USD	292 985,30	313 588,51	0,08
1 427,00	STRYKER CORP	USD	287 686,14	312 534,38	0,08
8 060,00	BOSTON SCIENTIFIC CORP	USD	261 937,60	290 619,30	0,08
2 165,00	SEAGEN INC	USD	288 352,14	288 228,37	0,08
2 634,00	EXACT SCIENCES CORP	USD	237 896,71	276 104,54	0,07
22 602,00	VIATRIS INC	USD	300 634,22	272 352,15	0,07
4 506,00	HOLOGIC INC	USD	255 898,84	253 512,24	0,07
3 501,00	CENTENE CORP	USD	187 149,08	215 302,98	0,06
592,00	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	161 267,45	184 663,57	0,05
456,00	BIO-TECHNE CORP	USD	153 195,36	173 133,03	0,05
1 936,00	NEUROCRINE BIOSCIENCES INC	USD	165 000,79	158 876,32	0,04
825,00	NOVAVAX INC	USD	101 985,09	147 698,51	0,04
1 046,00	QUEST DIAGNOSTICS INC	USD	106 930,87	116 401,51	0,03
355,00	ABIOMED INC	USD	85 951,91	93 430,30	0,02
3 180,00	ELANCO ANIMAL HEALTH INC	USD	74 735,54	93 021,46	0,02
519,00	MCKESSON CORP	USD	73 973,92	83 694,67	0,02
1 132,00	OAK STREET HEALTH INC	USD	56 587,02	55 907,92	0,01
81,00	COOPER COS INC	USD	25 871,10	27 066,24	0,01
201,00	DAVITA INC	USD	16 627,31	20 411,85	0,01
<b>Industries</b>			<b>27 272 978,62</b>	<b>30 487 112,15</b>	<b>7,96</b>
5 368,00	BROADCOM INC	USD	2 095 879,70	2 158 424,69	0,56
25 943,00	RAYTHEON TECHNOLOGIES CORP	USD	1 884 623,03	1 866 258,73	0,49
9 983,00	HONEYWELL INTERNATIONAL INC	USD	1 888 899,16	1 846 504,73	0,48
10 478,00	3M CO	USD	1 570 280,25	1 754 991,23	0,46
7 669,00	UNION PACIFIC CORP	USD	1 307 218,58	1 422 246,67	0,37
7 057,00	CATERPILLAR INC	USD	1 106 745,08	1 295 062,10	0,34
7 219,00	UNITED PARCEL SERVICE INC -B-	USD	992 876,72	1 265 987,59	0,33
5 867,00	L3HARRIS TECHNOLOGIES INC	USD	939 443,38	1 069 357,80	0,28
3 381,00	DEERE & CO	USD	812 531,83	1 005 575,44	0,26
3 988,00	FEDEX CORP	USD	881 058,01	1 003 237,58	0,26
5 392,00	HUNTINGTON INGALLS INDUSTRIES INC	USD	864 122,06	958 228,72	0,25
34 684,00	CSX CORP	USD	856 705,51	938 242,82	0,24
9 031,00	REPUBLIC SERVICES INC	USD	758 803,91	837 760,19	0,22
3 511,00	NORFOLK SOUTHERN CORP	USD	707 212,45	785 777,93	0,21
2 566,00	WATERS CORP	USD	637 631,63	747 815,85	0,20
60 117,00	GENERAL ELECTRIC CO	USD	518 958,13	682 329,38	0,18
5 802,00	HEICO CORP	USD	626 188,60	682 110,16	0,18
16 397,00	CARRIER GLOBAL CORP	USD	551 067,05	671 973,86	0,18
7 880,00	CH ROBINSON WORLDWIDE INC	USD	631 853,95	622 412,71	0,16
3 138,00	ILLINOIS TOOL WORKS INC	USD	544 667,57	591 559,94	0,15
5 783,00	XYLEM INC	USD	497 476,27	584 980,47	0,15
4 460,00	AGILENT TECHNOLOGIES INC	USD	481 081,56	555 891,96	0,14
6 534,00	EMERSON ELECTRIC CO	USD	437 532,01	530 257,06	0,14
911,00	TRANSDIGM GROUP INC	USD	421 935,53	497 243,36	0,13
2 346,00	CUMMINS INC	USD	497 245,34	482 315,52	0,13

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## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
9 929,00	INGERSOLL RAND INC	USD	368 795,56	408 663,67	0,11
1 626,00	ROCKWELL AUTOMATION INC	USD	337 128,26	392 164,84	0,10
1 614,00	KANSAS CITY SOUTHERN	USD	296 936,88	385 664,01	0,10
1 267,00	MARTIN MARIETTA MATERIALS INC	USD	318 292,69	375 869,00	0,10
844,00	ROPER TECHNOLOGIES INC	USD	293 244,14	334 639,18	0,09
864,00	TELEDYNE TECHNOLOGIES INC	USD	271 556,62	305 142,88	0,08
868,00	GENERAC HOLDINGS INC	USD	205 641,52	303 862,06	0,08
2 049,00	VULCAN MATERIALS CO	USD	310 588,92	300 758,29	0,08
2 770,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	220 453,26	295 709,44	0,08
243,00	METTLER-TOLEDO INTERNATIONAL INC	USD	213 916,76	283 866,64	0,07
1 868,00	KEYSIGHT TECHNOLOGIES INC	USD	189 567,70	243 222,65	0,06
3 311,00	OTIS WORLDWIDE CORP	USD	180 887,58	228 299,46	0,06
3 196,00	TRIMBLE INC	USD	172 492,98	220 531,71	0,06
3 655,00	FORTIVE CORP	USD	209 329,35	214 941,88	0,06
1 638,00	PACKAGING CORP OF AMERICA	USD	168 304,41	187 046,00	0,05
969,00	STANLEY BLACK & DECKER INC	USD	143 917,08	167 497,44	0,04
4 722,00	HOWMET AEROSPACE INC	USD	98 893,10	137 252,09	0,04
1 265,00	HEICO CORP -A-	USD	121 574,75	132 462,79	0,03
1 300,00	LEIDOS HOLDINGS INC	USD	109 704,98	110 827,16	0,03
899,00	WASTE MANAGEMENT INC	USD	88 019,14	106 213,70	0,03
1 389,00	COGNEX CORP	USD	84 860,40	98 444,55	0,03
1 126,00	FORTUNE BRANDS HOME & SECURITY INC	USD	81 642,31	94 578,64	0,02
1 375,00	BALL CORP	USD	96 833,45	93 939,16	0,02
486,00	IDEX CORP	USD	78 672,79	90 179,82	0,02
413,00	OLD DOMINION FREIGHT LINE INC	USD	72 778,62	88 388,02	0,02
527,00	AMPHENOL CORP -A-	USD	26 908,06	30 400,58	0,01
<b>Basic Goods</b>			<b>13 721 453,12</b>	<b>14 485 355,46</b>	<b>3,78</b>
58 544,00	COCA-COLA CO	USD	2 505 187,98	2 671 232,20	0,70
20 627,00	PEPSICO INC	USD	2 424 206,94	2 577 199,65	0,67
13 734,00	PHILIP MORRIS INTERNATIONAL INC	USD	974 865,57	1 147 800,04	0,30
17 651,00	ARCHER-DANIELS-MIDLAND CO	USD	837 645,17	901 973,24	0,23
7 477,00	KIMBERLY-CLARK CORP	USD	862 339,61	843 471,26	0,22
11 581,00	BROWN-FORMAN CORP -B-	USD	727 850,23	731 832,12	0,19
17 053,00	HORMEL FOODS CORP	USD	680 374,80	686 634,91	0,18
17 647,00	CONAGRA BRANDS INC	USD	533 517,47	541 358,92	0,14
13 262,00	ALTRIA GROUP INC	USD	497 777,05	533 208,40	0,14
4 298,00	JM SMUCKER CO	USD	436 655,67	469 594,05	0,12
2 354,00	AVERY DENNISON CORP	USD	421 757,47	417 324,15	0,11
12 077,00	KRAFT HEINZ CO	USD	401 954,21	415 296,24	0,11
9 082,00	MOLSON COORS BREWING CO -B-	USD	378 967,72	411 174,92	0,11
6 870,00	MONDELEZ INTERNATIONAL INC -A-	USD	333 441,22	361 719,02	0,09
5 407,00	SYSCO CORP	USD	323 236,62	354 493,67	0,09
5 281,00	TYSON FOODS INC -A-	USD	306 443,78	328 464,77	0,09
2 022,00	CLOROX CO	USD	342 403,03	306 752,54	0,08
5 928,00	KROGER CO	USD	172 607,75	191 501,45	0,05
3 487,00	KELLOGG CO	USD	190 509,88	189 154,73	0,05
731,00	CONSTELLATION BRANDS INC -A-	USD	127 451,66	144 171,94	0,04
3 574,00	KEURIG DR PEPPER INC	USD	96 090,94	106 204,32	0,03
105,00	BOSTON BEER CO INC -A-	USD	88 724,10	90 381,94	0,02
947,00	LAMB WESTON HOLDINGS INC	USD	57 444,25	64 410,98	0,02
<b>Energy</b>			<b>8 143 619,84</b>	<b>9 972 222,90</b>	<b>2,61</b>
47 079,00	EXXON MOBIL CORP	USD	1 949 507,78	2 504 209,33	0,66
23 185,00	CHEVRON CORP	USD	1 837 277,67	2 047 723,83	0,54
46 810,00	KINDER MORGAN INC	USD	628 193,65	719 576,59	0,19
12 484,00	CONOCOPHILLIPS	USD	490 463,56	641 095,56	0,17
11 937,00	MARATHON PETROLEUM CORP	USD	487 643,40	608 173,69	0,16
24 244,00	WILLIAMS COS INC	USD	503 336,36	542 775,85	0,14
6 591,00	EOG RESOURCES INC	USD	321 858,55	463 742,95	0,12

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

## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 751,00	HESS CORP	USD	314 174,75	423 456,51	0,11
5 442,00	CHENIERE ENERGY INC	USD	322 811,97	398 042,71	0,10
10 981,00	OCCIDENTAL PETROLEUM CORP	USD	174 364,75	289 548,61	0,08
9 296,00	DEVON ENERGY CORP	USD	172 746,01	228 813,65	0,06
1 660,00	PIONEER NATURAL RESOURCES CO	USD	174 653,40	227 492,26	0,06
6 811,00	PLUG POWER INC	USD	231 525,93	196 363,92	0,05
3 589,00	ONEOK INC	USD	115 682,03	168 388,45	0,04
994,00	ENPHASE ENERGY INC	USD	123 396,71	153 915,28	0,04
6 571,00	HALLIBURTON CO	USD	98 082,50	128 106,45	0,03
1 557,00	PHILLIPS 66	USD	94 519,26	112 675,33	0,03
1 349,00	VALERO ENERGY CORP	USD	70 593,32	88 818,51	0,02
623,00	SUNRUN INC	USD	32 788,24	29 303,42	0,01
<b>Multi-Utilities</b>			<b>9 500 035,71</b>	<b>9 752 099,74</b>	<b>2,55</b>
31 094,00	NEXTERA ENERGY INC	USD	1 895 485,35	1 921 382,23	0,50
20 728,00	DUKE ENERGY CORP	USD	1 606 379,45	1 725 497,21	0,45
23 075,00	ALLIANT ENERGY CORP	USD	1 026 746,41	1 084 966,15	0,28
14 744,00	AMEREN CORP	USD	1 011 349,98	995 116,93	0,26
11 222,00	PINNACLE WEST CAPITAL CORP	USD	775 706,16	775 669,86	0,20
28 355,00	NISOURCE INC	USD	563 034,75	585 797,41	0,15
6 330,00	ATMOS ENERGY CORP	USD	512 195,60	513 007,84	0,14
7 212,00	DOMINION ENERGY INC	USD	469 756,60	447 412,58	0,12
3 095,00	SEMPRA ENERGY	USD	320 036,91	345 750,40	0,09
6 748,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	322 222,98	339 931,97	0,09
14 791,00	CENTERPOINT ENERGY INC	USD	273 765,17	305 822,70	0,08
4 744,00	XCEL ENERGY INC	USD	261 520,80	263 542,09	0,07
2 369,00	EVERSOURCE ENERGY	USD	167 548,99	160 290,47	0,04
12 963,00	PG&E CORP	USD	117 026,20	111 167,59	0,03
1 809,00	CONSOLIDATED EDISON INC	USD	114 015,36	109 403,34	0,03
801,00	ENTERGY CORP	USD	63 245,00	67 340,97	0,02
<b>Raw materials</b>			<b>5 492 086,50</b>	<b>6 197 119,04</b>	<b>1,62</b>
6 517,00	PPG INDUSTRIES INC	USD	780 273,96	932 954,33	0,24
4 646,00	ECOLAB INC	USD	818 956,34	806 928,19	0,21
14 994,00	DOW INC	USD	768 008,74	800 084,20	0,21
11 036,00	NEWMONT GOLDCORP CORP	USD	604 463,32	589 814,77	0,16
10 104,00	INTERNATIONAL PAPER CO	USD	444 900,51	522 367,76	0,14
9 348,00	STEEL DYNAMICS INC	USD	331 698,53	469 803,97	0,12
14 577,00	FREEPORT-MCMORAN INC	USD	325 489,31	456 153,30	0,12
2 853,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	276 905,29	359 421,53	0,09
5 319,00	DUPONT DE NEMOURS INC	USD	316 301,84	347 199,25	0,09
1 371,00	SHERWIN-WILLIAMS CO	USD	290 432,50	314 974,93	0,08
954,00	AIR PRODUCTS & CHEMICALS INC	USD	223 171,17	231 424,73	0,06
1 579,00	ALBEMARLE CORP	USD	185 656,23	224 300,71	0,06
2 495,00	CF INDUSTRIES HOLDINGS INC	USD	101 759,94	108 244,95	0,03
1 243,00	MOSAIC CO	USD	24 068,82	33 446,42	0,01
<b>IRELAND</b>			<b>6 468 763,71</b>	<b>7 456 528,14</b>	<b>1,95</b>
<b>Industries</b>			<b>2 080 190,88</b>	<b>2 469 297,34</b>	<b>0,64</b>
13 010,00	JOHNSON CONTROLS INTERNATIONAL	USD	564 476,53	752 909,90	0,19
11 305,00	PENTAIR PLC	USD	595 970,01	643 371,34	0,17
3 439,00	TRANE TECHNOLOGIES PLC US TRADED	USD	467 059,20	533 988,65	0,14
3 039,00	EATON CORP PLC US TRADED	USD	311 265,31	379 727,46	0,10
769,00	ALLEGION PLC	USD	73 372,60	90 329,41	0,02
276,00	TRANE TECHNOLOGIES PLC IRELAND TRADED	USD	42 290,01	42 855,73	0,01
209,00	EATON CORP PLC IRELAND TRADED	USD	25 757,22	26 114,85	0,01
<b>Raw materials</b>			<b>1 854 302,51</b>	<b>2 096 272,59</b>	<b>0,55</b>
8 599,00	LINDE PLC US TRADED	USD	1 854 302,51	2 096 272,59	0,55

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

## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>1 157 847,41</b>	<b>1 288 499,58</b>	<b>0,34</b>
7 259,00	MEDTRONIC PLC	USD	690 048,85	759 810,46	0,20
4 344,00	HORIZON THERAPEUTICS PLC	USD	304 531,55	343 006,96	0,09
859,00	STERIS PLC	USD	133 757,87	149 432,17	0,04
242,00	JAZZ PHARMACEUTICALS PLC	USD	29 509,14	36 249,99	0,01
<b>Computing and IT</b>			<b>1 033 864,53</b>	<b>1 227 779,37</b>	<b>0,32</b>
3 653,00	ACCENTURE PLC -A-	USD	770 318,80	908 059,14	0,24
2 507,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	130 469,66	185 884,48	0,05
549,00	LINDE PLC	USD	133 076,07	133 835,75	0,03
<b>Finance</b>			<b>342 558,38</b>	<b>374 679,26</b>	<b>0,10</b>
1 861,00	AON PLC	USD	342 558,38	374 679,26	0,10
<b>NETHERLANDS</b>			<b>1 241 667,97</b>	<b>1 385 738,82</b>	<b>0,36</b>
<b>Computing and IT</b>			<b>771 314,74</b>	<b>890 255,94</b>	<b>0,23</b>
5 132,00	NXP SEMICONDUCTORS NV	USD	771 314,74	890 255,94	0,23
<b>Raw materials</b>			<b>470 353,23</b>	<b>495 482,88</b>	<b>0,13</b>
5 712,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	470 353,23	495 482,88	0,13
<b>JERSEY</b>			<b>1 109 741,04</b>	<b>1 380 317,64</b>	<b>0,36</b>
<b>Consumer Retail</b>			<b>682 000,69</b>	<b>855 702,84</b>	<b>0,22</b>
6 450,00	APTIV PLC	USD	682 000,69	855 702,84	0,22
<b>Health</b>			<b>229 020,57</b>	<b>326 959,41</b>	<b>0,09</b>
1 748,00	NOVOCURE LTD	USD	229 020,57	326 959,41	0,09
<b>Industries</b>			<b>103 054,04</b>	<b>106 376,27</b>	<b>0,03</b>
11 008,00	AMCOR PLC	USD	103 054,04	106 376,27	0,03
<b>Computing and IT</b>			<b>95 665,74</b>	<b>91 279,12</b>	<b>0,02</b>
3 932,00	CLARIVATE PLC	USD	95 665,74	91 279,12	0,02
<b>BERMUDA</b>			<b>1 210 524,87</b>	<b>1 358 959,50</b>	<b>0,36</b>
<b>Finance</b>			<b>699 256,05</b>	<b>732 547,93</b>	<b>0,19</b>
12 561,00	ARCH CAPITAL GROUP LTD	USD	372 871,51	412 450,54	0,11
1 545,00	RENAISSANCERE HOLDINGS LTD	USD	212 831,57	193 883,79	0,05
471,00	EVEREST RE GROUP LTD	USD	98 168,02	100 089,93	0,02
1 159,00	INVESCO LTD	USD	15 384,95	26 123,67	0,01
<b>Consumer Retail</b>			<b>478 829,14</b>	<b>586 147,11</b>	<b>0,16</b>
6 170,00	IHS MARKIT LTD	USD	478 829,14	586 147,11	0,16
<b>Basic Goods</b>			<b>32 439,68</b>	<b>40 264,46</b>	<b>0,01</b>
611,00	BUNGE LTD	USD	32 439,68	40 264,46	0,01
<b>CURACAO</b>			<b>818 413,12</b>	<b>997 008,84</b>	<b>0,26</b>
<b>Energy</b>			<b>818 413,12</b>	<b>997 008,84</b>	<b>0,26</b>
36 937,00	SCHLUMBERGER LTD	USD	818 413,12	997 008,84	0,26
<b>SWITZERLAND</b>			<b>833 418,43</b>	<b>895 651,47</b>	<b>0,23</b>
<b>Finance</b>			<b>534 279,20</b>	<b>580 059,01</b>	<b>0,15</b>
4 328,00	CHUBB LTD	USD	534 279,20	580 059,01	0,15
<b>Industries</b>			<b>299 139,23</b>	<b>315 592,46</b>	<b>0,08</b>
2 768,00	TE CONNECTIVITY LTD	USD	299 139,23	315 592,46	0,08

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

## Eurizon Fund - Equity USA ESG LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CANADA</b>			<b>708 786,52</b>	<b>781 798,32</b>	<b>0,20</b>
<b>Industries</b>			<b>708 786,52</b>	<b>781 798,32</b>	<b>0,20</b>
7 763,00	WASTE CONNECTIONS INC	USD	708 786,52	781 798,32	0,20
<b>UNITED KINGDOM</b>			<b>445 359,03</b>	<b>477 312,84</b>	<b>0,13</b>
<b>Computing and IT</b>			<b>427 961,49</b>	<b>457 639,66</b>	<b>0,12</b>
9 362,00	SENSATA TECHNOLOGIES HOLDING NV	USD	427 961,49	457 639,66	0,12
<b>Telecommunication</b>			<b>17 397,54</b>	<b>19 673,18</b>	<b>0,01</b>
859,00	LIBERTY GLOBAL PLC -A-	USD	17 397,54	19 673,18	0,01
<b>LIBERIA</b>			<b>135 669,68</b>	<b>153 243,60</b>	<b>0,04</b>
<b>Consumer Retail</b>			<b>135 669,68</b>	<b>153 243,60</b>	<b>0,04</b>
2 131,00	ROYAL CARIBBEAN CRUISES LTD	USD	135 669,68	153 243,60	0,04
<b>Total Portfolio</b>			<b>348 232 400,22</b>	<b>398 693 992,77</b>	<b>104,15</b>

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(342,75)</b>
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(342,75)</b>
15/07/2021	12 779,50	EUR	15 563,52	USD	(340,70)
15/07/2021	327,63	EUR	391,08	USD	(2,05)

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 074 632 818,17	
Banks	(Note 3)	5 544 684,83	
Other banks and broker accounts	(Notes 2, 3, 9)	187 858,16	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	47 748,68	
Unrealised profit on future contracts	(Notes 2, 9)	85 066,15	
Receivable on investments sold		26 337,68	
Receivable on subscriptions		539 978,00	
Other assets	(Note 11)	526 514,63	
<b>Total assets</b>		<b>1 081 591 006,30</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(915 474,29)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(14 763 306,68)	
Unrealised loss on future contracts	(Notes 2, 9)	(55 472,61)	
Payable on redemptions		(5 763 053,09)	
Other liabilities		(314 859,96)	
<b>Total liabilities</b>		<b>(21 812 166,63)</b>	
<b>Total net assets</b>		<b>1 059 778 839,67</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	249,02	1 888 228,090
Class ZH Units	EUR	284,08	2 075 381,181

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 035 925 753,94</b>
Net income from investments	(Note 2)	5 645 747,76
Other income		70 842,25
<b>Total income</b>		<b>5 716 590,01</b>
Management fee	(Note 6)	(842 940,01)
Depository fee	(Note 8)	(134 238,16)
Subscription tax	(Note 4)	(54 034,81)
Other charges and taxes	(Notes 5, 8)	(415 843,62)
<b>Total expenses</b>		<b>(1 447 056,60)</b>
<b>Net investment income / (loss)</b>		<b>4 269 533,41</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	92 371 406,64
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	82 634 122,10
- option contracts	(Notes 2, 9)	118 787,97
- forward foreign exchange contracts	(Notes 2, 9)	(19 243 271,48)
- foreign currencies	(Note 2)	(11 734,38)
- future contracts	(Notes 2, 9)	(175 714,79)
<b>Net result of operations for the period</b>		<b>159 963 129,47</b>
Subscriptions for the period		541 390 212,23
Redemptions for the period		(677 500 255,97)
<b>Net assets at the end of the period</b>		<b>1 059 778 839,67</b>

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

## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>879 390 265,57</b>	<b>1 074 632 818,17</b>	<b>101,40</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>878 709 214,23</b>	<b>1 074 632 817,02</b>	<b>101,40</b>
<b>Shares</b>			<b>878 709 214,23</b>	<b>1 074 632 817,02</b>	<b>101,40</b>
<b>UNITED STATES</b>			<b>806 876 748,20</b>	<b>987 657 435,26</b>	<b>93,19</b>
<b>Computing and IT</b>			<b>176 705 029,90</b>	<b>231 389 392,71</b>	<b>21,83</b>
534 240,00	APPLE INC	USD	44 129 045,71	61 699 531,10	5,82
228 368,00	MICROSOFT CORP	USD	38 119 700,76	52 167 012,71	4,92
19 754,00	NVIDIA CORP	USD	7 671 437,83	13 327 571,91	1,26
16 728,00	ADOBE INC	USD	6 332 275,77	8 260 882,91	0,78
134 600,00	INTEL CORP	USD	6 280 854,46	6 371 903,39	0,60
27 221,00	SALESFORCE.COM INC	USD	4 874 147,84	5 606 940,18	0,53
39 684,00	QUALCOMM INC	USD	3 854 814,49	4 782 891,72	0,45
26 003,00	TEXAS INSTRUMENTS INC	USD	3 337 362,55	4 216 522,82	0,40
34 539,00	APPLIED MATERIALS INC	USD	2 699 398,52	4 147 357,41	0,39
50 485,00	ORACLE CORP	USD	2 672 933,79	3 313 728,34	0,31
41 356,00	ADVANCED MICRO DEVICES INC	USD	2 599 963,61	3 275 627,91	0,31
26 263,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	2 888 067,03	3 246 387,77	0,31
7 222,00	INTUIT INC	USD	2 210 824,92	2 985 079,67	0,28
5 781,00	SERVICENOW INC	USD	2 260 402,15	2 678 933,27	0,25
6 162,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	1 753 030,84	2 011 027,63	0,19
24 840,00	ACTIVISION BLIZZARD INC	USD	1 696 044,41	1 999 096,40	0,19
3 518,00	LAM RESEARCH CORP	USD	1 296 141,66	1 930 315,76	0,18
26 902,00	MICRON TECHNOLOGY INC	USD	1 432 588,72	1 927 760,20	0,18
12 382,00	ANALOG DEVICES INC	USD	1 477 818,86	1 797 524,29	0,17
26 564,00	CERNER CORP	USD	1 647 297,34	1 750 772,58	0,17
7 434,00	SYNOPSYS INC	USD	1 472 761,20	1 728 831,97	0,16
14 467,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	1 705 083,41	1 728 256,07	0,16
18 279,00	PAYCHEX INC	USD	1 423 785,71	1 653 879,52	0,16
6 491,00	AUTODESK INC	USD	1 385 783,74	1 597 708,03	0,15
27 111,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	1 632 103,31	1 583 360,25	0,15
5 747,00	KLA CORP	USD	1 282 168,23	1 571 156,03	0,15
4 330,00	TWILIO INC -A-	USD	1 101 708,16	1 439 170,21	0,14
11 783,00	ELECTRONIC ARTS INC	USD	1 330 446,28	1 429 081,75	0,13
15 661,00	FISERV INC	USD	1 461 307,02	1 411 589,05	0,13
6 976,00	WORKDAY INC	USD	1 296 450,68	1 404 375,93	0,13
3 104,00	MSCI INC	USD	1 074 006,32	1 395 294,29	0,13
54 594,00	HP INC	USD	1 121 814,90	1 389 823,80	0,13
5 883,00	DOCUSIGN INC	USD	1 006 815,10	1 386 887,17	0,13
8 133,00	SKYWORKS SOLUTIONS INC	USD	1 095 234,36	1 315 036,66	0,12
5 312,00	CROWDSTRIKE HOLDINGS INC -A-	USD	768 288,61	1 125 691,93	0,11
8 080,00	MICROCHIP TECHNOLOGY INC	USD	884 733,93	1 020 236,61	0,10
7 263,00	CADENCE DESIGN SYSTEMS INC	USD	680 314,59	837 948,53	0,08
9 003,00	DELL TECHNOLOGIES INC	USD	531 974,69	756 664,61	0,07
2 863,00	VEEVA SYSTEMS INC -A-	USD	618 132,86	750 695,17	0,07
14 739,00	MARVELL TECHNOLOGY INC	USD	532 376,31	724 956,10	0,07
2 239,00	ANSYS INC	USD	629 429,17	655 255,04	0,06
2 874,00	COUPA SOFTWARE INC	USD	665 795,48	635 216,94	0,06
6 030,00	ZILLOW GROUP INC -C-	USD	537 219,52	621 457,32	0,06
5 084,00	SPLUNK INC	USD	670 929,85	619 819,84	0,06
4 940,00	XILINX INC	USD	485 377,26	602 513,91	0,06
2 892,00	FORTINET INC	USD	356 471,43	580 862,75	0,05
4 300,00	VMWARE INC -A-	USD	537 652,18	580 041,03	0,05
4 758,00	ZENDESK INC	USD	536 683,16	579 112,39	0,05
15 049,00	SLACK TECHNOLOGIES INC -A-	USD	470 975,28	562 164,07	0,05
1 708,00	PAYCOM SOFTWARE INC	USD	505 343,49	523 489,71	0,05

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



## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 565,00	CLOUDFLARE INC	USD	351 882,19	496 668,61	0,05
5 465,00	MAXIM INTEGRATED PRODUCTS INC	USD	363 338,61	485 531,76	0,05
39 128,00	HEWLETT PACKARD ENTERPRISE	USD	438 181,19	481 057,39	0,05
2 899,00	QORVO INC	USD	347 984,16	478 277,31	0,05
3 465,00	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	416 305,80	471 963,21	0,04
7 745,00	WESTERN DIGITAL CORP	USD	358 997,97	464 804,26	0,04
15 482,00	AVANTOR INC	USD	329 294,30	463 585,08	0,04
5 099,00	DATADOG INC -A-	USD	405 272,07	447 511,30	0,04
898,00	HUBSPOT INC	USD	309 687,81	441 253,31	0,04
7 197,00	SS&C TECHNOLOGIES HOLDINGS INC	USD	395 081,70	437 318,12	0,04
985,00	EPAM SYSTEMS INC	USD	309 492,73	424 399,48	0,04
4 250,00	CITRIX SYSTEMS INC	USD	443 681,41	420 269,21	0,04
2 799,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	387 171,28	417 808,19	0,04
3 624,00	TERADYNE INC	USD	311 880,23	409 369,09	0,04
5 695,00	NETAPP INC	USD	279 404,25	392 920,71	0,04
8 403,00	NUANCE COMMUNICATIONS INC	USD	340 627,14	385 748,45	0,04
841,00	ZEBRA TECHNOLOGIES CORP -A-	USD	243 565,02	375 496,14	0,04
1 116,00	MONOLITHIC POWER SYSTEMS INC	USD	313 695,16	351 437,72	0,03
728,00	TYLER TECHNOLOGIES INC	USD	239 633,36	277 700,65	0,03
1 333,00	SNOWFLAKE INC	USD	277 534,89	271 792,93	0,03
2 219,00	PTC INC	USD	212 216,13	264 318,90	0,02
1 386,00	ZSCALER INC	USD	191 651,97	252 516,24	0,02
2 400,00	AKAMAI TECHNOLOGIES INC	USD	211 996,16	235 972,56	0,02
772,00	MONGODB INC	USD	189 962,50	235 343,03	0,02
549,00	FAIR ISAAC CORP	USD	213 400,60	232 710,33	0,02
7 030,00	ON SEMICONDUCTOR CORP	USD	166 414,28	226 923,24	0,02
1 360,00	10X GENOMICS INC	USD	178 630,04	224 567,90	0,02
2 279,00	CERIDIAN HCM HOLDING INC	USD	181 522,02	184 333,90	0,02
717,00	SOLAREEDGE TECHNOLOGIES INC	USD	167 975,30	167 094,35	0,02
3 276,00	DYNATRACE INC	USD	118 862,94	161 382,77	0,02
1 512,00	UNITY SOFTWARE INC	USD	117 792,78	140 031,10	0,01
2 452,00	BENTLEY SYSTEMS INC -B-	USD	116 787,25	133 940,87	0,01
1 063,00	PEGASYSTEMS INC	USD	108 727,15	124 765,07	0,01
4 311,00	DROPBOX INC -A-	USD	75 145,38	110 183,27	0,01
742,00	LIBERTY BROADBAND CORP -A-	USD	91 355,07	105 221,42	0,01
4 327,00	PALANTIR TECHNOLOGIES INC	USD	80 544,92	96 179,83	0,01
1 276,00	BLACK KNIGHT INC	USD	84 500,31	83 904,57	0,01
751,00	GUIDEWIRE SOFTWARE INC	USD	71 723,61	71 382,64	0,01
497,00	JACK HENRY & ASSOCIATES INC	USD	68 990,06	68 525,53	0,01
387,00	REPLIGEN CORP	USD	56 604,51	65 142,85	0,01
1 887,00	GENTEX CORP	USD	52 620,39	52 652,67	0,01
281,00	IPG PHOTONICS CORP	USD	49 577,77	49 942,10	0,00
<b>Telecommunication</b>			<b>134 160 133,00</b>	<b>169 857 455,35</b>	<b>16,03</b>
13 718,00	AMAZON.COM INC	USD	31 674 439,60	39 794 326,13	3,75
77 523,00	FACEBOOK INC -A-	USD	16 156 686,61	22 730 001,60	2,14
9 820,00	ALPHABET INC -A-	USD	13 897 468,09	20 219 551,27	1,91
9 398,00	ALPHABET INC -C-	USD	13 366 409,12	19 862 031,89	1,87
46 966,00	WALT DISNEY CO	USD	5 877 404,00	6 961 134,76	0,66
137 476,00	COMCAST CORP -A-	USD	5 487 396,30	6 610 066,29	0,62
146 877,00	CISCO SYSTEMS INC	USD	5 751 649,85	6 564 193,54	0,62
14 648,00	NETFLIX INC	USD	5 835 175,63	6 524 341,20	0,62
122 719,00	VERIZON COMMUNICATIONS INC	USD	5 991 825,14	5 798 079,22	0,55
188 609,00	AT&T INC	USD	4 917 311,49	4 577 252,98	0,43
20 073,00	T-MOBILE US INC	USD	1 947 039,00	2 451 447,12	0,23
3 409,00	CHARTER COMMUNICATIONS INC -A-	USD	1 686 842,32	2 073 886,35	0,20
4 983,00	ROKU INC	USD	1 217 283,26	1 929 708,75	0,18
1 015,00	BOOKING HOLDINGS INC	USD	1 686 089,33	1 872 763,51	0,18
50 081,00	CORNING INC	USD	1 614 290,23	1 727 221,42	0,16

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 257,00	MERCADOLIBRE INC	USD	1 384 467,59	1 651 185,64	0,16
26 437,00	SNAP INC -A-	USD	957 765,84	1 519 028,82	0,14
34 046,00	UBER TECHNOLOGIES INC	USD	1 309 822,83	1 438 894,23	0,14
21 766,00	TWITTER INC	USD	876 117,10	1 262 937,61	0,12
3 868,00	PALO ALTO NETWORKS INC	USD	1 005 602,54	1 210 237,53	0,11
14 633,00	OMNICOM GROUP INC	USD	903 492,28	987 008,25	0,09
4 234,00	OKTA INC	USD	789 194,22	873 576,70	0,08
4 373,00	MOTOROLA SOLUTIONS INC	USD	609 717,60	799 632,83	0,08
2 889,00	RINGCENTRAL INC -A-	USD	733 912,67	707 888,69	0,07
5 467,00	AIRBNB INC	USD	806 294,14	705 975,18	0,07
11 483,00	EBAY INC	USD	498 709,46	679 838,96	0,06
15 969,00	VIACOMCBS INC -B-	USD	511 438,94	608 650,34	0,06
22 118,00	INTERPUBLIC GROUP OF COS INC	USD	506 683,45	605 964,64	0,06
4 096,00	CDW CORP	USD	489 917,21	603 226,28	0,06
3 109,00	VERISIGN INC	USD	536 075,84	596 920,36	0,06
2 198,00	WAYFAIR INC	USD	463 714,99	585 150,72	0,06
3 868,00	EXPEDIA GROUP INC	USD	441 123,05	533 965,73	0,05
14 807,00	FOX CORP -A-	USD	424 102,11	463 600,33	0,04
8 409,00	LYFT INC -A-	USD	398 621,34	428 852,40	0,04
2 884,00	LIBERTY BROADBAND CORP	USD	360 561,55	422 324,98	0,04
5 651,00	GODADDY INC -A-	USD	386 575,18	414 377,87	0,04
10 902,00	DISCOVERY INC -C-	USD	274 984,42	266 413,53	0,03
2 440,00	ZILLOW GROUP INC -A-	USD	257 345,21	252 106,46	0,02
7 913,00	FOX CORP -B-	USD	224 590,25	234 874,32	0,02
10 007,00	NORTONLIFELOCK INC	USD	178 320,67	229 690,87	0,02
1 453,00	F5 NETWORKS INC	USD	198 584,46	228 701,28	0,02
742,00	ARISTA NETWORKS INC	USD	156 888,29	226 691,87	0,02
8 743,00	DISCOVERY INC -A-	USD	221 481,08	226 186,95	0,02
8 208,00	JUNIPER NETWORKS INC	USD	174 508,00	189 298,16	0,02
1 418,00	IAC/INTERACTIVECORP	USD	114 409,13	184 343,50	0,02
609,00	FACTSET RESEARCH SYSTEMS INC	USD	163 863,63	172 347,07	0,02
4 042,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -A-	USD	147 567,85	158 762,35	0,02
7 146,00	NEWS CORP -A-	USD	93 537,23	155 284,87	0,01
13 502,00	LUMEN TECHNOLOGIES INC	USD	139 500,85	154 728,13	0,01
26 985,00	SIRIUS XM HOLDINGS INC	USD	136 336,45	148 816,77	0,01
3 992,00	DISH NETWORK CORP -A-	USD	102 671,09	140 707,92	0,01
2 294,00	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE -C-	USD	74 324,49	93 257,18	0,01
<b>Finance</b>			<b>126 395 438,20</b>	<b>157 164 170,88</b>	<b>14,83</b>
101 927,00	JP MORGAN CHASE & CO	USD	10 638 175,49	13 368 511,41	1,26
50 893,00	VISA INC -A-	USD	8 721 232,30	10 034 400,31	0,95
39 172,00	BERKSHIRE HATHAWAY INC -B-	USD	7 359 258,16	9 180 096,82	0,87
37 010,00	PAYPAL HOLDINGS INC	USD	6 086 451,75	9 096 609,68	0,86
252 431,00	BANK OF AMERICA CORP	USD	6 601 303,15	8 776 224,76	0,83
26 456,00	MASTERCARD INC -A-	USD	7 195 215,21	8 144 713,91	0,77
118 604,00	WELLS FARGO & CO	USD	3 489 336,24	4 529 532,41	0,43
67 429,00	CITIGROUP INC	USD	3 519 301,32	4 022 766,99	0,38
45 594,00	MORGAN STANLEY	USD	2 415 418,62	3 525 180,69	0,33
10 672,00	GOLDMAN SACHS GROUP INC	USD	2 311 155,30	3 415 416,26	0,32
4 508,00	BLACKROCK INC	USD	2 462 377,58	3 326 050,08	0,31
19 321,00	AMERICAN EXPRESS CO	USD	2 012 047,67	2 691 970,01	0,25
43 052,00	CHARLES SCHWAB CORP	USD	1 773 971,72	2 643 236,83	0,25
11 166,00	AMERICAN TOWER CORP	USD	2 242 959,19	2 543 538,02	0,24
19 511,00	MARSH & MCLENNAN COS INC	USD	1 910 418,04	2 314 534,20	0,22
23 060,00	INTERCONTINENTAL EXCHANGE INC	USD	2 074 009,24	2 308 137,82	0,22
13 152,00	CROWN CASTLE INTERNATIONAL CORP	USD	1 843 064,21	2 163 718,63	0,20
42 458,00	US BANCORP	USD	1 631 453,49	2 039 658,53	0,19
10 045,00	CIGNA CORP	USD	1 753 033,31	2 008 067,26	0,19
24 489,00	BLACKSTONE GROUP INC -A-	USD	1 380 262,70	2 005 953,52	0,19

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
22 966,00	PROGRESSIVE CORP	USD	1 751 655,68	1 901 922,37	0,18
10 264,00	CME GROUP INC	USD	1 626 998,33	1 840 750,85	0,17
37 503,00	TRUIST FINANCIAL CORP	USD	1 457 633,19	1 755 135,73	0,17
34 593,00	METLIFE INC	USD	1 509 303,76	1 745 838,62	0,16
17 112,00	PROLOGIS INC	USD	1 463 168,97	1 724 762,91	0,16
10 437,00	PNC FINANCIAL SERVICES GROUP INC	USD	1 241 451,56	1 678 860,89	0,16
2 455,00	EQUINIX INC	USD	1 458 970,98	1 661 507,73	0,16
5 277,00	SBA COMMUNICATIONS CORP	USD	1 306 121,37	1 418 145,76	0,13
10 062,00	CAPITAL ONE FINANCIAL CORP	USD	849 261,20	1 312 496,84	0,12
10 949,00	ARTHUR J GALLAGHER & CO	USD	1 138 166,39	1 293 309,01	0,12
22 609,00	REALTY INCOME CORP	USD	1 225 518,36	1 272 387,14	0,12
4 825,00	PUBLIC STORAGE	USD	988 695,88	1 223 398,71	0,12
24 452,00	KKR & CO INC -A-	USD	924 217,89	1 221 465,35	0,12
9 280,00	DIGITAL REALTY TRUST INC	USD	1 116 411,15	1 177 391,10	0,11
6 788,00	T ROWE PRICE GROUP INC	USD	846 431,46	1 133 164,42	0,11
26 593,00	UDR INC	USD	963 507,84	1 098 342,60	0,10
12 711,00	PRUDENTIAL FINANCIAL INC	USD	864 846,95	1 098 318,17	0,10
8 026,00	TRAVELERS COS INC	USD	904 698,62	1 013 215,16	0,10
4 677,00	AMERIPRISE FINANCIAL INC	USD	787 270,99	981 542,44	0,09
8 847,00	ALLSTATE CORP	USD	820 933,61	973 102,37	0,09
24 155,00	AMERICAN INTERNATIONAL GROUP INC	USD	773 650,03	969 539,95	0,09
8 133,00	SIMON PROPERTY GROUP INC	USD	636 188,43	894 842,15	0,08
19 284,00	AFLAC INC	USD	715 895,70	872 568,45	0,08
5 799,00	NASDAQ INC	USD	669 628,90	859 654,01	0,08
8 578,00	DISCOVER FINANCIAL SERVICES	USD	568 374,81	855 629,58	0,08
5 348,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	760 735,03	820 486,24	0,08
5 184,00	FIRST REPUBLIC BANK CA	USD	587 741,84	818 187,70	0,08
25 114,00	FIFTH THIRD BANCORP	USD	596 948,15	809 602,62	0,08
1 686,00	SVB FINANCIAL GROUP	USD	511 899,73	791 078,94	0,07
11 282,00	WELLTOWER INC	USD	624 942,06	790 567,28	0,07
17 901,00	BANK OF NEW YORK MELLON CORP	USD	635 931,78	773 309,53	0,07
26 533,00	WEYERHAEUSER CO	USD	695 604,47	770 103,22	0,07
26 004,00	HEALTHPEAK PROPERTIES INC	USD	676 551,86	729 971,10	0,07
3 618,00	AVALONBAY COMMUNITIES INC	USD	517 167,77	636 681,04	0,06
15 312,00	SYNCHRONY FINANCIAL	USD	439 728,53	626 475,98	0,06
23 790,00	EQUITABLE HOLDINGS INC	USD	543 035,86	610 848,42	0,06
50 256,00	HUNTINGTON BANCSHARES INC	USD	550 759,99	604 732,91	0,06
18 978,00	INVITATION HOMES INC	USD	491 698,87	596 752,90	0,06
4 318,00	EXTRA SPACE STORAGE INC	USD	457 013,37	596 487,40	0,06
7 987,00	CBRE GROUP INC -A-	USD	404 908,50	577 388,62	0,05
11 036,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	507 160,55	576 693,30	0,05
8 174,00	STATE STREET CORP	USD	489 647,28	567 127,40	0,05
5 710,00	NORTHERN TRUST CORP	USD	450 972,59	556 699,44	0,05
8 367,00	EQUITY RESIDENTIAL	USD	463 007,87	543 265,60	0,05
13 981,00	CITIZENS FINANCIAL GROUP INC	USD	425 715,21	540 777,60	0,05
10 690,00	VENTAS INC	USD	428 711,07	514 713,46	0,05
30 048,00	MEDICAL PROPERTIES TRUST INC	USD	524 070,19	509 287,88	0,05
19 404,00	VICI PROPERTIES INC	USD	434 263,68	507 556,94	0,05
8 027,00	WP CAREY INC	USD	478 965,35	505 080,06	0,05
28 705,00	KEYCORP	USD	402 515,60	499 838,06	0,05
10 297,00	LOEWS CORP	USD	439 060,70	474 517,89	0,05
11 057,00	ALLY FINANCIAL INC	USD	306 595,58	464 693,99	0,04
4 763,00	BOSTON PROPERTIES INC	USD	405 375,39	460 234,34	0,04
3 726,00	M&T BANK CORP	USD	399 161,14	456 551,81	0,04
11 970,00	IRON MOUNTAIN INC	USD	319 566,02	427 160,93	0,04
57 017,00	ANNALY CAPITAL MANAGEMENT INC	USD	388 636,05	426 942,16	0,04
24 102,00	REGIONS FINANCIAL CORP	USD	306 612,14	410 134,17	0,04
10 240,00	DUKE REALTY CORP	USD	331 639,36	408 857,20	0,04
4 045,00	CINCINNATI FINANCIAL CORP	USD	282 689,56	397 780,31	0,04

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 793,00	MID-AMERICA APARTMENT COMMUNITIES INC	USD	306 522,46	396 658,09	0,04
3 619,00	RAYMOND JAMES FINANCIAL INC	USD	298 793,24	396 414,42	0,04
6 532,00	PRINCIPAL FINANCIAL GROUP INC	USD	271 677,42	348 053,69	0,03
23 192,00	AGNC INVESTMENT CORP	USD	312 862,39	330 308,36	0,03
1 268,00	ESSEX PROPERTY TRUST INC	USD	279 796,86	320 779,57	0,03
5 356,00	APOLLO GLOBAL MANAGEMENT INC	USD	219 252,60	280 920,01	0,03
7 019,00	CARLYLE GROUP INC	USD	212 876,32	275 101,57	0,03
1 875,00	SUN COMMUNITIES INC	USD	234 824,18	270 996,58	0,03
3 973,00	WR BERKLEY CORP	USD	245 482,39	249 355,12	0,02
239,00	MARKEL CORP	USD	214 760,98	239 163,12	0,02
16 361,00	HOST HOTELS & RESORTS INC	USD	189 503,06	235 778,19	0,02
6 431,00	FNF GROUP	USD	197 882,37	235 678,49	0,02
2 064,00	CAMDEN PROPERTY TRUST	USD	175 197,14	230 905,43	0,02
4 074,00	ARES MANAGEMENT CORP -A-	USD	180 442,80	218 454,79	0,02
4 736,00	BROWN & BROWN INC	USD	181 528,31	212 219,34	0,02
2 865,00	TRADEWEB MARKETS INC -A-	USD	154 019,32	204 287,27	0,02
7 067,00	FRANKLIN RESOURCES INC	USD	134 131,05	190 634,30	0,02
1 827,00	CBOE GLOBAL MARKETS INC	USD	141 732,03	183 408,59	0,02
4 656,00	VEREIT INC	USD	140 788,98	180 327,16	0,02
9 171,00	WESTERN UNION CO	USD	181 533,83	177 635,35	0,02
2 795,00	EQUITY LIFESTYLE PROPERTIES INC	USD	151 118,22	175 138,16	0,02
2 834,00	LINCOLN NATIONAL CORP	USD	108 176,68	150 171,58	0,01
833,00	ERIE INDEMNITY CO -A-	USD	145 327,45	135 812,86	0,01
1 014,00	ASSURANT INC	USD	101 465,23	133 541,14	0,01
1 220,00	AMERICAN FINANCIAL GROUP INC	USD	82 457,50	128 306,20	0,01
1 827,00	SL GREEN REALTY CORP	USD	110 441,85	123 248,10	0,01
218,00	ALLEGHANY CORP	USD	111 205,57	122 625,17	0,01
2 252,00	REGENCY CENTERS CORP	USD	85 601,10	121 667,57	0,01
2 192,00	VOYA FINANCIAL INC	USD	96 288,40	113 675,63	0,01
1 410,00	GLOBE LIFE INC	USD	101 704,15	113 249,37	0,01
3 602,00	OMEGA HEALTHCARE INVESTORS INC	USD	102 595,92	110 225,58	0,01
2 789,00	VORNADO REALTY TRUST	USD	102 151,05	109 758,47	0,01
962,00	REINSURANCE GROUP OF AMERICA INC	USD	82 528,48	92 476,55	0,01
1 709,00	SEI INVESTMENTS CO	USD	80 938,21	89 304,90	0,01
3 780,00	STARWOOD PROPERTY TRUST INC	USD	79 098,14	83 415,59	0,01
670,00	LPL FINANCIAL HOLDINGS INC	USD	80 555,20	76 259,85	0,01
865,00	WESTERN ALLIANCE BANCORP	USD	72 554,93	67 725,11	0,01
319,00	SIGNATURE BANK	USD	64 954,26	66 078,35	0,01
1 777,00	AMERICAN HOMES 4 RENT	USD	54 188,25	58 214,37	0,01
<b>Consumer Retail</b>			<b>101 964 574,88</b>	<b>123 460 016,84</b>	<b>11,65</b>
24 911,00	TESLA INC	USD	8 681 806,42	14 277 762,26	1,35
88 020,00	PROCTER & GAMBLE CO	USD	9 491 478,39	10 014 784,28	0,94
33 824,00	HOME DEPOT INC	USD	7 482 323,38	9 095 311,56	0,86
54 288,00	WALMART INC	USD	6 109 406,40	6 455 594,86	0,61
33 099,00	NIKE INC -B-	USD	3 303 023,14	4 311 882,93	0,41
20 105,00	MCDONALD'S CORP	USD	3 506 969,71	3 916 056,70	0,37
10 592,00	COSTCO WHOLESALE CORP	USD	3 002 142,64	3 533 969,60	0,33
36 834,00	STARBUCKS CORP	USD	3 051 884,96	3 472 811,78	0,33
16 373,00	TARGET CORP	USD	2 235 417,65	3 337 555,48	0,31
19 103,00	LOWE'S COS INC	USD	2 394 840,07	3 124 552,71	0,29
8 290,00	S&P GLOBAL INC	USD	2 327 384,34	2 869 237,54	0,27
46 412,00	TJX COS INC	USD	2 396 906,90	2 638 582,92	0,25
11 206,00	SQUARE INC -A-	USD	1 637 711,81	2 303 753,64	0,22
1 710,00	CHIPOTLE MEXICAN GRILL INC	USD	1 892 666,53	2 235 500,53	0,21
13 182,00	AUTOMATIC DATA PROCESSING INC	USD	1 889 953,72	2 207 781,04	0,21
44 228,00	GENERAL MOTORS CO	USD	1 679 344,31	2 206 737,04	0,21
17 169,00	BEST BUY CO INC	USD	1 604 606,35	1 664 634,99	0,16
5 940,00	ESTEE LAUDER COS INC -A-	USD	1 225 309,50	1 593 215,50	0,15

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

## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 945,00	MOODY'S CORP	USD	1 195 066,60	1 511 020,12	0,14
7 848,00	DOLLAR GENERAL CORP	USD	1 268 853,88	1 432 016,08	0,14
20 698,00	COLGATE-PALMOLIVE CO	USD	1 354 693,53	1 419 834,27	0,13
112 278,00	FORD MOTOR CO	USD	926 938,34	1 406 906,36	0,13
19 483,00	VF CORP	USD	1 259 496,52	1 347 824,04	0,13
20 020,00	PINTEREST INC	USD	977 336,89	1 332 809,02	0,13
7 635,00	GLOBAL PAYMENTS INC	USD	1 187 306,49	1 207 409,72	0,11
14 228,00	LENNAR CORP -A-	USD	1 002 376,63	1 191 964,83	0,11
18 193,00	TRADE DESK INC -A-	USD	963 412,90	1 186 786,22	0,11
7 837,00	VERISK ANALYTICS INC	USD	1 158 844,98	1 154 633,58	0,11
9 561,00	MARRIOTT INTERNATIONAL INC -A-	USD	973 824,37	1 100 655,26	0,10
3 384,00	LULULEMON ATHLETICA INC	USD	899 214,11	1 041 451,95	0,10
21 580,00	WALGREENS BOOTS ALLIANCE INC	USD	859 603,02	957 351,58	0,09
11 791,00	DR HORTON INC	USD	743 609,91	898 517,70	0,08
7 833,00	CARMAX INC	USD	708 840,37	853 049,54	0,08
8 128,00	PELOTON INTERACTIVE INC	USD	751 897,19	850 016,07	0,08
2 610,00	CINTAS CORP	USD	685 486,54	840 728,14	0,08
6 082,00	MATCH GROUP INC	USD	654 898,79	826 985,42	0,08
4 591,00	ETSY INC	USD	629 197,31	796 872,39	0,08
17 918,00	FASTENAL CO	USD	680 853,03	785 678,00	0,07
10 620,00	COSTAR GROUP INC	USD	729 284,67	741 671,27	0,07
3 538,00	GARTNER INC	USD	472 066,51	722 576,25	0,07
6 672,00	ROSS STORES INC	USD	617 533,59	697 636,89	0,07
6 675,00	HILTON WORLDWIDE HOLDINGS INC	USD	570 278,35	678 925,79	0,06
7 529,00	CAESARS ENTERTAINMENT INC	USD	651 312,06	658 684,00	0,06
5 975,00	GENUINE PARTS CO	USD	530 333,02	637 202,02	0,06
6 504,00	YUM! BRANDS INC	USD	567 319,76	630 875,07	0,06
3 097,00	EQUIFAX INC	USD	480 767,60	625 484,53	0,06
2 315,00	UNITED RENTALS INC	USD	388 790,11	622 740,35	0,06
12 545,00	WESTROCK CO	USD	513 062,78	562 985,55	0,05
443,00	AUTOZONE INC	USD	440 707,02	557 427,38	0,05
6 321,00	DOLLAR TREE INC	USD	528 759,19	530 347,57	0,05
1 320,00	DOMINO'S PIZZA INC	USD	429 891,41	519 239,81	0,05
1 079,00	O'REILLY AUTOMOTIVE INC	USD	418 736,48	515 170,15	0,05
3 159,00	TRACTOR SUPPLY CO	USD	378 490,75	495 626,32	0,05
6 490,00	PACCAR INC	USD	479 031,92	488 432,59	0,05
2 497,00	WHIRLPOOL CORP	USD	398 094,36	459 056,98	0,04
1 572,00	ULTA SALON COSMETICS & FRAGRANCE INC	USD	378 016,14	458 344,02	0,04
1 140,00	MARKETAXESS HOLDINGS INC	USD	471 026,15	445 646,63	0,04
15 461,00	ALTICE USA INC	USD	426 434,29	445 095,10	0,04
2 554,00	ADVANCE AUTO PARTS INC	USD	339 268,56	441 797,20	0,04
11 807,00	MGM RESORTS INTERNATIONAL	USD	291 971,63	424 629,65	0,04
1 093,00	POOL CORP	USD	361 280,61	422 729,68	0,04
1 144,00	VW GRAINGER INC	USD	344 939,09	422 524,45	0,04
4 355,00	TRANSUNION	USD	330 176,02	403 256,86	0,04
3 255,00	DARDEN RESTAURANTS INC	USD	309 030,53	400 705,97	0,04
7 722,00	LAS VEGAS SANDS CORP	USD	347 987,08	343 091,30	0,03
1 244,00	BURLINGTON STORES INC	USD	246 300,41	337 764,87	0,03
1 547,00	FLEETCOR TECHNOLOGIES INC	USD	333 623,66	334 028,69	0,03
2 636,00	COPART INC	USD	243 789,42	293 029,52	0,03
10 282,00	GAP INC	USD	271 726,30	291 752,36	0,03
6 556,00	DRAFTKINGS INC	USD	285 137,69	288 410,78	0,03
1 028,00	CARVANA CO	USD	219 792,44	261 633,19	0,02
3 757,00	CHEWY INC	USD	253 395,09	252 525,78	0,02
3 591,00	CHEGG INC	USD	249 757,15	251 663,60	0,02
5 931,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -C-	USD	201 239,90	232 008,56	0,02
3 657,00	L BRANDS INC	USD	201 886,49	222 213,75	0,02
432,00	AMERCO	USD	160 071,37	214 706,70	0,02
784,00	VAIL RESORTS INC	USD	156 503,89	209 251,67	0,02

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 908,00	LKQ CORP	USD	151 122,77	203 703,21	0,02
4 958,00	TERMINIX GLOBAL HOLDINGS INC	USD	204 212,37	199 465,44	0,02
1 148,00	SCOTTS MIRACLE-GRO CO	USD	206 394,56	185 786,36	0,02
1 132,00	MOHAWK INDUSTRIES INC	USD	113 803,23	183 454,74	0,02
7 536,00	NEWELL BRANDS INC	USD	126 027,98	174 562,62	0,02
1 687,00	WYNN RESORTS LTD	USD	133 654,20	173 977,57	0,02
2 246,00	LIVE NATION ENTERTAINMENT INC	USD	117 291,04	165 888,39	0,02
1 894,00	DICK'S SPORTING GOODS INC	USD	150 280,68	160 013,29	0,02
3 887,00	BORGWARNER INC	USD	138 292,44	159 098,48	0,02
3 436,00	PULTEGROUP INC	USD	152 539,15	158 109,81	0,01
1 956,00	HASBRO INC	USD	131 708,93	155 899,34	0,01
34,00	NVR INC	USD	121 792,35	142 585,48	0,01
2 183,00	PENN NATIONAL GAMING INC	USD	167 673,26	140 802,42	0,01
3 097,00	SOUTHWEST AIRLINES CO	USD	111 354,29	138 645,46	0,01
927,00	PROOFPOINT INC	USD	131 613,53	135 825,48	0,01
551,00	WATSCO INC	USD	130 042,81	133 180,34	0,01
3 282,00	NEW YORK TIMES CO	USD	115 625,29	120 525,36	0,01
3 169,00	DELTA AIR LINES INC	USD	110 459,09	115 600,70	0,01
850,00	WILLIAMS-SONOMA INC	USD	120 926,97	114 429,91	0,01
2 236,00	EVERGY INC	USD	112 227,37	113 939,97	0,01
388,00	LITHIA MOTORS INC	USD	125 478,59	112 431,28	0,01
1 465,00	ROBERT HALF INTERNATIONAL INC	USD	72 841,29	109 908,92	0,01
3 355,00	ARAMARK	USD	84 732,55	105 382,99	0,01
984,00	MANPOWERGROUP INC	USD	100 480,40	98 665,47	0,01
1 361,00	BOOZ ALLEN HAMILTON HOLDING CORP	USD	95 883,93	97 756,91	0,01
5 299,00	AMERICAN AIRLINES GROUP INC	USD	108 860,20	94 773,37	0,01
3 266,00	ROLLINS INC	USD	89 735,05	94 187,66	0,01
162,00	RH	USD	93 841,10	92 754,82	0,01
1 097,00	AUTOLIV INC	USD	78 754,41	90 431,46	0,01
2 332,00	TAPESTRY INC	USD	81 640,55	85 500,72	0,01
4 522,00	UNDER ARMOUR INC -A-	USD	88 892,29	80 647,82	0,01
4 329,00	MATTEL INC	USD	77 268,61	73 372,84	0,01
44,00	CABLE ONE INC	USD	69 637,78	70 970,23	0,01
461,00	LEAR CORP	USD	52 745,96	68 137,31	0,01
2 745,00	LEVI STRAUSS & CO -A-	USD	69 330,95	64 163,39	0,01
435,00	BRIGHT HORIZONS FAMILY SOLUTIONS INC	USD	61 620,80	53 961,39	0,01
596,00	TEXAS ROADHOUSE INC	USD	53 047,00	48 347,39	0,00
<b>Health</b>			<b>105 631 444,11</b>	<b>120 858 714,04</b>	<b>11,40</b>
90 134,00	JOHNSON & JOHNSON	USD	11 640 404,03	12 521 011,69	1,18
31 453,00	UNITEDHEALTH GROUP INC	USD	8 717 938,02	10 620 653,55	1,00
65 590,00	ABBOTT LABORATORIES	USD	5 683 448,88	6 411 876,98	0,60
13 668,00	THERMO FISHER SCIENTIFIC INC	USD	4 753 614,65	5 814 227,61	0,55
166 126,00	PFIZER INC	USD	5 102 989,00	5 485 699,40	0,52
80 884,00	MERCK & CO INC	USD	5 238 743,75	5 304 279,91	0,50
20 466,00	DANAHER CORP	USD	3 630 326,17	4 631 295,24	0,44
21 677,00	ELI LILLY & CO	USD	3 033 474,88	4 195 381,20	0,40
39 583,00	ABBVIE INC	USD	3 259 917,26	3 759 698,88	0,35
16 890,00	AMGEN INC	USD	3 301 087,05	3 471 570,49	0,33
55 158,00	BRISTOL-MYERS SQUIBB CO	USD	2 844 631,99	3 107 897,57	0,29
47 622,00	GILEAD SCIENCES INC	USD	2 706 911,35	2 765 198,82	0,26
36 783,00	CVS HEALTH CORP	USD	2 195 608,93	2 588 052,95	0,24
15 726,00	ZOETIS INC	USD	2 051 430,49	2 471 284,17	0,23
7 080,00	ANTHEM INC	USD	1 895 218,06	2 279 401,85	0,21
13 251,00	VERTEX PHARMACEUTICALS INC	USD	2 542 314,06	2 252 970,57	0,21
9 857,00	BECTON DICKINSON & CO	USD	2 053 555,68	2 021 353,10	0,19
2 578,00	INTUITIVE SURGICAL INC	USD	1 553 326,43	1 999 182,68	0,19
4 542,00	HUMANA INC	USD	1 516 588,84	1 695 617,87	0,16
2 948,00	IDEXX LABORATORIES INC	USD	1 115 644,66	1 569 954,02	0,15

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
7 828,00	MODERNA INC	USD	792 375,07	1 551 077,26	0,15
6 786,00	STRYKER CORP	USD	1 242 790,81	1 486 235,69	0,14
3 414,00	ILLUMINA INC	USD	1 076 450,67	1 362 288,67	0,13
37 268,00	BOSTON SCIENTIFIC CORP	USD	1 185 674,94	1 343 771,72	0,13
2 606,00	ALIGN TECHNOLOGY INC	USD	922 463,27	1 342 663,97	0,13
3 718,00	DEXCOM INC	USD	1 123 814,64	1 338 717,61	0,13
8 234,00	MCKESSON CORP	USD	1 220 545,56	1 327 826,44	0,12
7 221,00	HCA HEALTHCARE INC	USD	948 253,39	1 258 848,80	0,12
18 289,00	BAXTER INTERNATIONAL INC	USD	1 288 412,16	1 241 473,79	0,12
7 323,00	ALEXION PHARMACEUTICALS INC	USD	857 801,33	1 134 419,14	0,11
5 440,00	IQVIA HOLDINGS INC	USD	824 327,75	1 111 577,83	0,10
15 199,00	BIOMARIN PHARMACEUTICAL INC	USD	1 013 699,24	1 069 402,08	0,10
28 356,00	CORTEVA INC	USD	943 733,73	1 060 450,27	0,10
18 044,00	HOLOGIC INC	USD	1 001 186,12	1 015 174,20	0,10
11 613,00	EDWARDS LIFESCIENCES CORP	USD	800 499,33	1 014 215,20	0,09
2 062,00	REGENERON PHARMACEUTICALS INC	USD	927 274,20	971 168,65	0,09
10 612,00	CATALENT INC	USD	873 331,16	967 508,95	0,09
3 169,00	BIOGEN INC	USD	745 271,00	925 313,33	0,09
4 042,00	RESMED INC	USD	648 169,57	840 233,87	0,08
5 978,00	SEAGEN INC	USD	817 179,28	795 856,45	0,07
12 142,00	CENTENE CORP	USD	642 646,06	746 703,45	0,07
6 969,00	EXACT SCIENCES CORP	USD	653 880,28	730 513,50	0,07
2 282,00	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	616 041,89	711 828,16	0,07
2 328,00	WEST PHARMACEUTICAL SERVICES INC	USD	530 614,96	704 936,66	0,07
6 334,00	QUEST DIAGNOSTICS INC	USD	639 701,07	704 863,45	0,07
4 575,00	TELADOC HEALTH INC	USD	719 276,23	641 518,15	0,06
2 727,00	LABORATORY CORP OF AMERICA HOLDINGS	USD	479 891,94	634 322,10	0,06
4 556,00	ZIMMER BIOMET HOLDINGS INC	USD	565 156,93	617 839,24	0,06
12 386,00	CARDINAL HEALTH INC	USD	592 637,36	596 269,83	0,06
8 020,00	INCYTE CORP	USD	605 000,72	568 953,76	0,05
1 037,00	BIO-RAD LABORATORIES INC -A-	USD	473 767,98	563 393,54	0,05
5 380,00	AMERISOURCEBERGEN CORP	USD	490 094,52	519 399,52	0,05
2 397,00	NOVAVAX INC	USD	328 109,15	429 131,31	0,04
1 757,00	INSULET CORP	USD	369 274,93	406 707,00	0,04
1 404,00	ABIOMED INC	USD	335 648,67	369 510,26	0,03
12 305,00	ELANCO ANIMAL HEALTH INC	USD	299 842,56	359 946,23	0,03
910,00	BIO-TECHNE CORP	USD	310 614,94	345 506,70	0,03
1 950,00	ALNYLAM PHARMACEUTICALS INC	USD	224 546,37	278 745,12	0,03
22 709,00	VIATRIS INC	USD	311 129,29	273 641,49	0,03
755,00	TELEFLEX INC	USD	244 811,68	255 798,38	0,02
713,00	COOPER COS INC	USD	205 686,12	238 249,74	0,02
4 036,00	DENTSPLY SIRONA INC	USD	178 948,54	215 294,07	0,02
2 866,00	BLUEPRINT MEDICINES CORP	USD	239 161,18	212 575,46	0,02
2 567,00	TANDEM DIABETES CARE INC	USD	180 955,65	210 832,01	0,02
943,00	MOLINA HEALTHCARE INC	USD	158 314,16	201 227,31	0,02
968,00	MASIMO CORP	USD	199 968,53	197 901,58	0,02
1 450,00	GUARDANT HEALTH INC	USD	157 278,27	151 847,04	0,01
1 024,00	PRA HEALTH SCIENCES INC	USD	137 653,67	142 655,33	0,01
1 024,00	UNIVERSAL HEALTH SERVICES INC -B-	USD	104 741,44	126 439,20	0,01
904,00	DAVITA INC	USD	73 258,38	91 802,57	0,01
1 426,00	BRUKER CORP	USD	81 120,37	91 363,04	0,01
2 271,00	PPD INC	USD	87 035,96	88 262,36	0,01
1 415,00	HAEMONETICS CORP	USD	76 930,10	79 513,92	0,01
1 232,00	HENRY SCHEIN INC	USD	67 932,72	77 073,98	0,01
930,00	NEUROCRINE BIOSCIENCES INC	USD	85 461,04	76 319,72	0,01
1 478,00	OAK STREET HEALTH INC	USD	73 883,05	72 996,39	0,01

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>70 061 446,15</b>	<b>83 461 931,48</b>	<b>7,87</b>
13 634,00	BROADCOM INC	USD	4 402 560,90	5 482 109,22	0,52
21 766,00	UNION PACIFIC CORP	USD	3 509 542,04	4 036 591,61	0,38
24 016,00	3M CO	USD	3 614 662,70	4 022 510,92	0,38
21 643,00	UNITED PARCEL SERVICE INC -B-	USD	2 715 002,53	3 795 507,60	0,36
52 083,00	RAYTHEON TECHNOLOGIES CORP	USD	3 247 845,49	3 746 689,03	0,35
19 552,00	HONEYWELL INTERNATIONAL INC	USD	3 103 489,99	3 616 433,98	0,34
11 408,00	DEERE & CO	USD	2 580 572,15	3 392 962,03	0,32
15 334,00	CATERPILLAR INC	USD	2 259 041,02	2 814 011,94	0,26
12 093,00	BOEING CO	USD	2 208 183,08	2 442 868,40	0,23
29 804,00	EMERSON ELECTRIC CO	USD	2 052 703,49	2 418 699,33	0,23
202 535,00	GENERAL ELECTRIC CO	USD	1 671 375,28	2 298 777,08	0,22
8 825,00	PARKER-HANNIFIN CORP	USD	2 092 087,81	2 285 390,34	0,21
11 904,00	L3HARRIS TECHNOLOGIES INC	USD	1 999 613,99	2 169 700,92	0,20
6 489,00	LOCKHEED MARTIN CORP	USD	2 025 272,14	2 070 252,07	0,19
8 173,00	FEDEX CORP	USD	1 563 390,65	2 056 033,29	0,19
67 155,00	CSX CORP	USD	1 548 616,75	1 816 621,41	0,17
18 494,00	REPUBLIC SERVICES INC	USD	1 575 213,51	1 715 594,84	0,16
8 217,00	ILLINOIS TOOL WORKS INC	USD	1 343 427,39	1 549 027,41	0,15
12 621,00	WASTE MANAGEMENT INC	USD	1 247 121,75	1 491 126,93	0,14
4 579,00	NORTHROP GRUMMAN CORP	USD	1 259 203,36	1 403 276,11	0,13
11 228,00	AGILENT TECHNOLOGIES INC	USD	1 086 255,34	1 399 451,77	0,13
5 959,00	NORFOLK SOUTHERN CORP	USD	1 115 048,55	1 333 651,57	0,12
7 448,00	STANLEY BLACK & DECKER INC	USD	1 148 891,71	1 287 431,28	0,12
3 162,00	ROPER TECHNOLOGIES INC	USD	1 089 846,49	1 253 707,45	0,12
4 853,00	OLD DOMINION FREIGHT LINE INC	USD	884 584,82	1 038 612,69	0,10
14 840,00	OTIS WORLDWIDE CORP	USD	850 126,48	1 023 244,96	0,10
4 246,00	KANSAS CITY SOUTHERN	USD	773 685,04	1 014 578,31	0,09
1 792,00	TRANSDIGM GROUP INC	USD	824 203,54	978 112,07	0,09
4 717,00	CUMMINS INC	USD	844 150,06	969 770,80	0,09
16 197,00	AMPHENOL CORP -A-	USD	824 690,22	934 342,03	0,09
5 735,00	GENERAL DYNAMICS CORP	USD	775 103,87	910 422,94	0,09
17 774,00	MASCO CORP	USD	841 751,92	882 929,27	0,08
20 309,00	CARRIER GLOBAL CORP	USD	557 576,57	832 293,54	0,08
7 296,00	AMETEK INC	USD	708 595,41	821 330,23	0,08
11 985,00	BALL CORP	USD	830 031,82	818 807,84	0,08
5 357,00	VULCAN MATERIALS CO	USD	646 884,98	786 316,32	0,07
646,00	METTLER-TOLEDO INTERNATIONAL INC	USD	565 450,70	754 641,36	0,07
6 812,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	554 973,91	727 210,36	0,07
2 029,00	GENERAC HOLDINGS INC	USD	436 419,82	710 295,08	0,07
4 693,00	KEYSIGHT TECHNOLOGIES INC	USD	489 418,31	611 051,33	0,06
4 767,00	DOVER CORP	USD	475 213,10	605 371,31	0,06
1 579,00	TELEDYNE TECHNOLOGIES INC	USD	522 660,29	557 662,74	0,05
2 143,00	ROCKWELL AUTOMATION INC	USD	430 255,38	516 856,86	0,05
1 692,00	MARTIN MARIETTA MATERIALS INC	USD	378 576,56	501 949,76	0,05
4 197,00	HEICO CORP	USD	446 413,26	493 418,88	0,05
3 625,00	PERKINELMER INC	USD	397 584,53	471 992,56	0,04
14 826,00	HOWMET AEROSPACE INC	USD	319 438,44	430 940,18	0,04
1 405,00	WATERS CORP	USD	293 443,27	409 462,69	0,04
6 802,00	FORTIVE CORP	USD	374 161,87	400 009,48	0,04
4 505,00	CROWN HOLDINGS INC	USD	337 648,38	388 275,42	0,04
2 801,00	JB HUNT TRANSPORT SERVICES INC	USD	345 835,28	384 874,54	0,04
4 763,00	CH ROBINSON WORLDWIDE INC	USD	368 196,16	376 212,15	0,03
2 885,00	XPO LOGISTICS INC	USD	272 027,21	340 317,44	0,03
2 436,00	AVALARA INC	USD	296 469,56	332 359,06	0,03
3 282,00	XYLEM INC	USD	274 112,10	331 991,33	0,03
6 307,00	SERVICE CORP INTERNATIONAL	USD	275 705,79	285 008,82	0,03
1 992,00	JACOBS ENGINEERING GROUP INC	USD	163 484,66	224 110,39	0,02
3 630,00	A O SMITH CORP	USD	176 212,19	220 573,13	0,02

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



## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 979,00	HEICO CORP -A-	USD	162 586,30	207 228,35	0,02
2 840,00	TRIMBLE INC	USD	142 321,91	195 966,85	0,02
2 236,00	FORTUNE BRANDS HOME & SECURITY INC	USD	144 534,01	187 813,35	0,02
1 027,00	HUNTINGTON INGALLS INDUSTRIES INC	USD	164 914,88	182 511,29	0,02
4 282,00	INGERSOLL RAND INC	USD	143 783,99	176 241,10	0,02
2 442,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	142 364,24	169 471,71	0,02
2 741,00	TEXTRON INC	USD	97 165,01	158 949,72	0,01
1 689,00	OWENS CORNING	USD	123 999,17	139 432,51	0,01
749,00	IDEX CORP	USD	125 914,02	138 980,83	0,01
1 288,00	ARROW ELECTRONICS INC	USD	100 998,84	123 630,13	0,01
638,00	SNAP-ON INC	USD	89 109,33	120 202,60	0,01
1 578,00	COGNEX CORP	USD	97 843,20	111 839,81	0,01
1 278,00	LEIDOS HOLDINGS INC	USD	108 417,73	108 951,63	0,01
895,00	PACKAGING CORP OF AMERICA	USD	88 403,60	102 201,57	0,01
297,00	LENNOX INTERNATIONAL INC	USD	66 546,53	87 855,26	0,01
1 902,00	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	74 241,67	72 910,77	0,01
1 832,00	BUILDERS FIRSTSOURCE INC	USD	64 391,43	65 901,92	0,01
1 300,00	SEALED AIR CORP	USD	54 023,68	64 950,64	0,01
341,00	NORDSON CORP	USD	55 833,00	63 119,04	0,01
<b>Basic Goods</b>			<b>31 690 147,79</b>	<b>34 361 704,02</b>	<b>3,24</b>
132 144,00	COCA-COLA CO	USD	5 732 473,33	6 029 436,10	0,57
54 366,00	PHILIP MORRIS INTERNATIONAL INC	USD	3 813 260,86	4 543 563,18	0,43
32 838,00	PEPSICO INC	USD	3 819 470,96	4 102 878,86	0,39
89 926,00	ALTRIA GROUP INC	USD	3 437 932,78	3 615 540,55	0,34
38 210,00	MONDELEZ INTERNATIONAL INC -A-	USD	1 791 735,37	2 011 831,70	0,19
29 658,00	GENERAL MILLS INC	USD	1 499 218,91	1 523 788,72	0,14
46 514,00	KROGER CO	USD	1 366 800,53	1 502 614,43	0,14
10 272,00	KIMBERLY-CLARK CORP	USD	1 175 401,81	1 158 771,80	0,11
31 906,00	KRAFT HEINZ CO	USD	996 302,93	1 097 163,36	0,10
5 447,00	CONSTELLATION BRANDS INC -A-	USD	922 268,58	1 074 288,05	0,10
20 151,00	ARCHER-DANIELS-MIDLAND CO	USD	863 243,20	1 029 724,25	0,10
10 628,00	SYSCO CORP	USD	633 378,39	696 792,81	0,07
4 666,00	HERSHEY CO	USD	597 339,96	685 322,10	0,06
9 367,00	TYSON FOODS INC -A-	USD	546 417,66	582 603,57	0,06
17 832,00	KEURIG DR PEPPER INC	USD	487 387,53	529 892,37	0,05
6 702,00	MONSTER BEVERAGE CORP	USD	449 919,87	516 255,50	0,05
6 848,00	MCCORMICK & CO INC	USD	519 555,26	510 005,11	0,05
496,00	BOSTON BEER CO INC -A-	USD	450 421,54	426 947,08	0,04
7 535,00	KELLOGG CO	USD	408 968,02	408 741,30	0,04
2 193,00	AVERY DENNISON CORP	USD	270 453,15	388 781,59	0,04
11 886,00	CONAGRA BRANDS INC	USD	358 834,64	364 628,10	0,03
2 230,00	CLOROX CO	USD	363 144,52	338 307,70	0,03
2 000,00	JM SMUCKER CO	USD	200 475,97	218 517,47	0,02
3 409,00	BROWN-FORMAN CORP -B-	USD	208 456,84	215 423,17	0,02
4 796,00	HORMEL FOODS CORP	USD	193 198,18	193 109,78	0,02
2 565,00	CHURCH & DWIGHT CO INC	USD	181 884,00	184 323,46	0,02
3 398,00	MOLSON COORS BREWING CO -B-	USD	143 550,10	153 839,72	0,01
3 539,00	CAMPBELL SOUP CO	USD	144 516,75	136 051,04	0,01
1 099,00	LAMB WESTON HOLDINGS INC	USD	64 940,20	74 749,39	0,01
840,00	DARLING INGREDIENTS INC	USD	49 195,95	47 811,76	0,00
<b>Energy</b>			<b>22 859 088,93</b>	<b>27 053 705,79</b>	<b>2,55</b>
122 142,00	EXXON MOBIL CORP	USD	5 424 666,58	6 496 933,57	0,61
58 131,00	CHEVRON CORP	USD	4 788 755,71	5 134 191,67	0,48
33 142,00	CONOCOPHILLIPS	USD	1 254 679,30	1 701 953,62	0,16
101 924,00	KINDER MORGAN INC	USD	1 381 219,23	1 566 804,62	0,15
24 323,00	MARATHON PETROLEUM CORP	USD	923 311,39	1 239 223,31	0,12
55 143,00	WILLIAMS COS INC	USD	1 099 861,02	1 234 544,16	0,12
46 653,00	OCCIDENTAL PETROLEUM CORP	USD	893 879,36	1 230 153,12	0,12

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
14 081,00	EOG RESOURCES INC	USD	803 644,58	990 739,57	0,09
11 621,00	HESS CORP	USD	597 224,54	855 675,20	0,08
5 884,00	PIONEER NATURAL RESOURCES CO	USD	606 554,34	806 364,11	0,08
40 318,00	BAKER HUGHES A GE CO	USD	723 510,11	777 529,47	0,07
29 562,00	DEVON ENERGY CORP	USD	521 568,69	727 645,12	0,07
8 363,00	PHILLIPS 66	USD	541 439,56	605 204,74	0,06
28 776,00	HALLIBURTON CO	USD	511 418,95	561 009,18	0,05
3 476,00	ENPHASE ENERGY INC	USD	425 613,57	538 238,94	0,05
7 831,00	VALERO ENERGY CORP	USD	423 318,32	515 595,05	0,05
9 320,00	ONEOK INC	USD	339 196,62	437 275,10	0,04
37 683,00	MARATHON OIL CORP	USD	381 587,41	432 787,09	0,04
10 200,00	PLUG POWER INC	USD	408 356,75	294 070,18	0,03
3 198,00	NEXTERA ENERGY PARTNERS LP	USD	199 206,29	205 918,85	0,02
2 786,00	CHENIERE ENERGY INC	USD	151 051,95	203 775,63	0,02
4 740,00	TARGA RESOURCES CORP	USD	139 350,12	177 664,98	0,02
3 076,00	SUNRUN INC	USD	147 505,27	144 682,68	0,01
1 748,00	ESSENTIAL UTILITIES INC	USD	66 121,42	67 361,13	0,01
3 179,00	APA CORP	USD	61 288,04	57 982,74	0,00
3 900,00	NATIONAL OILWELL VARCO INC	USD	44 759,81	50 381,96	0,00
<b>Multi-Utilities</b>			<b>23 459 374,54</b>	<b>23 911 322,79</b>	<b>2,26</b>
53 420,00	NEXTERA ENERGY INC	USD	3 203 862,54	3 300 966,06	0,31
25 372,00	DUKE ENERGY CORP	USD	1 966 173,81	2 112 085,84	0,20
36 580,00	SOUTHERN CO	USD	1 825 207,12	1 866 476,68	0,18
27 172,00	DOMINION ENERGY INC	USD	1 768 918,72	1 685 675,89	0,16
22 475,00	EVERSOURCE ENERGY	USD	1 546 165,84	1 520 695,76	0,14
13 547,00	DTE ENERGY CO	USD	1 493 174,74	1 480 470,80	0,14
31 520,00	EXELON CORP	USD	1 109 638,47	1 177 713,55	0,11
10 166,00	SEMPRA ENERGY	USD	1 129 411,73	1 135 669,96	0,11
16 010,00	XCEL ENERGY INC	USD	904 075,50	889 399,00	0,08
11 659,00	WEC ENERGY GROUP INC	USD	908 055,04	874 498,30	0,08
17 713,00	EDISON INTERNATIONAL	USD	858 085,68	863 618,48	0,08
17 034,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	818 067,97	858 091,45	0,08
9 973,00	AMERICAN ELECTRIC POWER CO INC	USD	699 882,25	711 371,66	0,07
13 002,00	CMS ENERGY CORP	USD	669 489,88	647 742,45	0,06
10 218,00	CONSOLIDATED EDISON INC	USD	647 975,77	617 956,48	0,06
5 781,00	ENTERGY CORP	USD	484 422,43	486 015,19	0,05
3 554,00	AMERICAN WATER WORKS CO INC	USD	421 485,23	461 908,89	0,04
14 264,00	FIRSTENERGY CORP	USD	397 811,93	447 561,49	0,04
6 345,00	AMEREN CORP	USD	426 907,16	428 243,15	0,04
17 563,00	PPL CORP	USD	415 515,31	414 231,27	0,04
17 975,00	AES CORP	USD	294 605,44	395 149,69	0,04
28 195,00	PG&E CORP	USD	253 668,57	241 793,58	0,02
11 680,00	CENTERPOINT ENERGY INC	USD	208 403,18	241 498,83	0,02
9 910,00	NISOURCE INC	USD	204 037,47	204 734,70	0,02
10 923,00	VISTRA ENERGY CORP	USD	171 929,88	170 858,88	0,02
4 952,00	NRG ENERGY INC	USD	152 761,13	168 281,90	0,02
1 768,00	ATMOS ENERGY CORP	USD	154 682,57	143 285,60	0,01
2 623,00	ALLIANT ENERGY CORP	USD	112 326,05	123 331,15	0,01
2 939,00	UGI CORP	USD	87 657,78	114 769,39	0,01
972,00	PINNACLE WEST CAPITAL CORP	USD	65 934,44	67 185,09	0,01
2 116,00	OGE ENERGY CORP	USD	59 040,91	60 041,63	0,01
<b>Raw materials</b>			<b>13 873 856,40</b>	<b>16 064 547,23</b>	<b>1,52</b>
35 690,00	DOW INC	USD	1 778 291,17	1 904 428,77	0,18
31 646,00	NEWMONT GOLD CORP CORP	USD	1 594 297,57	1 691 308,27	0,16
6 598,00	SHERWIN-WILLIAMS CO	USD	1 256 937,20	1 515 831,19	0,14
8 359,00	ECOLAB INC	USD	1 462 913,29	1 451 810,75	0,14
5 903,00	AIR PRODUCTS & CHEMICALS INC	USD	1 318 703,05	1 431 970,82	0,14
8 858,00	PPG INDUSTRIES INC	USD	1 094 498,94	1 268 084,92	0,12

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
9 994,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	1 029 848,22	1 259 046,17	0,12
18 830,00	DUPONT DE NEMOURS INC	USD	1 135 067,34	1 229 133,63	0,12
35 352,00	FREEMPORT-MCMORAN INC	USD	692 126,00	1 106 258,59	0,10
9 818,00	NUCOR CORP	USD	514 928,10	794 198,73	0,07
11 975,00	INTERNATIONAL PAPER CO	USD	458 317,77	619 096,79	0,06
3 397,00	FMC CORP	USD	310 291,99	309 937,78	0,03
1 995,00	ALBEMARLE CORP	USD	203 394,25	283 394,50	0,03
2 401,00	EASTMAN CHEMICAL CO	USD	202 753,84	236 374,58	0,02
1 816,00	CELANESE CORP -A-	USD	198 503,29	232 148,97	0,02
4 734,00	CF INDUSTRIES HOLDINGS INC	USD	182 781,48	205 383,40	0,02
7 321,00	MOSAIC CO	USD	162 381,35	196 992,15	0,02
2 655,00	STEEL DYNAMICS INC	USD	79 036,91	133 432,77	0,01
894,00	RELIANCE STEEL & ALUMINUM CO	USD	117 003,97	113 757,09	0,01
1 096,00	RPM INTERNATIONAL INC	USD	81 780,67	81 957,36	0,01
<b>Unused Consumer Discretionary</b>			<b>76 214,30</b>	<b>74 474,13</b>	<b>0,01</b>
4 756,00	UNDER ARMOUR INC	USD	76 214,30	74 474,13	0,01
<b>CANADA</b>			<b>42 587 610,72</b>	<b>52 006 846,22</b>	<b>4,91</b>
<b>Finance</b>			<b>14 774 737,84</b>	<b>18 866 965,78</b>	<b>1,78</b>
43 995,00	ROYAL BANK OF CANADA	CAD	2 981 558,81	3 762 566,85	0,36
55 774,00	TORONTO-DOMINION BANK	CAD	2 605 724,57	3 299 342,91	0,31
37 640,00	BANK OF NOVA SCOTIA	CAD	1 670 147,41	2 066 418,35	0,19
40 405,00	BROOKFIELD ASSET MANAGEMENT INC -A-	CAD	1 281 986,88	1 740 014,29	0,16
19 988,00	BANK OF MONTREAL	CAD	1 208 374,41	1 729 434,16	0,16
13 959,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	991 754,61	1 341 337,11	0,13
60 588,00	MANULIFE FINANCIAL CORP	CAD	872 357,75	1 006 705,14	0,10
17 586,00	SUN LIFE FINANCIAL INC	CAD	648 912,79	765 472,65	0,07
10 676,00	NATIONAL BANK OF CANADA	CAD	484 034,07	674 437,89	0,06
4 776,00	INTACT FINANCIAL CORP	CAD	429 168,15	547 719,29	0,05
18 878,00	POWER CORP OF CANADA	CAD	366 156,02	503 670,20	0,05
717,00	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	243 484,08	265 414,38	0,03
8 935,00	GREAT-WEST LIFECO INC	CAD	173 996,68	224 028,97	0,02
2 701,00	ONEX CORPORATION	CAD	141 369,30	165 554,58	0,02
1 122,00	FIRSTSERVICE CORP	CAD	126 053,25	162 443,52	0,02
1 726,00	TMX GROUP LTD	CAD	150 616,59	153 900,12	0,01
3 289,00	IA FINANCIAL CORP INC	CAD	134 548,21	151 157,31	0,01
3 042,00	CANADIAN APARTMENT PROPERTIES REIT	CAD	114 597,28	120 395,61	0,01
3 081,00	IGM FINANCIAL INC	CAD	55 041,83	91 811,03	0,01
5 503,00	RIOCAN REAL ESTATE INVESTMENT TRUST	CAD	85 297,72	82 741,70	0,01
278,00	BROOKFIELD ASSET MANAGEMENT REINSURANCE PARTNERS LTD	CAD	9 557,43	12 399,72	0,00
<b>Energy</b>			<b>6 410 066,87</b>	<b>7 263 197,83</b>	<b>0,68</b>
62 908,00	ENBRIDGE INC	CAD	1 837 851,27	2 126 062,34	0,20
29 403,00	TC ENERGY CORP	CAD	1 154 060,90	1 228 177,84	0,12
36 180,00	CANADIAN NATURAL RESOURCES LTD	CAD	773 522,27	1 108 681,80	0,10
46 062,00	SUNCOR ENERGY INC	CAD	876 084,26	931 276,90	0,09
18 596,00	PEMBINA PIPELINE CORP	CAD	484 722,90	498 805,65	0,05
45 672,00	CENOVUS ENERGY INC	CAD	286 027,34	368 859,15	0,03
8 088,00	IMPERIAL OIL LTD	CAD	160 492,02	208 079,33	0,02
13 536,00	INTER PIPELINE LTD	CAD	173 582,06	185 733,93	0,02
7 349,00	KEYERA CORP	CAD	155 970,66	166 697,36	0,02
8 858,00	ALTAGAS LTD	CAD	119 800,69	156 952,71	0,01
9 500,00	BALLARD POWER SYSTEMS INC	CAD	234 490,16	145 427,24	0,01
5 075,00	PARKLAND CORP	CAD	153 462,34	138 443,58	0,01
<b>Telecommunication</b>			<b>4 240 863,30</b>	<b>6 210 321,73</b>	<b>0,58</b>
3 380,00	SHOPIFY INC -A-	CAD	2 546 008,22	4 172 623,54	0,39
11 940,00	ROGERS COMMUNICATIONS INC -B-	CAD	486 110,67	535 815,88	0,05

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 606,00	THOMSON REUTERS CORP	CAD	348 537,33	470 048,66	0,04
17 208,00	SHAW COMMUNICATIONS INC -B	CAD	299 133,72	420 796,04	0,04
14 699,00	TELUS CORP	CAD	234 257,55	278 264,90	0,03
4 674,00	BCE INC	CAD	191 394,16	194 566,89	0,02
6 139,00	QUEBECOR INC -B-	CAD	135 421,65	138 205,82	0,01
<b>Raw materials</b>			<b>5 173 715,36</b>	<b>5 714 132,73</b>	<b>0,54</b>
55 437,00	BARRICK GOLD CORP	CAD	1 051 645,66	967 929,18	0,09
16 972,00	NUTRIEN LTD	CAD	683 071,96	868 073,76	0,08
6 056,00	FRANCO-NEVADA CORP	CAD	643 552,84	741 854,49	0,07
14 585,00	WHEATON PRECIOUS METALS CORP	CAD	490 092,80	542 678,94	0,05
21 575,00	FIRST QUANTUM MINERALS LTD	CAD	204 164,49	419 746,31	0,04
8 055,00	AGNICO EAGLE MINES LTD	CAD	442 581,49	411 169,57	0,04
9 167,00	KIRKLAND LAKE GOLD LTD	CAD	335 760,99	298 200,46	0,03
15 169,00	TECK RESOURCES LTD -B-	CAD	175 147,56	294 909,60	0,03
43 519,00	KINROSS GOLD CORP	CAD	242 097,41	232 931,00	0,02
12 522,00	CAMECO CORP	CAD	122 965,83	202 603,05	0,02
7 520,00	PAN AMERICAN SILVER CORP	USD	218 718,10	181 167,29	0,02
2 712,00	WEST FRASER TIMBER CO LTD	CAD	149 056,49	164 345,09	0,02
20 292,00	LUNDIN MINING CORP	CAD	95 896,07	154 487,20	0,01
33 000,00	YAMANA GOLD INC	CAD	157 544,97	117 303,31	0,01
32 966,00	B2GOLD CORP	CAD	161 418,70	116 733,48	0,01
<b>Industries</b>			<b>4 457 737,34</b>	<b>5 171 551,64</b>	<b>0,49</b>
21 973,00	CANADIAN NATIONAL RAILWAY CO	CAD	1 862 960,01	1 956 995,10	0,18
20 625,00	CANADIAN PACIFIC RAILWAY LTD	CAD	1 029 714,68	1 338 763,41	0,13
5 299,00	WASTE CONNECTIONS INC	USD	471 786,13	533 653,14	0,05
4 248,00	WSP GLOBAL INC	CAD	286 360,04	418 580,39	0,04
5 283,00	CCL INDUSTRIES INC -B-	CAD	186 409,52	245 604,52	0,02
9 169,00	CAE INC	CAD	205 872,19	238 387,64	0,02
3 688,00	RITCHIE BROS AUCTIONEERS INC	CAD	148 979,84	184 563,15	0,02
6 054,00	GFL ENVIRONMENTAL INC	CAD	143 231,29	163 336,31	0,02
5 279,00	AIR CANADA	CAD	122 423,64	91 667,98	0,01
<b>Consumer Retail</b>			<b>2 585 861,06</b>	<b>3 141 634,70</b>	<b>0,30</b>
26 067,00	ALIMENTATION COUCHE-TARD INC -B-	CAD	727 442,72	808 547,01	0,08
8 842,00	MAGNA INTERNATIONAL INC	CAD	449 001,60	691 042,46	0,06
9 736,00	RESTAURANT BRANDS INTERNATIONAL INC	CAD	516 806,42	529 529,42	0,05
10 288,00	DOLLARAMA INC	CAD	316 037,13	397 508,23	0,04
2 023,00	CANADIAN TIRE CORP LTD -A-	CAD	187 748,66	270 229,14	0,02
6 120,00	GILDAN ACTIVEWEAR INC	CAD	151 512,33	190 622,18	0,02
2 246,00	TOROMONT INDUSTRIES LTD	CAD	128 401,23	165 180,72	0,02
6 749,00	SSR MINING INC	CAD	108 910,97	88 975,54	0,01
<b>Computing and IT</b>			<b>1 526 997,56</b>	<b>2 014 053,85</b>	<b>0,19</b>
637,00	CONSTELLATION SOFTWARE INC	CAD	612 545,77	814 374,94	0,08
7 783,00	CGI INC	CAD	489 700,92	595 662,89	0,05
9 475,00	OPEN TEXT CORP	CAD	350 240,40	406 163,41	0,04
19 178,00	BLACKBERRY LTD	CAD	74 510,47	197 852,61	0,02
<b>Multi-Utilities</b>			<b>1 955 614,83</b>	<b>1 983 209,23</b>	<b>0,19</b>
15 550,00	FORTIS INC	CAD	540 678,76	581 020,15	0,06
9 848,00	EMERA INC	CAD	370 001,19	377 154,41	0,04
11 567,00	HYDRO ONE LTD	CAD	219 773,74	235 987,17	0,02
18 148,00	ALGONQUIN POWER & UTILITIES CORP	CAD	243 726,37	228 255,63	0,02
7 441,00	NORTHLAND POWER INC	CAD	212 795,84	214 286,51	0,02
4 275,00	BROOKFIELD RENEWABLE CORP	CAD	178 173,01	151 611,78	0,01
4 734,00	CANADIAN UTILITIES LTD -A-	CAD	123 727,56	110 895,15	0,01
2 806,00	ATCO LTD -I-	CAD	66 738,36	83 998,43	0,01

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## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>1 126 405,75</b>	<b>1 254 616,98</b>	<b>0,12</b>
9 504,00	METRO INC	CAD	351 288,51	384 625,43	0,04
6 242,00	LOBLAW COS LTD	CAD	284 100,22	324 277,80	0,03
8 211,00	SAPUTO INC	CAD	208 023,82	206 714,69	0,02
2 391,00	GEORGE WESTON LTD	CAD	166 095,96	192 370,80	0,02
5 507,00	EMPIRE CO LTD -A-	CAD	116 897,24	146 628,26	0,01
<b>Health</b>			<b>335 610,81</b>	<b>387 161,75</b>	<b>0,04</b>
9 693,00	BAUSCH HEALTH COS INC	CAD	208 416,52	240 130,18	0,02
7 202,00	CANOPY GROWTH CORP	CAD	127 194,29	147 031,57	0,02
<b>IRELAND</b>			<b>18 110 958,73</b>	<b>21 733 779,54</b>	<b>2,05</b>
<b>Computing and IT</b>			<b>5 275 938,72</b>	<b>6 324 235,73</b>	<b>0,60</b>
20 117,00	ACCENTURE PLC -A-	USD	4 080 785,71	5 000 664,03	0,47
3 550,00	LINDE PLC	USD	867 044,83	865 422,45	0,08
6 179,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	328 108,18	458 149,25	0,05
<b>Industries</b>			<b>3 913 261,17</b>	<b>5 139 821,55</b>	<b>0,49</b>
29 464,00	JOHNSON CONTROLS INTERNATIONAL	USD	1 248 307,14	1 705 129,70	0,16
12 384,00	EATON CORP PLC US TRADED	USD	1 154 799,43	1 547 398,77	0,15
5 378,00	TRANE TECHNOLOGIES PLC US TRADED	USD	542 886,91	835 065,71	0,08
3 644,00	EATON CORP PLC IRELAND TRADED	USD	438 011,55	455 323,09	0,04
2 203,00	TRANE TECHNOLOGIES PLC IRELAND TRADED	USD	333 903,96	342 069,50	0,03
1 419,00	ALLEGION PLC	USD	129 946,11	166 680,67	0,02
1 549,00	PENTAIR PLC	USD	65 406,07	88 154,11	0,01
<b>Health</b>			<b>4 503 896,81</b>	<b>5 108 812,09</b>	<b>0,48</b>
31 756,00	MEDTRONIC PLC	USD	2 949 123,82	3 323 948,32	0,31
6 400,00	STERIS PLC	USD	998 981,39	1 113 347,96	0,10
6 116,00	HORIZON THERAPEUTICS PLC	USD	386 114,82	482 926,01	0,05
1 259,00	JAZZ PHARMACEUTICALS PLC	USD	169 676,78	188 589,80	0,02
<b>Raw materials</b>			<b>2 379 559,33</b>	<b>2 911 963,72</b>	<b>0,27</b>
11 945,00	LINDE PLC US TRADED	USD	2 379 559,33	2 911 963,72	0,27
<b>Finance</b>			<b>2 038 302,70</b>	<b>2 248 946,45</b>	<b>0,21</b>
6 968,00	AON PLC	USD	1 252 219,80	1 402 882,92	0,13
4 362,00	WILLIS TOWERS WATSON PLC	USD	786 082,90	846 063,53	0,08
<b>SWITZERLAND</b>			<b>2 450 528,39</b>	<b>2 880 862,29</b>	<b>0,27</b>
<b>Finance</b>			<b>1 460 157,09</b>	<b>1 626 926,13</b>	<b>0,15</b>
12 139,00	CHUBB LTD	USD	1 460 157,09	1 626 926,13	0,15
<b>Industries</b>			<b>990 371,30</b>	<b>1 253 936,16</b>	<b>0,12</b>
7 163,00	TE CONNECTIVITY LTD	USD	654 630,62	816 686,69	0,08
3 585,00	GARMIN LTD	USD	335 740,68	437 249,47	0,04
<b>BERMUDA</b>			<b>2 410 540,39</b>	<b>2 876 052,28</b>	<b>0,27</b>
<b>Consumer Retail</b>			<b>1 170 192,11</b>	<b>1 409 368,40</b>	<b>0,13</b>
13 134,00	IHS MARKIT LTD	USD	996 094,29	1 247 723,84	0,12
6 518,00	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	174 097,82	161 644,56	0,01
<b>Finance</b>			<b>772 941,24</b>	<b>968 550,64</b>	<b>0,09</b>
4 738,00	ATHENE HOLDING LTD -A-	USD	196 429,43	269 681,12	0,03
7 154,00	ARCH CAPITAL GROUP LTD	USD	195 612,53	234 907,35	0,02
9 833,00	INVESCO LTD	USD	137 953,24	221 634,17	0,02
675,00	EVEREST RE GROUP LTD	USD	130 100,24	143 440,99	0,01
788,00	RENAISSANCERE HOLDINGS LTD	USD	112 845,80	98 887,01	0,01

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

## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>401 980,28</b>	<b>435 528,37</b>	<b>0,04</b>
6 609,00	BUNGE LTD	USD	401 980,28	435 528,37	0,04
<b>Raw materials</b>			<b>65 426,76</b>	<b>62 604,87</b>	<b>0,01</b>
2 435,00	AXALTA COATING SYSTEMS LTD	USD	65 426,76	62 604,87	0,01
<b>UNITED KINGDOM</b>			<b>2 236 330,46</b>	<b>2 359 719,03</b>	<b>0,22</b>
<b>Telecommunication</b>			<b>1 997 498,12</b>	<b>2 127 547,74</b>	<b>0,20</b>
47 193,00	LIBERTY GLOBAL PLC -A-	USD	1 023 499,08	1 080 834,17	0,10
45 906,00	LIBERTY GLOBAL PLC -C-	USD	973 999,04	1 046 713,57	0,10
<b>Health</b>			<b>186 129,82</b>	<b>174 343,08</b>	<b>0,02</b>
5 044,00	ROYALTY PHARMA PLC	USD	186 129,82	174 343,08	0,02
<b>Computing and IT</b>			<b>52 702,52</b>	<b>57 828,21</b>	<b>0,00</b>
1 183,00	SENSATA TECHNOLOGIES HOLDING NV	USD	52 702,52	57 828,21	0,00
<b>JERSEY</b>			<b>1 579 924,27</b>	<b>2 003 158,08</b>	<b>0,19</b>
<b>Consumer Retail</b>			<b>720 391,09</b>	<b>990 890,62</b>	<b>0,09</b>
7 469,00	APTIV PLC	USD	720 391,09	990 890,62	0,09
<b>Industries</b>			<b>491 999,00</b>	<b>498 145,92</b>	<b>0,05</b>
51 549,00	AMCOR PLC	USD	491 999,00	498 145,92	0,05
<b>Health</b>			<b>288 607,51</b>	<b>438 813,95</b>	<b>0,04</b>
2 346,00	NOVOCURE LTD	USD	288 607,51	438 813,95	0,04
<b>Computing and IT</b>			<b>78 926,67</b>	<b>75 307,59</b>	<b>0,01</b>
3 244,00	CLARIVATE PLC	USD	78 926,67	75 307,59	0,01
<b>NETHERLANDS</b>			<b>1 412 386,68</b>	<b>1 869 899,83</b>	<b>0,18</b>
<b>Computing and IT</b>			<b>978 613,98</b>	<b>1 354 292,30</b>	<b>0,13</b>
7 807,00	NXP SEMICONDUCTORS NV	USD	978 613,98	1 354 292,30	0,13
<b>Raw materials</b>			<b>433 772,70</b>	<b>515 607,53</b>	<b>0,05</b>
5 944,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	433 772,70	515 607,53	0,05
<b>CURACAO</b>			<b>402 654,73</b>	<b>523 836,55</b>	<b>0,05</b>
<b>Energy</b>			<b>402 654,73</b>	<b>523 836,55</b>	<b>0,05</b>
19 407,00	SCHLUMBERGER LTD	USD	402 654,73	523 836,55	0,05
<b>LIBERIA</b>			<b>383 799,18</b>	<b>421 330,02</b>	<b>0,04</b>
<b>Consumer Retail</b>			<b>383 799,18</b>	<b>421 330,02</b>	<b>0,04</b>
5 859,00	ROYAL CARIBBEAN CRUISES LTD	USD	383 799,18	421 330,02	0,04
<b>PANAMA</b>			<b>257 732,48</b>	<b>299 897,92</b>	<b>0,03</b>
<b>Consumer Retail</b>			<b>257 732,48</b>	<b>299 897,92</b>	<b>0,03</b>
13 492,00	CARNIVAL CORP	USD	257 732,48	299 897,92	0,03
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>681 051,34</b>	<b>1,15</b>	<b>0,00</b>
<b>Shares</b>			<b>681 051,34</b>	<b>1,15</b>	<b>0,00</b>
<b>BERMUDA</b>			<b>662 444,18</b>	<b>1,13</b>	<b>0,00</b>
<b>Computing and IT</b>			<b>662 444,18</b>	<b>1,13</b>	<b>0,00</b>
1 133 912,00	APOLLO ENTERPRISE SOLUTIONS LTD	EUR	662 444,18	1,13	0,00

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

## Eurizon Fund - Equity North America LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED STATES</b>			<b>18 607,16</b>	<b>0,02</b>	<b>0,00</b>
<b>Telecommunication</b>			<b>18 607,16</b>	<b>0,02</b>	<b>0,00</b>
16 553,00	METROMEDIA FIBER NETWORK INC -A-	USD	18 607,16	0,02	0,00
<b>Total Portfolio</b>			<b>879 390 265,57</b>	<b>1 074 632 818,17</b>	<b>101,40</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>29 593,54</b>	<b>5 326 171,56</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>85 066,15</b>	<b>2 699 028,93</b>
20	11	Purchase	NASDAQ 100 EMINI	17/09/2021	USD	85 066,15	2 699 028,93
<b>Unrealised loss on future contracts and commitment</b>						<b>(55 472,61)</b>	<b>2 627 142,63</b>
50	(27)	Sale	EMINI RUSSEL 2000	17/09/2021	USD	(55 472,61)	2 627 142,63

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(14 715 558,00)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>47 748,68</b>
15/07/2021	5 100 564,48	USD	4 275 481,97	EUR	24 344,74
15/07/2021	6 146 215,81	USD	5 157 952,17	EUR	23 369,04
15/07/2021	1 669 733,20	USD	1 407 566,84	EUR	34,90
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(14 763 306,68)</b>
15/07/2021	508 924 415,85	EUR	620 528 995,62	USD	(14 187 714,19)
15/07/2021	36 037 381,33	EUR	42 998 001,53	USD	(210 362,65)
15/07/2021	25 567 318,70	EUR	37 711 411,58	CAD	(107 194,92)
15/07/2021	4 635 195,43	EUR	5 624 322,96	USD	(106 164,90)
15/07/2021	14 319 347,93	EUR	17 095 010,33	USD	(91 916,22)
15/07/2021	2 141 972,45	EUR	2 597 291,53	USD	(47 570,21)
15/07/2021	1 264 291,49	EUR	1 869 166,47	CAD	(8 266,02)
15/07/2021	1 819 886,90	EUR	2 679 146,50	CAD	(4 117,57)

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

## Eurizon Fund - Equity Japan LTE

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	401 887 332,40	
Banks	(Note 3)	2 217 974,01	
Other banks and broker accounts	(Notes 2, 3, 9)	1 498 704,49	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	13 244,17	
Receivable on subscriptions		422 976,48	
Other assets	(Note 11)	413 040,32	
<b>Total assets</b>		<b>406 453 271,87</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(1 282 980,20)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(854 562,92)	
Unrealised loss on future contracts	(Notes 2, 9)	(15 977,26)	
Payable on redemptions		(1 057 420,80)	
Other liabilities		(126 425,07)	
<b>Total liabilities</b>		<b>(3 337 366,25)</b>	
<b>Total net assets</b>		<b>403 115 905,62</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	120,82	2 632 001,707
Class ZH Units	EUR	148,96	571 354,554

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>423 501 886,75</b>
Net income from investments	(Note 2)	5 141 123,99
Other income		91 888,52
<b>Total income</b>		<b>5 233 012,51</b>
Management fee	(Note 6)	(371 654,89)
Depository fee	(Note 8)	(59 186,03)
Subscription tax	(Note 4)	(24 423,13)
Other charges and taxes	(Notes 5, 8)	(182 799,33)
<b>Total expenses</b>		<b>(638 063,38)</b>
<b>Net investment income / (loss)</b>		<b>4 594 949,13</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	34 905 358,79
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(18 785 808,65)
- forward foreign exchange contracts	(Notes 2, 9)	(931 224,65)
- foreign currencies	(Note 2)	(8 527,90)
- future contracts	(Notes 2, 9)	(109 743,03)
<b>Net result of operations for the period</b>		<b>19 665 003,69</b>
Subscriptions for the period		252 816 347,93
Redemptions for the period		(292 867 332,75)
<b>Net assets at the end of the period</b>		<b>403 115 905,62</b>

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

## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>373 373 549,22</b>	<b>401 887 332,40</b>	<b>99,70</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>373 373 549,22</b>	<b>401 887 332,40</b>	<b>99,70</b>
<b>Shares</b>			<b>373 373 549,22</b>	<b>401 887 332,40</b>	<b>99,70</b>
<b>JAPAN</b>			<b>373 373 549,22</b>	<b>401 887 332,40</b>	<b>99,70</b>
<b>Consumer Retail</b>			<b>110 356 287,36</b>	<b>122 373 465,95</b>	<b>30,36</b>
263 412,00	TOYOTA MOTOR CORP	JPY	15 665 663,64	19 281 960,03	4,78
158 291,00	SONY CORP	JPY	10 767 146,36	13 081 736,29	3,24
14 903,00	NINTENDO CO LTD	JPY	6 067 905,93	7 262 607,75	1,80
167 669,00	RECRUIT HOLDINGS CO LTD	JPY	5 574 818,05	6 967 649,00	1,73
223 700,00	HONDA MOTOR CO LTD	JPY	5 309 995,34	6 017 689,89	1,49
7 718,00	FAST RETAILING CO LTD	JPY	4 469 225,94	4 887 604,84	1,21
197 612,00	ITOCHU CORP	JPY	4 467 134,92	4 778 491,67	1,18
65 183,00	DENSO CORP	JPY	3 119 378,04	3 733 939,24	0,93
50 699,00	SHISEIDO CO LTD	JPY	2 913 622,05	3 140 545,51	0,78
163 581,00	MITSUI & CO LTD	JPY	2 550 816,75	3 060 293,20	0,76
54 190,00	KAO CORP	JPY	3 383 972,01	2 795 964,80	0,69
120 673,00	MITSUBISHI CORP	JPY	2 654 468,79	2 739 343,11	0,68
256 766,00	PANASONIC CORP	JPY	2 345 077,41	2 482 786,25	0,62
18 008,00	ORIENTAL LAND CO LTD	JPY	2 232 072,65	2 154 827,48	0,53
49 495,00	BRIDGESTONE CORP	JPY	1 527 826,04	1 887 437,24	0,47
65 518,00	DAIWA HOUSE INDUSTRY CO LTD	JPY	1 618 427,82	1 639 240,99	0,41
8 002,00	SHIMANO INC	JPY	1 339 889,62	1 607 948,11	0,40
47 068,00	UNICHARM CORP	JPY	1 616 481,39	1 587 592,55	0,39
137 697,00	SUMITOMO CORP	JPY	1 569 022,40	1 537 413,74	0,38
19 833,00	TOYOTA INDUSTRIES CORP	JPY	1 255 737,36	1 436 808,42	0,36
57 335,00	AEON CO LTD	JPY	1 289 068,35	1 289 624,97	0,32
8 259,00	NITORI HOLDINGS CO LTD	JPY	1 257 950,16	1 252 803,68	0,31
19 016,00	SECOM CO LTD	JPY	1 394 338,55	1 216 586,93	0,30
20 513,00	BANDAI NAMCO HOLDINGS INC	JPY	1 255 551,13	1 178 629,61	0,29
66 954,00	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	1 228 795,33	1 178 485,64	0,29
31 219,00	SUZUKI MOTOR CORP	JPY	1 169 123,24	1 104 421,85	0,27
87 200,00	ISUZU MOTORS LTD	JPY	746 604,07	985 462,09	0,24
57 050,00	SUBARU CORP	JPY	956 302,89	938 007,19	0,23
124 817,00	MARUBENI CORP	JPY	728 535,97	908 672,62	0,23
210 798,00	NISSAN MOTOR CO LTD	JPY	919 814,05	872 329,10	0,22
6 200,00	KOSE CORP	JPY	769 272,15	825 725,79	0,20
56 713,00	SEKISUI CHEMICAL CO LTD	JPY	844 766,55	814 435,29	0,20
65 403,00	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	752 955,43	810 770,79	0,20
47 533,00	SEKISUI HOUSE LTD	JPY	783 217,55	810 435,82	0,20
18 753,00	TOYOTA TSUSHO CORP	JPY	656 132,29	736 658,06	0,18
91 000,00	MAZDA MOTOR CORP	JPY	589 606,11	716 309,91	0,18
6 700,00	GMO PAYMENT GATEWAY INC	JPY	634 036,36	710 107,86	0,18
20 100,00	TOHO CO LTD	JPY	676 235,48	695 429,93	0,17
14 644,00	YAMAHA CORP	JPY	668 208,60	668 172,36	0,17
45 900,00	USS CO LTD	JPY	726 994,95	667 128,66	0,17
266 700,00	MITSUBISHI MOTORS CORP	JPY	625 925,41	634 637,04	0,16
29 100,00	ANA HOLDINGS INC	JPY	585 360,49	580 238,45	0,14
27 400,00	NIHON M&A CENTER INC	JPY	578 764,67	574 388,05	0,14
14 119,00	LAWSON INC	JPY	581 446,96	551 424,84	0,14
122 858,00	YAMADA DENKI CO LTD	JPY	522 055,86	477 972,07	0,12
22 300,00	IIDA GROUP HOLDINGS CO LTD	JPY	430 061,33	477 584,00	0,12
25 414,00	DAI NIPPON PRINTING CO LTD	JPY	431 562,81	454 617,94	0,11
4 300,00	TOEI ANIMATION CO LTD	JPY	398 030,35	428 454,88	0,11
4 200,00	TSURUHA HOLDINGS INC	JPY	463 702,36	426 105,51	0,11
11 317,00	AISIN SEIKI CO LTD	JPY	306 550,70	407 367,21	0,10

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## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
28 600,00	NGK INSULATORS LTD	JPY	402 339,07	406 393,43	0,10
10 800,00	MCDONALD'S HOLDINGS CO JAPAN LTD	JPY	450 302,54	400 587,22	0,10
29 165,00	TOPPAN PRINTING CO LTD	JPY	388 747,13	395 033,67	0,10
16 400,00	YAMAHA MOTOR CO LTD	JPY	262 451,19	374 147,32	0,09
6 300,00	KOITO MANUFACTURING CO LTD	JPY	334 773,09	322 672,60	0,08
6 200,00	ITO EN LTD	JPY	327 568,42	311 462,08	0,08
21 600,00	SHARP CORP	JPY	293 818,59	295 178,12	0,07
2 300,00	COSMOS PHARMACEUTICAL CORP	JPY	305 849,54	288 595,34	0,07
15 665,00	JAPAN AIRLINES CO LTD	JPY	272 774,20	288 270,05	0,07
9 900,00	WELCIA HOLDINGS CO LTD	JPY	269 484,70	274 468,88	0,07
15 300,00	RYOHIN KEIKAKU CO LTD	JPY	269 634,62	267 452,48	0,07
15 747,00	PERSOL HOLDINGS CO LTD	JPY	241 492,60	264 679,12	0,07
16 900,00	LION CORP	JPY	292 331,79	241 928,91	0,06
6 200,00	SOHGO SECURITY SERVICES CO LTD	JPY	242 254,56	236 992,20	0,06
91 000,00	SOJITZ CORP	JPY	235 103,18	228 916,70	0,06
10 100,00	POLA ORBIS HOLDINGS INC	JPY	173 794,37	224 697,64	0,06
2 700,00	HOSHIZAKI CORP	JPY	199 433,36	194 174,66	0,05
9 300,00	TOYODA GOSEI CO LTD	JPY	193 696,14	191 233,03	0,05
16 400,00	SEGA SAMMY HOLDINGS INC	JPY	201 729,56	178 277,48	0,04
22 300,00	HINO MOTORS LTD	JPY	159 960,80	165 259,23	0,04
6 400,00	STANLEY ELECTRIC CO LTD	JPY	160 255,48	156 403,37	0,04
2 700,00	ABC-MART INC	JPY	123 560,72	130 741,55	0,03
5 200,00	PIGEON CORP	JPY	175 720,54	123 542,34	0,03
2 000,00	SUGI HOLDINGS CO LTD	JPY	129 561,86	122 530,07	0,03
17 600,00	ISETAN MITSUKOSHI HOLDINGS LTD	JPY	102 353,81	104 236,68	0,03
5 700,00	PARK24 CO LTD	JPY	93 910,81	86 893,61	0,02
4 400,00	YOKOHAMA RUBBER CO LTD	JPY	74 810,25	77 745,41	0,02
1 300,00	WORKMAN CO LTD	JPY	80 262,59	75 618,13	0,02
2 600,00	FANCL CORP	JPY	74 896,14	69 922,22	0,02
2 800,00	GMO INTERNET INC	JPY	62 256,82	63 773,05	0,02
700,00	SHIMAMURA CO LTD	JPY	58 503,76	57 533,23	0,01
6 100,00	JTEKT CORP	JPY	52 419,85	52 440,15	0,01
6 200,00	J FRONT RETAILING CO LTD	JPY	51 025,83	46 976,91	0,01
3 400,00	NGK SPARK PLUG CO LTD	JPY	49 315,86	42 045,49	0,01
900,00	PALTAC CORP	JPY	39 594,73	38 481,39	0,01
700,00	GOLDWIN INC	JPY	35 693,00	34 371,88	0,01
1 600,00	ASICS CORP	JPY	23 510,84	32 525,62	0,01
1 500,00	ZENSHO HOLDINGS CO LTD	JPY	31 442,36	32 396,44	0,01
<b>Industries</b>			<b>83 347 302,43</b>	<b>90 810 922,05</b>	<b>22,53</b>
28 450,00	KEYENCE CORP	JPY	10 438 047,89	12 084 876,03	3,00
138 077,00	HITACHI LTD	JPY	4 785 532,49	6 620 361,22	1,64
36 843,00	DAIKIN INDUSTRIES LTD	JPY	5 662 516,11	5 822 486,79	1,44
56 110,00	NIDEC CORP	JPY	4 504 204,82	5 408 574,16	1,34
46 699,00	HOYA CORP	JPY	4 066 628,27	5 245 783,89	1,30
79 453,00	MURATA MANUFACTURING CO LTD	JPY	4 797 618,46	5 075 363,12	1,26
24 002,00	FANUC CORP	JPY	4 338 153,82	4 864 743,53	1,21
7 802,00	SMC CORP	JPY	3 401 992,98	3 845 136,34	0,95
131 672,00	KOMATSU LTD	JPY	2 975 026,77	2 793 073,61	0,69
21 349,00	CENTRAL JAPAN RAILWAY CO	JPY	2 882 948,42	2 730 400,41	0,68
184 601,00	mitsubishi electric corp	JPY	2 256 969,44	2 112 703,38	0,52
113 888,00	KUBOTA CORP	JPY	1 890 500,66	1 951 249,76	0,48
31 869,00	EAST JAPAN RAILWAY CO	JPY	1 915 645,98	1 913 454,50	0,47
17 957,00	TDK CORP	JPY	1 865 436,09	1 821 803,96	0,45
29 465,00	KYOCERA CORP	JPY	1 550 729,30	1 515 812,22	0,38
38 449,00	TOSHIBA CORP	JPY	1 063 114,17	1 434 841,22	0,36
28 207,00	YASKAWA ELECTRIC CORP	JPY	1 043 247,27	1 157 040,53	0,29
41 395,00	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	1 036 086,90	1 029 749,20	0,26
24 700,00	NIPPON YUSEN KK	JPY	572 807,35	1 011 318,81	0,25

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

## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
82 096,00	TOKYU CORP	JPY	905 962,29	940 184,41	0,23
17 969,00	WEST JAPAN RAILWAY CO	JPY	838 980,30	862 236,18	0,21
36 864,00	MINEBEA MITSUMI INC	JPY	638 316,92	826 807,68	0,21
27 421,00	KINTETSU GROUP HOLDINGS CO LTD	JPY	963 539,16	803 723,86	0,20
11 973,00	OMRON CORP	JPY	761 006,46	800 457,17	0,20
36 778,00	LIXIL GROUP CORP	JPY	733 209,79	799 596,24	0,20
33 300,00	YAMATO HOLDINGS CO LTD	JPY	685 690,94	783 599,46	0,19
26 530,00	MISUMI GROUP INC	JPY	662 779,32	766 585,38	0,19
101 587,00	OBAYASHI CORP	JPY	791 610,71	682 231,46	0,17
16 094,00	MAKITA CORP	JPY	592 573,97	634 638,40	0,16
13 600,00	TOTO LTD	JPY	587 216,25	595 879,92	0,15
16 700,00	ASAHI GLASS CO LTD	JPY	493 967,13	585 995,17	0,15
2 100,00	DISCO CORP	JPY	514 841,37	544 926,44	0,14
6 700,00	RINNAI CORP	JPY	568 316,27	540 552,53	0,13
19 649,00	TAISEI CORP	JPY	598 220,87	540 298,40	0,13
25 300,00	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	597 160,65	534 761,43	0,13
24 300,00	SG HOLDINGS CO LTD	JPY	444 555,01	532 532,17	0,13
24 300,00	TOBU RAILWAY CO LTD	JPY	617 523,05	525 189,43	0,13
79 500,00	SHIMIZU CORP	JPY	541 471,93	514 082,40	0,13
29 100,00	BROTHER INDUSTRIES LTD	JPY	476 839,49	489 119,36	0,12
3 900,00	HIROSE ELECTRIC CO LTD	JPY	470 474,33	477 867,29	0,12
18 300,00	HITACHI CONSTRUCTION MACHINERY CO LTD	JPY	456 035,20	474 173,26	0,12
50 800,00	NIKON CORP	JPY	418 045,57	460 891,36	0,11
64 000,00	NSK LTD	JPY	481 765,72	453 980,72	0,11
35 900,00	YOKOGAWA ELECTRIC CORP	JPY	510 122,24	444 764,53	0,11
5 800,00	DAIFUKU CO LTD	JPY	438 359,49	438 147,00	0,11
16 812,00	HANKYU HANSHIN HOLDINGS INC	JPY	475 166,13	433 077,48	0,11
11 500,00	MIURA CO LTD	JPY	470 371,22	429 157,43	0,11
10 800,00	KURITA WATER INDUSTRIES LTD	JPY	363 192,84	422 615,44	0,11
39 935,00	KAJIMA CORP	JPY	443 956,79	418 730,89	0,10
7 900,00	HAMAMATSU PHOTONICS KK	JPY	372 261,96	399 846,91	0,10
6 309,00	NIPPON EXPRESS CO LTD	JPY	342 825,70	399 389,27	0,10
7 900,00	KEIO CORP	JPY	458 400,39	389 701,54	0,10
10 700,00	NABTESCO CORP	JPY	382 597,20	337 063,46	0,08
8 400,00	FUJI ELECTRIC CO LTD	JPY	277 736,69	327 431,78	0,08
5 300,00	HARMONIC DRIVE SYSTEMS INC	JPY	336 848,79	251 836,32	0,06
17 600,00	CASIO COMPUTER CO LTD	JPY	260 489,55	249 157,58	0,06
5 500,00	IBIDEN CO LTD	JPY	212 255,62	245 966,66	0,06
9 800,00	THK CO LTD	JPY	263 215,67	245 045,04	0,06
13 700,00	DMG MORI CO LTD	JPY	188 473,64	193 636,04	0,05
9 500,00	KAWASAKI HEAVY INDUSTRIES LTD	JPY	193 120,77	169 510,01	0,04
5 400,00	KEISEI ELECTRIC RAILWAY CO LTD	JPY	153 353,29	144 203,24	0,04
7 600,00	NANKAI ELECTRIC RAILWAY CO LTD	JPY	137 742,27	135 895,07	0,03
6 000,00	IHI CORP	JPY	130 926,74	119 160,87	0,03
13 000,00	AMADA HOLDINGS CO LTD	JPY	117 104,21	111 659,50	0,03
5 700,00	JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	JPY	100 773,83	110 059,50	0,03
3 900,00	COMSYS HOLDINGS CORP	JPY	102 017,81	89 857,91	0,02
4 000,00	FUJI MACHINE MANUFACTURING CO LTD	JPY	90 385,33	75 542,59	0,02
2 700,00	SUMITOMO HEAVY INDUSTRIES LTD	JPY	65 777,82	64 860,86	0,02
1 800,00	HITACHI TRANSPORT SYSTEM LTD	JPY	47 690,37	61 597,42	0,02
1 600,00	JAPAN AIRPORT TERMINAL CO LTD	JPY	69 524,30	60 434,07	0,02
2 900,00	KYOWA EXEO CORP	JPY	58 910,05	59 368,92	0,01
3 106,00	KYUSHU RAILWAY CO	JPY	62 164,09	59 198,48	0,01
3 100,00	KAMIGUMI CO LTD	JPY	51 442,71	52 292,84	0,01
5 100,00	ALPS ALPINE CO LTD	JPY	47 269,43	44 536,89	0,01
1 100,00	MITSUI OSK LINES LTD	JPY	37 266,49	42 628,68	0,01
3 800,00	KEIKYU CORP	JPY	51 044,38	39 241,35	0,01
4 500,00	JGC HOLDINGS CORP	JPY	44 856,69	35 523,90	0,01
1 800,00	KINDEN CORP	JPY	26 347,73	24 367,02	0,01

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## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 300,00	SEIBU HOLDINGS INC	JPY	22 257,24	22 969,48	0,01
500,00	FUJI KYUKO CO LTD	JPY	20 141,92	20 396,50	0,01
400,00	EBARA CORP	JPY	16 681,54	16 498,50	0,00
400,00	TAIYO YUDEN CO LTD	JPY	16 919,61	16 468,28	0,00
<b>Finance</b>			<b>47 343 109,40</b>	<b>48 210 607,89</b>	<b>11,96</b>
1 602 370,00	mitsubishi UFJ FINANCIAL GROUP INC	JPY	6 737 868,92	7 261 619,90	1,80
168 780,00	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	4 823 716,83	4 894 754,79	1,21
96 750,00	TOKIO MARINE HOLDINGS INC	JPY	3 980 190,25	3 736 961,40	0,93
248 032,00	MIZUHO FINANCIAL GROUP INC	JPY	2 922 381,81	2 974 495,35	0,74
164 546,00	MITSUBISHI ESTATE CO LTD	JPY	2 342 936,68	2 218 174,60	0,55
266 417,00	JAPAN POST HOLDINGS CO LTD	JPY	1 876 393,32	1 834 670,57	0,46
114 334,00	DAI-ICHI LIFE HOLDINGS INC	JPY	1 558 521,03	1 756 783,29	0,44
89 756,00	MITSUI FUDOSAN CO LTD	JPY	1 593 274,48	1 749 343,28	0,43
54 828,00	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	1 538 804,56	1 624 847,32	0,40
100 719,00	ORIX CORP	JPY	1 311 759,95	1 422 422,85	0,35
299 863,00	NOMURA HOLDINGS INC	JPY	1 333 125,20	1 282 806,90	0,32
51 435,00	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	1 294 744,23	1 274 066,24	0,32
60 409,00	JAPAN EXCHANGE GROUP INC	JPY	1 158 839,38	1 122 609,21	0,28
205 489,00	DAIWA SECURITIES GROUP INC	JPY	871 726,20	945 982,00	0,23
184,00	JAPAN REAL ESTATE INVESTMENT CORP	JPY	921 038,94	941 018,88	0,23
33 691,00	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	937 349,88	903 003,34	0,22
154,00	NIPPON BUILDING FUND INC	JPY	810 236,88	799 225,45	0,20
264,00	NIPPON PROLOGIS REIT INC	JPY	668 383,59	693 027,68	0,17
21 391,00	SOMPO HOLDINGS INC	JPY	681 014,03	675 944,13	0,17
938,00	SEKISUI HOUSE REIT INC	JPY	652 811,49	656 153,83	0,16
138 602,00	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	644 452,91	630 315,28	0,16
439,00	GLP J-REIT	JPY	591 079,70	629 105,81	0,16
469,00	NOMURA REAL ESTATE MASTER FUND INC	JPY	604 882,18	622 141,54	0,15
183 356,00	RESONA HOLDINGS INC	JPY	583 796,87	595 323,99	0,15
153 800,00	ACOM CO LTD	JPY	575 641,39	557 685,58	0,14
77 357,00	JAPAN POST BANK CO LTD	JPY	575 881,88	545 806,04	0,14
601,00	JAPAN RETAIL FUND INVESTMENT CORP	JPY	477 634,77	538 456,97	0,13
5 587,00	DAITO TRUST CONSTRUCTION CO LTD	JPY	518 390,12	511 532,39	0,13
33 200,00	JAPAN POST INSURANCE CO LTD	JPY	521 090,77	510 130,02	0,13
46 500,00	T&D HOLDINGS INC	JPY	435 488,82	501 266,60	0,12
23 366,00	SBI HOLDINGS INC	JPY	517 210,39	463 522,63	0,11
46 600,00	HULIC CO LTD	JPY	428 017,23	437 219,33	0,11
150,00	DAIWA HOUSE REIT INVESTMENT CORP	JPY	331 670,17	371 669,52	0,09
109 507,00	CONCORDIA FINANCIAL GROUP LTD	JPY	347 328,54	340 824,61	0,08
190,00	ORIX JREIT INC	JPY	289 170,01	303 137,29	0,08
5 600,00	TOKYO CENTURY CORP	JPY	302 752,93	253 400,05	0,06
208,00	UNITED URBAN INVESTMENT CORP	JPY	230 898,48	250 934,34	0,06
29 081,00	SHIZUOKA BANK LTD	JPY	177 270,44	187 831,01	0,05
127,00	LASALLE LOGIPOINT REIT	JPY	164 696,92	177 967,00	0,04
7 900,00	NOMURA REAL ESTATE HOLDINGS INC	JPY	146 916,91	166 443,73	0,04
28 700,00	CHIBA BANK LTD	JPY	142 167,15	145 260,84	0,04
2 900,00	OPEN HOUSE CO LTD	JPY	113 686,46	112 822,85	0,03
2 700,00	BANK OF KYOTO LTD	JPY	114 848,96	102 390,42	0,03
16 300,00	MATSUI SECURITIES CO LTD	JPY	107 399,89	99 246,34	0,02
7 600,00	CREDIT SAISON CO LTD	JPY	78 199,38	77 564,11	0,02
4 851,00	FUKUOKA FINANCIAL GROUP INC	JPY	74 695,98	70 799,51	0,02
5 300,00	TOKYO TATEMONO CO LTD	JPY	66 393,61	63 539,62	0,02
1 100,00	MONEY FORWARD INC	JPY	47 107,41	60 245,21	0,01
8,00	KENEDIX OFFICE INVESTMENT CORP	JPY	48 399,82	47 319,88	0,01
2 900,00	AEON MALL CO LTD	JPY	38 391,59	37 812,09	0,01
3 100,00	AEON FINANCIAL SERVICE CO LTD	JPY	32 430,07	30 982,28	0,01
0,00	ADVANCE RESIDENCE INVESTMENT CORP		0,00	0,00	0,00

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## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>27 320 810,75</b>	<b>32 392 428,93</b>	<b>8,04</b>
23 634,00	TOKYO ELECTRON LTD	JPY	6 433 976,45	8 559 080,41	2,12
23 727,00	FUJITSU LTD	JPY	2 402 255,24	3 670 833,01	0,91
43 552,00	FUJIFILM HOLDINGS CORP	JPY	1 969 499,84	2 677 426,97	0,66
141 482,00	CANON INC	JPY	2 742 822,55	2 660 222,32	0,66
9 002,00	OBIC CO LTD	JPY	1 261 543,96	1 394 750,46	0,35
149 300,00	RENEAS ELECTRONICS CORP	JPY	1 257 876,18	1 327 480,40	0,33
17 188,00	ADVANTEST CORP	JPY	1 011 587,54	1 276 352,72	0,32
28 686,00	NEC CORP	JPY	1 188 860,61	1 222 196,24	0,30
56 261,00	NEXON CO LTD	JPY	1 218 848,81	1 031 074,60	0,26
76 964,00	NTT DATA CORP	JPY	902 971,05	999 436,84	0,25
32 606,00	NOMURA RESEARCH INSTITUTE LTD	JPY	809 433,14	890 425,67	0,22
5 000,00	LASERTEC CORP	JPY	490 730,42	817 748,49	0,20
85 192,00	RICOH CO LTD	JPY	615 850,66	813 462,87	0,20
20 300,00	ITOCHU TECHNO-SOLUTIONS CORP	JPY	555 390,02	516 027,63	0,13
9 700,00	KONAMI HOLDINGS CORP	JPY	434 239,34	476 296,00	0,12
5 718,00	ROHM CO LTD	JPY	424 656,80	440 159,60	0,11
19 100,00	TIS INC	JPY	352 220,12	398 086,01	0,10
8 369,00	OTSUKA CORP	JPY	337 030,71	359 098,63	0,09
15 000,00	CAPCOM CO LTD	JPY	379 483,54	356 938,72	0,09
24 100,00	SEIKO EPSON CORP	JPY	319 433,70	353 373,86	0,09
4 800,00	ORACLE CORP JAPAN	JPY	429 681,87	304 587,71	0,07
5 800,00	SCSK CORP	JPY	268 575,66	284 795,55	0,07
14 100,00	SUMCO CORP	JPY	251 272,78	283 543,05	0,07
7 600,00	AZBIL CORP	JPY	292 444,78	262 087,45	0,06
6 060,00	KOEI TECMO HOLDINGS CO LTD	JPY	211 098,28	236 218,64	0,06
600,00	BAYCURRENT CONSULTING INC	JPY	135 883,87	166 118,15	0,04
3 500,00	JUSTSYSTEMS CORP	JPY	167 170,09	164 985,01	0,04
3 700,00	SQUARE ENIX HOLDINGS CO LTD	JPY	180 756,94	149 536,55	0,04
3 100,00	OBIC BUSINESS CONSULTANTS CO LTD	JPY	140 435,47	149 408,13	0,04
1 800,00	NET ONE SYSTEMS CO LTD	JPY	47 929,92	48 815,62	0,01
300,00	SHIFT INC	JPY	36 162,72	38 390,74	0,01
1 600,00	RAKUS CO LTD	JPY	25 271,81	36 683,48	0,01
900,00	SHINKO ELECTRIC INDUSTRIES CO LTD	JPY	25 415,88	26 787,40	0,01
0,00	FREEE KK		0,00	0,00	0,00
<b>Telecommunication</b>			<b>30 282 102,38</b>	<b>32 128 110,70</b>	<b>7,97</b>
153 622,00	SOFTBANK GROUP CORP	JPY	8 403 632,36	8 966 025,39	2,22
185 789,00	KDDI CORP	JPY	4 664 826,58	4 843 472,09	1,20
181 100,00	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	3 802 713,24	3 940 059,53	0,98
343 516,00	SOFTBANK GROUP CORP	JPY	3 735 594,19	3 760 167,58	0,93
57 953,00	M3 INC	JPY	2 894 470,12	3 510 653,62	0,87
281 625,00	YAHOO JAPAN CORP	JPY	1 283 590,18	1 162 023,06	0,29
119 327,00	RAKUTEN INC	JPY	1 078 785,56	1 126 783,76	0,28
34 000,00	DENTSU INC	JPY	942 452,63	1 022 242,27	0,25
46 000,00	CYBERAGENT INC	JPY	617 136,28	818 352,83	0,20
12 600,00	MERCARI INC	JPY	438 091,35	576 812,97	0,14
26 100,00	MONOTARO CO LTD	JPY	498 119,11	514 406,48	0,13
3 400,00	HIKARI TSUSHIN INC	JPY	604 949,05	500 847,34	0,13
11 111,00	TREND MICRO INC	JPY	503 955,02	481 789,01	0,12
11 300,00	ZOZO INC	JPY	255 682,28	321 818,97	0,08
24 067,00	HAKUHODO DY HOLDINGS INC	JPY	301 979,68	313 437,58	0,08
9 498,00	KAKAKU.COM INC	JPY	228 187,66	238 928,66	0,06
1 400,00	MIXI INC	JPY	27 937,09	30 289,56	0,01
<b>Health</b>			<b>32 665 305,24</b>	<b>31 702 261,97</b>	<b>7,87</b>
169 393,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	5 300 658,43	4 783 288,79	1,19
210 318,00	DAIICHI SANKYO CO LTD	JPY	4 549 583,85	3 804 373,34	0,94
103 519,00	CHUGAI PHARMACEUTICAL CO LTD	JPY	3 595 626,10	3 427 546,73	0,85

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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
198 425,00	ASTELLAS PHARMA INC	JPY	2 672 531,95	2 872 744,87	0,71
57 965,00	OTSUKA HOLDINGS CO LTD	JPY	2 057 816,33	2 019 514,54	0,50
53 727,00	TERUMO CORP	JPY	1 675 180,37	1 799 211,29	0,45
108 587,00	OLYMPUS CORP	JPY	1 721 030,53	1 781 679,16	0,44
21 364,00	EISAI CO LTD	JPY	1 318 246,56	1 756 721,22	0,44
36 871,00	SHIONOGI & CO LTD	JPY	1 678 355,22	1 604 907,53	0,40
71 418,00	ONO PHARMACEUTICAL CO LTD	JPY	1 618 879,25	1 344 728,77	0,33
12 267,00	SYSMEX CORP	JPY	999 875,73	1 192 638,32	0,30
42 000,00	SUMITOMO DAINIPPON PHARMA CO LTD	JPY	592 523,63	725 299,47	0,18
13 600,00	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	710 649,75	619 509,64	0,15
8 300,00	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	667 000,72	595 653,29	0,15
14 400,00	PEPTIDREAM INC	JPY	594 442,17	585 243,52	0,15
17 600,00	KYOWA KIRIN CO LTD	JPY	426 986,75	523 177,73	0,13
16 200,00	SHIMADZU CORP	JPY	498 049,20	518 886,91	0,13
18 300,00	ASAHI INTECC CO LTD	JPY	458 668,54	366 205,53	0,09
8 600,00	HISAMITSU PHARMACEUTICAL CO INC	JPY	406 104,83	361 214,43	0,09
15 131,00	MEDIPAL HOLDINGS CORP	JPY	254 192,63	244 380,85	0,06
19 075,00	SANTEN PHARMACEUTICAL CO LTD	JPY	247 688,27	217 875,39	0,05
1 800,00	NIPPON SHINYAKU CO LTD	JPY	117 795,39	119 387,50	0,03
4 500,00	TSUMURA & CO	JPY	130 381,00	118 979,57	0,03
4 100,00	SUZUKEN CO LTD	JPY	122 884,74	101 434,81	0,03
7 205,00	ALFRESA HOLDINGS CORP	JPY	121 746,96	91 711,91	0,02
2 900,00	SHIP HEALTHCARE HOLDINGS INC	JPY	60 390,68	56 564,78	0,01
1 900,00	TAKARA BIO INC	JPY	40 683,67	42 915,74	0,01
1 100,00	NIHON KOHDEN CORP	JPY	27 331,99	26 466,34	0,01
<b>Raw materials</b>			<b>19 959 910,28</b>	<b>21 780 323,15</b>	<b>5,40</b>
51 310,00	SHIN-ETSU CHEMICAL CO LTD	JPY	6 166 209,58	7 296 739,55	1,81
422 300,00	SUMITOMO CHEMICAL CO LTD	JPY	1 687 640,14	1 869 435,75	0,46
93 445,00	NIPPON STEEL CORP	JPY	1 131 076,97	1 326 047,60	0,33
136 101,00	ASAHI KASEI CORP	JPY	1 233 051,55	1 262 558,55	0,31
166 180,00	mitsubishi chemical holdings corp	JPY	979 644,34	1 157 322,55	0,29
17 008,00	NITTO DENKO CORP	JPY	1 094 322,78	1 054 844,03	0,26
30 100,00	SUMITOMO METAL MINING CO LTD	JPY	968 480,14	988 207,31	0,25
153 660,00	TORAY INDUSTRIES INC	JPY	769 325,11	862 697,17	0,21
57 195,00	NIPPON PAINT HOLDINGS CO LTD	JPY	754 021,90	644 642,20	0,16
39 800,00	HITACHI METALS LTD	JPY	534 042,05	638 600,76	0,16
20 702,00	MITSUI CHEMICALS INC	JPY	516 157,66	590 365,68	0,15
56 918,00	JFE HOLDINGS INC	JPY	519 358,22	561 975,09	0,14
38 300,00	TOSOH CORP	JPY	549 361,13	555 509,96	0,14
19 300,00	JSR CORP	JPY	460 650,16	487 691,60	0,12
94 600,00	OJI HOLDINGS CORP	JPY	471 630,81	458 794,30	0,11
18 200,00	KANSAI PAINT CO LTD	JPY	382 281,56	379 877,98	0,09
14 700,00	SHOWA DENKO KK	JPY	389 864,08	369 233,27	0,09
8 600,00	NISSAN CHEMICAL CORP	JPY	386 907,01	354 717,77	0,09
13 200,00	TAIYO NIPPON SANCO CORP	JPY	202 250,46	227 053,82	0,06
14 200,00	TOKAI CARBON CO LTD	JPY	201 523,64	165 196,53	0,04
6 800,00	MITSUBISHI GAS CHEMICAL CO INC	JPY	130 866,38	119 741,04	0,03
3 900,00	DENKA CO LTD	JPY	111 199,05	108 418,72	0,03
1 600,00	NIPPON SHOKUBAI CO LTD	JPY	70 159,98	63 939,24	0,02
3 300,00	MITSUBISHI MATERIALS CORP	JPY	56 701,53	55 192,92	0,01
1 600,00	KANEKA CORP	JPY	54 117,81	53 544,58	0,01
1 000,00	NOF CORP	JPY	45 329,05	43 285,90	0,01
3 500,00	ZEON CORP	JPY	46 717,53	40 347,29	0,01
1 600,00	SUMITOMO FORESTRY CO LTD	JPY	26 259,97	24 765,88	0,01
1 400,00	DAIO PAPER CORP	JPY	20 759,69	19 576,11	0,00
<b>Basic Goods</b>			<b>14 898 089,17</b>	<b>15 524 346,07</b>	<b>3,85</b>
91 550,00	SEVEN & I HOLDINGS CO LTD	JPY	2 976 859,99	3 608 037,40	0,90
117 153,00	JAPAN TOBACCO INC	JPY	2 050 028,49	1 871 783,57	0,46

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

## Eurizon Fund - Equity Japan LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
45 991,00	ASAHI GROUP HOLDINGS LTD	JPY	1 558 944,06	1 788 211,43	0,44
62 809,00	AJINOMOTO CO INC	JPY	1 110 575,55	1 353 678,39	0,34
66 827,00	KIRIN HOLDINGS CO LTD	JPY	1 151 311,08	1 094 215,64	0,27
20 156,00	MEIJI HOLDINGS CO LTD	JPY	1 167 264,87	1 020 166,36	0,25
20 469,00	YAKULT HONSHA CO LTD	JPY	910 921,68	969 518,30	0,24
14 421,00	KIKKOMAN CORP	JPY	759 501,26	793 082,93	0,20
18 100,00	SUNTORY BEVERAGE & FOOD LTD	JPY	552 671,41	578 376,70	0,14
36 000,00	NISSHIN SEIFUN GROUP INC	JPY	480 322,87	446 275,38	0,11
6 900,00	NISSIN FOODS HOLDINGS CO LTD	JPY	470 054,70	410 740,15	0,10
34 200,00	YAMAZAKI BAKING CO LTD	JPY	466 785,46	406 393,43	0,10
8 200,00	MORINAGA MILK INDUSTRY CO LTD	JPY	349 325,75	354 324,94	0,09
13 100,00	KEWPIE CORP	JPY	260 935,60	245 719,63	0,06
6 900,00	KOBE BUSSAN CO LTD	JPY	161 728,43	182 435,34	0,05
4 600,00	TOYO SUISAN KAISHA LTD	JPY	191 582,60	148 380,75	0,04
2 653,00	NH FOODS LTD	JPY	96 138,92	86 779,47	0,02
3 100,00	HOUSE FOODS GROUP INC	JPY	82 774,74	79 036,43	0,02
3 746,00	COCA-COLA BOTTLERS JAPAN HOLDINGS INC	JPY	54 195,50	50 144,50	0,01
1 900,00	CALBEE INC	JPY	46 166,21	37 045,33	0,01
<b>Multi-Utilities</b>			<b>4 514 384,95</b>	<b>4 128 011,57</b>	<b>1,02</b>
64 435,00	TOKYO GAS CO LTD	JPY	1 198 886,63	1 016 108,68	0,25
92 514,00	CHUBU ELECTRIC POWER CO INC	JPY	997 558,38	942 781,94	0,23
60 900,00	OSAKA GAS CO LTD	JPY	986 450,71	939 430,98	0,23
54 601,00	KANSAI ELECTRIC POWER CO INC	JPY	460 561,13	435 568,40	0,11
102 600,00	TOKYO ELECTRIC POWER CO HOLDINGS INC	JPY	274 809,02	253 446,89	0,06
5 500,00	TOHO GAS CO LTD	JPY	260 503,04	228 516,32	0,06
23 800,00	TOHOKU ELECTRIC POWER CO INC	JPY	175 237,18	156 418,48	0,04
4 600,00	CANON MARKETING JAPAN INC	JPY	89 146,08	89 271,70	0,02
1 300,00	TOSHIBA TEC CORP	JPY	45 827,99	45 321,77	0,01
3 274,00	KYUSHU ELECTRIC POWER CO INC	JPY	25 404,79	21 146,41	0,01
<b>Energy</b>			<b>2 686 247,26</b>	<b>2 836 854,12</b>	<b>0,70</b>
191 924,00	INPEX CORP	JPY	1 084 683,87	1 210 619,34	0,30
265 927,00	JXTG HOLDINGS INC	JPY	927 305,93	935 335,14	0,23
22 900,00	IDEMITSU KOSAN CO LTD	JPY	470 326,93	461 371,05	0,11
3 900,00	RENOVA INC	JPY	100 370,97	124 033,37	0,03
2 100,00	IWATANI CORP	JPY	103 559,56	105 495,22	0,03
<b>Total Portfolio</b>			<b>373 373 549,22</b>	<b>401 887 332,40</b>	<b>99,70</b>

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

## Eurizon Fund - Equity Japan LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(15 977,26)</b>	<b>1 315 234,19</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(15 977,26)</b>	<b>1 315 234,19</b>
10 000	9	Purchase	TOPIX INDEX	09/09/2021	JPY	(15 977,26)	1 315 234,19

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

## Eurizon Fund - Equity Japan LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(841 318,75)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>13 244,17</b>
15/07/2021	99 182 695,00	JPY	743 315,14	EUR	5 846,06
15/07/2021	2 620 615,97	EUR	346 289 504,00	JPY	4 971,58
15/07/2021	538 326,98	EUR	70 948 750,00	JPY	2 426,53
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(854 562,92)</b>
15/07/2021	78 053 451,73	EUR	10 437 128 042,00	JPY	(781 785,96)
15/07/2021	6 122 945,40	EUR	814 274 589,00	JPY	(27 552,18)
15/07/2021	446 683 176,00	JPY	3 398 618,71	EUR	(24 666,20)
15/07/2021	2 298 903,37	EUR	305 630 007,00	JPY	(9 625,77)
15/07/2021	851 313,69	EUR	113 691 156,00	JPY	(7 434,93)
15/07/2021	80 413 408,00	JPY	610 888,16	EUR	(3 497,88)

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	260 280 174,74	
Banks	(Note 3)	337 995,31	
Other banks and broker accounts	(Notes 2, 3, 9)	269 999,97	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	453 794,70	
Receivable on investments sold		1 075 431,65	
Receivable on subscriptions		357 927,00	
Other assets	(Note 11)	741 802,42	
<b>Total assets</b>		<b>263 517 125,79</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(1 047 542,11)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(599 738,97)	
Payable on investments purchased		(1 075 431,65)	
Payable on redemptions		(308 722,50)	
Other liabilities		(84 002,91)	
<b>Total liabilities</b>		<b>(3 115 438,14)</b>	
<b>Total net assets</b>		<b>260 401 687,65</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	361,41	505 653,798
Class ZH Units	EUR	259,83	298 866,812

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>213 239 798,04</b>
Net income from investments	(Note 2)	4 081 292,68
Other income		21 023,10
<b>Total income</b>		<b>4 102 315,78</b>
Management fee	(Note 6)	(242 997,99)
Depository fee	(Note 8)	(30 957,93)
Subscription tax	(Note 4)	(12 804,38)
Other charges and taxes	(Notes 5, 8)	(89 883,23)
<b>Total expenses</b>		<b>(376 643,53)</b>
<b>Net investment income / (loss)</b>		<b>3 725 672,25</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	3 849 917,03
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	18 107 324,73
- forward foreign exchange contracts	(Notes 2, 9)	258 753,47
- foreign currencies	(Note 2)	(4 793,97)
<b>Net result of operations for the period</b>		<b>25 936 873,51</b>
Subscriptions for the period		74 337 489,63
Redemptions for the period		(53 112 473,53)
<b>Net assets at the end of the period</b>		<b>260 401 687,65</b>

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

## Eurizon Fund - Equity Pacific Ex-Japan LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>229 543 172,91</b>	<b>260 280 174,74</b>	<b>99,95</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>229 543 107,18</b>	<b>260 280 173,30</b>	<b>99,95</b>
<b>Shares</b>			<b>229 543 107,18</b>	<b>260 280 173,30</b>	<b>99,95</b>
<b>AUSTRALIA</b>			<b>130 456 918,13</b>	<b>152 345 542,53</b>	<b>58,50</b>
<b>Finance</b>			<b>57 040 278,98</b>	<b>67 552 992,39</b>	<b>25,94</b>
272 469,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	13 022 662,38	16 946 151,55	6,51
563 601,00	WESTPAC BANKING CORP	AUD	8 218 857,64	9 109 529,78	3,50
506 568,00	NATIONAL AUSTRALIA BANK LTD	AUD	7 403 906,34	8 312 192,02	3,19
437 211,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	6 527 233,96	7 722 377,24	2,96
52 836,00	MACQUARIE GROUP LTD	AUD	4 001 733,08	5 151 590,01	1,98
255 741,00	GOODMAN GROUP	AUD	2 360 974,86	3 384 203,65	1,30
33 397,00	AFTERPAY LTD	AUD	1 467 063,88	2 505 380,49	0,96
227 356,00	QBE INSURANCE GROUP LTD	AUD	1 443 340,70	1 535 811,94	0,59
29 672,00	ASX LTD	AUD	1 363 936,25	1 444 195,28	0,55
798 793,00	SCENTRE GROUP	AUD	1 587 711,62	1 374 148,70	0,53
196 318,00	SUNCORP GROUP LTD	AUD	1 374 227,75	1 358 311,25	0,52
380 393,00	INSURANCE AUSTRALIA GROUP LTD	AUD	1 448 679,37	1 200 900,64	0,46
166 143,00	DEXUS	AUD	1 054 624,10	1 114 983,63	0,43
606 533,00	MIRVAC GROUP	AUD	973 415,01	1 096 915,48	0,42
366 447,00	STOCKLAND	AUD	953 683,08	1 064 508,00	0,41
297 928,00	GPT GROUP	AUD	910 073,99	901 134,04	0,35
8 038,00	REA GROUP LTD	AUD	541 377,59	851 437,06	0,33
419 998,00	MEDIBANK PRIVATE LTD	AUD	787 867,64	831 024,27	0,32
21 179,00	MAGELLAN FINANCIAL GROUP LTD	AUD	688 013,36	726 274,55	0,28
590 623,00	VICINITY CENTRES	AUD	713 373,11	582 453,87	0,22
16 086,00	WASHINGTON H SOUL PATTINSON & CO LTD	AUD	197 523,27	339 468,94	0,13
<b>Raw materials</b>			<b>23 338 310,08</b>	<b>29 070 477,87</b>	<b>11,16</b>
459 160,00	BHP GROUP LTD	AUD	10 607 133,91	13 951 730,82	5,36
59 515,00	RIO TINTO LTD	AUD	3 870 892,68	4 724 973,20	1,81
272 487,00	FORTESCUE METALS GROUP LTD	AUD	2 468 971,05	4 050 517,98	1,55
125 741,00	NEWCREST MINING LTD	AUD	2 173 097,74	2 044 247,39	0,78
737 445,00	SOUTH32 LTD	AUD	1 199 825,07	1 370 845,42	0,53
77 478,00	BLUESCOPE STEEL LTD	AUD	718 271,84	1 088 241,55	0,42
170 248,00	NORTHERN STAR RESOURCES LTD	AUD	1 397 315,02	1 087 819,42	0,42
259 467,00	EVOLUTION MINING LTD	AUD	902 802,77	752 102,09	0,29
<b>Consumer Retail</b>			<b>15 002 974,52</b>	<b>18 178 980,23</b>	<b>6,98</b>
174 245,00	WESFARMERS LTD	AUD	4 680 949,61	6 437 497,22	2,47
421 031,00	TRANSURBAN GROUP	AUD	3 504 324,75	3 743 500,74	1,44
88 461,00	ARISTOCRAT LEISURE LTD	AUD	1 668 206,16	2 346 213,91	0,90
226 599,00	BRAMBLES LTD	AUD	1 550 466,50	1 613 515,97	0,62
340 902,00	TABCORP HOLDINGS LTD	AUD	877 349,93	1 112 746,26	0,43
193 641,00	ENDEAVOUR GROUP LTD	AUD	645 101,34	777 273,00	0,30
9 207,00	DOMINO'S PIZZA ENTERPRISES LTD	AUD	626 139,28	675 897,60	0,26
44 194,00	REECE LTD	AUD	576 136,97	637 728,21	0,24
56 958,00	CROWN RESORTS LTD	AUD	390 928,09	420 289,42	0,16
142 009,00	QANTAS AIRWAYS LTD	AUD	483 371,89	414 317,90	0,16
<b>Health</b>			<b>14 486 518,55</b>	<b>16 828 778,74</b>	<b>6,46</b>
69 890,00	CSL LTD	AUD	10 824 311,25	12 485 471,26	4,79
69 729,00	SONIC HEALTHCARE LTD	AUD	1 254 806,19	1 673 197,52	0,64
10 074,00	COCHLEAR LTD	AUD	1 250 207,38	1 557 996,33	0,60
28 103,00	RAMSAY HEALTH CARE LTD	AUD	1 157 193,73	1 112 113,63	0,43

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

## Eurizon Fund - Equity Pacific Ex-Japan LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>6 497 887,53</b>	<b>7 580 927,54</b>	<b>2,91</b>
194 515,00	WOOLWORTHS GROUP LTD	AUD	3 663 782,90	4 597 661,54	1,76
205 397,00	COLES GROUP LTD	AUD	1 969 952,54	2 178 286,74	0,84
110 126,00	TREASURY WINE ESTATES LTD	AUD	864 152,09	804 979,26	0,31
<b>Energy</b>			<b>5 741 895,30</b>	<b>5 322 475,10</b>	<b>2,05</b>
148 157,00	WOODSIDE PETROLEUM LTD	AUD	2 460 845,25	2 080 052,03	0,80
287 753,00	SANTOS LTD	AUD	1 164 162,16	1 278 338,33	0,49
181 432,00	APA GROUP	AUD	1 155 916,72	1 012 941,69	0,39
36 307,00	AMPOL LTD	AUD	648 429,76	638 309,64	0,25
282 878,00	AUSNET SERVICES	AUD	312 541,41	312 833,41	0,12
<b>Industries</b>			<b>3 214 925,13</b>	<b>2 656 321,82</b>	<b>1,02</b>
104 988,00	LENDLEASE GROUP	AUD	891 794,77	736 990,16	0,28
201 909,00	SYDNEY AIRPORT	AUD	833 567,38	731 577,53	0,28
281 916,00	AURIZON HOLDINGS LTD	AUD	792 478,17	662 621,30	0,26
62 191,00	ORICA LTD	AUD	697 084,81	525 132,83	0,20
<b>Telecommunication</b>			<b>2 041 148,41</b>	<b>2 579 932,64</b>	<b>0,99</b>
638 043,00	TELSTRA CORP LTD	AUD	1 342 059,89	1 511 731,38	0,58
51 588,00	SEEK LTD	AUD	699 088,52	1 068 201,26	0,41
<b>Computing and IT</b>			<b>1 024 251,44</b>	<b>1 321 522,17</b>	<b>0,51</b>
82 730,00	COMPUTERSHARE LTD	AUD	777 130,75	874 244,53	0,34
22 328,00	WISETECH GLOBAL LTD	AUD	247 120,69	447 277,64	0,17
<b>Multi-Utilities</b>			<b>2 068 728,19</b>	<b>1 253 134,03</b>	<b>0,48</b>
268 941,00	ORIGIN ENERGY LTD	AUD	1 040 279,15	762 616,79	0,29
96 102,00	AGL ENERGY LTD	AUD	1 028 449,04	490 517,24	0,19
<b>HONG KONG</b>			<b>49 202 866,05</b>	<b>55 779 590,79</b>	<b>21,42</b>
<b>Finance</b>			<b>36 234 486,59</b>	<b>41 995 197,10</b>	<b>16,13</b>
1 857 234,00	AIA GROUP LTD	HKD	15 913 275,48	19 446 873,84	7,47
188 687,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	6 786 328,36	9 475 261,13	3,64
319 655,00	LINK REIT	HKD	2 688 806,87	2 610 020,17	1,00
199 362,00	SUN HUNG KAI PROPERTIES LTD	HKD	2 527 941,06	2 502 831,42	0,96
117 617,00	HANG SENG BANK LTD	HKD	2 036 898,42	1 979 419,09	0,76
567 911,00	BOC HONG KONG HOLDINGS LTD	HKD	1 683 554,75	1 623 741,00	0,63
318 700,00	HENDERSON LAND DEVELOPMENT CO LTD	HKD	1 302 798,45	1 272 581,89	0,49
232 680,00	NEW WORLD DEVELOPMENT CO LTD	HKD	1 079 401,12	1 018 728,49	0,39
506 494,00	SINO LAND CO LTD	HKD	640 323,51	672 684,75	0,26
307 942,00	HANG LUNG PROPERTIES LTD	HKD	615 369,04	630 182,69	0,24
178 881,00	SWIRE PROPERTIES LTD	HKD	516 922,80	449 335,85	0,17
200 386,00	BANK OF EAST ASIA LTD	HKD	442 866,73	313 536,78	0,12
<b>Multi-Utilities</b>			<b>6 182 993,17</b>	<b>5 789 859,82</b>	<b>2,22</b>
1 722 370,00	HONG KONG & CHINA GAS CO LTD	HKD	2 372 666,56	2 253 873,92	0,86
251 987,00	CLP HOLDINGS LTD	HKD	2 267 456,85	2 099 883,56	0,81
212 404,00	POWER ASSETS HOLDINGS LTD	HKD	1 193 242,32	1 098 200,04	0,42
395 695,00	HK ELECTRIC INVESTMENTS & HK ELECTRIC INVESTMENTS LTD -S-	HKD	349 627,44	337 902,30	0,13
<b>Industries</b>			<b>3 734 044,75</b>	<b>4 815 522,67</b>	<b>1,85</b>
223 066,00	TECHTRONIC INDUSTRIES CO LTD	HKD	1 995 208,27	3 282 078,22	1,26
234 509,00	MTR CORP LTD	HKD	1 154 232,97	1 100 528,98	0,42
75 779,00	SWIRE PACIFIC LTD -A-	HKD	584 603,51	432 915,47	0,17
<b>Consumer Retail</b>			<b>2 320 998,66</b>	<b>2 516 838,46</b>	<b>0,97</b>
331 892,00	GALAXY ENTERTAINMENT GROUP LTD	HKD	2 023 455,59	2 238 173,63	0,86
302 852,00	SJM HOLDINGS LTD	HKD	297 543,07	278 664,83	0,11

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## Eurizon Fund - Equity Pacific Ex-Japan LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>730 342,88</b>	<b>662 172,74</b>	<b>0,25</b>
576 806,00	HKT TRUST & HKT LTD -S-	HKD	730 342,88	662 172,74	0,25
<b>SINGAPORE</b>			<b>21 808 482,63</b>	<b>23 016 250,63</b>	<b>8,84</b>
<b>Finance</b>			<b>15 124 217,85</b>	<b>16 884 195,53</b>	<b>6,48</b>
277 082,00	DBS GROUP HOLDINGS LTD	SGD	4 196 198,80	5 199 577,08	2,00
516 144,00	OVERSEA-CHINESE BANKING CORP LTD	SGD	3 365 122,70	3 840 710,36	1,47
181 267,00	UNITED OVERSEAS BANK LTD	SGD	2 670 131,83	2 919 835,05	1,12
403 400,00	CAPITALAND LTD	SGD	859 128,29	933 321,63	0,36
692 620,00	CAPITALAND MALL TRUST	SGD	1 000 507,03	900 849,15	0,35
491 495,00	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	938 798,23	900 493,20	0,35
121 900,00	SINGAPORE EXCHANGE LTD	SGD	720 894,51	845 335,22	0,32
459 131,00	MAPLETREE LOGISTICS TRUST	SGD	582 272,97	585 680,14	0,22
330 200,00	MAPLETREE COMMERCIAL TRUST	SGD	457 995,10	439 795,10	0,17
69 700,00	UOL GROUP LTD	SGD	333 168,39	318 598,60	0,12
<b>Industries</b>			<b>1 910 067,45</b>	<b>1 841 718,60</b>	<b>0,71</b>
222 872,00	KEPPEL CORP LTD	SGD	857 155,82	753 956,84	0,29
239 931,00	SINGAPORE TECHNOLOGIES ENGINEERING LTD	SGD	594 881,91	579 118,42	0,22
42 300,00	VENTURE CORP LTD	SGD	458 029,72	508 643,34	0,20
<b>Telecommunication</b>			<b>2 290 702,94</b>	<b>1 813 349,54</b>	<b>0,70</b>
1 271 900,00	SINGAPORE TELECOMMUNICATIONS LTD	SGD	2 290 702,94	1 813 349,54	0,70
<b>Consumer Retail</b>			<b>1 435 262,35</b>	<b>1 384 386,67</b>	<b>0,53</b>
204 295,00	SINGAPORE AIRLINES LTD	SGD	552 389,06	624 683,89	0,24
926 300,00	GENTING SINGAPORE LTD	SGD	511 274,10	483 650,73	0,18
61 400,00	CITY DEVELOPMENTS LTD	SGD	371 599,19	276 052,05	0,11
<b>Basic Goods</b>			<b>1 048 232,04</b>	<b>1 092 600,29</b>	<b>0,42</b>
388 289,00	WILMAR INTERNATIONAL LTD	SGD	1 048 232,04	1 092 600,29	0,42
<b>CAYMAN ISLANDS</b>			<b>15 290 914,31</b>	<b>15 789 947,58</b>	<b>6,06</b>
<b>Finance</b>			<b>8 666 496,93</b>	<b>8 998 111,39</b>	<b>3,45</b>
461 548,00	CK HUTCHISON HOLDINGS LTD	HKD	3 321 384,29	3 029 898,68	1,16
431 039,00	CK ASSET HOLDINGS LTD	HKD	2 440 423,77	2 506 901,18	0,96
8 870,00	FUTU HOLDINGS LTD ADR	USD	1 033 430,00	1 338 497,12	0,52
256 554,00	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	1 087 486,39	1 256 875,91	0,48
304 600,00	ESR CAYMAN LTD	HKD	783 772,48	865 938,50	0,33
<b>Consumer Retail</b>			<b>3 652 754,18</b>	<b>3 508 392,69</b>	<b>1,35</b>
371 699,00	SANDS CHINA LTD	HKD	1 465 753,61	1 318 848,78	0,51
480 400,00	CHOW TAI FOOK JEWELLERY GROUP LTD	HKD	741 680,76	924 724,73	0,35
2 135,00	SEA LTD	USD	438 075,71	493 993,12	0,19
32 989,00	MELCO RESORTS & ENTERTAINMENT LTD -ADR-	USD	572 916,25	460 589,62	0,18
233 973,00	WYNN MACAU LTD	HKD	434 327,85	310 236,44	0,12
<b>Basic Goods</b>			<b>2 248 166,91</b>	<b>2 136 410,17</b>	<b>0,82</b>
1 896 497,00	WH GROUP LTD	HKD	1 478 784,52	1 436 360,46	0,55
263 334,00	BUDWEISER BREWING CO APAC LTD	HKD	769 382,39	700 049,71	0,27
<b>Industries</b>			<b>723 496,29</b>	<b>1 147 033,33</b>	<b>0,44</b>
334 000,00	XINYI GLASS HOLDINGS LTD	HKD	723 496,29	1 147 033,33	0,44
<b>NEW ZEALAND</b>			<b>7 500 344,78</b>	<b>7 497 750,05</b>	<b>2,88</b>
<b>Health</b>			<b>1 931 981,98</b>	<b>2 122 791,64</b>	<b>0,82</b>
88 923,00	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	1 449 555,61	1 607 478,15	0,62
65 136,00	RYMAN HEALTHCARE LTD	NZD	482 426,37	515 313,49	0,20

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

## Eurizon Fund - Equity Pacific Ex-Japan LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>1 682 499,32</b>	<b>1 743 801,75</b>	<b>0,67</b>
20 342,00	XERO LTD	AUD	1 682 499,32	1 743 801,75	0,67
<b>Multi-Utilities</b>			<b>1 246 443,75</b>	<b>1 328 104,85</b>	<b>0,51</b>
176 509,00	MERCURY NZ LTD	NZD	669 666,40	710 680,03	0,27
196 976,00	MERIDIAN ENERGY LTD	NZD	576 777,35	617 424,82	0,24
<b>Industries</b>			<b>806 326,45</b>	<b>810 367,68</b>	<b>0,31</b>
190 675,00	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	806 326,45	810 367,68	0,31
<b>Telecommunication</b>			<b>733 811,07</b>	<b>803 784,19</b>	<b>0,31</b>
282 710,00	SPARK NEW ZEALAND LTD	NZD	733 811,07	803 784,19	0,31
<b>Basic Goods</b>			<b>1 099 282,21</b>	<b>688 899,94</b>	<b>0,26</b>
176 519,00	A2 MILK CO LTD	NZD	1 099 282,21	688 899,94	0,26
<b>BERMUDA</b>			<b>3 005 713,46</b>	<b>2 981 246,43</b>	<b>1,15</b>
<b>Industries</b>			<b>2 168 875,95</b>	<b>2 267 131,12</b>	<b>0,87</b>
33 100,00	JARDINE MATHESON HOLDINGS LTD	USD	1 615 873,91	1 762 655,98	0,68
100 416,00	CK INFRASTRUCTURE HOLDINGS LTD	HKD	553 002,04	504 475,14	0,19
<b>Finance</b>			<b>836 837,51</b>	<b>714 115,31</b>	<b>0,28</b>
178 800,00	HONGKONG LAND HOLDINGS LTD	USD	836 837,51	714 115,31	0,28
<b>IRELAND</b>			<b>1 420 072,44</b>	<b>2 146 196,05</b>	<b>0,82</b>
<b>Industries</b>			<b>1 420 072,44</b>	<b>2 146 196,05</b>	<b>0,82</b>
76 520,00	JAMES HARDIE INDUSTRIES PLC	AUD	1 420 072,44	2 146 196,05	0,82
<b>PAPUA NEW GUINEA</b>			<b>857 795,38</b>	<b>723 649,24</b>	<b>0,28</b>
<b>Energy</b>			<b>857 795,38</b>	<b>723 649,24</b>	<b>0,28</b>
301 416,00	OIL SEARCH LTD	AUD	857 795,38	723 649,24	0,28
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>65,73</b>	<b>1,44</b>	<b>0,00</b>
<b>Shares</b>			<b>65,73</b>	<b>1,44</b>	<b>0,00</b>
<b>MALTA</b>			<b>0,00</b>	<b>1,44</b>	<b>0,00</b>
<b>Consumer Retail</b>			<b>0,00</b>	<b>1,44</b>	<b>0,00</b>
1 443 696,00	AZ. BGP HOLDINGS	EUR	0,00	1,44	0,00
<b>TAIWAN</b>			<b>65,73</b>	<b>0,00</b>	<b>0,00</b>
<b>Industries</b>			<b>65,73</b>	<b>0,00</b>	<b>0,00</b>
3 816,00	PACIFIC ELEC WIRE	TWD	65,73	0,00	0,00
<b>Total Portfolio</b>			<b>229 543 172,91</b>	<b>260 280 174,74</b>	<b>99,95</b>

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(145 944,27)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>453 794,70</b>
15/07/2021	47 128 298,57	EUR	74 106 139,03	AUD	437 945,01
15/07/2021	1 339 169,37	EUR	2 110 766,62	AUD	9 287,11
15/07/2021	1 389 568,92	EUR	2 353 084,89	NZD	4 737,05
15/07/2021	3 898 638,17	HKD	421 125,75	EUR	1 825,53
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(599 738,97)</b>
15/07/2021	20 029 653,31	EUR	189 253 944,89	HKD	(501 925,74)
15/07/2021	6 977 079,32	EUR	11 259 805,96	SGD	(62 189,25)
15/07/2021	1 275 474,99	EUR	1 553 337,22	USD	(33 131,15)
15/07/2021	492 178,56	EUR	4 559 732,65	HKD	(2 492,83)

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	839 711 799,58	
Banks	(Note 3)	9 755 645,07	
Other banks and broker accounts	(Notes 2, 3, 9)	497 832,41	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	92 897,11	
Unrealised profit on future contracts	(Notes 2, 9)	29 794,41	
Unrealised profit on swap contracts	(Notes 2, 9)	1 123 164,43	
Other interest receivable		36 536,78	
Receivable on investments sold		27 806,77	
Receivable on subscriptions		1 702 556,87	
Other assets	(Note 11)	2 097 779,79	
<b>Total assets</b>		<b>855 075 813,22</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(318 034,65)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(244 915,26)	
Payable on investments purchased		(261 666,09)	
Payable on redemptions		(1 688 127,70)	
Other liabilities		(315 159,22)	
<b>Total liabilities</b>		<b>(2 827 902,92)</b>	
<b>Total net assets</b>		<b>852 247 910,30</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	340,58	2 502 333,764

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>940 252 470,41</b>
Net income from investments	(Note 2)	8 267 871,74
Interest received on swap contracts	(Notes 2, 9)	1 345 467,65
Other income	(Note 6)	159 930,14
<b>Total income</b>		<b>9 773 269,53</b>
Management fee	(Note 6)	(1 056 244,69)
Depositary fee	(Note 8)	(122 332,46)
Subscription tax	(Note 4)	(44 408,28)
Other charges and taxes	(Notes 5, 8)	(341 482,56)
<b>Total expenses</b>		<b>(1 564 467,99)</b>
<b>Net investment income / (loss)</b>		<b>8 208 801,54</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	59 817 729,07
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	23 620 237,63
- forward foreign exchange contracts	(Notes 2, 9)	(297 908,81)
- foreign currencies	(Note 2)	51 987,81
- future contracts	(Notes 2, 9)	(43 797,76)
- swap contracts	(Notes 2, 9)	(701 665,80)
<b>Net result of operations for the period</b>		<b>90 655 383,68</b>
Subscriptions for the period		233 051 460,52
Redemptions for the period		(411 711 404,31)
<b>Net assets at the end of the period</b>		<b>852 247 910,30</b>

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

## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>687 520 035,26</b>	<b>839 711 799,58</b>	<b>98,53</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>654 046 879,37</b>	<b>805 897 918,31</b>	<b>94,56</b>
<b>Shares</b>			<b>654 036 223,40</b>	<b>805 871 888,80</b>	<b>94,56</b>
<b>CAYMAN ISLANDS</b>			<b>167 902 847,40</b>	<b>209 698 850,51</b>	<b>24,61</b>
<b>Telecommunication</b>			<b>66 026 080,37</b>	<b>86 821 001,98</b>	<b>10,19</b>
672 543,00	TENCENT HOLDINGS LTD	HKD	33 023 993,78	42 617 577,72	5,00
421 390,00	MEITUAN	HKD	9 021 672,79	14 649 830,18	1,72
101 120,00	JD.COM INC -ADR-	USD	4 747 398,10	6 800 124,40	0,80
51 321,00	PINDUODUO INC -ADR-	USD	4 079 529,49	5 492 748,38	0,64
31 532,00	BAIDU INC -ADR-	USD	4 162 512,17	5 417 404,07	0,64
1 677 428,00	XIAOMI CORP -B-	HKD	3 643 352,80	4 914 320,88	0,58
59 201,00	TRIP.COM GROUP LTD	USD	1 752 727,44	1 768 846,96	0,21
52 313,00	VIPSHOP HOLDINGS LTD -ADR-	USD	780 149,82	885 107,09	0,10
10 435,00	GDS HOLDINGS LTD -ADR-	USD	627 099,08	690 127,40	0,08
31 709,00	KUAISHOU TECHNOLOGY	HKD	978 888,32	670 235,39	0,08
47 469,00	CHINA LITERATURE LTD	HKD	335 925,68	444 762,62	0,05
33 192,00	IQIYI INC -ADR-	USD	564 013,71	435 735,92	0,05
8 041,00	AUTOHOME INC -ADR-	USD	598 976,94	433 352,20	0,05
6 804,00	JOYY INC -ADR-	USD	428 940,80	378 210,23	0,04
198 854,00	WEIMOB INC	HKD	502 021,42	369 397,50	0,04
7 291,00	WEIBO CORP -ADR-	USD	272 934,41	323 266,30	0,04
3 547,00	51JOB INC -ADR-	USD	227 715,06	232 431,92	0,03
6 931,00	DADA NEXUS LTD -ADR-	USD	144 066,20	169 420,56	0,02
10 075,00	CHINDATA GROUP HOLDINGS LTD -ADR-	USD	134 162,36	128 102,26	0,02
<b>Consumer Retail</b>			<b>62 019 680,04</b>	<b>71 386 094,25</b>	<b>8,38</b>
1 770 122,00	ALIBABA GROUP HOLDING LTD	HKD	40 320 321,25	42 255 353,42	4,96
151 176,00	NIO INC -ADR-	USD	2 728 365,28	6 776 679,84	0,79
261 720,00	LI NING CO LTD	HKD	897 963,75	2 692 161,49	0,32
126 329,00	ANTA SPORTS PRODUCTS LTD	HKD	1 129 452,75	2 505 734,82	0,29
96 590,00	SHENZHO INTERNATIONAL GROUP HOLDINGS LTD	HKD	1 303 203,02	2 055 254,55	0,24
688 258,00	GEELY AUTOMOBILE HOLDINGS LTD	HKD	1 290 428,96	1 825 937,84	0,21
41 585,00	KE HOLDINGS INC	USD	1 805 068,41	1 670 688,33	0,20
55 258,00	LI AUTO INC -ADR-	USD	1 114 705,15	1 626 823,92	0,19
37 871,00	XPENG INC -ADR-	USD	1 011 525,74	1 417 450,21	0,17
180 496,00	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC -ADR-	USD	1 873 118,13	1 245 586,72	0,15
48 325,00	TAL EDUCATION GROUP -ADR-	USD	2 229 277,21	1 027 333,85	0,12
20 872,00	HUAZHU GROUP LTD -ADR-	USD	757 480,79	928 758,32	0,11
189 760,00	CHINA CONCH VENTURE HOLDINGS LTD	HKD	669 016,01	673 299,48	0,08
123 837,00	HAIDILAO INTERNATIONAL HOLDING LTD	HKD	594 820,05	549 578,32	0,06
66 675,00	ZHONGSHENG GROUP HOLDINGS LTD	HKD	269 045,20	467 359,85	0,05
33 482,00	JD HEALTH INTERNATIONAL INC	HKD	548 237,31	404 354,62	0,05
88 072,00	MINTH GROUP LTD	HKD	358 992,48	352 630,67	0,04
65 428,00	CHINA MEIDONG AUTO HOLDINGS LTD	HKD	229 448,41	300 658,11	0,04
84 899,00	JIUMAOJIU INTERNATIONAL HOLDINGS LTD	HKD	283 655,98	292 484,03	0,03
139 960,00	YADEA GROUP HOLDINGS LTD	HKD	233 503,96	253 615,77	0,03
181 119,00	TOPSPORTS INTERNATIONAL HOLDINGS LTD	HKD	205 997,93	249 980,99	0,03
114 698,00	TONGCHENG-ELONG HOLDINGS LTD	HKD	191 580,49	241 940,16	0,03
378 432,00	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	134 820,32	227 896,00	0,03
169 430,00	GREENTOWN SERVICE GROUP CO LTD	HKD	156 953,11	221 714,18	0,03
7 268,00	BAOZUN INC SPN -ADR-	USD	216 671,13	217 035,67	0,03
10 469,00	21VIANET GROUP INC -ADR-	USD	313 891,89	202 446,55	0,02
20 157,00	LUFAX HOLDING LTD -ADR-	USD	289 062,34	191 922,91	0,02
92 923,00	CHINA EDUCATION GROUP HOLDINGS LTD	HKD	139 567,88	174 633,26	0,02
176 388,00	CHINA YUHUA EDUCATION CORP LTD	HKD	141 938,04	134 548,92	0,02

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

## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
42 042,00	VINDA INTERNATIONAL HOLDINGS LTD	HKD	114 134,77	109 027,77	0,01
64 166,00	CHINA EAST EDUCATION HOLDINGS LTD	HKD	113 562,97	84 941,64	0,01
564,00	FANG HOLDINGS LTD -ADR-	USD	116 491,82	5 631,45	0,00
354 143,00	CHINA FIRST CAPITAL GROUP LTD	HKD	235 969,58	2 190,33	0,00
417,00	KOOLEARN TECHNOLOGY HOLDING LTD	HKD	1 407,93	440,26	0,00
<b>Health</b>			<b>9 845 381,29</b>	<b>15 668 455,53</b>	<b>1,84</b>
393 489,00	WUXI BIOLOGICS CAYMAN INC	HKD	2 484 039,82	6 075 658,49	0,71
5 349,00	BEIGENE LTD -ADR-	USD	1 189 684,85	1 546 784,13	0,18
136 044,00	INNOVENT BIOLOGICS INC	HKD	762 425,52	1 336 668,47	0,16
8 816,00	ZAI LAB LTD -ADR-	USD	688 278,45	1 314 748,84	0,15
1 211 950,00	SINO BIOPHARMACEUTICAL LTD	HKD	1 055 137,04	1 002 064,17	0,12
53 614,00	PING AN HEALTHCARE AND TECHNOLOGY CO LTD	HKD	514 294,79	562 549,24	0,07
74 116,00	MICROPORT SCIENTIFIC CORP	HKD	302 133,35	560 130,15	0,07
138 300,00	HANSO PHARMACEUTICAL GROUP CO LTD	HKD	508 263,56	510 219,39	0,06
132 179,00	GENSCRIPT BIOTECH CORP	HKD	281 697,53	486 203,43	0,06
76 228,00	HENGAN INTERNATIONAL GROUP CO LTD	HKD	497 516,17	430 104,24	0,05
158 759,00	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	241 372,94	352 279,62	0,04
146 590,00	JINXIN FERTILITY GROUP LTD	HKD	227 464,29	311 757,04	0,04
8 511,00	HUTCHISON CHINA MEDITECH LTD -ADR-	USD	198 075,36	281 620,31	0,03
3 787,00	I-MAB -ADR-	USD	233 418,06	267 878,89	0,03
33 409,00	AKESO INC	HKD	216 273,06	227 112,17	0,03
148 581,00	3SBIO INC	HKD	202 142,64	154 771,28	0,02
5 102,00	BURNING ROCK BIOTECH LTD -ADR-	USD	119 324,30	126 647,23	0,01
159 141,00	SSY GROUP LTD	HKD	121 610,77	119 838,79	0,01
955,00	AK MEDICAL HOLDINGS LTD	HKD	2 228,79	1 419,65	0,00
<b>Computing and IT</b>			<b>8 609 597,40</b>	<b>11 325 045,10</b>	<b>1,33</b>
47 022,00	NETEASE INC -ADR-	USD	3 087 749,63	4 566 300,80	0,53
18 885,00	BILIBILI INC	USD	1 031 987,52	1 938 783,72	0,23
9 216,00	SILERGY CORP	TWD	545 498,05	1 032 735,59	0,12
78 133,00	TENCENT MUSIC ENTERTAINMENT GROUP -ADR-	USD	996 404,84	1 019 126,14	0,12
303 833,00	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	546 007,52	868 703,20	0,10
112 261,00	KINGSOFT CORP LTD	HKD	438 503,47	567 027,93	0,07
18 722,00	MOMO INC -ADR-	USD	372 771,50	241 518,23	0,03
5 662,00	AGORA INC -ADR-	USD	202 793,74	200 183,29	0,02
45 029,00	MING YUAN CLOUD GROUP HOLDINGS LTD	HKD	220 149,20	188 353,00	0,02
6 376,00	KINGSOFT CLOUD HOLDINGS LTD -ADR-	USD	222 463,67	182 286,56	0,02
14 388,00	GSX TECHEDU INC -ADR-	USD	473 189,73	179 061,99	0,02
13 687,00	ONECONNECT FINANCIAL TECHNOLOGY CO LTD -ADR-	USD	184 300,94	138 622,98	0,02
9 216,00	HUYA INC -ADR-	USD	165 231,63	137 059,66	0,02
11 327,00	DOUYU INTERNATIONAL HOLDINGS LTD -ADR-	USD	122 545,96	65 282,01	0,01
<b>Finance</b>			<b>9 440 440,64</b>	<b>10 230 189,54</b>	<b>1,20</b>
171 887,00	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	643 494,28	1 564 807,25	0,18
374 891,00	CHINA RESOURCES LAND LTD	HKD	1 360 130,95	1 279 326,87	0,15
212 420,00	LONGFOR GROUP HOLDINGS LTD	HKD	860 381,26	1 002 629,59	0,12
144 939,00	CHAILEASE HOLDING CO LTD	TWD	480 157,67	879 942,08	0,10
299 636,00	SUNAC CHINA HOLDINGS LTD	HKD	1 089 619,02	866 457,09	0,10
901 021,00	COUNTRY GARDEN HOLDINGS CO LTD	HKD	1 067 140,92	850 569,93	0,10
10 061,00	360 DIGITECH INC -ADR-	USD	237 027,10	354 695,20	0,04
144 655,00	SHIMAO PROPERTY HOLDINGS LTD	HKD	428 732,70	298 852,06	0,04
384 161,00	CIFI HOLDINGS GROUP CO LTD	HKD	259 704,95	252 604,89	0,03
226 761,00	CHINA EVERGRANDE GROUP	HKD	498 174,70	249 003,09	0,03
39 999,00	CHINA RESOURCES MIXC LIFESTYLE SERVICES LTD	HKD	194 790,39	230 679,11	0,03
72 515,00	SUNAC SERVICES HOLDINGS LTD	HKD	183 045,63	227 001,92	0,03
9 294,00	UP FINTECH HOLDING LTD -ADR-	USD	172 815,84	226 946,52	0,03
161 236,00	LOGAN PROPERTY HOLDINGS CO LTD	HKD	219 330,80	203 293,74	0,02
253 925,00	SEAZEN GROUP LTD	HKD	182 440,90	202 786,54	0,02
69 044,00	SHIMAO SERVICES HOLDINGS LTD	HKD	154 738,73	201 152,80	0,02

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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
87 817,00	EVER SUNSHINE LIFESTYLE SERVICES GROUP LTD	HKD	186 481,65	183 713,67	0,02
148 630,00	KWG GROUP HOLDINGS LTD	HKD	152 344,66	167 724,18	0,02
3 948,00	NOAH HOLDINGS LTD -ADR-	USD	118 358,29	157 015,18	0,02
137 286,00	AGILE GROUP HOLDINGS LTD	HKD	180 011,95	149 858,05	0,02
153 598,00	CHINA OVERSEAS PROPERTY HOLDINGS LTD	HKD	130 954,20	138 331,00	0,02
101 992,00	GREENTOWN CHINA HOLDINGS LTD	HKD	128 268,86	132 358,90	0,02
169 382,00	POWERLONG REAL ESTATE HOLDINGS LTD	HKD	141 965,80	122 588,28	0,01
327 699,00	KAISA GROUP HOLDINGS LTD	HKD	129 325,42	104 538,99	0,01
142 097,00	CHINA AOYUAN GROUP LTD	HKD	141 778,47	100 990,86	0,01
153 082,00	ZHENRO PROPERTIES GROUP LTD	HKD	90 626,68	72 089,12	0,01
5 076,00	CHINA INDEX HOLDINGS LTD -ADR-	USD	6 359,18	8 596,87	0,00
2 458,00	SOHO CHINA LTD	HKD	1 006,20	1 112,18	0,00
2 162,00	YUZHOU PROPERTIES CO LTD	HKD	1 137,79	466,84	0,00
415,00	SHUI ON LAND LTD	HKD	95,65	56,74	0,00
<b>Industries</b>			<b>4 538 965,07</b>	<b>5 835 562,52</b>	<b>0,69</b>
83 293,00	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	1 245 798,52	2 217 884,47	0,26
50 959,00	ZTO EXPRESS CAYMAN INC -ADR-	USD	1 215 111,53	1 303 173,01	0,15
84 712,00	AAC TECHNOLOGIES HOLDINGS INC	HKD	525 408,92	534 043,86	0,06
15 443,00	AIRTAC INTERNATIONAL GROUP	TWD	278 655,40	513 094,22	0,06
126 858,00	CHINA LESSO GROUP HOLDINGS LTD	HKD	164 504,06	263 735,88	0,03
77 330,00	ZHEN DING TECHNOLOGY HOLDING LTD	TWD	242 644,32	241 747,02	0,03
277 530,00	CHINA RESOURCES CEMENT HOLDINGS LTD	HKD	282 836,14	222 239,96	0,03
72 179,00	HAITIAN INTERNATIONAL HOLDINGS LTD	HKD	180 447,52	204 020,80	0,03
222 946,00	CHINA STATE CONSTRUCTION INTERNATIONAL HOLDINGS LTD	HKD	173 831,27	128 212,81	0,02
128 483,00	SANY HEAVY EQUIPMENT INTERNATIONAL HOLDINGS CO LTD	HKD	123 565,04	109 717,59	0,01
152 342,00	LEE & MAN PAPER MANUFACTURING LTD	HKD	106 162,35	97 692,90	0,01
<b>Basic Goods</b>			<b>4 679 239,35</b>	<b>4 697 097,26</b>	<b>0,55</b>
369 006,00	CHINA MENGNIU DAIRY CO LTD	HKD	1 320 932,45	1 879 857,30	0,22
417 467,00	CHINA FEIHE LTD	HKD	870 629,04	759 192,70	0,09
138 770,00	SMOORE INTERNATIONAL HOLDINGS LTD	HKD	791 177,38	648 223,25	0,08
229 979,00	TINGYI CAYMAN ISLANDS HOLDING CORP	HKD	345 495,51	386 790,45	0,04
566 962,00	WANT WANT CHINA HOLDINGS LTD	HKD	362 850,09	338 354,92	0,04
55 038,00	YIHAI INTERNATIONAL HOLDING LTD	HKD	405 020,68	311 438,87	0,04
151 385,00	UNI-PRESIDENT CHINA HOLDINGS LTD	HKD	144 704,41	140 773,05	0,02
239 978,00	DALI FOODS GROUP CO LTD	HKD	146 946,52	120 561,40	0,01
15 212,00	RLX TECHNOLOGY INC -ADR-	USD	291 395,16	111 898,19	0,01
632,00	GLOBAL SWEETENERS HOLDINGS LTD	HKD	88,11	7,13	0,00
<b>Multi-Utilities</b>			<b>935 160,11</b>	<b>1 480 095,18</b>	<b>0,17</b>
92 291,00	ENN ENERGY HOLDINGS LTD	HKD	935 160,11	1 480 095,18	0,17
<b>Raw materials</b>			<b>1 168 885,26</b>	<b>1 207 264,44</b>	<b>0,14</b>
77 512,00	KINGBOARD HOLDINGS LTD	HKD	285 889,43	362 495,04	0,04
6 096,00	DAQO NEW ENERGY CORP -ADR-	USD	522 750,19	333 975,35	0,04
266 407,00	CHINA HONGQIAO GROUP LTD	HKD	219 989,03	304 100,57	0,04
109 351,00	KINGBOARD LAMINATES HOLDINGS LTD	HKD	140 256,61	206 693,48	0,02
<b>Energy</b>			<b>639 417,87</b>	<b>1 048 044,71</b>	<b>0,12</b>
566 041,00	XINYI SOLAR HOLDINGS LTD	HKD	537 673,11	1 029 384,83	0,12
93 462,00	PERENNIAL ENERGY HOLDINGS LTD	HKD	101 744,76	18 659,88	0,00
<b>TAIWAN</b>			<b>74 990 315,20</b>	<b>114 903 406,28</b>	<b>13,48</b>
<b>Computing and IT</b>			<b>40 906 674,36</b>	<b>70 213 302,01</b>	<b>8,24</b>
2 877 954,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	29 400 214,14	51 547 939,32	6,05
176 464,00	MEDIATEK INC	TWD	2 596 725,32	5 090 169,66	0,60
1 378 704,00	UNITED MICROELECTRONICS CORP	TWD	1 000 426,82	2 169 609,26	0,25
381 209,00	ASE TECHNOLOGY HOLDING CO LTD	TWD	830 919,65	1 278 082,51	0,15
67 571,00	NOVATEK MICROELECTRONICS CORP	TWD	490 671,96	1 026 599,62	0,12

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
82 470,00	ASUSTEK COMPUTER INC	TWD	622 706,30	914 186,55	0,11
315 889,00	QUANTA COMPUTER INC	TWD	639 201,23	841 542,12	0,10
53 648,00	REALTEK SEMICONDUCTOR CORP	TWD	430 821,10	798 054,48	0,09
25 509,00	GLOBALWAFERS CO LTD	TWD	365 071,96	693 439,71	0,08
1 021 033,00	INNOLUX CORP	TWD	385 266,59	639 927,31	0,08
140 600,00	UNIMICRON TECHNOLOGY CORP	TWD	372 313,27	524 475,31	0,06
45 072,00	ADVANTECH CO LTD	TWD	345 630,73	454 701,16	0,05
39 610,00	WIN SEMICONDUCTORS CORP	TWD	345 978,94	437 883,62	0,05
247 192,00	LITE-ON TECHNOLOGY CORP	TWD	340 018,21	422 594,28	0,05
105 334,00	VANGUARD INTERNATIONAL SEMICONDUCTOR CORP	TWD	270 138,61	369 062,00	0,04
348 753,00	WINBOND ELECTRONICS CORP	TWD	223 209,97	358 153,86	0,04
144 582,00	NANYA TECHNOLOGY CORP	TWD	291 876,04	340 628,98	0,04
489 165,00	COMPAL ELECTRONICS INC	TWD	286 970,85	325 050,49	0,04
315 243,00	WISTRON CORP	TWD	263 128,96	295 651,32	0,04
338 307,00	ACER INC	TWD	229 301,49	293 779,58	0,03
9 234,00	WIWYNN CORP	TWD	196 889,08	272 215,25	0,03
81 970,00	POWERTECH TECHNOLOGY INC	TWD	220 893,19	264 918,01	0,03
18 417,00	PHISON ELECTRONICS CORP	TWD	178 580,66	263 397,49	0,03
314 375,00	INVENTEC CORP	TWD	215 044,40	248 783,78	0,03
107 456,00	FOXCONN TECHNOLOGY CO LTD	TWD	212 095,19	211 292,67	0,03
3 084,00	ASMEDIA TECHNOLOGY INC	TWD	149 505,97	128 082,51	0,02
1 288,00	CHICONY ELECTRONICS CO LTD	TWD	3 073,73	3 081,16	0,00
<b>Industries</b>			<b>12 068 063,32</b>	<b>17 593 681,31</b>	<b>2,06</b>
1 457 645,00	HON HAI PRECISION INDUSTRY CO LTD	TWD	3 860 276,57	4 931 085,78	0,58
227 613,00	DELTA ELECTRONICS INC	TWD	1 198 850,91	2 045 298,97	0,24
304 420,00	EVERGREEN MARINE CORP TAIWAN LTD	TWD	227 306,44	1 958 508,91	0,23
11 710,00	LARGAN PRECISION CO LTD	TWD	1 276 850,73	1 098 224,85	0,13
184 700,00	YANG MING MARINE TRANSPORT CORP	TWD	569 983,06	1 093 441,96	0,13
577 002,00	TAIWAN CEMENT CORP	TWD	658 523,79	881 861,95	0,10
43 575,00	YAGEO CORP	TWD	512 930,26	733 103,61	0,09
64 700,00	WAN HAI LINES LTD	TWD	289 858,23	656 623,35	0,08
955 701,00	AU OPTRONICS CORP	TWD	368 943,92	642 280,63	0,07
233 290,00	PEGATRON CORP	TWD	461 643,10	481 270,89	0,06
80 121,00	CATCHER TECHNOLOGY CO LTD	TWD	540 321,24	438 023,79	0,05
251 750,00	ASIA CEMENT CORP	TWD	295 299,17	384 762,52	0,04
79 010,00	MICRO-STAR INTERNATIONAL CO LTD	TWD	257 053,13	377 061,26	0,04
30 884,00	HIWIN TECHNOLOGIES CORP	TWD	237 565,94	362 874,05	0,04
26 400,00	NAN YA PRINTED CIRCUIT BOARD CORP	TWD	236 384,97	302 214,92	0,04
186 307,00	WPG HOLDINGS LTD	TWD	227 891,93	287 556,27	0,03
36 825,00	WALSIN TECHNOLOGY CORP	TWD	287 515,10	238 028,68	0,03
155 868,00	SYNNEX TECHNOLOGY INTERNATIONAL CORP	TWD	191 857,90	237 750,32	0,03
18 873,00	NIEN MADE ENTERPRISE CO LTD	TWD	174 379,39	236 286,14	0,03
229 674,00	TAIWAN HIGH SPEED RAIL CORP	TWD	194 627,54	207 422,46	0,02
<b>Finance</b>			<b>10 550 508,34</b>	<b>13 307 806,07</b>	<b>1,56</b>
777 091,00	FUBON FINANCIAL HOLDING CO LTD	TWD	1 051 367,08	1 722 823,18	0,20
923 158,00	CATHAY FINANCIAL HOLDING CO LTD	TWD	1 165 127,36	1 502 925,90	0,18
2 163 902,00	CTBC FINANCIAL HOLDING CO LTD	TWD	1 249 449,04	1 473 862,27	0,17
1 271 059,00	MEGA FINANCIAL HOLDING CO LTD	TWD	1 046 748,98	1 253 492,28	0,15
1 321 324,00	E.SUN FINANCIAL HOLDING CO LTD	TWD	867 547,96	1 037 660,87	0,12
1 134 338,00	YUANTA FINANCIAL HOLDING CO LTD	TWD	568 341,23	913 087,63	0,11
1 199 692,00	FIRST FINANCIAL HOLDING CO LTD	TWD	712 794,84	815 314,28	0,10
1 090 415,00	TAIWAN COOPERATIVE FINANCIAL HOLDING CO LTD	TWD	584 620,71	698 233,12	0,08
1 574 352,00	CHINA DEVELOPMENT FINANCIAL HOLDING CORP	TWD	429 730,88	620 561,92	0,07
418 890,00	SHANGHAI COMMERCIAL & SAVINGS BANK LTD	TWD	581 339,70	569 990,42	0,07
976 131,00	HUA NAN FINANCIAL HOLDINGS CO LTD	TWD	491 154,47	541 024,51	0,06
1 147 511,00	TAISHIN FINANCIAL HOLDING CO LTD	TWD	423 507,07	528 566,30	0,06
1 185 086,00	SINOPAC FINANCIAL HOLDINGS CO LTD	TWD	375 706,11	490 391,80	0,06
1 282 432,00	SHIN KONG FINANCIAL HOLDING CO LTD	TWD	335 367,51	368 760,22	0,04

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
485 328,00	CHANG HWA COMMERCIAL BANK LTD	TWD	242 280,59	236 011,95	0,03
654 769,00	TAIWAN BUSINESS BANK	TWD	175 105,97	186 299,54	0,02
220 605,00	CHINA LIFE INSURANCE CO LTD	TWD	139 668,51	174 577,96	0,02
96 526,00	RUENTEX DEVELOPMENT CO LTD	TWD	101 397,64	165 018,83	0,02
5 646,00	SHIN KONG FINANCIAL HOLDING CO LTD -PREF-	TWD	7 485,67	7 256,27	0,00
1 492,00	HIGHWEALTH CONSTRUCTION CORP	TWD	1 767,02	1 946,82	0,00
<b>Raw materials</b>			<b>4 414 667,08</b>	<b>5 610 705,58</b>	<b>0,66</b>
1 378 662,00	CHINA STEEL CORP	TWD	955 308,22	1 628 198,42	0,19
602 238,00	NAN YA PLASTICS CORP	TWD	1 227 686,94	1 526 169,90	0,18
446 166,00	FORMOSA PLASTICS CORP	TWD	1 193 099,80	1 401 530,58	0,17
410 848,00	FORMOSA CHEMICALS & FIBRE CORP	TWD	1 038 572,12	1 054 806,68	0,12
<b>Consumer Retail</b>			<b>2 619 811,49</b>	<b>3 275 998,52</b>	<b>0,38</b>
35 080,00	HOTAI MOTOR CO LTD	TWD	520 789,38	651 639,60	0,08
66 773,00	PRESIDENT CHAIN STORE CORP	TWD	541 878,05	526 397,92	0,06
22 435,00	ECLAT TEXTILE CO LTD	TWD	252 730,13	443 854,00	0,05
51 495,00	FENG TAY ENTERPRISE CO LTD	TWD	239 377,94	373 292,33	0,04
343 954,00	FAR EASTERN NEW CENTURY CORP	TWD	281 416,71	337 122,57	0,04
35 031,00	GIANT MANUFACTURING CO LTD	TWD	240 251,93	329 068,03	0,04
275 437,00	POU CHEN CORP	TWD	264 487,69	320 715,12	0,04
208 250,00	CHENG SHIN RUBBER INDUSTRY CO LTD	TWD	276 981,71	291 231,78	0,03
2 933,00	EVA AIRWAYS CORP	TWD	1 115,16	1 802,81	0,00
899,00	FORMOSA TAFFETA CO LTD	TWD	782,79	874,36	0,00
<b>Telecommunication</b>			<b>2 709 997,17</b>	<b>3 049 388,34</b>	<b>0,36</b>
444 123,00	CHUNGHWA TELECOM CO LTD	TWD	1 404 512,28	1 522 551,16	0,18
192 890,00	TAIWAN MOBILE CO LTD	TWD	579 399,43	594 268,42	0,07
58 820,00	ACCTON TECHNOLOGY CORP	TWD	366 960,51	568 522,64	0,07
186 574,00	FAR EASTONE TELECOMMUNICATIONS CO LTD	TWD	359 124,95	364 046,12	0,04
<b>Basic Goods</b>			<b>1 121 731,54</b>	<b>1 239 038,79</b>	<b>0,15</b>
564 258,00	UNI-PRESIDENT ENTERPRISES CORP	TWD	1 121 731,54	1 239 038,79	0,15
<b>Energy</b>			<b>377 325,94</b>	<b>427 671,51</b>	<b>0,05</b>
133 577,00	FORMOSA PETROCHEMICAL CORP	TWD	377 325,94	427 671,51	0,05
<b>Health</b>			<b>221 535,96</b>	<b>185 814,15</b>	<b>0,02</b>
26 400,00	ONENESS BIOTECH CO LTD	TWD	206 527,33	181 408,69	0,02
2 190,00	TAIMED BIOLOGICS INC	TWD	15 008,63	4 405,46	0,00
<b>SOUTH KOREA</b>			<b>80 094 230,92</b>	<b>110 547 134,09</b>	<b>12,97</b>
<b>Computing and IT</b>			<b>32 548 825,05</b>	<b>46 331 231,63</b>	<b>5,44</b>
557 945,00	SAMSUNG ELECTRONICS CO LTD	KRW	23 147 577,20	33 235 125,01	3,90
63 788,00	SK HYNIX INC	KRW	4 187 273,51	5 905 840,96	0,69
93 807,00	SAMSUNG ELECTRONICS CO LTD -PREF-	KRW	3 377 662,26	5 120 409,77	0,60
3 699,00	SK HOLDINGS CO LTD	KRW	660 950,88	760 593,97	0,09
4 068,00	SAMSUNG SDS CO LTD	KRW	585 645,74	562 687,54	0,07
2 508,00	NETMARBLE CORP	KRW	241 110,59	260 180,74	0,03
5 844,00	DOOSAN BOBCAT INC	KRW	150 148,89	206 866,69	0,02
2 288,00	DOUZONE BIZON CO LTD	KRW	183 708,09	150 581,88	0,02
94,00	SAMSUNG ELECTRONICS CO LTD -GDR- -PREF- REG	USD	14 747,89	128 945,07	0,02
<b>Consumer Retail</b>			<b>12 130 279,72</b>	<b>16 194 042,81</b>	<b>1,90</b>
16 225,00	HYUNDAI MOTOR CO	KRW	1 802 702,33	2 919 937,00	0,34
30 461,00	KIA MOTORS CORP	KRW	1 051 218,30	2 050 057,99	0,24
7 773,00	HYUNDAI MOBIS CO LTD	KRW	1 375 593,54	1 658 990,79	0,19
12 427,00	LG ELECTRONICS INC	KRW	796 046,28	1 497 113,49	0,18
1 095,00	LG HOUSEHOLD & HEALTH CARE LTD	KRW	1 088 866,62	1 441 321,27	0,17
9 825,00	SAMSUNG C&T CORP	KRW	846 608,25	979 063,29	0,12
10 107,00	LG CORP	KRW	594 271,83	755 373,49	0,09

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 756,00	AMOREPACIFIC CORP	KRW	622 116,89	692 708,75	0,08
18 238,00	KOREAN AIR LINES CO LTD	KRW	336 138,62	423 838,73	0,05
6 466,00	WOONGJIN COWAY CO LTD	KRW	389 748,02	391 892,29	0,05
4 262,00	HYUNDAI MOTOR CO -PREF-	KRW	291 213,76	364 489,23	0,04
21 827,00	HANON SYSTEMS	KRW	191 485,30	270 259,95	0,03
2 280,00	E-MART INC	KRW	292 248,92	269 591,00	0,03
3 668,00	HOTEL SHILLA CO LTD	KRW	225 324,08	261 590,12	0,03
1 106,00	HYBE CO LTD	KRW	212 145,45	248 390,79	0,03
5 678,00	FILA KOREA LTD	KRW	241 277,85	240 682,02	0,03
2 703,00	HYUNDAI MOTOR CO -PREF-	KRW	182 054,64	231 162,45	0,03
11 247,00	KANGWON LAND INC	KRW	236 085,18	224 571,37	0,03
3 460,00	PEARL ABYSS CORP	KRW	120 653,96	209 961,50	0,02
861,00	SHINSEGAE INC	KRW	160 815,49	180 561,71	0,02
890,00	SK CHEMICALS CO LTD	KRW	272 849,18	171 420,67	0,02
1 253,00	CJ ENM CO LTD	KRW	165 398,76	170 520,10	0,02
3 365,00	AMOREPACIFIC GROUP	KRW	210 625,12	159 653,76	0,02
245,00	LG HOUSEHOLD & HEALTH CARE LTD -PREF-	KRW	128 173,32	142 659,68	0,02
1 994,00	S-1 CORP	KRW	132 196,48	122 335,50	0,01
1 319,00	LOTTE SHOPPING CO LTD	KRW	160 027,59	112 311,36	0,01
68,00	GS RETAIL CO LTD	KRW	2 330,59	1 911,50	0,00
58,00	POSCO INTERNATIONAL CORP	KRW	910,50	1 020,08	0,00
10,00	AMOREPACIFIC CORP -PREF-	KRW	1 152,87	652,93	0,00
<b>Telecommunication</b>			<b>7 852 846,89</b>	<b>15 018 696,95</b>	<b>1,76</b>
14 393,00	NAVER CORP	KRW	2 402 604,47	4 420 534,53	0,52
36 260,00	KAKAO CORP	KRW	1 486 658,17	4 314 407,80	0,51
6 427,00	SAMSUNG SDI CO LTD	KRW	1 702 106,62	3 460 351,98	0,40
1 924,00	NCSOFT CORP	KRW	928 298,86	1 193 285,95	0,14
4 622,00	SK TELECOM CO LTD	KRW	836 472,45	1 082 714,38	0,13
24 994,00	LG UPLUS CORP	KRW	230 912,71	277 875,57	0,03
8 048,00	CHEIL WORLDWIDE INC	KRW	126 620,49	152 616,52	0,02
2 944,00	KMW CO LTD	KRW	139 173,12	116 910,22	0,01
<b>Raw materials</b>			<b>5 354 230,84</b>	<b>7 766 739,06</b>	<b>0,91</b>
5 361,00	LG CHEM LTD	KRW	1 995 586,71	3 368 805,42	0,39
8 658,00	POSCO	KRW	1 614 049,63	2 221 314,68	0,26
14 039,00	HANWHA CHEMICAL CORP	KRW	386 766,00	464 589,72	0,05
10 007,00	HYUNDAI STEEL CO	KRW	296 732,53	398 135,67	0,05
2 002,00	LOTTE CHEMICAL CORP	KRW	391 804,21	390 066,61	0,05
2 136,00	KUMHO PETROCHEMICAL CO LTD	KRW	178 501,83	349 459,89	0,04
992,00	KOREA ZINC CO LTD	KRW	307 122,88	317 214,87	0,04
897,00	LG CHEM LTD -PREF-	KRW	183 667,05	257 152,20	0,03
<b>Finance</b>			<b>6 896 454,77</b>	<b>7 722 683,61</b>	<b>0,90</b>
46 149,00	KB FINANCIAL GROUP INC	KRW	1 539 576,36	1 877 253,97	0,22
51 300,00	SHINHAN FINANCIAL GROUP CO LTD	KRW	1 467 117,80	1 529 801,73	0,18
35 076,00	HANA FINANCIAL GROUP INC	KRW	925 695,59	1 181 630,45	0,14
3 598,00	SAMSUNG FIRE & MARINE INSURANCE CO LTD	KRW	595 353,66	583 298,77	0,07
59 066,00	WOORI FINANCIAL GROUP INC	KRW	501 648,03	502 940,33	0,06
8 178,00	SAMSUNG LIFE INSURANCE CO LTD	KRW	474 441,78	481 665,68	0,05
4 810,00	KOREA INVESTMENT HOLDINGS CO LTD	KRW	249 698,38	361 276,62	0,04
7 303,00	SAMSUNG SECURITIES CO LTD	KRW	203 041,09	240 862,03	0,03
33 400,00	MIRAE ASSET DAEWOO CO LTD	KRW	209 183,53	232 733,80	0,03
30 204,00	INDUSTRIAL BANK OF KOREA	KRW	252 778,99	232 476,05	0,03
5 366,00	DB INSURANCE CO LTD	KRW	218 934,70	214 288,25	0,02
16 406,00	NH INVESTMENT & SECURITIES CO LTD	KRW	139 539,72	154 335,79	0,02
35 467,00	MERITZ SECURITIES CO LTD	KRW	112 448,94	123 700,29	0,01
144,00	HYUNDAI MARINE & FIRE INSURANCE CO LTD	KRW	3 062,40	2 730,71	0,00
328,00	BNK FINANCIAL GROUP INC	KRW	1 940,47	1 865,99	0,00
72,00	SAMSUNG CARD CO LTD	KRW	1 993,33	1 823,15	0,00

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

## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>6 223 686,30</b>	<b>7 309 502,89</b>	<b>0,86</b>
30 222,00	HYUNDAI MERCHANT MARINE CO LTD	KRW	1 097 676,88	993 387,94	0,12
6 545,00	SAMSUNG ELECTRO-MECHANICS CO LTD	KRW	653 599,59	861 502,07	0,10
27 172,00	LG DISPLAY CO LTD	KRW	406 074,32	494 053,39	0,06
24 679,00	DOOSAN HEAVY INDUSTRIES & CONSTRUCTION CO LTD	KRW	290 417,43	456 065,65	0,05
4 498,00	KOREA SHIPBUILDING & OFFSHORE ENGINEERING CO LTD	KRW	374 677,93	441 536,69	0,05
3 620,00	POSCO CHEMICAL CO LTD	KRW	266 948,60	398 422,35	0,05
9 107,00	HYUNDAI ENGINEERING & CONSTRUCTION CO LTD	KRW	300 834,46	391 450,26	0,05
8 683,00	HANKOOK TIRE CO LTD	KRW	276 116,08	337 065,04	0,04
2 191,00	HYUNDAI GLOVIS CO LTD	KRW	273 931,31	335 647,18	0,04
18 318,00	SAMSUNG ENGINEERING CO LTD	KRW	213 065,33	326 254,85	0,04
5 537,00	HYUNDAI HEAVY INDUSTRIES HOLDINGS CO LTD	KRW	251 642,18	287 822,74	0,03
2 433,00	SKC CO LTD	KRW	236 697,52	282 254,01	0,03
1 659,00	LG INNOTEK CO LTD	KRW	196 278,52	279 439,63	0,03
53 858,00	SAMSUNG HEAVY INDUSTRIES CO LTD	KRW	290 463,44	267 547,01	0,03
10 547,00	HLB INC	KRW	365 935,09	259 223,17	0,03
7 472,00	GS ENGINEERING & CONSTRUCTION CORP	KRW	199 185,89	235 044,80	0,03
8 398,00	KOREA AEROSPACE INDUSTRIES LTD	KRW	177 492,56	203 907,16	0,03
31 165,00	PAN OCEAN CO LTD	KRW	117 218,33	203 254,48	0,02
1 064,00	CJ LOGISTICS CORP	KRW	142 724,84	144 007,94	0,02
4 101,00	DAEWOO SHIPBUILDING & MARINE ENGINEERING CO LTD	KRW	88 967,54	106 740,99	0,01
832,00	DAEWOO ENGINEERING & CONSTRUCTION CO LTD	KRW	3 738,46	4 875,54	0,00
<b>Health</b>			<b>5 465 823,58</b>	<b>6 198 753,74</b>	<b>0,73</b>
11 261,00	CELLTRION INC	KRW	1 925 880,92	2 240 134,81	0,26
1 932,00	SAMSUNG BIOLOGICS CO LTD	KRW	773 273,32	1 228 419,35	0,15
9 765,00	CELLTRION HEALTHCARE CO LTD	KRW	728 490,67	840 919,10	0,10
3 202,00	SK BIOPHARMACEUTICALS CO LTD	KRW	356 757,45	304 792,80	0,04
5 722,00	YUHAN CORP	KRW	217 073,27	279 141,95	0,03
4 191,00	SEEGENE INC	KRW	362 586,58	266 475,44	0,03
3 707,00	SHIN POONG PHARMACEUTICAL CO LTD	KRW	252 751,26	235 150,02	0,03
1 883,00	CELLTRION PHARM INC	KRW	172 560,53	227 830,20	0,03
775,00	HANMI PHARM CO LTD	KRW	209 085,01	202 581,81	0,02
3 083,00	ALTEOGEN INC	KRW	283 407,66	201 069,65	0,02
681,00	GREEN CROSS CORP/SOUTH KOREA	KRW	174 325,51	169 907,69	0,02
96,00	HELIXMITH CO LTD	KRW	9 631,40	2 330,92	0,00
<b>Energy</b>			<b>1 284 118,23</b>	<b>1 772 135,23</b>	<b>0,21</b>
5 941,00	SK INNOVATION CO LTD	KRW	752 925,08	1 190 670,88	0,14
5 261,00	S-OIL CORP	KRW	336 082,20	395 151,00	0,05
5 417,00	GS HOLDINGS CORP	KRW	195 110,95	186 313,35	0,02
<b>Basic Goods</b>			<b>1 720 029,48</b>	<b>1 682 676,32</b>	<b>0,20</b>
13 634,00	KT&G CORP	KRW	935 787,49	856 748,61	0,10
967,00	CJ CHEILJEDANG CORP	KRW	263 191,58	326 479,37	0,04
2 771,00	ORION CORP	KRW	238 507,76	248 311,59	0,03
1 701,00	CJ CORP	KRW	164 402,31	134 718,53	0,02
907,00	BGF RETAIL CO LTD	KRW	115 786,62	114 664,67	0,01
60,00	LOTTE CORP	KRW	2 353,72	1 753,55	0,00
<b>Multi-Utilities</b>			<b>617 936,06</b>	<b>550 671,85</b>	<b>0,06</b>
29 999,00	KOREA ELECTRIC POWER CORP	KRW	615 981,39	548 801,51	0,06
69,00	KOREA GAS CORP	KRW	1 954,67	1 870,34	0,00
<b>INDIA</b>			<b>64 210 371,13</b>	<b>81 965 418,81</b>	<b>9,62</b>
<b>Finance</b>			<b>16 284 236,80</b>	<b>20 018 325,31</b>	<b>2,35</b>
199 749,00	HOUSING DEVELOPMENT FINANCE CORP LTD	INR	4 791 468,05	5 551 942,13	0,65
596 498,00	ICICI BANK LTD	INR	3 162 548,05	4 252 714,69	0,50
264 307,00	AXIS BANK LTD	INR	1 853 007,40	2 229 669,72	0,26
31 533,00	BAJAJ FINANCE LTD	INR	1 411 564,16	2 126 490,24	0,25

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
208 149,00	STATE BANK OF INDIA	INR	677 596,56	988 936,00	0,12
94 269,00	HDFC LIFE INSURANCE CO LTD	INR	658 978,50	730 576,78	0,09
52 481,00	SBI LIFE INSURANCE CO LTD	INR	560 342,15	597 199,71	0,07
4 446,00	BAJAJ FINSERV LTD	INR	350 781,82	593 728,13	0,07
25 975,00	ICICI LOMBARD GENERAL INSURANCE CO LTD	INR	411 488,36	457 590,61	0,05
23 365,00	SHRIRAM TRANSPORT FINANCE CO LTD	INR	302 768,68	357 955,05	0,04
41 864,00	ICICI PRUDENTIAL LIFE INSURANCE CO LTD	INR	238 307,65	290 661,65	0,04
75 129,00	BANDHAN BANK LTD	INR	334 439,60	277 048,52	0,03
47 814,00	CHOLAMANDALAM INVESTMENT AND FINANCE CO LTD	INR	294 743,01	273 505,12	0,03
21 936,00	SBI CARDS & PAYMENT SERVICES LTD	INR	257 547,27	243 184,26	0,03
14 035,00	MUTHOOT FINANCE LTD	INR	185 935,95	233 219,19	0,03
72 165,00	DLF LTD	INR	188 657,63	228 561,66	0,03
6 208,00	HDFC ASSET MANAGEMENT CO LTD	INR	206 234,52	203 081,99	0,02
1 314 803,00	YES BANK LTD	INR	221 913,08	201 340,49	0,02
103 637,00	REC LTD	INR	169 295,78	170 474,02	0,02
584,00	INDUSIND BANK LTD	INR	2 989,15	6 650,82	0,00
714,00	LIC HOUSING FINANCE LTD	INR	3 629,43	3 794,53	0,00
<b>Computing and IT</b>			<b>9 395 707,68</b>	<b>14 641 190,17</b>	<b>1,72</b>
397 414,00	INFOSYS LTD	INR	4 049 651,27	7 008 260,76	0,82
107 841,00	TATA CONSULTANCY SERVICES LTD	INR	2 877 053,90	4 072 457,12	0,48
126 582,00	HCL TECHNOLOGIES LTD	INR	965 685,84	1 409 807,22	0,17
159 700,00	WIPRO LTD	INR	614 167,79	973 434,53	0,11
73 369,00	TECH MAHINDRA LTD	INR	660 105,85	899 774,17	0,11
6 112,00	LARSEN & TOUBRO INFOTECH LTD	INR	229 043,03	277 456,37	0,03
<b>Consumer Retail</b>			<b>8 494 541,80</b>	<b>10 594 720,24</b>	<b>1,24</b>
15 852,00	MARUTI SUZUKI INDIA LTD	INR	1 326 043,27	1 358 740,25	0,16
101 483,00	MAHINDRA & MAHINDRA LTD	INR	806 485,46	893 948,93	0,10
41 412,00	TITAN CO LTD	INR	562 217,38	814 481,97	0,10
193 599,00	TATA MOTORS LTD	INR	523 128,46	753 196,35	0,09
18 885,00	AVENUE SUPERMARTS LTD	INR	470 136,02	707 647,24	0,08
69 854,00	TATA CONSUMER PRODUCTS LTD	INR	376 226,25	596 860,65	0,07
8 999,00	INFO EDGE INDIA LTD	INR	362 572,52	540 759,69	0,06
32 064,00	ADANI ENTERPRISES LTD	INR	479 395,69	540 017,68	0,06
15 937,00	EICHER MOTORS LTD	INR	433 134,91	481 848,17	0,06
72 138,00	DABUR INDIA LTD	INR	394 579,24	480 798,60	0,06
58 107,00	ADANI PORTS & SPECIAL ECONOMIC ZONE LTD	INR	271 802,61	461 717,89	0,05
13 595,00	HERO MOTOCORP LTD	INR	466 056,78	449 019,17	0,05
147 305,00	MOTHERSON SUMI SYSTEMS LTD	INR	320 729,71	407 530,44	0,05
8 099,00	BAJAJ AUTO LTD	INR	299 363,16	384 841,65	0,05
9 214,00	JUBILANT FOODWORKS LTD	INR	214 325,67	324 154,09	0,04
14 273,00	COLGATE-PALMOLIVE INDIA LTD	INR	253 045,75	275 540,30	0,03
10 145,00	BALKRISHNA INDUSTRIES LTD	INR	193 156,82	260 822,77	0,03
11 220,00	INTERGLOBE AVIATION LTD	INR	176 450,50	220 964,10	0,03
650,00	PAGE INDUSTRIES LTD	INR	176 514,05	217 613,59	0,03
21 142,00	TRENT LTD	INR	174 503,33	204 981,13	0,02
223,00	MRF LTD	INR	199 071,21	204 182,79	0,02
383,00	HERO MOTOCORP LTD	INR	13 032,07	12 649,82	0,00
14,00	BOSCH LTD	INR	2 570,94	2 402,97	0,00
<b>Energy</b>			<b>8 127 766,04</b>	<b>9 838 874,23</b>	<b>1,16</b>
332 674,00	RELIANCE INDUSTRIES LTD	INR	5 943 769,18	7 887 604,79	0,93
99 164,00	BHARAT PETROLEUM CORP LTD	INR	483 447,28	518 598,93	0,06
293 410,00	OIL & NATURAL GAS CORP LTD	INR	446 234,11	394 098,92	0,05
176 047,00	COAL INDIA LTD	INR	404 331,18	289 781,24	0,03
219 567,00	INDIAN OIL CORP LTD	INR	337 548,25	266 875,45	0,03
78 014,00	HINDUSTAN PETROLEUM CORP LTD	INR	258 431,92	261 149,23	0,03
87 461,00	PETRONET LNG LTD	INR	254 004,12	220 765,67	0,03

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>5 322 693,04</b>	<b>5 811 414,09</b>	<b>0,68</b>
95 898,00	HINDUSTAN UNILEVER LTD	INR	2 353 928,73	2 685 604,16	0,32
344 398,00	ITC LTD	INR	947 143,43	790 110,45	0,09
3 935,00	NESTLE INDIA LTD	INR	678 833,92	784 742,33	0,09
12 640,00	BRITANNIA INDUSTRIES LTD	INR	491 298,81	513 657,64	0,06
41 733,00	GODREJ CONSUMER PRODUCTS LTD	INR	350 530,44	418 840,02	0,05
60 235,00	MARICO LTD	INR	253 794,48	364 126,81	0,04
33 895,00	UNITED SPIRITS LTD	INR	247 163,23	254 332,68	0,03
<b>Raw materials</b>			<b>3 325 811,92</b>	<b>5 484 950,09</b>	<b>0,65</b>
44 743,00	ASIAN PAINTS LTD	INR	994 314,41	1 527 893,98	0,18
72 251,00	TATA STEEL LTD	INR	470 878,10	950 079,75	0,11
183 393,00	HINDALCO INDUSTRIES LTD	INR	466 416,32	786 341,56	0,09
97 292,00	JSW STEEL LTD	INR	353 687,04	748 287,20	0,09
57 915,00	UPL LTD	INR	352 776,82	518 051,73	0,06
126 228,00	VEDANTA LTD	INR	248 218,80	375 039,87	0,05
9 724,00	PI INDUSTRIES LTD	INR	246 164,91	320 359,06	0,04
28 317,00	BERGER PAINTS INDIA LTD	INR	193 355,52	258 896,94	0,03
<b>Industries</b>			<b>3 982 386,55</b>	<b>5 305 484,85</b>	<b>0,62</b>
79 088,00	LARSEN & TOUBRO LTD	INR	1 062 714,98	1 333 822,01	0,16
11 781,00	ULTRATECH CEMENT LTD	INR	627 208,35	893 013,04	0,10
30 691,00	GRASIM INDUSTRIES LTD	INR	320 441,66	520 379,64	0,06
17 778,00	PIDILITE INDUSTRIES LTD	INR	300 063,64	435 816,47	0,05
1 262,00	SHREE CEMENT LTD	INR	324 258,42	385 937,96	0,05
81 045,00	AMBUJA CEMENTS LTD	INR	230 724,97	311 687,46	0,04
142 072,00	BHARAT ELECTRONICS LTD	INR	237 000,58	296 475,60	0,03
25 551,00	HAVELLS INDIA LTD	INR	202 968,57	285 584,97	0,03
27 147,00	BHARAT FORGE LTD	INR	193 947,54	234 900,14	0,03
28 421,00	CONTAINER CORP OF INDIA LTD	INR	162 479,53	220 661,84	0,03
8 760,00	ACC LTD	INR	170 984,52	197 604,03	0,02
8 306,00	SIEMENS LTD	INR	149 593,79	189 601,69	0,02
<b>Health</b>			<b>3 961 089,61</b>	<b>5 125 257,29</b>	<b>0,60</b>
13 574,00	DR REDDY'S LABORATORIES LTD	INR	585 586,76	852 700,67	0,10
15 479,00	DIVI'S LABORATORIES LTD	INR	511 022,69	775 954,43	0,09
95 304,00	SUN PHARMACEUTICAL INDUSTRIES LTD	INR	597 316,90	736 874,64	0,09
56 427,00	CIPLA LTD	INR	458 778,03	623 736,80	0,07
11 737,00	APOLLO HOSPITALS ENTERPRISE LTD	INR	332 090,83	487 925,04	0,06
34 165,00	AUROBINDO PHARMA LTD	INR	304 723,92	373 775,10	0,04
26 451,00	LUPIN LTD	INR	310 407,59	342 636,52	0,04
11 746,00	PIRAMAL ENTERPRISES LTD	INR	256 224,68	318 444,16	0,04
48 499,00	BIOCON LTD	INR	223 857,39	222 612,93	0,03
5 920,00	TORRENT PHARMACEUTICALS LTD	INR	173 313,48	195 641,02	0,02
8 135,00	IPCA LABORATORIES LTD	INR	198 719,80	185 739,63	0,02
1 192,00	SUN PHARMACEUTICAL INDUSTRIES LTD	INR	9 047,54	9 216,35	0,00
<b>Multi-Utilities</b>			<b>3 391 339,21</b>	<b>3 242 009,11</b>	<b>0,38</b>
558 828,00	NTPC LTD	INR	692 679,06	741 126,60	0,09
274 537,00	POWER GRID CORP OF INDIA LTD	INR	636 371,86	716 090,38	0,08
45 597,00	ADANI GREEN ENERGY LTD	INR	588 146,36	550 710,34	0,06
31 125,00	ADANI TRANSMISSION LTD	INR	509 395,09	354 041,59	0,04
32 064,00	ADANI GAS LTD	INR	486 919,99	351 097,55	0,04
184 083,00	GAIL INDIA LTD	INR	295 272,76	318 299,72	0,04
32 652,00	INDRAPRASTHA GAS LTD	INR	180 949,20	210 558,46	0,03
18,00	RELIANCE INFRASTRUCTURE LTD -GDR-	USD	849,41	53,87	0,00
180,00	RELIANCE POWER LTD -GDR- REG	USD	755,48	30,60	0,00

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### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>1 924 798,48</b>	<b>1 903 193,43</b>	<b>0,22</b>
286 114,00	BHARTI AIRTEL LTD	INR	1 669 805,32	1 689 978,63	0,20
78 563,00	BHARTI INFRAEL LTD	INR	247 459,50	208 249,82	0,02
2 041,00	ZEE ENTERTAINMENT ENTERPRISES LTD	INR	7 533,66	4 964,98	0,00
<b>CHINA</b>			<b>50 876 631,96</b>	<b>53 309 456,58</b>	<b>6,26</b>
<b>Finance</b>			<b>34 119 661,38</b>	<b>32 870 805,02</b>	<b>3,86</b>
11 234 957,00	CHINA CONSTRUCTION BANK CORP -H-	HKD	7 542 007,88	7 448 494,18	0,87
739 571,00	PING AN INSURANCE GROUP CO OF CHINA LTD -H-	HKD	6 967 454,15	6 102 881,67	0,72
455 893,00	CHINA MERCHANTS BANK CO LTD -H-	HKD	2 097 001,06	3 277 212,97	0,38
6 590 964,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H-	HKD	3 611 112,85	3 261 141,48	0,38
9 280 925,00	BANK OF CHINA LTD -H-	HKD	2 996 595,69	2 809 644,19	0,33
869 335,00	CHINA LIFE INSURANCE CO LTD -H-	HKD	1 725 211,44	1 452 659,22	0,17
3 052 473,00	AGRICULTURAL BANK OF CHINA LTD -H-	HKD	1 007 191,18	894 275,75	0,11
308 020,00	CHINA PACIFIC INSURANCE GROUP CO LTD -H-	HKD	899 765,94	817 172,30	0,10
806 028,00	PICC PROPERTY & CASUALTY CO LTD -H-	HKD	646 254,07	594 723,23	0,07
1 022 589,00	BANK OF COMMUNICATIONS CO LTD -H-	HKD	544 521,04	579 198,57	0,07
266 172,00	CITIC SECURITIES CO LTD -H-	HKD	502 988,86	562 609,65	0,07
927 900,00	POSTAL SAVINGS BANK OF CHINA CO LTD -H-	HKD	459 588,69	526 573,16	0,06
199 096,00	CHINA VANKE CO LTD -H-	HKD	593 583,98	524 958,13	0,06
1 043 189,00	CHINA CITIC BANK CORP LTD -H-	HKD	446 452,13	416 549,56	0,05
166 805,00	CHINA INTERNATIONAL CAPITAL CORP LTD -H-	HKD	316 735,21	378 278,11	0,04
102 690,00	NEW CHINA LIFE INSURANCE CO LTD -H-	HKD	348 496,85	295 277,18	0,04
66 358,00	A-LIVING SERVICES CO LTD -H-	HKD	238 936,27	278 290,67	0,03
58 056,00	ZHONGAN ONLINE P&C INSURANCE CO LTD -H-	HKD	219 883,21	276 861,04	0,03
680 428,00	CHINA MINSHENG BANKING CORP LTD -H-	HKD	371 183,61	274 650,87	0,03
968 492,00	PEOPLE'S INSURANCE CO GROUP OF CHINA LTD -H-	HKD	300 052,66	272 177,15	0,03
318 666,00	HAITONG SECURITIES CO LTD -H-	HKD	265 743,38	235 125,92	0,03
180 749,00	HUATAI SECURITIES CO LTD -H-	HKD	258 686,84	223 581,88	0,03
409 649,00	CHINA GALAXY SECURITIES CO LTD -H-	HKD	206 543,69	205 801,60	0,02
197 271,00	GUANGZHOU R&F PROPERTIES CO LTD -H-	HKD	291 931,18	189 649,99	0,02
1 030 296,00	CHINA CINDA ASSET MANAGEMENT CO LTD -H-	HKD	204 551,83	165 454,88	0,02
1 423 551,00	CHINA HUARONG ASSET MANAGEMENT CO LTD -H-	HKD	234 464,84	157 553,86	0,02
129 231,00	GF SECURITIES CO LTD -H-	HKD	150 096,71	141 065,41	0,02
370 307,00	CHINA EVERBRIGHT BANK CO LTD -H-	HKD	140 278,74	127 372,90	0,02
148 603,00	SHANGHAI LUJIAZUI FINANCE & TRADE ZONE DEVELOPMENT CO LTD -B-	USD	117 782,67	116 323,05	0,01
264 264,00	CHONGQING RURAL COMMERCIAL BANK CO LTD -H-	HKD	128 557,88	88 030,31	0,01
289 759,00	CHINA BOHAI BANK CO LTD	HKD	150 161,30	84 575,60	0,01
14 331,00	POLY PROPERTY DEVELOPMENT CO LTD -H-	HKD	119 481,03	81 948,87	0,01
4 100,00	CHINA MERCHANTS PROPERTY OPERATION & SERVICE CO LTD -A-	CNY	13 841,19	9 069,36	0,00
658,00	GUOTAI JUNAN SECURITIES CO LTD -H-	HKD	1 103,24	788,23	0,00
6 711,00	CHINA REINSURANCE GROUP CORP -H-	HKD	1 103,09	575,27	0,00
161,00	LEGEND HOLDINGS CORP -H-	HKD	279,21	222,91	0,00
15,00	SHANGHAI ZHANGJIANG HIGH - TECH PARK DEVELOPMENT CO LTD	CNY	37,79	35,90	0,00
<b>Consumer Retail</b>			<b>4 616 892,59</b>	<b>6 134 858,23</b>	<b>0,72</b>
91 827,00	BYD CO LTD -H-	HKD	1 732 060,73	2 313 601,03	0,27
362 112,00	GREAT WALL MOTOR CO LTD -H-	HKD	372 972,70	986 217,03	0,12
228 821,00	HAIER SMART HOME CO LTD	HKD	431 432,13	672 854,29	0,08
227 001,00	WEICHAI POWER CO LTD -H-	HKD	369 880,46	425 132,61	0,05
70 886,00	FUYAO GLASS INDUSTRY GROUP CO LTD -H-	HKD	246 415,49	420 730,17	0,05
343 904,00	GUANGZHOU AUTOMOBILE GROUP CO LTD -H-	HKD	325 373,73	260 091,32	0,03
316 947,00	DONGFENG MOTOR GROUP CO LTD -H-	HKD	253 099,95	240 047,91	0,03
91 267,00	SHANGHAI PHARMACEUTICALS HOLDING CO LTD	HKD	170 390,00	167 955,98	0,02
12 606,00	ANHUI GUJING DISTILLERY CO LTD -B-	HKD	123 539,81	147 657,60	0,02
142 768,00	JIANGSU EXPRESSWAY CO LTD -H-	HKD	166 743,54	136 168,17	0,02

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
213 219,00	AIR CHINA LTD -H-	HKD	168 787,31	132 104,58	0,01
167 514,00	ZHEJIANG EXPRESSWAY CO LTD -H-	HKD	138 890,60	125 598,66	0,01
199 782,00	CHINA SOUTHERN AIRLINES CO LTD -H-	HKD	113 961,25	104 486,28	0,01
2 142,00	CHINA EASTERN AIRLINES CORP LTD -H-	HKD	1 215,05	764,67	0,00
838,00	SHENZHEN EXPRESSWAY CO LTD -H-	HKD	990,64	681,96	0,00
2 080,00	BAIC MOTOR CORP LTD -H-	HKD	1 022,16	652,25	0,00
362,00	TANGSHAN PORT GROUP CO LTD -A-	CNY	117,04	113,72	0,00
<b>Industries</b>			<b>3 780 410,74</b>	<b>3 916 141,07</b>	<b>0,46</b>
301 485,00	COSCO SHIPPING HOLDINGS CO LTD -H-	HKD	176 612,75	639 868,04	0,08
141 626,00	ANHUI CONCH CEMENT CO LTD -H-	HKD	811 983,58	633 134,62	0,07
4 906 467,00	CHINA TOWER CORP LTD -H-	HKD	812 264,81	569 650,55	0,07
451 971,00	CHINA NATIONAL BUILDING MATERIAL CO LTD -H-	HKD	450 014,81	447 261,24	0,05
63 943,00	ZHUZHOU CRRC TIMES ELECTRIC CO LTD -H-	HKD	206 165,70	318 464,88	0,04
14 384,00	HANGZHOU TIGERMED CONSULTING CO LTD	HKD	214 684,66	284 057,93	0,03
466 962,00	CHINA RAILWAY GROUP LTD -H-	HKD	258 261,56	205 207,12	0,02
47 315,00	FLAT GLASS GROUP CO LTD -H-	HKD	111 107,92	164 287,56	0,02
278 417,00	AVICHINA INDUSTRY & TECHNOLOGY CO LTD -H-	HKD	136 424,21	155 279,72	0,02
157 095,00	ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD -H-	HKD	127 217,17	138 582,62	0,02
219 562,00	BEIJING CAPITAL INTERNATIONAL AIRPORT CO LTD -H-	HKD	209 900,41	122 693,14	0,02
90 375,00	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD -H-	HKD	107 878,71	119 048,21	0,01
279 384,00	CHINA COMMUNICATIONS SERVICES CORP LTD -H-	HKD	156 198,62	117 622,15	0,01
3 853,00	SHANGHAI ELECTRIC GROUP CO LTD -H-	HKD	1 142,62	865,42	0,00
259,00	HEBEI CONSTRUCTION GROUP CORP LTD	HKD	448,59	67,45	0,00
263,00	BBMG CORP -H-	HKD	92,86	41,66	0,00
25,00	SINOTRANS LTD -H-	HKD	11,76	8,76	0,00
<b>Energy</b>			<b>3 449 957,50</b>	<b>3 785 590,79</b>	<b>0,45</b>
2 831 641,00	CHINA PETROLEUM & CHEMICAL CORP -H-	HKD	1 288 043,41	1 207 498,50	0,14
2 443 486,00	PETROCHINA CO LTD -H-	HKD	895 313,70	1 002 207,19	0,12
393 539,00	CHINA SHENHUA ENERGY CO LTD -H-	HKD	663 232,09	649 917,59	0,08
390 208,00	CHINA LONGYUAN POWER GROUP CORP LTD -H-	HKD	268 444,17	566 510,73	0,07
175 341,00	YANZHOU COAL MINING CO LTD -H-	HKD	133 547,60	198 627,71	0,02
211 589,00	CHINA OILFIELD SERVICES LTD -H-	HKD	200 051,58	159 793,16	0,02
1 898,00	SINOPEC ENGINEERING GROUP CO LTD -H-	HKD	1 324,95	1 035,91	0,00
<b>Health</b>			<b>1 938 834,95</b>	<b>3 086 407,87</b>	<b>0,36</b>
39 758,00	WUXI APPTTEC CO LTD -H-	HKD	367 401,63	782 128,64	0,09
290 583,00	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD -H-	HKD	374 795,39	571 326,35	0,07
9 300,00	CANSINO BIOLOGICS INC -H-	HKD	211 071,99	416 359,07	0,05
58 034,00	SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD -H-	HKD	241 525,90	394 826,15	0,05
156 761,00	SINOPHARM GROUP CO LTD -H-	HKD	375 364,57	392 921,56	0,04
15 657,00	PHARMARON BEIJING CO LTD	HKD	180 913,47	351 669,54	0,04
25 218,00	VENUS MEDTECH HANGZHOU INC -H-	HKD	187 762,00	177 176,56	0,02
<b>Raw materials</b>			<b>1 466 503,77</b>	<b>1 970 374,14</b>	<b>0,23</b>
660 367,00	ZIJIN MINING GROUP CO LTD -H-	HKD	368 043,62	748 069,11	0,09
30 342,00	GANFENG LITHIUM CO LTD	HKD	343 246,46	381 907,38	0,04
446 729,00	ALUMINIUM CORP OF CHINA LTD -H-	HKD	144 794,97	224 430,04	0,03
125 768,00	JIANGXI COPPER CO LTD -H-	HKD	173 100,20	216 981,71	0,03
390 607,00	CHINA MOLYBDENUM CO LTD -H-	HKD	192 421,66	195 387,51	0,02
70 294,00	SHANDONG GOLD MINING CO LTD	HKD	133 329,88	104 799,90	0,01
121 947,00	ZHAOJIN MINING INDUSTRY CO LTD -H-	HKD	109 409,64	97 652,49	0,01
4 670,00	SINOPEC SHANGHAI PETROCHEMICAL CO LTD -H-	HKD	1 875,89	917,17	0,00
208,00	ZHEJIANG JIAHUA ENERGY CHEMICAL INDUSTRY CO LTD -A-	CNY	281,45	228,83	0,00
<b>Basic Goods</b>			<b>668 664,28</b>	<b>754 241,74</b>	<b>0,09</b>
61 224,00	TSINGTAO BREWERY CO LTD -H-	HKD	411 659,24	555 371,82	0,07
47 055,00	NONGFU SPRING CO LTD	HKD	257 005,04	198 869,92	0,02

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>394 585,49</b>	<b>360 658,83</b>	<b>0,04</b>
1 239 009,00	CGN POWER CO LTD -H-	HKD	224 551,89	232 582,17	0,03
388 276,00	HUANENG POWER INTERNATIONAL INC -H-	HKD	170 033,60	128 076,66	0,01
<b>Telecommunication</b>			<b>210 970,35</b>	<b>232 247,58</b>	<b>0,03</b>
88 264,00	ZTE CORP -H-	HKD	210 970,35	232 247,58	0,03
<b>Computing and IT</b>			<b>230 150,91</b>	<b>198 131,31</b>	<b>0,02</b>
108 949,00	TRAVELSKY TECHNOLOGY LTD -H-	HKD	230 150,91	198 131,31	0,02
<b>BRAZIL</b>			<b>40 647 001,26</b>	<b>46 401 385,79</b>	<b>5,45</b>
<b>Finance</b>			<b>11 711 709,39</b>	<b>12 011 751,39</b>	<b>1,41</b>
603 454,00	ITAU UNIBANCO HOLDING SA -PREF-	BRL	3 030 775,18	3 022 601,43	0,36
607 415,00	BANCO BRADESCO SA -PREF-	BRL	2 403 594,39	2 626 913,35	0,31
768 799,00	B3 SA - BRASIL BOLSA BALCAO	BRL	1 991 232,42	2 173 498,03	0,26
549 891,00	ITAUSA - INVESTIMENTOS ITAU SA -PREF-	BRL	1 135 544,65	1 030 556,79	0,12
34 790,00	BANCO BTG PACTUAL SA	BRL	463 336,76	713 753,49	0,08
182 248,00	BANCO BRADESCO SA	BRL	733 792,99	669 627,65	0,08
37 991,00	BANCO INTER SA	BRL	311 254,38	496 735,21	0,06
85 973,00	BANCO DO BRASIL SA	BRL	588 023,94	464 294,20	0,05
51 348,00	BANCO SANTANDER BRASIL SA	BRL	363 100,69	349 541,71	0,04
87 196,00	BB SEGURIDADE PARTICIPACOES	BRL	473 886,40	338 554,81	0,04
20 854,00	BANCO DO BRASIL SA -ADR-	USD	199 068,15	114 215,54	0,01
4 267,65	BR MALLS PARTICIPACOES SA	BRL	13 306,20	7 273,56	0,00
716,00	SUL AMERICA SA	BRL	4 793,24	4 185,62	0,00
<b>Raw materials</b>			<b>8 543 074,26</b>	<b>11 629 860,22</b>	<b>1,37</b>
463 705,00	VALE SA	BRL	6 410 449,86	8 826 742,13	1,04
93 134,00	SUZANO SA	BRL	761 441,99	936 273,02	0,11
142 719,00	GERDAU SA -PREF-	BRL	576 107,24	710 298,10	0,08
80 670,00	CIA SIDERURGICA NACIONAL SA	BRL	352 516,64	596 467,06	0,07
25 956,00	BRADESPAR SA -PREF-	BRL	250 705,55	324 281,63	0,04
23 558,00	BRASKEM SA -A- -PREF-	BRL	191 852,98	235 798,28	0,03
<b>Energy</b>			<b>6 078 537,97</b>	<b>6 674 598,30</b>	<b>0,78</b>
592 540,00	PETROLEO BRASILEIRO SA -PREF-	BRL	2 626 537,33	2 931 084,81	0,34
462 842,00	PETROLEO BRASILEIRO SA	BRL	2 109 073,79	2 356 418,83	0,28
128 395,00	COSAN SA	BRL	397 199,08	517 077,18	0,06
94 432,00	PETROBRAS DISTRIBUIDORA SA	BRL	413 822,16	423 472,74	0,05
90 381,00	ULTRAPAR PARTICIPACOES SA	BRL	336 194,57	279 369,71	0,03
25 405,00	ENGIE BRASIL ENERGIA SA	BRL	195 711,04	167 175,03	0,02
<b>Consumer Retail</b>			<b>4 966 397,25</b>	<b>5 702 182,47</b>	<b>0,67</b>
363 879,00	MAGAZINE LUIZA SA	BRL	885 797,48	1 293 563,68	0,15
111 313,00	NATURA & CO HOLDING SA	BRL	821 332,53	1 061 587,19	0,12
111 938,00	LOJAS RENNER SA	BRL	857 622,83	832 175,51	0,10
75 506,50	LOCALIZA RENT A CAR SA	BRL	592 223,85	812 240,73	0,10
133 703,00	RAIA DROGASIL SA	BRL	524 451,33	555 308,53	0,06
113 410,00	LOJAS AMERICANAS SA -PREF-	BRL	504 671,69	411 361,12	0,05
150 930,00	CCR SA	BRL	430 088,77	341 207,29	0,04
61 815,00	ATACADAO SA	BRL	222 479,43	218 189,38	0,03
20 928,00	ALPARGATAS SA PREF	BRL	127 729,34	176 549,04	0,02
<b>Basic Goods</b>			<b>2 274 639,28</b>	<b>2 655 635,16</b>	<b>0,31</b>
587 918,00	AMBEV SA	BRL	1 512 074,67	1 686 827,71	0,20
121 972,00	JBS SA	BRL	466 080,59	596 586,72	0,07
81 029,00	BRF SA	BRL	296 484,02	372 220,73	0,04

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### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>1 703 962,46</b>	<b>2 096 020,71</b>	<b>0,25</b>
208 752,00	WEG SA	BRL	797 161,40	1 182 094,25	0,14
161 552,00	RUMO SA	BRL	552 973,27	519 997,87	0,06
88 977,00	KLABIN SA	BRL	353 824,91	393 925,39	0,05
0,80	DURATEX SA	BRL	2,88	3,20	0,00
<b>Multi-Utilities</b>			<b>1 885 939,79</b>	<b>1 962 127,47</b>	<b>0,23</b>
113 292,00	EQUATORIAL ENERGIA SA	BRL	401 967,75	472 249,36	0,06
40 139,00	CENTRAIS ELETRICAS BRASILEIRAS SA	BRL	239 146,71	291 252,09	0,03
133 446,47	CIA ENERGETICA DE MINAS GERAIS -PREF-	BRL	264 210,75	272 074,82	0,03
42 600,00	CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO	BRL	302 225,42	261 923,07	0,03
31 389,00	CENTRAIS ELETRICAS BRASILEIRAS SA -B- -PREF-	BRL	190 339,61	228 288,92	0,03
22 863,00	ENERGISA SA	BRL	198 133,41	179 076,91	0,02
28 694,00	CPFL ENERGIA SA	BRL	151 562,75	129 785,22	0,02
127 896,00	CIA PARANAENSE DE ENERGIA -PREF-	BRL	138 353,39	127 477,08	0,01
<b>Health</b>			<b>1 729 209,65</b>	<b>1 898 654,25</b>	<b>0,22</b>
64 521,00	NOTRE DAME INTERMEDICA PARTICIPACOES SA	BRL	771 244,18	921 048,85	0,11
138 715,00	HAPVIDA PARTICIPACOES E INVESTIMENTOS SA	BRL	317 427,69	359 291,15	0,04
29 652,00	REDE D'OR SAO LUIZ SA	BRL	334 079,09	344 042,67	0,04
47 339,00	HYPERA SA	BRL	306 458,69	274 271,58	0,03
<b>Telecommunication</b>			<b>1 023 527,75</b>	<b>961 380,57</b>	<b>0,11</b>
63 194,00	TELEFONICA BRASIL SA	BRL	459 068,77	446 113,73	0,05
27 897,00	B2W CIA DIGITAL	BRL	324 593,68	310 691,51	0,04
105 561,00	TIM SA	BRL	239 865,30	204 575,33	0,02
<b>Unused Consumer Discretionary</b>			<b>462 041,59</b>	<b>422 144,20</b>	<b>0,05</b>
159 059,00	VIA VAREJO S/A	BRL	462 041,59	422 144,20	0,05
<b>Computing and IT</b>			<b>267 961,87</b>	<b>387 031,05</b>	<b>0,05</b>
61 159,00	TOTVS SA	BRL	267 961,87	387 031,05	0,05
<b>SOUTH AFRICA</b>			<b>27 897 096,38</b>	<b>30 187 922,23</b>	<b>3,54</b>
<b>Telecommunication</b>			<b>9 809 736,03</b>	<b>11 396 275,96</b>	<b>1,34</b>
52 909,00	NASPERS LTD -N-	ZAR	7 875 226,69	9 255 638,93	1,09
206 043,00	MTN GROUP LTD	ZAR	1 044 015,01	1 241 027,75	0,14
78 077,00	VODACOM GROUP LTD	ZAR	604 308,45	586 618,17	0,07
45 716,00	MULTICHOICE GROUP LTD	ZAR	286 185,88	312 991,11	0,04
<b>Finance</b>			<b>7 656 614,52</b>	<b>7 408 850,44</b>	<b>0,87</b>
613 588,00	FIRSTRAND LTD	ZAR	1 904 270,74	1 918 572,94	0,23
157 550,00	STANDARD BANK GROUP LTD	ZAR	1 357 701,48	1 173 061,59	0,14
9 834,00	CAPITEC BANK HOLDINGS LTD	ZAR	699 924,12	967 674,06	0,11
230 040,00	SANLAM LTD	ZAR	889 788,73	823 715,39	0,10
87 598,00	ABSA GROUP LTD	ZAR	686 007,80	693 674,52	0,08
45 762,00	NEDBANK GROUP LTD	ZAR	493 944,46	456 234,91	0,05
572 628,00	OLD MUTUAL LTD	ZAR	561 142,08	451 049,34	0,05
52 605,00	DISCOVERY LTD	ZAR	409 295,11	387 565,32	0,05
416 729,00	GROWTHPOINT PROPERTIES LTD	ZAR	454 863,20	362 291,12	0,04
93 139,00	RAND MERCHANT INVESTMENT HOLDINGS LTD	ZAR	194 370,39	170 313,18	0,02
1 544,00	RESILIENT REIT LTD	ZAR	5 306,41	4 698,07	0,00
<b>Raw materials</b>			<b>5 932 184,40</b>	<b>6 846 018,20</b>	<b>0,80</b>
96 188,00	IMPALA PLATINUM HOLDINGS LTD	ZAR	852 331,89	1 321 633,58	0,16
340 779,00	SIBANYE STILLWATER LTD -A-	ZAR	932 628,97	1 186 243,30	0,14
68 733,00	SASOL LTD	ZAR	1 094 214,56	874 297,86	0,10
107 796,00	GOLD FIELDS LTD	ZAR	706 671,30	807 579,65	0,10
50 630,00	ANGLOGOLD ASHANTI LTD	ZAR	872 787,46	784 284,79	0,09
6 446,00	ANGLO AMERICAN PLATINUM LTD	ZAR	365 756,03	620 349,77	0,07

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### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
43 334,00	NORTHAM PLATINUM LTD	ZAR	364 364,10	548 486,69	0,07
7 834,00	KUMBA IRON ORE LTD	ZAR	219 286,55	292 806,98	0,03
67 324,00	HARMONY GOLD MINING CO LTD	ZAR	334 032,13	207 248,98	0,02
13 631,00	AFRICAN RAINBOW MINERALS LTD	ZAR	190 111,41	203 086,60	0,02
<b>Consumer Retail</b>			<b>2 133 694,79</b>	<b>2 321 361,04</b>	<b>0,27</b>
40 754,00	BID CORP LTD	ZAR	669 644,93	736 212,05	0,09
29 908,00	CLICKS GROUP LTD	ZAR	398 220,99	428 738,57	0,05
35 146,00	BIDVEST GROUP LTD	ZAR	369 407,83	390 568,65	0,05
31 083,00	MR PRICE GROUP LTD	ZAR	332 757,81	381 798,30	0,04
121 081,00	WOOLWORTHS HOLDINGS LTD	ZAR	359 588,52	380 857,95	0,04
1 035,00	PICK N PAY STORES LTD	ZAR	4 074,71	3 185,52	0,00
<b>Basic Goods</b>			<b>1 627 251,66</b>	<b>1 483 806,26</b>	<b>0,18</b>
61 042,00	SHOPRITE HOLDINGS LTD	ZAR	567 011,90	553 616,78	0,07
64 332,00	REMGRO LTD	ZAR	475 264,61	430 159,35	0,05
20 757,00	TIGER BRANDS LTD	ZAR	324 976,84	253 121,23	0,03
23 394,00	SPAR GROUP LTD	ZAR	259 998,31	246 908,90	0,03
<b>Health</b>			<b>504 124,86</b>	<b>446 230,73</b>	<b>0,05</b>
47 183,00	ASPEN PHARMACARE HOLDINGS LTD	ZAR	504 124,86	446 230,73	0,05
<b>Energy</b>			<b>233 490,12</b>	<b>285 379,60</b>	<b>0,03</b>
29 041,00	EXXARO RESOURCES LTD	ZAR	233 490,12	285 379,60	0,03
<b>RUSSIA</b>			<b>19 746 556,01</b>	<b>24 348 050,17</b>	<b>2,86</b>
<b>Energy</b>			<b>10 933 499,46</b>	<b>13 437 801,30</b>	<b>1,57</b>
1 416 515,00	GAZPROM PJSC	USD	3 428 000,77	4 596 556,81	0,54
50 437,00	LUKOIL PJSC	USD	3 141 228,62	3 930 819,84	0,46
10 388,00	NOVATEK PJSC -S- -GDR- REG	USD	1 420 882,24	1 919 521,84	0,23
171 867,00	TATNEFT PJSC	USD	1 273 286,04	1 053 005,19	0,12
141 417,00	ROSNEFT OIL CO PJSC	USD	709 781,63	931 360,28	0,11
841 025,00	SURGUTNEFTEGAS -PREF-	USD	393 744,99	449 370,15	0,05
867 065,00	SURGUTNEFTEGAS PJSC	USD	376 723,50	366 576,81	0,04
685,00	NOVATEK PJSC -S- -GDR- REG	USD	121 422,06	126 576,09	0,01
9 944,00	GAZPROM PJSC -ADR-	USD	68 429,61	64 014,29	0,01
<b>Finance</b>			<b>4 110 658,10</b>	<b>5 177 536,12</b>	<b>0,61</b>
1 310 033,00	SBERBANK OF RUSSIA PJSC	USD	3 654 093,99	4 618 951,65	0,54
179 549,00	MOSCOW EXCHANGE MICEX	USD	282 357,24	353 485,07	0,04
367 137 196,00	VTB BANK PJSC	USD	174 206,87	205 099,40	0,03
<b>Raw materials</b>			<b>2 994 576,22</b>	<b>3 900 783,48</b>	<b>0,46</b>
7 678,00	MMC NORILSK NICKEL PJSC	USD	1 731 596,10	2 192 520,38	0,26
312 956,00	ALROSA AO	USD	325 956,13	485 062,84	0,06
181 794,00	NOVOLIPETSK STEEL PJSC	USD	410 451,61	481 763,63	0,06
25 411,00	SEVERSTAL PJSC	USD	328 515,62	459 683,13	0,05
15 637,00	PHOSAGRO PJSC -GDR- REG	USD	182 307,99	266 677,53	0,03
884,00	PHOSAGRO PJSC	USD	15 748,77	15 075,97	0,00
<b>Industries</b>			<b>547 525,50</b>	<b>674 102,24</b>	<b>0,08</b>
4 126,00	POLYUS PJSC	USD	547 525,50	674 102,24	0,08
<b>Basic Goods</b>			<b>484 376,21</b>	<b>491 872,06</b>	<b>0,06</b>
38 136,00	MAGNIT PJSC -GDR- REG	USD	457 881,17	466 095,98	0,06
2 109,00	MAGNIT PJSC	USD	26 495,04	25 776,08	0,00
<b>Telecommunication</b>			<b>404 458,59</b>	<b>426 343,91</b>	<b>0,05</b>
54 642,00	MOBILE TELESYSTEMS PJSC -ADR-	USD	404 458,59	426 343,91	0,05
<b>Multi-Utilities</b>			<b>271 461,93</b>	<b>239 611,06</b>	<b>0,03</b>
4 434 211,00	INTER RAO UES PJSC	USD	271 461,93	239 611,06	0,03

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SAUDI ARABIA</b>			<b>16 665 663,75</b>	<b>21 307 493,04</b>	<b>2,50</b>
<b>Finance</b>			<b>7 232 753,03</b>	<b>10 023 452,29</b>	<b>1,18</b>
126 665,00	AL RAJHI BANK	SAR	2 006 721,74	3 158 733,03	0,37
226 938,00	NATIONAL COMMERCIAL BANK	SAR	2 089 836,99	2 936 723,26	0,35
139 612,00	RIYAD BANK	SAR	620 725,88	831 193,12	0,10
85 008,00	SAUDI BRITISH BANK	SAR	492 904,81	601 594,24	0,07
61 093,00	BANQUE SAUDI FRANSI	SAR	445 612,78	527 055,07	0,06
101 359,00	ALINMA BANK	SAR	371 676,98	479 116,77	0,06
62 103,00	ARAB NATIONAL BANK	SAR	297 903,57	316 717,28	0,04
38 008,00	BANK ALBILAD	SAR	218 973,10	313 382,25	0,04
6 205,00	BUPA ARABIA FOR COOPERATIVE INSURANCE CO	SAR	169 510,11	173 139,71	0,02
41 559,00	BANK AL-JAZIRA	SAR	123 599,09	172 730,94	0,02
21 338,00	SAUDI INDUSTRIAL INVESTMENT GROUP	SAR	117 074,38	167 785,75	0,02
51 233,00	DAR AL ARKAN REAL ESTATE DEVELOPMENT CO	SAR	95 588,31	121 547,78	0,01
39 571,00	EMAAR ECONOMIC CITY	SAR	78 758,71	113 794,25	0,01
5 910,00	CO FOR COOPERATIVE INSURANCE	SAR	103 866,58	109 938,84	0,01
<b>Raw materials</b>			<b>4 020 507,53</b>	<b>5 302 847,46</b>	<b>0,62</b>
93 091,00	SAUDI BASIC INDUSTRIES CORP	SAR	2 040 065,17	2 547 348,12	0,30
44 547,00	SAUDI ARABIAN MINING CO	SAR	428 208,79	632 512,13	0,07
22 152,00	SAUDI ARABIAN FERTILIZER CO	SAR	443 588,61	594 224,54	0,07
26 180,00	YANBU NATIONAL PETROCHEMICAL CO	SAR	347 831,68	427 011,51	0,05
71 523,00	SAUDI KAYAN PETROCHEMICAL CO	SAR	178 941,97	290 199,58	0,03
37 108,00	SAHARA INTERNATIONAL PETROCHEMICAL CO	SAR	143 081,40	255 523,79	0,03
10 262,00	ADVANCED PETROCHEMICAL CO	SAR	137 384,86	166 687,73	0,02
33 884,00	NATIONAL INDUSTRIALIZATION CO	SAR	95 107,44	147 073,73	0,02
12 414,00	NATIONAL PETROCHEMICAL CO	SAR	129 191,18	122 715,02	0,02
22 644,00	RABIGH REFINING & PETROCHEMICAL CO	SAR	77 106,43	119 551,31	0,01
<b>Telecommunication</b>			<b>1 824 592,72</b>	<b>2 165 483,37</b>	<b>0,25</b>
58 381,00	SAUDI TELECOM CO	SAR	1 423 606,16	1 726 079,26	0,20
39 021,00	ETIHAD ETISALAT CO	SAR	262 521,91	290 613,14	0,03
45 549,00	MOBILE TELECOMMUNICATIONS CO SAUDI ARABIA	SAR	138 464,65	148 790,97	0,02
<b>Energy</b>			<b>1 801 480,87</b>	<b>1 794 557,38</b>	<b>0,21</b>
227 571,00	SAUDI ARABIAN OIL CO	SAR	1 801 480,87	1 794 557,38	0,21
<b>Basic Goods</b>			<b>610 930,97</b>	<b>630 538,84</b>	<b>0,07</b>
25 855,00	ALMARAI CO JSC	SAR	330 048,32	368 270,66	0,04
27 054,00	SAVOLA GROUP	SAR	280 882,65	262 268,18	0,03
<b>Multi-Utilities</b>			<b>370 306,86</b>	<b>467 447,13</b>	<b>0,06</b>
86 191,00	SAUDI ELECTRICITY CO	SAR	370 306,86	467 447,13	0,06
<b>Consumer Retail</b>			<b>354 424,05</b>	<b>415 577,55</b>	<b>0,05</b>
6 087,00	JARIR MARKETING CO	SAR	227 459,67	288 822,17	0,03
4 550,00	ABDULLAH AL OTHAIM MARKETS CO	SAR	126 964,38	126 755,38	0,02
<b>Health</b>			<b>355 897,66</b>	<b>404 510,88</b>	<b>0,05</b>
5 068,00	MOUWASAT MEDICAL SERVICES CO	SAR	207 303,84	205 175,13	0,03
5 430,00	DR SULAIMAN AL HABIB MEDICAL SERVICES GROUP CO	SAR	148 593,82	199 335,75	0,02
<b>Industries</b>			<b>94 770,06</b>	<b>103 078,14</b>	<b>0,01</b>
7 214,00	SAUDI CEMENT CO	SAR	94 770,06	103 078,14	0,01
<b>MEXICO</b>			<b>13 755 516,97</b>	<b>15 414 696,27</b>	<b>1,81</b>
<b>Telecommunication</b>			<b>3 558 352,63</b>	<b>3 596 018,44</b>	<b>0,42</b>
3 900 702,00	AMERICA MOVIL SAB DE CV -L-	MXN	2 483 634,20	2 462 284,41	0,29
295 885,00	GRUPO TELEVISIA SAB	MXN	627 841,88	709 993,46	0,08
15 605,00	AMERICA MOVIL SAB DE CV -ADR- -L-	USD	195 209,81	197 232,06	0,02

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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
162 424,00	TELESITES SAB DE CV	MXN	143 521,77	126 042,00	0,02
33 844,00	MEGACABLE HOLDINGS SAB DE CV	MXN	108 144,97	100 466,51	0,01
<b>Basic Goods</b>			<b>3 091 309,14</b>	<b>3 134 727,93</b>	<b>0,37</b>
239 486,00	FOMENTO ECONOMICO MEXICANO SAB DE CV	MXN	1 650 731,42	1 694 453,00	0,20
194 424,00	GRUPO BIMBO SAB DE CV -A-	MXN	336 549,29	359 103,50	0,04
64 656,00	COCA-COLA FEMSA SAB DE CV	MXN	307 042,18	286 973,61	0,04
187 527,00	KIMBERLY-CLARK DE MEXICO SAB DE CV -A-	MXN	281 062,91	279 127,77	0,03
54 302,00	ARCA CONTINENTAL SAB DE CV	MXN	259 304,58	264 212,26	0,03
26 754,00	GRUMA SAB DE CV -B-	MXN	256 618,76	250 857,79	0,03
<b>Finance</b>			<b>2 096 124,55</b>	<b>2 316 638,94</b>	<b>0,27</b>
319 454,00	GRUPO FINANCIERO BANORTE SAB DE CV -O-	MXN	1 410 412,65	1 730 985,71	0,20
389 085,00	FIBRA UNO ADMINISTRACION SA DE CV	MXN	399 019,12	352 527,26	0,04
280 918,00	GRUPO FINANCIERO INBURSA SAB DE CV -O-	MXN	286 692,78	233 125,97	0,03
<b>Industries</b>			<b>1 691 302,60</b>	<b>2 292 641,33</b>	<b>0,27</b>
1 864 223,00	CEMEX SAB DE CV	MXN	822 084,80	1 319 556,64	0,15
49 911,00	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV -B-	MXN	392 248,87	445 598,26	0,05
25 585,00	GRUPO AEROPORTUARIO DEL SURESTE SAB DE CV -B-	MXN	341 814,46	396 102,50	0,05
50 121,00	GRUPO CARSO SAB DE CV -A1-	MXN	135 154,47	131 383,93	0,02
<b>Consumer Retail</b>			<b>1 829 640,16</b>	<b>2 103 320,85</b>	<b>0,25</b>
644 917,00	WAL-MART DE MEXICO SAB DE CV	MXN	1 498 718,80	1 765 992,34	0,21
28 081,00	PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV	MXN	217 402,61	188 449,83	0,02
67 463,00	BECLE SAB DE CV	MXN	113 518,75	148 878,68	0,02
<b>Raw materials</b>			<b>1 488 787,89</b>	<b>1 971 348,78</b>	<b>0,23</b>
382 801,00	GRUPO MEXICO SAB DE CV -B-	MXN	1 013 671,15	1 510 409,98	0,18
119 666,00	ORBIA ADVANCE CORP SAB DE CV	MXN	238 739,32	262 570,53	0,03
17 131,00	INDUSTRIAS PENOLES SAB DE CV	MXN	236 377,42	198 368,27	0,02
<b>THAILAND</b>			<b>14 116 878,78</b>	<b>13 615 309,77</b>	<b>1,60</b>
<b>Industries</b>			<b>1 991 275,79</b>	<b>2 247 211,35</b>	<b>0,26</b>
499 648,00	AIRPORTS OF THAILAND PCL	THB	793 661,78	821 119,53	0,10
36 400,00	DELTA ELECTRONICS THAILAND PCL	THB	251 328,37	535 983,75	0,06
150 100,00	SCG PACKAGING PCL	THB	219 044,73	241 740,27	0,03
920 647,00	BTS GROUP HOLDINGS PCL	THB	258 591,23	226 342,95	0,03
890 973,00	BANGKOK EXPRESSWAY & METRO PCL	THB	205 352,57	192 105,86	0,02
116 600,00	SRI TRANG GLOVES THAILAND PCL	THB	130 623,69	128 002,14	0,01
91 200,00	B GRIMM POWER PCL	THB	132 673,42	101 916,85	0,01
<b>Energy</b>			<b>2 228 823,66</b>	<b>2 160 541,99</b>	<b>0,25</b>
1 165 482,00	PTT PCL	THB	1 332 032,84	1 195 177,44	0,14
161 170,00	PTT EXPLORATION & PRODUCTION PCL	THB	464 529,88	500 067,26	0,06
173 948,00	ENERGY ABSOLUTE PCL	THB	209 991,27	277 861,22	0,03
130 796,00	THAI OIL PCL	THB	222 269,67	187 436,07	0,02
<b>Consumer Retail</b>			<b>2 256 991,42</b>	<b>2 020 641,35</b>	<b>0,24</b>
677 415,00	CP ALL PCL	THB	1 264 840,55	1 073 183,71	0,13
359 883,00	MINOR INTERNATIONAL PCL	THB	292 259,23	286 252,26	0,03
689 949,00	HOME PRODUCT CENTER PCL	THB	267 404,75	264 869,56	0,03
975 121,00	LAND & HOUSES PCL REG	THB	245 499,64	206 403,28	0,03
210 900,00	CENTRAL RETAIL CORP PCL	THB	186 987,25	189 932,54	0,02
<b>Raw materials</b>			<b>1 657 349,32</b>	<b>1 653 359,15</b>	<b>0,19</b>
91 485,00	SIAM CEMENT PCL REG	THB	1 030 311,58	1 029 569,98	0,12
262 782,00	PTT GLOBAL CHEMICAL PCL	THB	439 330,33	409 398,43	0,05
196 339,00	INDORAMA VENTURES PCL	THB	186 313,56	212 957,40	0,02
13 906,00	IRPC PCL	THB	1 393,85	1 433,34	0,00

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>1 752 750,97</b>	<b>1 587 583,02</b>	<b>0,19</b>
235 485,00	CENTRAL PATTANA PCL	THB	384 797,11	323 527,91	0,04
98 922,00	SIAM COMMERCIAL BANK PCL	THB	323 166,31	256 207,20	0,03
66 751,00	BANGKOK BANK PCL REG	THB	211 454,09	200 967,33	0,03
105 200,00	KRUNGTHAI CARD PCL	THB	132 854,32	189 482,24	0,02
88 000,00	SRISAWAD CORP PCL	THB	153 472,29	163 130,06	0,02
86 500,00	MUANGTHAI CAPITAL PCL	THB	136 536,28	131 350,07	0,02
407 322,00	KRUNG THAI BANK PCL	THB	156 072,77	114 599,80	0,01
932 700,00	ASSET WORLD CORP PCL	THB	116 041,64	106 437,32	0,01
207 200,00	BANGKOK COMMERCIAL ASSET MANAGEMENT PCL	THB	138 356,16	101 881,09	0,01
<b>Telecommunication</b>			<b>1 274 464,65</b>	<b>1 154 799,62</b>	<b>0,14</b>
138 634,00	ADVANCED INFO SERVICE PCL	THB	725 245,16	628 812,35	0,08
224 315,00	INTOUCH HOLDINGS PCL -F-	THB	363 095,12	383 383,91	0,05
1 380 201,00	TRUE CORP PCL	THB	147 992,06	115 406,87	0,01
74 950,00	BEC WORLD PCL	THB	38 132,31	27 196,49	0,00
<b>Multi-Utilities</b>			<b>1 101 589,82</b>	<b>1 012 298,08</b>	<b>0,12</b>
341 987,00	GULF ENERGY DEVELOPMENT PCL	THB	269 493,89	307 987,00	0,04
349 800,00	PTT OIL & RETAIL BUSINESS PCL	THB	295 445,14	292 028,84	0,03
82 200,00	GLOBAL POWER SYNERGY PCL -F-	THB	184 879,80	163 185,28	0,02
30 224,00	ELECTRICITY GENERATING PCL	THB	197 983,44	137 883,92	0,02
92 957,00	RATCH GROUP PCL	THB	153 787,55	111 213,04	0,01
<b>Basic Goods</b>			<b>935 467,08</b>	<b>898 318,54</b>	<b>0,11</b>
451 810,00	CHAROEN POKPHAND FOODS PCL	THB	342 344,62	320 761,19	0,04
333 811,00	THAI UNION GROUP PCL -F-	THB	160 608,71	174 669,04	0,02
140 100,00	OSOTSPA PCL	THB	146 160,38	140 906,75	0,02
35 000,00	CARABAO GROUP PCL -F-	THB	119 385,28	132 063,30	0,02
140 168,00	BERLI JUCKER PCL	THB	166 968,09	129 918,26	0,01
<b>Health</b>			<b>918 166,07</b>	<b>880 556,67</b>	<b>0,10</b>
1 111 696,00	BANGKOK DUSIT MEDICAL SERVICES PCL -F-	THB	698 583,58	692 782,01	0,08
55 574,00	BUMRUNGRAD HOSPITAL PCL	THB	219 582,49	187 774,66	0,02
<b>MALAYSIA</b>			<b>11 359 670,44</b>	<b>10 375 445,38</b>	<b>1,22</b>
<b>Finance</b>			<b>3 523 186,81</b>	<b>3 633 790,31</b>	<b>0,43</b>
1 697 980,00	PUBLIC BANK BHD	MYR	1 336 953,86	1 417 305,11	0,17
465 954,00	MALAYAN BANKING BHD	MYR	796 322,20	765 592,14	0,09
752 300,00	CIMB GROUP HOLDINGS BHD	MYR	660 996,15	707 200,58	0,08
75 830,00	HONG LEONG BANK BHD	MYR	255 207,97	288 823,46	0,03
210 520,00	RHB BANK BHD	MYR	225 813,29	230 740,69	0,03
212 579,00	AMMB HOLDINGS BHD	MYR	158 812,83	127 481,05	0,02
26 770,00	HONG LEONG FINANCIAL GROUP BHD	MYR	89 080,51	96 647,28	0,01
<b>Basic Goods</b>			<b>1 615 204,16</b>	<b>1 436 995,04</b>	<b>0,17</b>
74 698,00	PPB GROUP BHD	MYR	273 123,44	275 431,70	0,03
293 205,00	IOI CORP BHD	MYR	266 323,53	225 135,59	0,03
8 198,00	NESTLE MALAYSIA BHD	MYR	235 202,90	221 396,95	0,03
50 444,00	KUALA LUMPUR KEPONG BHD	MYR	241 376,93	207 462,27	0,02
200 710,00	SIME DARBY PLANTATION BHD	MYR	209 489,01	165 092,98	0,02
127 723,00	QL RESOURCES BHD	MYR	146 980,51	146 718,79	0,02
72 616,00	HAP SENG CONSOLIDATED BHD	MYR	132 798,88	113 869,35	0,01
14 987,00	FRASER & NEAVE HOLDINGS BHD	MYR	107 582,74	80 158,98	0,01
236,00	CARLSBERG BREWERY MALAYSIA BHD -B-	MYR	1 376,35	1 055,71	0,00
453,00	GENTING PLANTATIONS BHD	MYR	949,87	672,72	0,00
<b>Industries</b>			<b>2 104 005,94</b>	<b>1 395 134,04</b>	<b>0,16</b>
621 937,00	TOP GLOVE CORP BHD	MYR	627 053,12	512 831,12	0,06
199 897,00	HARTALEGA HOLDINGS BHD	MYR	458 189,91	289 159,89	0,03

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
156 193,00	MISC BHD	MYR	242 612,86	214 548,18	0,03
125 828,00	MALAYSIA AIRPORTS HOLDINGS BHD	MYR	175 038,66	154 993,84	0,02
174 562,00	SUPERMAX CORP BHD	MYR	358 918,07	117 060,74	0,01
149 200,00	KOSSAN RUBBER INDUSTRIES	MYR	228 180,55	96 425,76	0,01
23 597,00	IJM CORP BHD	MYR	11 572,91	8 270,59	0,00
2 955,00	GAMUDA BHD	MYR	2 439,86	1 843,92	0,00
<b>Telecommunication</b>			<b>1 018 352,13</b>	<b>960 441,17</b>	<b>0,11</b>
362 733,00	DIGI.COM BHD	MYR	333 096,03	306 447,93	0,03
320 825,00	AXIATA GROUP BHD	MYR	256 449,72	245 693,44	0,03
273 748,00	MAXIS BHD	MYR	301 989,44	244 026,62	0,03
132 058,00	TELEKOM MALAYSIA BHD	MYR	126 816,94	164 273,18	0,02
<b>Raw materials</b>			<b>644 490,12</b>	<b>819 189,43</b>	<b>0,10</b>
279 968,00	PETRONAS CHEMICALS GROUP BHD	MYR	395 929,59	456 602,03	0,06
376 778,00	PRESS METAL ALUMINIUM HOLDINGS BHD	MYR	248 560,53	362 587,40	0,04
<b>Energy</b>			<b>801 964,40</b>	<b>690 477,64</b>	<b>0,08</b>
92 275,00	PETRONAS GAS BHD	MYR	322 332,63	292 010,62	0,03
460 876,00	DIALOG GROUP BHD	MYR	320 808,84	267 978,26	0,03
34 740,00	PETRONAS DAGANGAN BHD	MYR	158 822,93	130 488,76	0,02
<b>Consumer Retail</b>			<b>753 488,04</b>	<b>689 990,35</b>	<b>0,08</b>
248 705,00	GENTING BHD	MYR	280 016,15	250 927,02	0,03
346 282,00	GENTING MALAYSIA BHD	MYR	228 376,20	197 137,75	0,02
317 348,00	SIME DARBY BHD	MYR	148 366,14	140 160,56	0,02
119 305,00	WESTPORTS HOLDINGS BHD	MYR	96 712,46	101 759,35	0,01
32,00	AIRASIA GROUP BHD	MYR	17,09	5,67	0,00
<b>Multi-Utilities</b>			<b>667 153,48</b>	<b>518 786,40</b>	<b>0,06</b>
262 287,00	TENAGA NASIONAL BHD	MYR	666 028,58	518 101,62	0,06
5 200,00	YTL CORP BHD	MYR	1 124,90	684,78	0,00
<b>Health</b>			<b>231 825,36</b>	<b>230 641,00</b>	<b>0,03</b>
204 752,00	IHH HEALTHCARE BHD	MYR	231 825,36	230 641,00	0,03
<b>HONG KONG</b>			<b>9 282 610,06</b>	<b>9 435 911,34</b>	<b>1,11</b>
<b>Finance</b>			<b>3 422 400,82</b>	<b>2 941 504,93</b>	<b>0,35</b>
447 566,00	CHINA OVERSEAS LAND & INVESTMENT LTD	HKD	1 187 196,57	856 665,99	0,10
679 709,00	CITIC LTD	HKD	611 660,04	617 311,46	0,07
160 458,00	WHARF HOLDINGS LTD	HKD	313 053,30	515 357,91	0,06
184 483,00	CHINA TAIPING INSURANCE HOLDINGS CO LTD	HKD	345 731,62	258 627,51	0,03
667 605,00	CHINA JINMAO HOLDINGS GROUP LTD	HKD	380 033,56	188 342,70	0,02
194 373,00	FAR EAST HORIZON LTD	HKD	160 860,90	171 256,80	0,02
162 638,00	YUEXIU PROPERTY CO LTD	HKD	149 623,56	144 354,79	0,02
108 286,00	CHINA EVERBRIGHT LTD	HKD	170 414,94	107 392,60	0,02
311 926,00	SHENZHEN INVESTMENT LTD	HKD	101 502,19	80 891,96	0,01
3 600,00	SINO-OCEAN GROUP HOLDING LTD	HKD	1 249,33	664,06	0,00
514,00	SHANGHAI INDUSTRIAL HOLDINGS LTD	HKD	1 074,81	639,15	0,00
<b>Health</b>			<b>1 359 489,14</b>	<b>1 562 709,64</b>	<b>0,18</b>
1 049 151,00	CSPC PHARMACEUTICAL GROUP LTD	HKD	1 019 305,27	1 279 558,56	0,15
323 576,00	CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS CO LTD	HKD	185 261,33	186 785,77	0,02
183 493,00	CHINA RESOURCES PHARMACEUTICAL GROUP LTD	HKD	154 922,54	96 365,31	0,01
<b>Basic Goods</b>			<b>892 573,15</b>	<b>1 290 808,98</b>	<b>0,15</b>
170 554,00	CHINA RESOURCES BEER HOLDINGS CO LTD	HKD	892 573,15	1 290 808,98	0,15
<b>Computing and IT</b>			<b>787 997,11</b>	<b>1 094 155,52</b>	<b>0,13</b>
844 083,00	LENOVO GROUP LTD	HKD	584 636,83	817 885,43	0,10
59 350,00	HUA HONG SEMICONDUCTOR LTD	HKD	203 360,28	276 270,09	0,03

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>1 124 082,88</b>	<b>926 662,88</b>	<b>0,11</b>
343 709,00	GUANGDONG INVESTMENT LTD	HKD	512 509,12	416 208,51	0,05
218 359,00	CHINA RESOURCES POWER HOLDINGS CO LTD	HKD	278 225,34	251 149,79	0,03
58 977,00	BEIJING ENTERPRISES HOLDINGS LTD	HKD	239 671,66	176 303,18	0,02
449 967,00	CHINA POWER INTERNATIONAL DEVELOPMENT LTD	HKD	93 676,76	83 001,40	0,01
<b>Consumer Retail</b>			<b>655 392,80</b>	<b>489 083,67</b>	<b>0,06</b>
165 538,00	CHINA MERCHANTS PORT HOLDINGS CO LTD	HKD	299 825,66	203 688,55	0,02
80 640,00	SINOTRUK HONG KONG LTD	HKD	141 101,27	145 599,44	0,02
222 900,00	SUN ART RETAIL GROUP LTD	HKD	214 465,87	139 795,68	0,02
<b>Raw materials</b>			<b>505 842,52</b>	<b>488 391,65</b>	<b>0,06</b>
294 570,00	FOSUN INTERNATIONAL LTD	HKD	338 892,77	357 343,74	0,04
353 141,00	MMG LTD	HKD	166 949,75	131 047,91	0,02
<b>Industries</b>			<b>233 603,17</b>	<b>437 012,31</b>	<b>0,05</b>
78 971,00	BYD ELECTRONIC INTERNATIONAL CO LTD	HKD	233 603,17	437 012,31	0,05
<b>Energy</b>			<b>301 228,47</b>	<b>205 581,76</b>	<b>0,02</b>
430 602,00	CHINA EVERBRIGHT INTERNATIONAL LTD	HKD	301 228,47	205 581,76	0,02
<b>INDONESIA</b>			<b>10 169 051,40</b>	<b>9 372 744,23</b>	<b>1,10</b>
<b>Finance</b>			<b>4 779 814,30</b>	<b>4 739 150,83</b>	<b>0,56</b>
1 293 708,00	BANK CENTRAL ASIA TBK PT	IDR	2 201 622,92	2 264 346,74	0,27
6 472 419,00	BANK RAKYAT INDONESIA PERSERO TBK PT	IDR	1 405 633,58	1 481 639,19	0,17
2 176 659,00	BANK MANDIRI PERSERO TBK PT	IDR	837 529,00	755 627,78	0,09
869 857,00	BANK NEGARA INDONESIA PERSERO TBK PT	IDR	335 022,51	237 533,75	0,03
29,00	BANK TABUNGAN NEGARA PERSERO TBK PT	IDR	4,67	2,29	0,00
42,00	PAKUWON JATI TBK PT	IDR	1,62	1,08	0,00
<b>Telecommunication</b>			<b>1 354 227,31</b>	<b>1 215 028,15</b>	<b>0,14</b>
5 775 802,00	TELEKOMUNIKASI INDONESIA PERSERO TBK PT	IDR	1 224 657,96	1 043 643,80	0,12
924 700,00	TOWER BERSAMA INFRASTRUCTURE TBK PT	IDR	129 569,35	171 384,35	0,02
<b>Basic Goods</b>			<b>1 283 026,72</b>	<b>1 049 097,46</b>	<b>0,12</b>
860 468,00	CHAROEN POKPHAND INDONESIA TBK PT	IDR	291 751,35	314 959,63	0,04
889 728,00	UNILEVER INDONESIA TBK PT	IDR	440 943,62	270 099,12	0,03
511 951,00	INDOFOOD SUKSES MAKMUR TBK PT	IDR	220 293,38	194 827,07	0,02
52 535,00	GUDANG GARAM TBK PT	IDR	171 818,04	134 912,01	0,02
271 942,00	INDOFOOD CBP SUKSES MAKMUR TBK PT	IDR	158 220,33	134 299,63	0,01
<b>Consumer Retail</b>			<b>1 165 086,45</b>	<b>917 244,84</b>	<b>0,11</b>
2 360 410,00	ASTRA INTERNATIONAL TBK PT	IDR	888 749,19	689 133,12	0,08
193 169,00	UNITED TRACTORS TBK PT	IDR	276 337,26	228 111,72	0,03
<b>Raw materials</b>			<b>691 028,67</b>	<b>649 483,57</b>	<b>0,08</b>
1 276 700,00	MERDEKA COPPER GOLD TBK PT	IDR	154 402,66	217 338,21	0,03
3 266 958,00	BARITO PACIFIC TBK PT	IDR	179 675,36	165 136,25	0,02
318 992,00	INDAH KIAT PULP & PAPER CORP TBK PT	IDR	192 939,92	139 928,56	0,02
980 800,00	ANEKA TAMBANG TBK	IDR	164 004,91	127 076,41	0,01
9,00	PABRIK KERTAS TJIWI KIMIA TBK PT	IDR	5,82	4,14	0,00
<b>Industries</b>			<b>538 740,26</b>	<b>485 178,77</b>	<b>0,06</b>
2 676 900,00	SARANA MENARA NUSANTARA TBK PT	IDR	171 419,66	192 078,48	0,03
345 807,00	SEMEN INDONESIA PERSERO TBK PT	IDR	221 948,91	188 860,55	0,02
171 687,00	INDOCEMENT TUNGGAL PRAKARSA TBK PT	IDR	145 371,69	104 239,74	0,01
<b>Health</b>			<b>222 812,00</b>	<b>200 074,82</b>	<b>0,02</b>
2 459 715,00	KALBE FARMA TBK PT	IDR	222 812,00	200 074,82	0,02
<b>Energy</b>			<b>131 979,44</b>	<b>116 136,59</b>	<b>0,01</b>
1 658 832,00	ADARO ENERGY TBK PT	IDR	131 979,44	116 136,59	0,01

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>2 336,25</b>	<b>1 349,20</b>	<b>0,00</b>
22 992,00	PERUSAHAAN GAS NEGARA PERSERO TBK	IDR	2 336,25	1 349,20	0,00
<b>UNITED ARAB EMIRATES</b>			<b>5 347 469,11</b>	<b>6 137 661,88</b>	<b>0,72</b>
<b>Finance</b>			<b>4 143 495,05</b>	<b>4 759 963,51</b>	<b>0,56</b>
528 664,00	FIRST ABU DHABI BANK PJSC	AED	1 743 145,39	2 025 256,48	0,24
308 370,00	EMIRATES NBD BANK PJSC	AED	734 081,07	937 285,33	0,11
336 014,00	ABU DHABI COMMERCIAL BANK PJSC	AED	521 887,73	529 538,98	0,06
468 267,00	ALDAR PROPERTIES PJSC	AED	256 023,71	410 337,06	0,05
408 242,00	EMAAR PROPERTIES PJSC	AED	452 937,33	389 578,37	0,04
222 064,00	DUBAI ISLAMIC BANK PJSC	AED	243 419,48	245 532,52	0,03
176 945,00	ABU DHABI ISLAMIC BANK PJSC	AED	192 000,34	222 434,77	0,03
<b>Telecommunication</b>			<b>886 000,81</b>	<b>1 073 506,35</b>	<b>0,13</b>
212 715,00	EMIRATES TELECOMMUNICATIONS GROUP CO PJSC	AED	886 000,81	1 073 506,35	0,13
<b>Consumer Retail</b>			<b>317 973,25</b>	<b>304 192,02</b>	<b>0,03</b>
306 250,00	ABU DHABI NATIONAL OIL CO FOR DISTRIBUTION PJSC	AED	317 973,25	304 192,02	0,03
<b>BERMUDA</b>			<b>6 181 010,14</b>	<b>5 662 516,79</b>	<b>0,66</b>
<b>Multi-Utilities</b>			<b>1 722 835,13</b>	<b>1 640 913,04</b>	<b>0,19</b>
360 110,00	CHINA GAS HOLDINGS LTD	HKD	1 073 327,31	926 060,55	0,11
108 136,00	CHINA RESOURCES GAS GROUP LTD	HKD	429 728,96	546 779,31	0,06
526 860,00	BEIJING ENTERPRISES WATER GROUP LTD	HKD	219 778,86	168 073,18	0,02
<b>Finance</b>			<b>1 294 622,63</b>	<b>1 146 637,38</b>	<b>0,14</b>
8 320,00	CREDICORP LTD	USD	1 123 589,82	849 035,44	0,10
76 804,00	HOPSON DEVELOPMENT HOLDINGS LTD	HKD	169 138,86	296 680,97	0,04
11 627,00	SHANGHAI INDUSTRIAL URBAN DEVELOPMENT GROUP LTD	HKD	1 893,95	920,97	0,00
<b>Computing and IT</b>			<b>1 169 057,79</b>	<b>1 140 227,01</b>	<b>0,13</b>
471 597,00	ALIBABA HEALTH INFORMATION TECHNOLOGY LTD	HKD	771 928,49	881 170,68	0,10
1 613 157,00	CHINA YOUZAN LTD	HKD	397 129,30	259 056,33	0,03
<b>Consumer Retail</b>			<b>1 160 630,38</b>	<b>961 476,75</b>	<b>0,11</b>
430 083,00	BRILLIANCE CHINA AUTOMOTIVE HOLDINGS LTD	HKD	416 514,73	340 667,73	0,04
1 410 678,00	ALIBABA PICTURES GROUP LTD	HKD	170 562,98	165 313,19	0,02
141 041,00	SHENZHEN INTERNATIONAL HOLDINGS LTD	HKD	232 336,60	164 363,55	0,02
1 392 154,00	GOME RETAIL HOLDINGS LTD	HKD	168 905,91	151 057,79	0,02
213 025,00	COSCO SHIPPING PORTS LTD	HKD	172 310,16	140 074,49	0,01
<b>Energy</b>			<b>328 165,63</b>	<b>353 658,82</b>	<b>0,04</b>
455 214,00	KUNLUN ENERGY CO LTD	HKD	328 165,63	353 658,82	0,04
<b>Telecommunication</b>			<b>291 216,49</b>	<b>218 089,70</b>	<b>0,03</b>
323 659,00	HENG TEN NETWORKS GROUP LTD	HKD	291 216,49	218 089,70	0,03
<b>Raw materials</b>			<b>213 811,01</b>	<b>200 964,06</b>	<b>0,02</b>
185 953,00	NINE DRAGONS PAPER HOLDINGS LTD	HKD	213 811,01	200 964,06	0,02
<b>Health</b>			<b>671,08</b>	<b>550,03</b>	<b>0,00</b>
992,00	LUYE PHARMA GROUP LTD	HKD	671,08	550,03	0,00
<b>QATAR</b>			<b>5 429 426,91</b>	<b>5 550 388,24</b>	<b>0,65</b>
<b>Finance</b>			<b>3 735 328,53</b>	<b>3 946 539,97</b>	<b>0,46</b>
548 315,00	QATAR NATIONAL BANK QPSC	QAR	2 196 667,68	2 277 699,29	0,27
139 581,00	QATAR ISLAMIC BANK SAQ	QAR	456 788,28	558 499,91	0,07
447 586,00	MASRAF AL RAYAN QSC	QAR	450 231,61	461 865,76	0,05
240 243,00	COMMERCIAL BANK PQSC	QAR	238 381,00	292 996,99	0,03

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
90 267,00	QATAR INTERNATIONAL ISLAMIC BANK QSC	QAR	199 317,47	194 482,49	0,02
233 451,00	BARWA REAL ESTATE CO	QAR	193 942,49	160 995,53	0,02
<b>Raw materials</b>			<b>765 260,57</b>	<b>781 338,84</b>	<b>0,09</b>
183 832,00	INDUSTRIES QATAR QSC	QAR	488 404,59	563 688,01	0,07
499 734,00	MESAIEED PETROCHEMICAL HOLDING CO	QAR	276 855,98	217 650,83	0,02
<b>Energy</b>			<b>284 026,25</b>	<b>246 255,78</b>	<b>0,03</b>
60 085,00	QATAR FUEL QSC	QAR	284 026,25	246 255,78	0,03
<b>Industries</b>			<b>220 298,48</b>	<b>209 894,68</b>	<b>0,03</b>
302 328,00	QATAR GAS TRANSPORT CO LTD	QAR	220 298,48	209 894,68	0,03
<b>Multi-Utilities</b>			<b>229 201,32</b>	<b>205 901,13</b>	<b>0,02</b>
53 405,00	QATAR ELECTRICITY & WATER CO QSC	QAR	229 201,32	205 901,13	0,02
<b>Telecommunication</b>			<b>195 311,76</b>	<b>160 457,84</b>	<b>0,02</b>
95 046,00	OOREDOO QPSC	QAR	195 311,76	160 457,84	0,02
<b>POLAND</b>			<b>4 866 058,97</b>	<b>5 491 988,75</b>	<b>0,64</b>
<b>Finance</b>			<b>2 099 185,01</b>	<b>2 193 746,96</b>	<b>0,26</b>
106 412,00	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA	PLN	781 185,25	891 199,52	0,11
73 529,00	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	580 449,58	597 410,32	0,07
22 343,00	BANK POLSKA KASA OPIEKI SA	PLN	476 769,53	460 015,46	0,05
4 351,00	SANTANDER BANK POLSKA SA	PLN	260 712,25	245 049,71	0,03
1,00	MBANK SA	PLN	68,40	71,95	0,00
<b>Energy</b>			<b>883 276,26</b>	<b>930 881,81</b>	<b>0,11</b>
36 449,00	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	632 600,36	619 557,65	0,07
210 770,00	POLSKIE GORNICTWO NAFTOWE I GAZOWNICTWO SA	PLN	250 675,90	311 324,16	0,04
<b>Raw materials</b>			<b>479 888,14</b>	<b>707 392,10</b>	<b>0,08</b>
17 028,00	KGHM POLSKA MIEDZ SA	PLN	479 888,14	707 392,10	0,08
<b>Consumer Retail</b>			<b>219 972,54</b>	<b>384 645,20</b>	<b>0,05</b>
135,00	LPP SA	PLN	219 972,54	384 645,20	0,05
<b>Basic Goods</b>			<b>218 761,54</b>	<b>369 253,21</b>	<b>0,04</b>
5 959,00	DINO POLSKA SA	PLN	218 761,54	369 253,21	0,04
<b>Computing and IT</b>			<b>457 203,69</b>	<b>350 868,79</b>	<b>0,04</b>
8 566,00	CD PROJEKT SA	PLN	457 203,69	350 868,79	0,04
<b>Telecommunication</b>			<b>315 868,33</b>	<b>350 631,47</b>	<b>0,04</b>
34 993,00	CYFROWY POLSAT SA	PLN	207 888,56	231 942,84	0,03
79 839,00	ORANGE POLSKA SA	PLN	107 979,77	118 688,63	0,01
<b>Multi-Utilities</b>			<b>191 903,46</b>	<b>204 569,21</b>	<b>0,02</b>
98 198,00	PGE POLSKA GRUPA ENERGETYCZNA SA	PLN	191 903,46	204 569,21	0,02
<b>PHILIPPINES</b>			<b>5 092 056,32</b>	<b>5 189 150,92</b>	<b>0,61</b>
<b>Finance</b>			<b>2 857 911,51</b>	<b>2 864 527,85</b>	<b>0,34</b>
1 178 386,00	SM PRIME HOLDINGS INC	PHP	698 388,57	745 819,72	0,09
944 508,00	AYALA LAND INC	PHP	623 666,38	591 314,36	0,07
32 900,00	AYALA CORP	PHP	447 997,84	454 267,54	0,05
230 045,00	BDO UNIBANK INC	PHP	470 642,61	453 764,55	0,05
210 470,00	BANK OF THE PHILIPPINE ISLANDS	PHP	298 059,58	324 721,68	0,04
209 719,00	METROPOLITAN BANK & TRUST CO	PHP	191 645,11	175 180,86	0,02
11 272,00	GT CAPITAL HOLDINGS INC	PHP	126 596,70	118 710,54	0,02
13 429,00	MEGAWORLD CORP	PHP	914,72	748,60	0,00

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### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>859 944,14</b>	<b>1 000 433,14</b>	<b>0,12</b>
28 047,00	SM INVESTMENTS CORP	PHP	458 373,55	488 764,94	0,06
119 114,00	INTERNATIONAL CONTAINER TERMINAL SERVICES INC	PHP	232 047,17	326 890,81	0,04
49 602,00	JOLLIBEE FOODS CORP	PHP	165 724,23	182 067,69	0,02
2 430,00	PUREGOLD PRICE CLUB INC	PHP	1 910,66	1 692,20	0,00
3 429,00	ALTUS SAN NICOLAS CORP	PHP	1 888,53	1 017,50	0,00
<b>Basic Goods</b>			<b>631 728,06</b>	<b>633 235,31</b>	<b>0,07</b>
350 692,00	JG SUMMIT HOLDINGS INC	PHP	375 249,12	377 750,83	0,04
102 796,00	UNIVERSAL ROBINA CORP	PHP	256 478,94	255 484,48	0,03
<b>Telecommunication</b>			<b>304 200,33</b>	<b>302 141,18</b>	<b>0,03</b>
8 838,00	PLDT INC	PHP	195 675,47	201 009,90	0,02
3 153,00	GLOBE TELECOM INC	PHP	108 524,86	101 131,28	0,01
<b>Multi-Utilities</b>			<b>239 646,63</b>	<b>221 345,28</b>	<b>0,03</b>
26 300,00	MANILA ELECTRIC CO	PHP	135 719,75	125 406,62	0,02
1 430 530,00	METRO PACIFIC INVESTMENTS CORP	PHP	103 926,88	95 938,66	0,01
<b>Industries</b>			<b>198 625,65</b>	<b>167 468,16</b>	<b>0,02</b>
229 733,00	ABOITIZ EQUITY VENTURES INC	PHP	198 625,65	167 468,16	0,02
<b>KUWAIT</b>			<b>3 969 676,91</b>	<b>4 394 480,93</b>	<b>0,52</b>
<b>Finance</b>			<b>3 239 417,13</b>	<b>3 578 618,05</b>	<b>0,42</b>
830 507,00	NATIONAL BANK OF KUWAIT SAKP	KWD	1 886 400,71	1 971 852,11	0,23
564 304,00	KUWAIT FINANCE HOUSE KSCP	KWD	978 683,80	1 197 783,32	0,14
135 280,00	BOUBYAN BANK KSCP	KWD	233 278,93	276 928,74	0,03
65 189,00	MABANEE CO SAK	KWD	139 641,59	130 712,40	0,02
1 896,00	GULF BANK KSCP	KWD	1 412,10	1 341,48	0,00
<b>Telecommunication</b>			<b>447 645,04</b>	<b>433 141,70</b>	<b>0,05</b>
262 961,00	MOBILE TELECOMMUNICATIONS CO KSC	KWD	447 645,04	433 141,70	0,05
<b>Consumer Retail</b>			<b>282 614,74</b>	<b>382 721,18</b>	<b>0,05</b>
149 079,00	AGILITY PUBLIC WAREHOUSING CO KSC	KWD	282 614,74	382 721,18	0,05
<b>CHILE</b>			<b>4 341 218,16</b>	<b>3 866 843,27</b>	<b>0,45</b>
<b>Finance</b>			<b>1 206 981,59</b>	<b>1 115 814,35</b>	<b>0,13</b>
23 998,00	BANCO DE CHILE -ADR-	USD	427 345,16	399 360,07	0,05
17 868,00	BANCO SANTANDER CHILE -ADR-	USD	290 846,63	299 155,02	0,03
6 411,00	BANCO DE CREDITO E INVERSIONES SA	CLP	266 556,11	226 909,61	0,03
63 014,00	CENCOSUD SHOPPING SA	CLP	95 827,41	86 403,53	0,01
785 616,00	BANCO DE CHILE	CLP	79 442,53	65 018,93	0,01
939 986,00	BANCO SANTANDER CHILE	CLP	46 963,75	38 967,19	0,00
<b>Raw materials</b>			<b>912 256,41</b>	<b>936 189,42</b>	<b>0,11</b>
16 696,00	SOCIEDAD QUIMICA Y MINERA DE CHILE SA -B- -PREF-	CLP	595 982,54	659 538,19	0,08
138 466,00	EMPRESAS CMPC SA	CLP	316 273,87	276 651,23	0,03
<b>Energy</b>			<b>685 597,63</b>	<b>554 260,99</b>	<b>0,07</b>
47 968,00	EMPRESAS COPEC SA	CLP	451 532,28	395 950,89	0,05
44 061,00	ENEL CHILE SA -ADR-	USD	152 729,55	109 521,37	0,01
1 011 443,00	ENEL CHILE SA	CLP	81 335,80	48 788,73	0,01
<b>Basic Goods</b>			<b>495 217,94</b>	<b>461 478,07</b>	<b>0,05</b>
190 588,00	CENCOSUD SA	CLP	369 043,96	317 926,63	0,04
5 507,00	CIA CERVECERIAS UNIDAS SA -ADR-	USD	71 203,02	93 453,81	0,01
5 829,00	CIA CERVECERIAS UNIDAS SA	CLP	53 808,54	49 247,37	0,00
438,00	EMBOTELLADORA ANDINA SA -B- -PREF-	CLP	1 162,42	850,26	0,00

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

## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>539 288,52</b>	<b>442 253,16</b>	<b>0,05</b>
47 526,00	ENEL AMERICAS SA -ADR-	USD	334 719,08	289 128,53	0,04
970 316,00	COLBUN SA	CLP	167 272,30	113 672,21	0,01
225 344,00	ENEL AMERICAS SA	CLP	25 347,32	27 734,23	0,00
210 180,00	ENEL CHILE SA	CLP	10 082,68	10 138,40	0,00
12 836,00	ENEL AMERICAS SA	CLP	1 867,14	1 579,79	0,00
<b>Consumer Retail</b>			<b>501 876,07</b>	<b>356 847,28</b>	<b>0,04</b>
92 623,00	SACI FALABELLA	CLP	491 901,89	345 678,12	0,04
1 322,00	CIA CERVECERIAS UNIDAS SA	CLP	9 974,18	11 169,16	0,00
<b>UNITED STATES</b>			<b>2 368 673,30</b>	<b>3 273 529,17</b>	<b>0,38</b>
<b>Consumer Retail</b>			<b>2 028 176,32</b>	<b>2 744 954,02</b>	<b>0,32</b>
49 173,00	YUM CHINA HOLDINGS INC	USD	2 028 176,32	2 744 954,02	0,32
<b>Raw materials</b>			<b>340 496,98</b>	<b>528 575,15</b>	<b>0,06</b>
9 753,00	SOUTHERN COPPER CORP	USD	340 496,98	528 575,15	0,06
<b>NETHERLANDS</b>			<b>2 498 924,20</b>	<b>2 634 798,27</b>	<b>0,31</b>
<b>Consumer Retail</b>			<b>2 076 978,08</b>	<b>2 197 375,41</b>	<b>0,26</b>
36 860,00	YANDEX NV	USD	2 076 978,08	2 197 375,41	0,26
<b>Basic Goods</b>			<b>421 946,12</b>	<b>437 422,86</b>	<b>0,05</b>
14 010,00	X5 RETAIL GROUP NV -GDR-	USD	401 320,38	413 878,18	0,05
797,00	X5 RETAIL GROUP NV -GDR-	USD	20 625,74	23 544,68	0,00
<b>TURKEY</b>			<b>2 648 881,09</b>	<b>2 080 875,05</b>	<b>0,24</b>
<b>Finance</b>			<b>882 417,45</b>	<b>520 437,43</b>	<b>0,06</b>
280 420,00	TURKIYE GARANTI BANKASI AS	TRY	362 145,69	226 761,21	0,03
378 713,00	AKBANK TURK AS	TRY	356 424,31	194 816,54	0,02
191 224,00	TURKIYE IS BANKASI -C-	TRY	158 351,90	95 015,46	0,01
2 490,00	HACI OMER SABANCI HOLDING AS	TRY	3 149,03	2 156,67	0,00
8 019,00	YAPI VE KREDI BANKASI AS	TRY	2 346,52	1 687,55	0,00
<b>Basic Goods</b>			<b>405 074,47</b>	<b>334 787,64</b>	<b>0,04</b>
55 290,00	BIM BIRLESIK MAGAZALAR AS	TRY	405 074,47	334 787,64	0,04
<b>Raw materials</b>			<b>217 187,62</b>	<b>298 417,60</b>	<b>0,03</b>
170 165,00	EREGLI DEMIR VE CELIK FABRIKALARI TAS	TRY	217 187,62	298 417,60	0,03
<b>Industries</b>			<b>403 197,55</b>	<b>288 578,31</b>	<b>0,03</b>
92 383,00	KOC HOLDING AS	TRY	232 778,09	164 981,87	0,02
83 051,00	ASELSAN ELEKTRONIK SANAYI VE TICARET AS	TRY	163 331,64	119 106,20	0,01
1 943,00	TAV HAVALIMANLARI HOLDING AS	TRY	7 087,82	4 490,24	0,00
<b>Consumer Retail</b>			<b>219 026,52</b>	<b>267 857,28</b>	<b>0,03</b>
8 521,00	FORD OTOMOTIV SANAYI AS	TRY	87 120,76	141 296,63	0,02
167 406,00	TURKIYE SISE VE CAM FABRIKALARI AS	TRY	129 290,73	124 608,04	0,01
1 499,00	TURK HAVA YOLLARI AO	TRY	2 615,03	1 952,61	0,00
<b>Telecommunication</b>			<b>284 466,43</b>	<b>230 417,04</b>	<b>0,03</b>
146 895,00	TURKCELL ILETISIM HIZMETLERI AS	TRY	284 466,43	230 417,04	0,03
<b>Energy</b>			<b>237 511,05</b>	<b>140 379,75</b>	<b>0,02</b>
15 207,00	TUPRAS TURKIYE PETROL RAFINERILERI AS	TRY	237 511,05	140 379,75	0,02
<b>HUNGARY</b>			<b>1 474 444,96</b>	<b>1 953 177,09</b>	<b>0,23</b>
<b>Finance</b>			<b>804 116,66</b>	<b>1 237 200,68</b>	<b>0,15</b>
27 263,00	OTP BANK NYRT	HUF	804 116,66	1 237 200,68	0,15

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>324 490,49</b>	<b>381 456,07</b>	<b>0,04</b>
16 998,00	RICHTER GEDEON NYRT	HUF	324 490,49	381 456,07	0,04
<b>Energy</b>			<b>345 837,81</b>	<b>334 520,34</b>	<b>0,04</b>
49 878,00	MOL HUNGARIAN OIL & GAS PLC	HUF	345 837,81	334 520,34	0,04
<b>LUXEMBOURG</b>			<b>1 692 248,32</b>	<b>1 908 205,35</b>	<b>0,22</b>
<b>Computing and IT</b>			<b>583 737,46</b>	<b>899 398,94</b>	<b>0,11</b>
4 870,00	GLOBANT SA	USD	583 737,46	899 398,94	0,11
<b>Consumer Retail</b>			<b>738 103,70</b>	<b>632 532,17</b>	<b>0,07</b>
43 541,00	ALLEGRO.EU SA	PLN	738 103,70	632 532,17	0,07
<b>Finance</b>			<b>263 337,21</b>	<b>272 481,89</b>	<b>0,03</b>
16 665,00	REINET INVESTMENTS SCA	ZAR	263 337,21	272 481,89	0,03
<b>Basic Goods</b>			<b>107 069,95</b>	<b>103 792,35</b>	<b>0,01</b>
12 269,00	ADECOAGRO SA	USD	107 069,95	103 792,35	0,01
<b>CYPRUS</b>			<b>884 065,13</b>	<b>1 314 010,63</b>	<b>0,15</b>
<b>Finance</b>			<b>665 088,29</b>	<b>1 070 452,12</b>	<b>0,12</b>
13 773,00	TCS GROUP HOLDING PLC -GDR-	USD	619 216,92	1 015 451,27	0,12
746,00	TCS GROUP HOLDING PLC -GDR- REG	USD	45 871,37	55 000,85	0,00
<b>Telecommunication</b>			<b>218 976,84</b>	<b>243 558,51</b>	<b>0,03</b>
4 931,00	OZON HOLDINGS PLC -ADR-	USD	218 976,84	243 558,51	0,03
<b>COLOMBIA</b>			<b>1 356 854,47</b>	<b>1 292 575,17</b>	<b>0,15</b>
<b>Finance</b>			<b>845 761,96</b>	<b>646 566,59</b>	<b>0,08</b>
14 108,00	BANCOLOMBIA SA -ADR-	USD	404 582,08	342 357,96	0,04
31 336,00	BANCOLOMBIA SA	COP	178 686,37	185 026,53	0,02
28 804,00	GRUPO DE INVERSIONES SURAMERICANA SA	COP	262 493,51	119 182,10	0,02
<b>Energy</b>			<b>277 166,58</b>	<b>376 007,99</b>	<b>0,04</b>
30 523,00	ECOPETROL SA -ADR-	USD	277 166,58	376 007,99	0,04
<b>Multi-Utilities</b>			<b>233 925,93</b>	<b>270 000,59</b>	<b>0,03</b>
54 501,00	INTERCONEXION ELECTRICA SA ESP	COP	233 925,93	270 000,59	0,03
<b>GREECE</b>			<b>1 041 065,39</b>	<b>1 189 792,16</b>	<b>0,14</b>
<b>Consumer Retail</b>			<b>490 581,95</b>	<b>525 609,21</b>	<b>0,06</b>
24 900,00	OPAP SA	EUR	215 824,23	316 479,00	0,04
13 239,00	JUMBO SA	EUR	185 329,98	187 861,41	0,02
4 431,00	FF GROUP	EUR	89 427,74	21 268,80	0,00
<b>Telecommunication</b>			<b>302 790,74</b>	<b>395 917,00</b>	<b>0,05</b>
27 980,00	HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	EUR	302 790,74	395 917,00	0,05
<b>Finance</b>			<b>247 692,70</b>	<b>268 265,95</b>	<b>0,03</b>
315 607,00	EUROBANK ERGASIAS SA	EUR	247 692,70	268 265,95	0,03
<b>CZECH REPUBLIC</b>			<b>727 921,38</b>	<b>903 030,41</b>	<b>0,11</b>
<b>Multi-Utilities</b>			<b>356 233,65</b>	<b>490 074,16</b>	<b>0,06</b>
19 616,00	CEZ AS	CZK	356 233,65	490 074,16	0,06
<b>Finance</b>			<b>371 687,73</b>	<b>412 956,25</b>	<b>0,05</b>
9 242,00	KOMERCNI BANKA AS	CZK	259 284,20	273 963,38	0,03
43 445,00	MONETA MONEY BANK AS	CZK	112 403,53	138 992,87	0,02

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>JERSEY</b>			<b>750 557,84</b>	<b>775 059,12</b>	<b>0,09</b>
<b>Raw materials</b>			<b>750 557,84</b>	<b>775 059,12</b>	<b>0,09</b>
42 941,00	POLYMETAL INTERNATIONAL PLC	GBP	750 557,84	775 059,12	0,09
<b>EGYPT</b>			<b>641 700,67</b>	<b>575 624,87</b>	<b>0,07</b>
<b>Finance</b>			<b>504 285,53</b>	<b>494 127,30</b>	<b>0,06</b>
145 343,00	COMMERCIAL INTERNATIONAL BANK EGYPT SAE	EGP	418 168,68	407 076,58	0,05
64 125,00	FAWRY FOR BANKING & PAYMENT TECHNOLOGY SERVICES SAE	EGP	72 546,52	65 444,12	0,01
7 806,00	COMMERCIAL INTERNATIONAL BANK EGYPT SAE -GDR- REG	USD	13 570,33	21 606,60	0,00
<b>Basic Goods</b>			<b>137 414,48</b>	<b>81 497,11</b>	<b>0,01</b>
128 104,00	EASTERN CO SAE	EGP	137 414,48	81 497,11	0,01
<b>Industries</b>			<b>0,66</b>	<b>0,46</b>	<b>0,00</b>
1,00	ELSEWEDY ELECTRIC CO	EGP	0,66	0,46	0,00
<b>ISLE OF MAN</b>			<b>340 282,14</b>	<b>305 617,07</b>	<b>0,04</b>
<b>Finance</b>			<b>340 282,14</b>	<b>305 617,07</b>	<b>0,04</b>
51 748,00	NEPI ROCKCASTLE PLC	ZAR	340 282,14	305 617,07	0,04
<b>PERU</b>			<b>280 739,91</b>	<b>202 626,28</b>	<b>0,02</b>
<b>Raw materials</b>			<b>280 739,91</b>	<b>202 626,28</b>	<b>0,02</b>
26 572,00	CIA DE MINAS BUENAVENTURA SAA -ADR-	USD	280 738,31	202 626,06	0,02
2,00	VOLCAN CIA MINERA SAA -B-	EUR	1,60	0,22	0,00
<b>SINGAPORE</b>			<b>151 342,89</b>	<b>172 874,98</b>	<b>0,02</b>
<b>Finance</b>			<b>151 342,89</b>	<b>172 874,98</b>	<b>0,02</b>
24 324,00	BOC AVIATION LTD	HKD	151 342,89	172 874,98	0,02
<b>ARGENTINA</b>			<b>219 337,03</b>	<b>95 737,40</b>	<b>0,01</b>
<b>Energy</b>			<b>218 726,13</b>	<b>95 457,34</b>	<b>0,01</b>
24 207,00	YPF SA -ADR-	USD	218 726,13	95 457,34	0,01
<b>Finance</b>			<b>600,20</b>	<b>255,84</b>	<b>0,00</b>
35,00	GRUPO FINANCIERO GALICIA SA -ADR-	USD	598,80	254,21	0,00
1,00	BANCO BBVA ARGENTINA SA	ARS	1,40	1,63	0,00
<b>Raw materials</b>			<b>10,70</b>	<b>24,22</b>	<b>0,00</b>
39,00	TERNIUM ARGENTINA SA	ARS	10,70	24,22	0,00
<b>BRITISH VIRGIN ISLANDS</b>			<b>17 826,50</b>	<b>18 100,51</b>	<b>0,00</b>
<b>Computing and IT</b>			<b>17 826,50</b>	<b>18 100,51</b>	<b>0,00</b>
948,00	MAIL.RU GROUP LTD -GDR-	USD	17 826,50	18 100,51	0,00
<b>Ordinary Bonds</b>			<b>0,00</b>	<b>15 530,14</b>	<b>0,00</b>
<b>INDIA</b>			<b>0,00</b>	<b>15 530,14</b>	<b>0,00</b>
<b>Multi-Utilities</b>			<b>0,00</b>	<b>13 002,73</b>	<b>0,00</b>
1 034 662,50	NTPC LTD 8.49% 25/03/2025	INR	0,00	13 002,73	0,00
<b>Basic Goods</b>			<b>0,00</b>	<b>2 527,41</b>	<b>0,00</b>
215 670,00	BRITANNIA INDUSTRIES LTD 8.00% 28/08/2022	INR	0,00	2 527,41	0,00

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Rights</b>			<b>0,00</b>	<b>746,42</b>	<b>0,00</b>
<b>BRAZIL</b>			<b>0,00</b>	<b>746,42</b>	<b>0,00</b>
<b>Energy</b>			<b>0,00</b>	<b>746,42</b>	<b>0,00</b>
111 020,00	ULTRAPAR PARTICIPACOES SA RIGHT 26/07/2021	BRL	0,00	746,42	0,00
<b>Warrants</b>			<b>10 655,97</b>	<b>9 752,95</b>	<b>0,00</b>
<b>THAILAND</b>			<b>10 655,97</b>	<b>9 752,95</b>	<b>0,00</b>
<b>Consumer Retail</b>			<b>10 655,97</b>	<b>9 752,95</b>	<b>0,00</b>
17 858,00	MINOR INTERNATIONAL PCL 31/07/2023	THB	0,00	4 507,82	0,00
14 827,00	MINOR INTERNATIONAL PCL 05/05/2023	THB	0,00	2 007,81	0,00
13 437,00	MINOR INTERNATIONAL PCL 15/02/2024	THB	0,00	1 604,06	0,00
3 728,00	SRISAWAD CORP PCL 29/08/2025	THB	0,00	1 431,17	0,00
15 070,00	MINOR INTERNATIONAL PCL 30/09/2021	THB	10 655,97	202,09	0,00
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>1 701 094,19</b>	<b>1 502 045,26</b>	<b>0,18</b>
<b>Shares</b>			<b>1 701 094,19</b>	<b>1 502 045,26</b>	<b>0,18</b>
<b>INDIA</b>			<b>1 389 465,04</b>	<b>1 254 499,83</b>	<b>0,15</b>
<b>Finance</b>			<b>1 389 465,04</b>	<b>1 254 499,83</b>	<b>0,15</b>
64 684,00	KOTAK MAHINDRA BANK LTD	INR	1 389 465,04	1 254 499,83	0,15
<b>BRITISH VIRGIN ISLANDS</b>			<b>311 629,15</b>	<b>247 545,43</b>	<b>0,03</b>
<b>Computing and IT</b>			<b>311 629,15</b>	<b>247 545,43</b>	<b>0,03</b>
12 965,00	MAIL.RU GROUP LTD	USD	311 629,15	247 545,43	0,03
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>146 651,22</b>	<b>6 090,16</b>	<b>0,00</b>
<b>Shares</b>			<b>146 651,22</b>	<b>1 237,54</b>	<b>0,00</b>
<b>PHILIPPINES</b>			<b>1 355,98</b>	<b>1 237,48</b>	<b>0,00</b>
<b>Finance</b>			<b>1 355,98</b>	<b>1 237,48</b>	<b>0,00</b>
721 468,00	AYALA LAND INC -PREF-	PHP	1 355,98	1 237,48	0,00
<b>HONG KONG</b>			<b>122 988,85</b>	<b>0,05</b>	<b>0,00</b>
<b>Multi-Utilities</b>			<b>76 340,91</b>	<b>0,04</b>	<b>0,00</b>
397 928,00	CHINA RENEWABLE ENERGY INVESTMENT LTD	HKD	76 340,91	0,04	0,00
<b>Raw materials</b>			<b>46 647,94</b>	<b>0,01</b>	<b>0,00</b>
62 212,00	CHINA METAL RECYCLING	HKD	46 647,94	0,01	0,00
<b>TAIWAN</b>			<b>22 306,39</b>	<b>0,01</b>	<b>0,00</b>
<b>Computing and IT</b>			<b>22 306,39</b>	<b>0,01</b>	<b>0,00</b>
176 000,00	YA HSING IND CO	TWD	22 306,39	0,01	0,00
<b>Ordinary Bonds</b>			<b>0,00</b>	<b>4 852,62</b>	<b>0,00</b>
<b>INDIA</b>			<b>0,00</b>	<b>4 852,62</b>	<b>0,00</b>
<b>Basic Goods</b>			<b>0,00</b>	<b>4 852,62</b>	<b>0,00</b>
424 560,00	BRITANNIA INDUSTRIES LTD 5.50% 03/06/2024	INR	0,00	4 852,62	0,00

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## Eurizon Fund - Equity Emerging Markets LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>31 625 410,48</b>	<b>32 305 745,85</b>	<b>3,79</b>
<b>UCI Units</b>			<b>31 625 410,48</b>	<b>32 305 745,85</b>	<b>3,79</b>
<b>LUXEMBOURG</b>			<b>28 767 928,84</b>	<b>28 641 450,17</b>	<b>3,36</b>
<b>Finance</b>			<b>28 767 928,84</b>	<b>28 641 450,17</b>	<b>3,36</b>
291 575,38	EURIZON FUND - BOND SHORT TERM -Z-	EUR	28 767 928,84	28 641 450,17	3,36
<b>IRELAND</b>			<b>2 857 481,64</b>	<b>3 664 295,68</b>	<b>0,43</b>
<b>Finance</b>			<b>2 857 481,64</b>	<b>3 664 295,68</b>	<b>0,43</b>
161 350,00	INVESCO MSCI SAUDI ARABIA UCITS ETF	USD	2 857 481,64	3 664 295,68	0,43
<b>Total Portfolio</b>			<b>687 520 035,26</b>	<b>839 711 799,58</b>	<b>98,53</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>29 794,41</b>	<b>7 900 101,54</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>29 794,41</b>	<b>7 900 101,54</b>
1	(544)	Sale	FTSE CHINA A50	29/07/2021	USD	29 794,41	7 900 101,54

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(152 018,15)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>92 897,11</b>
24/08/2021	846 937,39	EUR	8 550 000,00	TRY	35 689,19
24/08/2021	1 150 000,00	USD	941 700,28	EUR	26 352,46
24/08/2021	972 801,71	USD	8 500 000,00	TRY	12 385,81
24/08/2021	2 500 000,00	HKD	262 957,16	EUR	8 068,39
24/08/2021	1 000 000,00	USD	837 736,27	EUR	4 048,72
24/08/2021	1 800 000,00	HKD	191 132,83	EUR	4 005,56
24/08/2021	900 000,00	HKD	95 222,22	EUR	2 346,98
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(244 915,26)</b>
24/08/2021	16 000 000,00	TRY	1 891 632,64	USD	(74 222,67)
24/08/2021	2 104 083,23	EUR	20 000 000,00	HKD	(64 121,15)
24/08/2021	986 687,01	EUR	1 200 000,00	USD	(23 454,97)
24/08/2021	820 255,77	EUR	1 000 000,00	USD	(21 529,22)
24/08/2021	6 190 700,51	EUR	57 300 000,00	HKD	(21 205,02)
24/08/2021	686 089,02	EUR	6 500 000,00	HKD	(18 577,40)
24/08/2021	497 227,46	EUR	4 700 000,00	HKD	(12 300,57)
24/08/2021	532 546,83	EUR	5 000 000,00	HKD	(9 504,26)

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

## Eurizon Fund - Equity Emerging Markets LTE

### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>TOTAL RETURN SWAPS</b>						—	<b>1 123 164,43</b>
EUR EURIB MBCNA	EUR	L	19 235 069,02	CITIGROUP GLOBAL MARKETS EUROPE AG	21/06/2022	—	558 964,88
EUR EURIB MBCNA	EUR	L	7 694 027,61	JP MORGAN AG	22/09/2021	—	223 585,95
EUR EURIB MBCNA	EUR	L	20 443 122,00	UBS EUROPE SE	14/06/2022	—	340 613,60

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

## Eurizon Fund - Equity World LTE

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	51 505 661,04	
Banks	(Note 3)	562 145,27	
Other banks and broker accounts	(Notes 2, 3, 9)	78 626,83	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	4 440,32	
Unrealised profit on future contracts	(Notes 2, 9)	8 061,80	
Receivable on investments sold		505,75	
Receivable on subscriptions		93 060,00	
Other assets	(Note 11)	39 558,03	
<b>Total assets</b>		<b>52 292 059,04</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(80 913,62)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(60,02)	
Unrealised loss on future contracts	(Notes 2, 9)	(10 977,26)	
Payable on redemptions		(116 363,37)	
Other liabilities		(13 238,23)	
<b>Total liabilities</b>		<b>(221 552,50)</b>	
<b>Total net assets</b>		<b>52 070 506,54</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	110,52	471 139,707

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 FROM 24 FEBRUARY 2021 (LAUNCH DATE) UNTIL 30 JUNE 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>0,00</b>
Net income from investments	(Note 2)	306 986,60
<b>Total income</b>		<b>306 986,60</b>
Management fee	(Note 6)	(26 417,02)
Depositary fee	(Note 8)	(4 390,56)
Subscription tax	(Note 4)	(2 498,43)
Other charges and taxes	(Notes 5, 8)	(10 764,23)
<b>Total expenses</b>		<b>(44 070,24)</b>
<b>Net investment income / (loss)</b>		<b>262 916,36</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	362 944,38
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	4 263 334,45
- forward foreign exchange contracts	(Notes 2, 9)	4 380,30
- foreign currencies	(Note 2)	(2 994,09)
- future contracts	(Notes 2, 9)	(2 915,46)
<b>Net result of operations for the period</b>		<b>4 887 665,94</b>
Subscriptions for the period		51 576 384,70
Redemptions for the period		(4 393 544,10)
<b>Net assets at the end of the period</b>		<b>52 070 506,54</b>

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>47 242 326,59</b>	<b>51 505 661,04</b>	<b>98,92</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>47 242 326,59</b>	<b>51 505 661,04</b>	<b>98,92</b>
<b>Shares</b>			<b>47 242 326,59</b>	<b>51 505 661,04</b>	<b>98,92</b>
<b>UNITED STATES</b>			<b>30 641 886,83</b>	<b>33 880 016,69</b>	<b>65,07</b>
<b>Computing and IT</b>			<b>7 018 013,09</b>	<b>7 920 305,89</b>	<b>15,21</b>
18 203,00	APPLE INC	USD	1 877 092,78	2 102 269,70	4,04
7 781,00	MICROSOFT CORP	USD	1 512 878,87	1 777 444,85	3,41
672,00	NVIDIA CORP	USD	316 780,49	453 383,03	0,87
569,00	ADOBE INC	USD	222 325,32	280 992,49	0,54
4 577,00	INTEL CORP	USD	239 113,42	216 673,12	0,42
926,00	SALESFORCE.COM INC	USD	178 413,02	190 736,07	0,37
1 347,00	QUALCOMM INC	USD	154 050,15	162 346,42	0,31
895,00	TEXAS INSTRUMENTS INC	USD	132 352,21	145 128,94	0,28
1 187,00	APPLIED MATERIALS INC	USD	122 798,28	142 532,01	0,27
1 734,00	ORACLE CORP	USD	96 279,89	113 816,08	0,22
1 412,00	ADVANCED MICRO DEVICES INC	USD	98 924,04	111 838,35	0,21
902,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	94 324,47	111 496,85	0,21
251,00	INTUIT INC	USD	85 843,16	103 746,19	0,20
201,00	SERVICENOW INC	USD	87 549,08	93 144,02	0,18
867,00	ACTIVISION BLIZZARD INC	USD	67 679,56	69 775,22	0,13
213,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	64 881,56	69 514,59	0,13
939,00	MICRON TECHNOLOGY INC	USD	71 409,21	67 287,44	0,13
122,00	LAM RESEARCH CORP	USD	59 716,08	66 941,02	0,13
427,00	ANALOG DEVICES INC	USD	56 623,16	61 988,60	0,12
914,00	CERNER CORP	USD	54 926,24	60 239,65	0,12
497,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	58 811,26	59 372,59	0,11
255,00	SYNOPSYS INC	USD	53 315,58	59 302,15	0,11
629,00	PAYCHEX INC	USD	49 913,19	56 911,77	0,11
224,00	AUTODESK INC	USD	53 812,85	55 135,82	0,11
932,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	59 020,92	54 431,48	0,10
198,00	KLA CORP	USD	52 188,01	54 130,66	0,10
150,00	TWILIO INC -A-	USD	48 729,37	49 855,78	0,10
405,00	ELECTRONIC ARTS INC	USD	46 112,66	49 119,76	0,09
538,00	FISERV INC	USD	53 159,28	48 492,11	0,09
239,00	WORKDAY INC	USD	50 521,90	48 114,37	0,09
1 878,00	HP INC	USD	45 122,13	47 809,08	0,09
105,00	MSCI INC	USD	37 306,04	47 199,07	0,09
199,00	DOCUSIGN INC	USD	36 887,16	46 913,23	0,09
274,00	SKYWORKS SOLUTIONS INC	USD	41 430,50	44 303,46	0,08
188,00	CROWDSTRIKE HOLDINGS INC -A-	USD	33 044,93	39 840,00	0,08
272,00	MICROCHIP TECHNOLOGY INC	USD	34 756,48	34 344,60	0,07
251,00	CADENCE DESIGN SYSTEMS INC	USD	28 179,17	28 958,43	0,06
100,00	VEEVA SYSTEMS INC -A-	USD	23 341,51	26 220,58	0,05
311,00	DELL TECHNOLOGIES INC	USD	22 230,69	26 138,25	0,05
503,00	MARVELL TECHNOLOGY INC	USD	20 017,56	24 740,68	0,05
76,00	ANSYS INC	USD	22 731,55	22 241,80	0,04
97,00	COUPA SOFTWARE INC	USD	23 383,02	21 439,12	0,04
206,00	ZILLOW GROUP INC -C-	USD	26 182,55	21 230,55	0,04
173,00	SPLUNK INC	USD	20 284,03	21 091,43	0,04
168,00	XILINX INC	USD	18 176,29	20 490,35	0,04
151,00	VMWARE INC -A-	USD	18 675,20	20 368,88	0,04
99,00	FORTINET INC	USD	13 959,56	19 884,31	0,04
161,00	ZENDESK INC	USD	18 918,40	19 595,86	0,04
513,00	SLACK TECHNOLOGIES INC -A-	USD	17 794,64	19 163,41	0,04
58,00	PAYCOM SOFTWARE INC	USD	18 014,36	17 776,58	0,03

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
184,00	CLOUDFLARE INC	USD	11 457,70	16 421,75	0,03
1 329,00	HEWLETT PACKARD ENTERPRISE	USD	16 773,73	16 339,33	0,03
182,00	MAXIM INTEGRATED PRODUCTS INC	USD	14 269,40	16 169,58	0,03
98,00	QORVO INC	USD	14 479,00	16 168,05	0,03
117,00	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	14 318,51	15 936,42	0,03
263,00	WESTERN DIGITAL CORP	USD	15 501,27	15 783,54	0,03
520,00	AVANTOR INC	USD	12 261,60	15 570,61	0,03
175,00	DATADOG INC -A-	USD	13 762,98	15 358,79	0,03
31,00	HUBSPOT INC	USD	12 790,63	15 232,58	0,03
244,00	SS&C TECHNOLOGIES HOLDINGS INC	USD	14 258,18	14 826,40	0,03
131,00	TERADYNE INC	USD	14 177,18	14 797,83	0,03
33,00	EPAM SYSTEMS INC	USD	11 002,13	14 218,46	0,03
95,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	14 206,28	14 180,70	0,03
143,00	CITRIX SYSTEMS INC	USD	14 795,90	14 140,82	0,03
201,00	NETAPP INC	USD	11 820,63	13 867,79	0,03
29,00	ZEBRA TECHNOLOGIES CORP -A-	USD	12 077,53	12 948,14	0,02
276,00	NUANCE COMMUNICATIONS INC	USD	11 153,72	12 670,07	0,02
37,00	MONOLITHIC POWER SYSTEMS INC	USD	11 138,56	11 651,61	0,02
54,00	SNOWFLAKE INC	USD	11 263,05	11 010,37	0,02
27,00	TYLER TECHNOLOGIES INC	USD	10 273,81	10 299,34	0,02
81,00	PTC INC	USD	9 358,07	9 648,41	0,02
52,00	ZSCALER INC	USD	8 616,47	9 473,91	0,02
94,00	AKAMAI TECHNOLOGIES INC	USD	7 718,23	9 242,26	0,02
29,00	MONGODB INC	USD	8 699,09	8 840,61	0,02
20,00	FAIR ISAAC CORP	USD	7 834,87	8 477,61	0,02
375,00	PALANTIR TECHNOLOGIES INC	USD	7 123,13	8 335,44	0,02
253,00	ON SEMICONDUCTOR CORP	USD	8 418,49	8 166,65	0,02
49,00	10X GENOMICS INC	USD	7 113,86	8 091,05	0,02
83,00	CERIDIAN HCM HOLDING INC	USD	6 150,11	6 713,35	0,01
27,00	SOLAREGE TECHNOLOGIES INC	USD	6 674,95	6 292,26	0,01
117,00	DYNATRACE INC	USD	4 982,92	5 763,67	0,01
93,00	BENTLEY SYSTEMS INC -B-	USD	4 386,60	5 080,14	0,01
54,00	UNITY SOFTWARE INC	USD	4 196,33	5 001,11	0,01
39,00	PEGASYSTEMS INC	USD	3 986,07	4 577,46	0,01
173,00	DROPBOX INC -A-	USD	3 368,18	4 421,64	0,01
25,00	LIBERTY BROADBAND CORP -A-	USD	3 054,91	3 545,20	0,01
23,00	JACK HENRY & ASSOCIATES INC	USD	2 877,50	3 171,20	0,01
47,00	BLACK KNIGHT INC	USD	2 948,52	3 090,53	0,01
28,00	GUIDEWIRE SOFTWARE INC	USD	2 699,29	2 661,40	0,00
14,00	REPLIGEN CORP	USD	2 047,71	2 356,59	0,00
11,00	IPG PHOTONICS CORP	USD	2 097,98	1 955,03	0,00
68,00	GENTEX CORP	USD	1 896,24	1 897,39	0,00
<b>Telecommunication</b>			<b>5 184 529,98</b>	<b>5 802 541,90</b>	<b>11,14</b>
467,00	AMAZON.COM INC	USD	1 213 362,92	1 354 712,81	2,60
2 644,00	FACEBOOK INC -A-	USD	589 256,64	775 229,60	1,49
335,00	ALPHABET INC -A-	USD	579 419,01	689 770,84	1,32
321,00	ALPHABET INC -C-	USD	557 731,75	678 411,60	1,30
1 597,00	WALT DISNEY CO	USD	258 391,90	236 701,70	0,45
4 675,00	COMCAST CORP -A-	USD	209 542,56	224 781,49	0,43
4 994,00	CISCO SYSTEMS INC	USD	194 438,35	223 190,71	0,43
498,00	NETFLIX INC	USD	223 331,74	221 813,35	0,43
4 173,00	VERIZON COMMUNICATIONS INC	USD	196 454,38	197 160,87	0,38
6 410,00	AT&T INC	USD	157 857,51	155 560,93	0,30
693,00	T-MOBILE US INC	USD	70 233,52	84 633,73	0,16
119,00	CHARTER COMMUNICATIONS INC -A-	USD	60 596,30	72 394,39	0,14
36,00	BOOKING HOLDINGS INC	USD	71 995,99	66 423,14	0,13
171,00	ROKU INC	USD	53 889,01	66 221,19	0,13
1 743,00	CORNING INC	USD	60 429,13	60 113,55	0,11

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
43,00	MERCADOLIBRE INC	USD	58 075,16	56 484,47	0,11
919,00	SNAP INC -A-	USD	50 238,73	52 804,31	0,10
1 171,00	UBER TECHNOLOGIES INC	USD	51 876,62	49 490,25	0,09
737,00	TWITTER INC	USD	42 996,32	42 763,26	0,08
132,00	PALO ALTO NETWORKS INC	USD	38 610,19	41 300,76	0,08
493,00	OMNICOM GROUP INC	USD	31 864,39	33 253,27	0,06
146,00	OKTA INC	USD	29 490,72	30 123,33	0,06
152,00	MOTOROLA SOLUTIONS INC	USD	22 772,35	27 794,24	0,05
188,00	AIRBNB INC	USD	27 736,76	24 277,18	0,05
98,00	RINGCENTRAL INC -A-	USD	27 626,88	24 012,84	0,05
393,00	EBAY INC	USD	19 222,36	23 267,15	0,04
755,00	INTERPUBLIC GROUP OF COS INC	USD	18 257,77	20 684,66	0,04
107,00	VERISIGN INC	USD	17 188,37	20 543,74	0,04
139,00	CDW CORP	USD	18 615,42	20 470,81	0,04
75,00	WAYFAIR INC	USD	17 632,36	19 966,47	0,04
489,00	VIACOMCBS INC -B-	USD	28 618,86	18 637,99	0,03
131,00	EXPEDIA GROUP INC	USD	18 315,81	18 084,15	0,03
501,00	FOX CORP -A-	USD	15 528,03	15 686,08	0,03
282,00	LYFT INC -A-	USD	13 191,82	14 381,78	0,03
97,00	LIBERTY BROADBAND CORP	USD	12 044,14	14 204,41	0,03
189,00	GODADDY INC -A-	USD	12 634,03	13 859,04	0,03
393,00	DISCOVERY INC -C-	USD	12 448,86	9 603,79	0,02
88,00	ZILLOW GROUP INC -A-	USD	11 522,31	9 092,36	0,02
351,00	DISCOVERY INC -A-	USD	13 143,09	9 080,59	0,02
297,00	FOX CORP -B-	USD	8 805,53	8 815,58	0,02
28,00	ARISTA NETWORKS INC	USD	6 607,74	8 554,41	0,02
53,00	F5 NETWORKS INC	USD	8 317,04	8 342,17	0,02
361,00	NORTONLIFELOCK INC	USD	6 172,17	8 286,04	0,02
54,00	IAC/INTERACTIVECORP	USD	7 652,00	7 020,13	0,01
294,00	JUNIPER NETWORKS INC	USD	6 081,52	6 780,42	0,01
164,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -A-	USD	6 295,28	6 441,62	0,01
22,00	FACTSET RESEARCH SYSTEMS INC	USD	5 533,25	6 226,00	0,01
486,00	LUMEN TECHNOLOGIES INC	USD	5 158,33	5 569,39	0,01
247,00	NEWS CORP -A-	USD	5 037,80	5 367,39	0,01
947,00	SIRIUS XM HOLDINGS INC	USD	4 700,89	5 222,51	0,01
138,00	DISH NETWORK CORP -A-	USD	3 804,74	4 864,15	0,01
100,00	LIBERTY MEDIA CORP-LIBERTY FORMULA ONE -C-	USD	3 781,63	4 065,26	0,01
<b>Finance</b>			<b>4 885 722,99</b>	<b>5 399 329,42</b>	<b>10,37</b>
3 470,00	JP MORGAN CHASE & CO	USD	442 255,55	455 117,24	0,87
1 734,00	VISA INC -A-	USD	315 307,36	341 886,90	0,66
1 332,00	BERKSHIRE HATHAWAY INC -B-	USD	275 545,99	312 158,91	0,60
1 259,00	PAYPAL HOLDINGS INC	USD	271 571,12	309 446,95	0,59
8 588,00	BANK OF AMERICA CORP	USD	264 560,09	298 577,51	0,57
904,00	MASTERCARD INC -A-	USD	274 773,17	278 304,41	0,53
4 028,00	WELLS FARGO & CO	USD	132 337,32	153 830,87	0,30
2 289,00	CITIGROUP INC	USD	132 399,97	136 560,14	0,26
1 566,00	MORGAN STANLEY	USD	104 489,52	121 078,06	0,23
372,00	GOLDMAN SACHS GROUP INC	USD	102 882,61	119 053,12	0,23
155,00	BLACKROCK INC	USD	92 282,42	114 360,64	0,22
672,00	AMERICAN EXPRESS CO	USD	79 526,81	93 628,89	0,18
1 478,00	CHARLES SCHWAB CORP	USD	79 392,57	90 743,85	0,17
383,00	AMERICAN TOWER CORP	USD	71 562,50	87 244,77	0,17
804,00	INTERCONTINENTAL EXCHANGE INC	USD	74 900,24	80 474,54	0,15
677,00	MARSH & MCLENNAN COS INC	USD	67 800,39	80 310,58	0,15
452,00	CROWN CASTLE INTERNATIONAL CORP	USD	61 452,69	74 361,38	0,14
1 481,00	US BANCORP	USD	65 897,64	71 146,41	0,14
854,00	BLACKSTONE GROUP INC -A-	USD	51 716,77	69 953,22	0,13
349,00	CIGNA CORP	USD	63 901,66	69 767,59	0,13

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



## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
796,00	PROGRESSIVE CORP	USD	59 459,12	65 920,50	0,13
354,00	CME GROUP INC	USD	59 242,72	63 486,54	0,12
1 300,00	TRUIST FINANCIAL CORP	USD	64 319,51	60 839,84	0,12
1 190,00	METLIFE INC	USD	60 159,34	60 056,89	0,12
589,00	PROLOGIS INC	USD	50 278,94	59 366,84	0,11
87,00	EQUINIX INC	USD	46 465,01	58 880,31	0,11
360,00	PNC FINANCIAL SERVICES GROUP INC	USD	53 232,21	57 908,40	0,11
181,00	SBA COMMUNICATIONS CORP	USD	41 132,35	48 642,10	0,09
346,00	CAPITAL ONE FINANCIAL CORP	USD	36 669,15	45 132,57	0,09
377,00	ARTHUR J GALLAGHER & CO	USD	40 757,13	44 531,69	0,09
778,00	REALTY INCOME CORP	USD	42 048,32	43 784,21	0,08
163,00	PUBLIC STORAGE	USD	34 278,11	41 329,32	0,08
827,00	KKR & CO INC -A-	USD	34 225,38	41 311,62	0,08
313,00	DIGITAL REALTY TRUST INC	USD	35 546,51	39 711,57	0,08
230,00	T ROWE PRICE GROUP INC	USD	32 188,92	38 395,38	0,07
430,00	PRUDENTIAL FINANCIAL INC	USD	32 664,24	37 154,97	0,07
899,00	UDR INC	USD	33 157,51	37 130,45	0,07
271,00	TRAVELERS COS INC	USD	34 171,55	34 211,48	0,07
157,00	AMERIPRISE FINANCIAL INC	USD	30 837,76	32 948,93	0,06
299,00	ALLSTATE CORP	USD	27 442,92	32 887,71	0,06
816,00	AMERICAN INTERNATIONAL GROUP INC	USD	31 105,62	32 752,83	0,06
282,00	SIMON PROPERTY GROUP INC	USD	27 543,88	31 027,36	0,06
669,00	AFLAC INC	USD	27 844,46	30 271,12	0,06
298,00	DISCOVER FINANCIAL SERVICES	USD	24 219,29	29 724,60	0,06
200,00	NASDAQ INC	USD	24 874,78	29 648,35	0,06
186,00	ALEXANDRIA REAL ESTATE EQUITIES INC	USD	25 771,29	28 535,98	0,06
179,00	FIRST REPUBLIC BANK CA	USD	26 242,56	28 251,47	0,05
870,00	FIFTH THIRD BANCORP	USD	26 910,80	28 046,28	0,05
59,00	SVB FINANCIAL GROUP	USD	25 883,06	27 683,07	0,05
391,00	WELLTOWER INC	USD	23 998,34	27 398,67	0,05
619,00	BANK OF NEW YORK MELLON CORP	USD	23 181,45	26 740,33	0,05
918,00	WEYERHAEUSER CO	USD	27 419,38	26 644,36	0,05
900,00	HEALTHPEAK PROPERTIES INC	USD	23 795,26	25 264,34	0,05
537,00	SYNCHRONY FINANCIAL	USD	18 334,42	21 970,85	0,04
124,00	AVALONBAY COMMUNITIES INC	USD	19 113,26	21 821,02	0,04
811,00	EQUITABLE HOLDINGS INC	USD	21 214,22	20 823,79	0,04
1 700,00	HUNTINGTON BANCSHARES INC	USD	22 530,65	20 456,18	0,04
147,00	EXTRA SPACE STORAGE INC	USD	16 832,38	20 306,54	0,04
635,00	INVITATION HOMES INC	USD	16 559,54	19 967,23	0,04
377,00	HARTFORD FINANCIAL SERVICES GROUP INC	USD	18 744,40	19 700,38	0,04
279,00	STATE STREET CORP	USD	18 235,93	19 357,54	0,04
266,00	CBRE GROUP INC -A-	USD	17 262,70	19 229,42	0,04
194,00	NORTHERN TRUST CORP	USD	16 504,51	18 914,13	0,04
285,00	EQUITY RESIDENTIAL	USD	16 677,54	18 504,92	0,04
477,00	CITIZENS FINANCIAL GROUP INC	USD	18 177,91	18 450,10	0,04
363,00	VENTAS INC	USD	16 778,27	17 478,11	0,03
1 021,00	MEDICAL PROPERTIES TRUST INC	USD	18 621,18	17 305,08	0,03
649,00	VICI PROPERTIES INC	USD	15 484,88	16 976,11	0,03
268,00	WP CAREY INC	USD	15 979,42	16 863,27	0,03
960,00	KEYCORP	USD	16 860,70	16 716,41	0,03
169,00	BOSTON PROPERTIES INC	USD	14 807,30	16 329,96	0,03
348,00	LOEWS CORP	USD	15 651,22	16 036,93	0,03
376,00	ALLY FINANCIAL INC	USD	14 153,19	15 802,20	0,03
125,00	M&T BANK CORP	USD	16 613,23	15 316,42	0,03
405,00	IRON MOUNTAIN INC	USD	12 447,06	14 452,81	0,03
1 930,00	ANNALY CAPITAL MANAGEMENT INC	USD	13 867,63	14 451,80	0,03
358,00	DUKE REALTY CORP	USD	12 012,26	14 294,03	0,03
816,00	REGIONS FINANCIAL CORP	USD	14 872,00	13 885,55	0,03
138,00	CINCINNATI FINANCIAL CORP	USD	12 040,00	13 570,75	0,03

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
94,00	MID-AMERICA APARTMENT COMMUNITIES INC	USD	11 095,75	13 349,75	0,03
120,00	RAYMOND JAMES FINANCIAL INC	USD	12 388,66	13 144,44	0,03
216,00	PRINCIPAL FINANCIAL GROUP INC	USD	10 921,91	11 509,43	0,02
212,00	APOLLO GLOBAL MANAGEMENT INC	USD	8 685,79	11 119,31	0,02
769,00	AGNC INVESTMENT CORP	USD	10 732,90	10 952,36	0,02
43,00	ESSEX PROPERTY TRUST INC	USD	9 818,48	10 878,17	0,02
75,00	SUN COMMUNITIES INC	USD	9 546,25	10 839,86	0,02
10,00	MARKEL CORP	USD	9 220,72	10 006,83	0,02
252,00	CARLYLE GROUP INC	USD	8 173,93	9 876,85	0,02
171,00	ARES MANAGEMENT CORP -A-	USD	7 561,23	9 169,31	0,02
143,00	WR BERKLEY CORP	USD	9 065,36	8 975,03	0,02
610,00	HOST HOTELS & RESORTS INC	USD	8 717,75	8 790,70	0,02
232,00	FNF GROUP	USD	7 924,62	8 502,16	0,02
73,00	CAMDEN PROPERTY TRUST	USD	6 490,05	8 166,71	0,02
171,00	BROWN & BROWN INC	USD	6 851,43	7 662,48	0,02
75,00	CBOE GLOBAL MARKETS INC	USD	6 252,46	7 529,09	0,01
103,00	TRADEWEB MARKETS INC -A-	USD	6 251,27	7 344,36	0,01
108,00	EQUITY LIFESTYLE PROPERTIES INC	USD	5 569,70	6 767,41	0,01
246,00	FRANKLIN RESOURCES INC	USD	5 742,77	6 635,92	0,01
162,00	VEREIT INC	USD	5 327,22	6 274,27	0,01
318,00	WESTERN UNION CO	USD	6 316,51	6 159,42	0,01
52,00	AMERICAN FINANCIAL GROUP INC	USD	4 888,69	5 468,79	0,01
103,00	LINCOLN NATIONAL CORP	USD	5 136,58	5 457,89	0,01
9,00	ALLEGHANY CORP	USD	4 843,25	5 062,51	0,01
30,00	ERIE INDEMNITY CO -A-	USD	5 847,81	4 891,22	0,01
156,00	OMEGA HEALTHCARE INVESTORS INC	USD	4 972,61	4 773,79	0,01
88,00	REGENCY CENTERS CORP	USD	4 114,98	4 754,33	0,01
57,00	GLOBE LIFE INC	USD	4 652,29	4 578,17	0,01
34,00	ASSURANT INC	USD	3 595,64	4 477,71	0,01
86,00	VOYA FINANCIAL INC	USD	4 364,65	4 459,90	0,01
66,00	SL GREEN REALTY CORP	USD	3 989,69	4 452,31	0,01
101,00	VORNADO REALTY TRUST	USD	3 946,50	3 974,76	0,01
180,00	STARWOOD PROPERTY TRUST INC	USD	3 766,59	3 972,17	0,01
39,00	REINSURANCE GROUP OF AMERICA INC	USD	4 105,78	3 749,05	0,01
70,00	SEI INVESTMENTS CO	USD	3 349,83	3 657,90	0,01
24,00	LPL FINANCIAL HOLDINGS INC	USD	2 885,56	2 731,70	0,01
31,00	WESTERN ALLIANCE BANCORP	USD	2 600,24	2 427,14	0,00
11,00	SIGNATURE BANK	USD	2 239,81	2 278,56	0,00
58,00	AMERICAN HOMES 4 RENT	USD	1 768,67	1 900,07	0,00
<b>Consumer Retail</b>			<b>3 929 571,61</b>	<b>4 251 175,24</b>	<b>8,17</b>
855,00	TESLA INC	USD	506 576,16	490 044,03	0,94
2 996,00	PROCTER & GAMBLE CO	USD	319 777,20	340 880,41	0,65
1 151,00	HOME DEPOT INC	USD	255 532,10	309 505,19	0,59
1 846,00	WALMART INC	USD	205 078,89	219 514,96	0,42
1 138,00	NIKE INC -B-	USD	128 616,46	148 249,88	0,28
692,00	MCDONALD'S CORP	USD	123 711,40	134 787,93	0,26
365,00	COSTCO WHOLESALE CORP	USD	102 164,19	121 780,49	0,23
1 265,00	STARBUCKS CORP	USD	113 259,47	119 267,71	0,23
562,00	TARGET CORP	USD	88 100,12	114 560,93	0,22
665,00	LOWE'S COS INC	USD	91 309,28	108 769,70	0,21
284,00	S&P GLOBAL INC	USD	79 876,84	98 294,75	0,19
1 592,00	TJX COS INC	USD	89 890,82	90 507,28	0,17
391,00	SQUARE INC -A-	USD	75 270,53	80 382,62	0,15
59,00	CHIPOTLE MEXICAN GRILL INC	USD	70 296,56	77 131,30	0,15
460,00	AUTOMATIC DATA PROCESSING INC	USD	69 293,94	77 042,88	0,15
1 516,00	GENERAL MOTORS CO	USD	69 549,36	75 640,17	0,15
597,00	BEST BUY CO INC	USD	57 689,33	57 882,64	0,11
204,00	ESTEE LAUDER COS INC -A-	USD	49 685,31	54 716,49	0,11

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
170,00	MOODY'S CORP	USD	40 329,70	51 946,09	0,10
713,00	COLGATE-PALMOLIVE CO	USD	45 484,23	48 910,13	0,09
266,00	DOLLAR GENERAL CORP	USD	42 246,88	48 536,73	0,09
3 866,00	FORD MOTOR CO	USD	39 747,57	48 443,15	0,09
670,00	VF CORP	USD	44 534,80	46 350,26	0,09
682,00	PINTEREST INC	USD	43 246,97	45 403,38	0,09
258,00	GLOBAL PAYMENTS INC	USD	42 970,32	40 800,49	0,08
481,00	LENNAR CORP -A-	USD	36 909,92	40 296,25	0,08
610,00	TRADE DESK INC -A-	USD	37 036,80	39 792,21	0,08
264,00	VERISK ANALYTICS INC	USD	37 733,89	38 895,40	0,07
322,00	MARRIOTT INTERNATIONAL INC -A-	USD	41 215,03	37 068,40	0,07
115,00	LULULEMON ATHLETICA INC	USD	29 957,72	35 392,13	0,07
728,00	WALGREENS BOOTS ALLIANCE INC	USD	30 599,54	32 296,20	0,06
410,00	DR HORTON INC	USD	29 092,56	31 243,51	0,06
288,00	PELTON INTERACTIVE INC	USD	27 726,11	30 118,68	0,06
270,00	CARMAX INC	USD	28 254,81	29 404,24	0,06
91,00	CINTAS CORP	USD	25 669,27	29 312,74	0,06
210,00	MATCH GROUP INC	USD	27 173,58	28 554,25	0,05
158,00	ETSY INC	USD	26 794,16	27 424,49	0,05
621,00	FASTENAL CO	USD	24 553,82	27 229,94	0,05
380,00	COSTAR GROUP INC	USD	26 004,73	26 538,14	0,05
121,00	GARTNER INC	USD	18 577,51	24 712,19	0,05
231,00	ROSS STORES INC	USD	23 697,10	24 153,80	0,05
231,00	HILTON WORLDWIDE HOLDINGS INC	USD	24 217,65	23 495,41	0,05
260,00	CAESARS ENTERTAINMENT INC	USD	22 267,91	22 746,43	0,04
81,00	UNITED RENTALS INC	USD	21 007,61	21 789,19	0,04
204,00	GENUINE PARTS CO	USD	19 239,90	21 755,52	0,04
222,00	YUM! BRANDS INC	USD	19 803,54	21 533,56	0,04
106,00	EQUIFAX INC	USD	16 388,90	21 408,25	0,04
16,00	AUTOZONE INC	USD	15 911,56	20 132,82	0,04
428,00	WESTROCK CO	USD	18 727,03	19 207,48	0,04
214,00	DOLLAR TREE INC	USD	17 878,17	17 955,13	0,03
45,00	DOMINO'S PIZZA INC	USD	14 146,24	17 701,36	0,03
37,00	O'REILLY AUTOMOTIVE INC	USD	14 638,48	17 665,71	0,03
110,00	TRACTOR SUPPLY CO	USD	15 354,51	17 258,28	0,03
221,00	PACCAR INC	USD	17 273,17	16 632,30	0,03
57,00	ULTA SALON COSMETICS & FRAGRANCE INC	USD	15 611,80	16 619,34	0,03
85,00	WHIRLPOOL CORP	USD	14 913,21	15 626,69	0,03
90,00	ADVANCE AUTO PARTS INC	USD	12 966,14	15 568,42	0,03
38,00	MARKETAXESS HOLDINGS INC	USD	16 375,55	14 854,89	0,03
514,00	ALTICE USA INC	USD	14 637,44	14 797,16	0,03
40,00	VW GRAINGER INC	USD	12 902,54	14 773,58	0,03
400,00	MGM RESORTS INTERNATIONAL	USD	13 054,85	14 385,69	0,03
37,00	POOL CORP	USD	11 932,30	14 310,15	0,03
154,00	TRANSUNION	USD	11 196,74	14 259,83	0,03
107,00	DARDEN RESTAURANTS INC	USD	12 490,52	13 172,21	0,03
255,00	LAS VEGAS SANDS CORP	USD	13 554,82	11 329,74	0,02
52,00	FLEETCOR TECHNOLOGIES INC	USD	12 449,23	11 227,86	0,02
41,00	BURLINGTON STORES INC	USD	9 555,52	11 132,12	0,02
370,00	GAP INC	USD	9 790,17	10 498,77	0,02
232,00	DRAFTKINGS INC	USD	11 840,65	10 206,12	0,02
40,00	CARVANA CO	USD	9 257,33	10 180,28	0,02
88,00	COPART INC	USD	8 020,75	9 782,47	0,02
136,00	CHEWY INC	USD	10 339,32	9 141,20	0,02
129,00	CHEGG INC	USD	8 832,53	9 040,55	0,02
2,00	NVR INC	USD	7 761,62	8 387,38	0,02
132,00	L BRANDS INC	USD	7 300,71	8 020,84	0,02
29,00	VAIL RESORTS INC	USD	7 610,18	7 740,18	0,02
15,00	AMERCO	USD	6 981,58	7 455,09	0,01

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
189,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM -C-	USD	7 061,66	7 393,29	0,01
177,00	LKQ CORP	USD	6 321,76	7 346,26	0,01
178,00	TERMINIX GLOBAL HOLDINGS INC	USD	7 300,93	7 161,12	0,01
42,00	MOHAWK INDUSTRIES INC	USD	6 382,47	6 806,62	0,01
41,00	SCOTTS MIRACLE-GRO CO	USD	7 341,64	6 635,23	0,01
59,00	WYNN RESORTS LTD	USD	6 577,75	6 084,57	0,01
81,00	LIVE NATION ENTERTAINMENT INC	USD	6 033,45	5 982,62	0,01
258,00	NEWELL BRANDS INC	USD	5 278,44	5 976,27	0,01
68,00	DICK'S SPORTING GOODS INC	USD	5 395,51	5 744,93	0,01
140,00	BORGWARNER INC	USD	5 513,34	5 730,33	0,01
124,00	PULTEGROUP INC	USD	5 665,51	5 705,94	0,01
125,00	SOUTHWEST AIRLINES CO	USD	6 176,61	5 595,96	0,01
68,00	HASBRO INC	USD	5 159,43	5 419,81	0,01
78,00	PENN NATIONAL GAMING INC	USD	5 871,21	5 030,96	0,01
3,00	CABLE ONE INC	USD	4 775,32	4 838,88	0,01
33,00	PROOFPOINT INC	USD	4 685,28	4 835,21	0,01
20,00	WATSCO INC	USD	4 720,25	4 834,13	0,01
93,00	EVERGY INC	USD	4 251,96	4 739,01	0,01
118,00	NEW YORK TIMES CO	USD	4 157,16	4 333,33	0,01
115,00	DELTA AIR LINES INC	USD	4 714,36	4 195,04	0,01
14,00	LITHIA MOTORS INC	USD	4 339,05	4 056,80	0,01
54,00	ROBERT HALF INTERNATIONAL INC	USD	3 635,24	4 051,25	0,01
49,00	AUTOLIV INC	USD	3 991,11	4 039,33	0,01
121,00	ARAMARK	USD	3 977,64	3 800,70	0,01
28,00	WILLIAMS-SONOMA INC	USD	4 104,25	3 769,46	0,01
36,00	MANPOWERGROUP INC	USD	3 676,11	3 609,71	0,01
50,00	BOOZ ALLEN HAMILTON HOLDING CORP	USD	3 245,98	3 591,36	0,01
118,00	ROLLINS INC	USD	3 453,56	3 402,98	0,01
190,00	AMERICAN AIRLINES GROUP INC	USD	3 921,57	3 398,18	0,01
84,00	TAPESTRY INC	USD	2 940,75	3 079,79	0,01
20,00	LEAR CORP	USD	2 838,81	2 956,07	0,01
5,00	RH	USD	2 896,34	2 862,80	0,01
156,00	MATTEL INC	USD	2 784,46	2 644,07	0,01
137,00	UNDER ARMOUR INC -A-	USD	2 693,12	2 443,33	0,00
90,00	LEVI STRAUSS & CO -A-	USD	2 273,15	2 103,72	0,00
15,00	BRIGHT HORIZONS FAMILY SOLUTIONS INC	USD	2 260,18	1 860,74	0,00
19,00	TEXAS ROADHOUSE INC	USD	1 691,10	1 541,28	0,00
<b>Health</b>			<b>3 736 690,60</b>	<b>4 141 609,35</b>	<b>7,95</b>
3 068,00	JOHNSON & JOHNSON	USD	412 644,00	426 192,82	0,82
1 071,00	UNITEDHEALTH GROUP INC	USD	302 654,77	361 641,81	0,69
2 231,00	ABBOTT LABORATORIES	USD	220 853,09	218 095,71	0,42
465,00	THERMO FISHER SCIENTIFIC INC	USD	175 546,72	197 806,25	0,38
5 648,00	PFIZER INC	USD	160 517,32	186 504,40	0,36
2 750,00	MERCK & CO INC	USD	163 410,64	180 341,84	0,35
705,00	DANAHER CORP	USD	132 610,61	159 535,97	0,31
743,00	ELI LILLY & CO	USD	123 327,47	143 800,72	0,28
1 361,00	ABBVIE INC	USD	121 481,81	129 271,41	0,25
580,00	AMGEN INC	USD	111 880,33	119 213,20	0,23
1 895,00	BRISTOL-MYERS SQUIBB CO	USD	98 206,53	106 774,46	0,20
1 633,00	GILEAD SCIENCES INC	USD	86 773,92	94 821,08	0,18
1 261,00	CVS HEALTH CORP	USD	76 874,12	88 724,00	0,17
548,00	ZOETIS INC	USD	71 625,66	86 116,22	0,16
246,00	ANTHEM INC	USD	66 635,35	79 199,56	0,15
462,00	VERTEX PHARMACEUTICALS INC	USD	82 826,50	78 550,48	0,15
343,00	BECTON DICKINSON & CO	USD	69 341,99	70 338,25	0,13
89,00	INTUITIVE SURGICAL INC	USD	55 335,00	69 017,56	0,13
156,00	HUMANA INC	USD	50 858,37	58 237,87	0,11
102,00	IDEXX LABORATORIES INC	USD	43 640,43	54 319,98	0,10

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
269,00	MODERNA INC	USD	33 287,39	53 300,94	0,10
234,00	STRYKER CORP	USD	47 686,52	51 249,51	0,10
116,00	ILLUMINA INC	USD	42 984,06	46 287,49	0,09
1 283,00	BOSTON SCIENTIFIC CORP	USD	41 786,03	46 261,11	0,09
284,00	MCKESSON CORP	USD	43 775,66	45 798,24	0,09
126,00	DEXCOM INC	USD	40 556,10	45 368,05	0,09
88,00	ALIGN TECHNOLOGY INC	USD	41 116,99	45 339,38	0,09
249,00	HCA HEALTHCARE INC	USD	37 779,65	43 408,58	0,08
629,00	BAXTER INTERNATIONAL INC	USD	41 859,83	42 697,09	0,08
248,00	ALEXION PHARMACEUTICALS INC	USD	31 771,93	38 418,13	0,07
184,00	IQVIA HOLDINGS INC	USD	29 800,61	37 597,49	0,07
513,00	BIOMARIN PHARMACEUTICAL INC	USD	33 535,74	36 094,69	0,07
958,00	CORTEVA INC	USD	37 330,17	35 827,03	0,07
393,00	EDWARDS LIFESCIENCES CORP	USD	27 289,16	34 322,45	0,07
608,00	HOLOGIC INC	USD	34 987,16	34 206,71	0,07
72,00	REGENERON PHARMACEUTICALS INC	USD	27 580,03	33 910,84	0,06
358,00	CATALENT INC	USD	30 979,68	32 639,30	0,06
105,00	BIOGEN INC	USD	24 193,64	30 658,85	0,06
140,00	RESMED INC	USD	22 732,61	29 102,61	0,06
207,00	SEAGEN INC	USD	25 812,81	27 558,09	0,05
421,00	CENTENE CORP	USD	20 934,35	25 890,48	0,05
240,00	EXACT SCIENCES CORP	USD	24 221,60	25 157,59	0,05
78,00	CHARLES RIVER LABORATORIES INTERNATIONAL INC	USD	21 022,99	24 330,67	0,05
80,00	WEST PHARMACEUTICAL SERVICES INC	USD	18 501,86	24 224,63	0,05
217,00	QUEST DIAGNOSTICS INC	USD	21 763,63	24 148,31	0,05
155,00	TELADOC HEALTH INC	USD	28 547,66	21 734,49	0,04
93,00	LABORATORY CORP OF AMERICA HOLDINGS	USD	18 948,37	21 632,55	0,04
155,00	ZIMMER BIOMET HOLDINGS INC	USD	20 787,56	21 019,55	0,04
423,00	CARDINAL HEALTH INC	USD	19 990,42	20 363,49	0,04
272,00	INCYTE CORP	USD	18 142,68	19 296,19	0,04
35,00	BIO-RAD LABORATORIES INC -A-	USD	16 941,70	19 015,21	0,04
183,00	AMERISOURCEBERGEN CORP	USD	16 961,55	17 667,31	0,03
80,00	NOVAVAX INC	USD	10 611,62	14 322,28	0,03
59,00	INSULET CORP	USD	12 702,79	13 657,21	0,03
47,00	ABIOMED INC	USD	11 972,76	12 369,65	0,02
408,00	ELANCO ANIMAL HEALTH INC	USD	11 084,69	11 934,83	0,02
30,00	BIO-TECHNE CORP	USD	10 166,50	11 390,33	0,02
884,00	VIATRIS INC	USD	11 047,14	10 652,12	0,02
71,00	ALNYLAM PHARMACEUTICALS INC	USD	8 500,57	10 149,18	0,02
28,00	TELEFLEX INC	USD	9 475,08	9 486,56	0,02
28,00	COOPER COS INC	USD	9 033,39	9 356,23	0,02
113,00	BLUEPRINT MEDICINES CORP	USD	9 232,38	8 381,38	0,02
152,00	DENTSPLY SIRONA INC	USD	6 982,32	8 108,20	0,02
92,00	TANDEM DIABETES CARE INC	USD	6 485,37	7 556,11	0,01
33,00	MOLINA HEALTHCARE INC	USD	6 189,57	7 041,89	0,01
34,00	MASIMO CORP	USD	6 938,70	6 951,09	0,01
52,00	GUARDANT HEALTH INC	USD	5 531,49	5 445,55	0,01
38,00	PRA HEALTH SCIENCES INC	USD	5 115,05	5 293,85	0,01
34,00	UNIVERSAL HEALTH SERVICES INC -B-	USD	3 867,20	4 198,18	0,01
61,00	BRUKER CORP	USD	3 470,09	3 908,24	0,01
99,00	PPD INC	USD	3 794,17	3 847,63	0,01
36,00	DAVITA INC	USD	3 098,84	3 655,85	0,01
64,00	HAEMONETICS CORP	USD	3 479,52	3 596,39	0,01
51,00	OAK STREET HEALTH INC	USD	2 549,41	2 518,82	0,00
29,00	NEUROCRINE BIOSCIENCES INC	USD	2 647,52	2 379,86	0,00
38,00	HENRY SCHEIN INC	USD	2 059,66	2 377,28	0,00

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>2 637 961,32</b>	<b>2 875 558,48</b>	<b>5,52</b>
464,00	BROADCOM INC	USD	183 499,75	186 570,24	0,36
748,00	UNION PACIFIC CORP	USD	131 678,25	138 719,59	0,27
825,00	3M CO	USD	126 041,18	138 181,69	0,27
745,00	UNITED PARCEL SERVICE INC -B-	USD	99 788,49	130 649,78	0,25
1 791,00	RAYTHEON TECHNOLOGIES CORP	USD	116 914,74	128 838,97	0,25
672,00	HONEYWELL INTERNATIONAL INC	USD	118 659,53	124 296,42	0,24
392,00	DEERE & CO	USD	114 441,16	116 588,46	0,22
534,00	CATERPILLAR INC	USD	99 062,46	97 996,76	0,19
422,00	BOEING CO	USD	81 861,86	85 246,88	0,16
1 038,00	EMERSON ELECTRIC CO	USD	77 826,55	84 237,35	0,16
307,00	PARKER-HANNIFIN CORP	USD	78 539,30	79 503,10	0,15
6 940,00	GENERAL ELECTRIC CO	USD	75 629,70	78 769,17	0,15
408,00	L3HARRIS TECHNOLOGIES INC	USD	68 360,86	74 364,75	0,14
228,00	LOCKHEED MARTIN CORP	USD	65 994,48	72 741,17	0,14
281,00	FEDEX CORP	USD	61 537,52	70 689,51	0,14
2 313,00	CSX CORP	USD	59 648,40	62 569,36	0,12
636,00	REPUBLIC SERVICES INC	USD	52 929,38	58 998,50	0,11
283,00	ILLINOIS TOOL WORKS INC	USD	48 564,56	53 349,73	0,10
435,00	WASTE MANAGEMENT INC	USD	41 699,54	51 393,73	0,10
387,00	AGILENT TECHNOLOGIES INC	USD	40 890,49	48 235,47	0,09
157,00	NORTHROP GRUMMAN CORP	USD	39 930,52	48 114,08	0,09
205,00	NORFOLK SOUTHERN CORP	USD	44 560,13	45 879,94	0,09
256,00	STANLEY BLACK & DECKER INC	USD	41 028,26	44 251,13	0,09
107,00	ROPER TECHNOLOGIES INC	USD	35 199,28	42 424,64	0,08
164,00	OLD DOMINION FREIGHT LINE INC	USD	31 692,87	35 098,39	0,07
501,00	OTIS WORLDWIDE CORP	USD	28 279,11	34 544,86	0,07
62,00	TRANSDIGM GROUP INC	USD	31 123,94	33 840,93	0,07
140,00	KANSAS CITY SOUTHERN	USD	26 978,22	33 452,89	0,06
160,00	CUMMINS INC	USD	34 529,75	32 894,49	0,06
562,00	AMPHENOL CORP -A-	USD	30 392,45	32 419,60	0,06
198,00	GENERAL DYNAMICS CORP	USD	28 563,96	31 432,21	0,06
615,00	MASCO CORP	USD	29 403,67	30 550,33	0,06
704,00	CARRIER GLOBAL CORP	USD	22 263,60	28 850,98	0,06
252,00	AMETEK INC	USD	26 346,90	28 368,31	0,05
415,00	BALL CORP	USD	29 479,81	28 352,55	0,05
185,00	VULCAN MATERIALS CO	USD	26 672,95	27 154,85	0,05
22,00	METTLER-TOLEDO INTERNATIONAL INC	USD	20 528,25	25 699,86	0,05
235,00	EXPEDITORS INTERNATIONAL OF WASHINGTON INC	USD	19 830,73	25 087,26	0,05
69,00	GENERAC HOLDINGS INC	USD	18 353,58	24 154,93	0,05
159,00	KEYSIGHT TECHNOLOGIES INC	USD	18 704,04	20 702,57	0,04
154,00	DOVER CORP	USD	16 336,98	19 556,78	0,04
54,00	TELEDYNE TECHNOLOGIES INC	USD	18 285,85	19 071,43	0,04
61,00	MARTIN MARIETTA MATERIALS INC	USD	17 509,52	18 096,30	0,03
73,00	ROCKWELL AUTOMATION INC	USD	15 340,45	17 606,42	0,03
143,00	HEICO CORP	USD	15 494,01	16 811,75	0,03
122,00	PERKINELMER INC	USD	13 355,64	15 884,99	0,03
502,00	HOWMET AEROSPACE INC	USD	12 878,36	14 591,39	0,03
47,00	WATERS CORP	USD	11 019,84	13 697,33	0,03
228,00	FORTIVE CORP	USD	12 884,84	13 408,14	0,03
150,00	CROWN HOLDINGS INC	USD	12 596,67	12 928,15	0,03
160,00	CH ROBINSON WORLDWIDE INC	USD	12 625,51	12 637,82	0,02
91,00	JB HUNT TRANSPORT SERVICES INC	USD	12 021,83	12 503,96	0,02
96,00	XPO LOGISTICS INC	USD	10 002,92	11 324,25	0,02
81,00	AVALARA INC	USD	10 447,94	11 051,35	0,02
108,00	XYLEM INC	USD	9 501,82	10 924,76	0,02
226,00	SERVICE CORP INTERNATIONAL	USD	9 875,68	10 212,78	0,02
136,00	A O SMITH CORP	USD	7 290,41	8 263,90	0,02
72,00	JACOBS ENGINEERING GROUP INC	USD	7 183,80	8 100,38	0,02

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
187,00	INGERSOLL RAND INC	USD	7 501,23	7 696,66	0,01
73,00	HEICO CORP -A-	USD	7 230,97	7 644,10	0,01
103,00	TRIMBLE INC	USD	6 435,98	7 107,25	0,01
38,00	HUNTINGTON INGALLS INDUSTRIES INC	USD	6 134,97	6 753,10	0,01
78,00	FORTUNE BRANDS HOME & SECURITY INC	USD	5 705,37	6 551,63	0,01
112,00	TEXTRON INC	USD	4 987,32	6 494,84	0,01
89,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	USD	5 560,45	6 176,49	0,01
28,00	IDEX CORP	USD	4 890,00	5 195,55	0,01
62,00	OWENS CORNING	USD	4 844,90	5 118,30	0,01
27,00	SNAP-ON INC	USD	4 688,95	5 086,94	0,01
65,00	COGNEX CORP	USD	4 450,42	4 606,84	0,01
46,00	ARROW ELECTRONICS INC	USD	4 226,87	4 415,36	0,01
47,00	LEIDOS HOLDINGS INC	USD	3 791,42	4 006,83	0,01
33,00	PACKAGING CORP OF AMERICA	USD	3 646,45	3 768,33	0,01
16,00	NORDSON CORP	USD	2 624,87	2 961,60	0,01
10,00	LENNOX INTERNATIONAL INC	USD	2 397,86	2 958,09	0,01
68,00	KNIGHT-SWIFT TRANSPORTATION HOLDINGS INC	USD	2 654,28	2 606,69	0,01
66,00	BUILDERS FIRSTSOURCE INC	USD	2 319,78	2 374,20	0,00
43,00	SEALED AIR CORP	USD	1 786,94	2 148,37	0,00
<b>Basic Goods</b>			<b>1 090 826,31</b>	<b>1 177 286,43</b>	<b>2,26</b>
4 493,00	COCA-COLA CO	USD	190 635,29	205 005,57	0,39
1 847,00	PHILIP MORRIS INTERNATIONAL INC	USD	135 137,38	154 360,47	0,30
1 129,00	PEPSICO INC	USD	124 569,33	141 060,67	0,27
3 089,00	ALTRIA GROUP INC	USD	121 372,88	124 195,50	0,24
1 333,00	MONDELEZ INTERNATIONAL INC -A-	USD	60 987,53	70 185,07	0,13
1 019,00	GENERAL MILLS INC	USD	49 719,75	52 354,87	0,10
1 601,00	KROGER CO	USD	46 784,50	51 719,60	0,10
346,00	KIMBERLY-CLARK CORP	USD	37 582,29	39 031,84	0,08
1 123,00	KRAFT HEINZ CO	USD	36 442,91	38 617,01	0,07
184,00	CONSTELLATION BRANDS INC -A-	USD	34 372,72	36 289,52	0,07
688,00	ARCHER-DANIELS-MIDLAND CO	USD	33 275,23	35 157,08	0,07
367,00	SYSCO CORP	USD	24 523,03	24 061,25	0,05
162,00	HERSHEY CO	USD	20 577,43	23 793,87	0,05
319,00	TYSON FOODS INC -A-	USD	19 004,58	19 840,99	0,04
605,00	KEURIG DR PEPPER INC	USD	17 107,87	17 978,07	0,03
228,00	MONSTER BEVERAGE CORP	USD	16 715,86	17 562,85	0,03
232,00	MCCORMICK & CO INC	USD	16 629,25	17 278,21	0,03
17,00	BOSTON BEER CO INC -A-	USD	15 685,35	14 633,27	0,03
252,00	KELLOGG CO	USD	12 789,52	13 669,91	0,03
74,00	AVERY DENNISON CORP	USD	11 352,75	13 118,94	0,03
395,00	CONAGRA BRANDS INC	USD	12 038,97	12 117,46	0,02
74,00	CLOROX CO	USD	11 186,59	11 226,35	0,02
123,00	BROWN-FORMAN CORP -B-	USD	7 539,17	7 772,68	0,02
68,00	JM SMUCKER CO	USD	6 518,46	7 429,59	0,01
173,00	HORMEL FOODS CORP	USD	6 747,83	6 965,80	0,01
93,00	CHURCH & DWIGHT CO INC	USD	6 436,07	6 683,07	0,01
122,00	MOLSON COORS BREWING CO -B-	USD	5 397,45	5 523,38	0,01
120,00	CAMPBELL SOUP CO	USD	4 579,79	4 613,20	0,01
49,00	LAMB WESTON HOLDINGS INC	USD	3 359,53	3 332,78	0,01
30,00	DARLING INGREDIENTS INC	USD	1 757,00	1 707,56	0,00
<b>Energy</b>			<b>849 387,73</b>	<b>927 850,18</b>	<b>1,78</b>
4 155,00	EXXON MOBIL CORP	USD	196 669,49	221 011,27	0,43
1 976,00	CHEVRON CORP	USD	169 588,57	174 522,42	0,34
1 142,00	CONOCOPHILLIPS	USD	51 323,45	58 645,56	0,11
3 507,00	KINDER MORGAN INC	USD	47 274,07	53 910,60	0,10
838,00	MARATHON PETROLEUM CORP	USD	38 797,37	42 694,94	0,08
1 897,00	WILLIAMS COS INC	USD	38 654,11	42 470,13	0,08
1 578,00	OCCIDENTAL PETROLEUM CORP	USD	35 627,74	41 608,93	0,08

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
475,00	EOG RESOURCES INC	USD	29 693,65	33 421,01	0,06
404,00	HESS CORP	USD	23 548,07	29 747,25	0,06
204,00	PIONEER NATURAL RESOURCES CO	USD	25 843,10	27 956,88	0,05
1 397,00	BAKER HUGHES A GE CO	USD	28 421,79	26 941,04	0,05
1 022,00	DEVON ENERGY CORP	USD	20 307,77	25 155,72	0,05
286,00	PHILLIPS 66	USD	20 216,81	20 696,95	0,04
124,00	ENPHASE ENERGY INC	USD	17 906,73	19 200,70	0,04
980,00	HALLIBURTON CO	USD	18 067,91	19 105,82	0,04
267,00	VALERO ENERGY CORP	USD	17 154,74	17 579,35	0,03
314,00	ONEOK INC	USD	12 568,49	14 732,23	0,03
1 272,00	MARATHON OIL CORP	USD	12 736,17	14 608,85	0,03
384,00	PLUG POWER INC	USD	15 574,81	11 070,88	0,02
116,00	NEXTERA ENERGY PARTNERS LP	USD	7 216,01	7 469,23	0,02
101,00	CHENIERE ENERGY INC	USD	6 187,84	7 387,42	0,01
170,00	TARGA RESOURCES CORP	USD	5 045,66	6 371,95	0,01
110,00	SUNRUN INC	USD	4 826,80	5 173,96	0,01
64,00	ESSENTIAL UTILITIES INC	USD	2 320,53	2 466,31	0,01
114,00	APA CORP	USD	2 197,81	2 079,28	0,00
141,00	NATIONAL OILWELL VARCO INC	USD	1 618,24	1 821,50	0,00
<b>Multi-Utilities</b>			<b>792 125,52</b>	<b>825 584,24</b>	<b>1,59</b>
1 835,00	NEXTERA ENERGY INC	USD	111 494,65	113 389,61	0,22
885,00	DUKE ENERGY CORP	USD	66 708,26	73 671,61	0,14
1 277,00	SOUTHERN CO	USD	63 375,87	65 158,30	0,12
934,00	DOMINION ENERGY INC	USD	56 535,60	57 942,78	0,11
773,00	EVERSOURCE ENERGY	USD	51 800,00	52 302,46	0,10
466,00	DTE ENERGY CO	USD	51 462,84	50 926,36	0,10
1 066,00	EXELON CORP	USD	36 761,30	39 830,03	0,08
344,00	SEMPRA ENERGY	USD	35 830,04	38 429,12	0,07
556,00	XCEL ENERGY INC	USD	28 978,43	30 887,31	0,06
404,00	WEC ENERGY GROUP INC	USD	28 270,98	30 302,54	0,06
613,00	EDISON INTERNATIONAL	USD	29 242,93	29 887,55	0,06
590,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	28 171,71	29 721,38	0,06
345,00	AMERICAN ELECTRIC POWER CO INC	USD	22 350,62	24 608,77	0,05
450,00	CMS ENERGY CORP	USD	21 781,63	22 418,41	0,04
354,00	CONSOLIDATED EDISON INC	USD	20 920,79	21 408,94	0,04
197,00	ENTERGY CORP	USD	15 498,97	16 562,01	0,03
121,00	AMERICAN WATER WORKS CO INC	USD	14 753,08	15 726,22	0,03
483,00	FIRSTENERGY CORP	USD	14 122,25	15 155,09	0,03
215,00	AMEREN CORP	USD	13 930,66	14 511,00	0,03
590,00	PPL CORP	USD	13 641,30	13 915,42	0,03
598,00	AES CORP	USD	13 693,00	13 146,01	0,02
437,00	CENTERPOINT ENERGY INC	USD	7 813,11	9 035,53	0,02
405,00	NISOURCE INC	USD	7 781,42	8 367,06	0,02
942,00	PG&E CORP	USD	8 901,53	8 078,37	0,02
394,00	VISTRA ENERGY CORP	USD	6 511,62	6 163,00	0,01
179,00	NRG ENERGY INC	USD	5 820,06	6 082,89	0,01
66,00	ATMOS ENERGY CORP	USD	4 909,78	5 348,90	0,01
117,00	UGI CORP	USD	3 898,69	4 568,91	0,01
81,00	ALLIANT ENERGY CORP	USD	3 234,79	3 808,55	0,01
76,00	OGE ENERGY CORP	USD	2 120,57	2 156,50	0,00
30,00	PINNACLE WEST CAPITAL CORP	USD	1 809,04	2 073,61	0,00
<b>Raw materials</b>			<b>514 317,43</b>	<b>556 097,87</b>	<b>1,07</b>
1 246,00	DOW INC	USD	66 748,04	66 486,92	0,13
1 103,00	NEWMONT GOLD CORP CORP	USD	54 165,01	58 949,41	0,11
227,00	SHERWIN-WILLIAMS CO	USD	43 774,54	52 151,21	0,10
287,00	ECOLAB INC	USD	50 956,39	49 846,83	0,10
203,00	AIR PRODUCTS & CHEMICALS INC	USD	44 765,70	49 244,46	0,10
305,00	PPG INDUSTRIES INC	USD	38 029,14	43 662,89	0,08

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



## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
337,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	38 968,11	42 455,33	0,08
647,00	DUPONT DE NEMOURS INC	USD	40 094,39	42 233,11	0,08
1 214,00	FREEMPORT-MCMORAN INC	USD	37 549,91	37 989,31	0,07
339,00	NUCOR CORP	USD	19 744,79	27 422,42	0,05
419,00	INTERNATIONAL PAPER CO	USD	18 128,13	21 661,93	0,04
113,00	FMC CORP	USD	10 041,95	10 309,97	0,02
71,00	ALBEMARLE CORP	USD	9 350,81	10 085,72	0,02
86,00	EASTMAN CHEMICAL CO	USD	8 297,58	8 466,56	0,02
66,00	CELANESE CORP -A-	USD	8 053,98	8 437,13	0,02
170,00	CF INDUSTRIES HOLDINGS INC	USD	7 241,50	7 375,41	0,01
262,00	MOSAIC CO	USD	7 376,09	7 049,85	0,01
96,00	STEEL DYNAMICS INC	USD	3 475,26	4 824,69	0,01
35,00	RELIANCE STEEL & ALUMINUM CO	USD	4 580,70	4 453,58	0,01
40,00	RPM INTERNATIONAL INC	USD	2 975,41	2 991,14	0,01
<b>Unused Consumer Discretionary</b>			<b>2 740,25</b>	<b>2 677,69</b>	<b>0,01</b>
171,00	UNDER ARMOUR INC	USD	2 740,25	2 677,69	0,01
<b>JAPAN</b>			<b>3 073 351,33</b>	<b>3 051 903,81</b>	<b>5,86</b>
<b>Consumer Retail</b>			<b>995 303,00</b>	<b>999 756,27</b>	<b>1,92</b>
2 100,00	TOYOTA MOTOR CORP	JPY	132 104,15	154 919,61	0,30
1 200,00	SONY CORP	JPY	107 543,65	98 599,71	0,19
1 300,00	RECRUIT HOLDINGS CO LTD	JPY	54 626,57	54 025,47	0,10
1 900,00	HONDA MOTOR CO LTD	JPY	45 560,61	51 244,80	0,10
100,00	NINTENDO CO LTD	JPY	51 365,58	49 094,72	0,09
1 700,00	ITOCHU CORP	JPY	43 265,37	41 330,13	0,08
2 000,00	MITSUI & CO LTD	JPY	35 956,23	37 994,85	0,07
1 300,00	MITSUBISHI CORP	JPY	30 859,36	29 906,60	0,06
500,00	DENSO CORP	JPY	26 275,15	28 790,54	0,06
500,00	KAO CORP	JPY	27 740,59	25 964,29	0,05
125,00	SHIMANO INC	JPY	23 962,01	25 024,10	0,05
1 100,00	AEON CO LTD	JPY	28 510,16	24 946,23	0,05
400,00	SHISEIDO CO LTD	JPY	25 322,35	24 831,51	0,05
200,00	ORIENTAL LAND CO LTD	JPY	28 387,06	24 053,53	0,05
2 300,00	PANASONIC CORP	JPY	25 404,06	22 463,00	0,04
500,00	BRIDGESTONE CORP	JPY	16 742,47	19 202,56	0,04
2 500,00	MARUBENI CORP	JPY	15 911,60	18 349,74	0,03
1 600,00	SUMITOMO CORP	JPY	19 463,00	18 088,01	0,03
1 000,00	SEKISUI HOUSE LTD	JPY	16 454,77	17 310,79	0,03
500,00	UNICORP	JPY	17 078,60	16 980,30	0,03
400,00	TOYOTA TSUSHO CORP	JPY	14 584,73	15 954,65	0,03
600,00	DAIWA HOUSE INDUSTRY CO LTD	JPY	14 709,20	15 202,50	0,03
1 200,00	SUMITOMO ELECTRIC INDUSTRIES LTD	JPY	14 795,28	14 942,67	0,03
100,00	NITORI HOLDINGS CO LTD	JPY	15 505,21	14 936,59	0,03
200,00	TOYOTA INDUSTRIES CORP	JPY	14 484,37	14 602,30	0,03
600,00	YAMAHA MOTOR CO LTD	JPY	11 640,17	13 766,58	0,03
800,00	SUBARU CORP	JPY	12 771,22	13 319,85	0,03
200,00	SECOM CO LTD	JPY	14 856,50	12 830,57	0,02
699,00	JAPAN AIRLINES CO LTD	JPY	13 890,25	12 750,79	0,02
200,00	BANDAI NAMCO HOLDINGS INC	JPY	13 243,19	11 712,23	0,02
800,00	SEKISUI CHEMICAL CO LTD	JPY	12 443,29	11 542,05	0,02
600,00	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	JPY	11 771,00	10 511,83	0,02
200,00	KOITO MANUFACTURING CO LTD	JPY	11 464,23	10 499,68	0,02
700,00	LION CORP	JPY	11 503,47	10 008,88	0,02
500,00	ANA HOLDINGS INC	JPY	10 198,51	9 922,27	0,02
200,00	YAMAHA CORP	JPY	9 322,39	9 162,52	0,02
400,00	NIHON M&A CENTER INC	JPY	9 145,19	8 755,30	0,02
174,00	SUZUKI MOTOR CORP	JPY	6 441,46	6 214,52	0,01

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>631 097,76</b>	<b>626 557,04</b>	<b>1,20</b>
1 100,00	HITACHI LTD	JPY	43 427,95	53 160,12	0,10
400,00	HOYA CORP	JPY	38 887,30	44 764,18	0,09
100,00	KEYENCE CORP	JPY	41 349,79	42 598,90	0,08
400,00	NIDEC CORP	JPY	43 123,21	39 126,87	0,08
500,00	MURATA MANUFACTURING CO LTD	JPY	36 164,12	32 220,79	0,06
200,00	DAIKIN INDUSTRIES LTD	JPY	33 448,88	31 438,25	0,06
479,00	EAST JAPAN RAILWAY CO	JPY	29 708,26	28 847,77	0,06
1 900,00	mitsubishi electric corp	JPY	23 912,16	23 276,69	0,04
1 100,00	KOMATSU LTD	JPY	28 068,00	23 070,04	0,04
1 200,00	KUBOTA CORP	JPY	23 088,24	20 485,76	0,04
100,00	FANUC CORP	JPY	20 921,44	20 357,37	0,04
255,00	OMRON CORP	JPY	18 058,06	17 068,05	0,03
400,00	TOSHIBA CORP	JPY	11 053,55	14 602,30	0,03
500,00	MISUMI GROUP INC	JPY	12 774,36	14 283,21	0,03
400,00	ASAHI GLASS CO LTD	JPY	12 753,72	14 161,65	0,03
100,00	CENTRAL JAPAN RAILWAY CO	JPY	13 929,65	12 801,70	0,02
1 900,00	OBAYASHI CORP	JPY	14 085,07	12 746,24	0,02
1 100,00	TOKYU CORP	JPY	12 783,89	12 627,72	0,02
500,00	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	12 529,07	12 418,03	0,02
1 800,00	SHIMIZU CORP	JPY	11 789,80	11 651,45	0,02
500,00	MINEBEA MITSUMI INC	JPY	10 495,59	11 164,45	0,02
500,00	SG HOLDINGS CO LTD	JPY	9 833,23	11 065,69	0,02
400,00	TAISEI CORP	JPY	12 341,29	11 061,89	0,02
500,00	ODAKYU ELECTRIC RAILWAY CO LTD	JPY	12 473,78	10 659,22	0,02
200,00	KYOCERA CORP	JPY	10 901,81	10 435,86	0,02
100,00	TDK CORP	JPY	12 327,12	10 248,96	0,02
200,00	HAMAMATSU PHOTONICS KK	JPY	10 239,22	10 180,58	0,02
600,00	BROTHER INDUSTRIES LTD	JPY	10 365,40	10 106,13	0,02
200,00	WEST JAPAN RAILWAY CO	JPY	10 142,92	9 624,45	0,02
400,00	YAMATO HOLDINGS CO LTD	JPY	8 967,53	9 603,18	0,02
200,00	TOTO LTD	JPY	10 401,01	8 737,07	0,02
200,00	YASKAWA ELECTRIC CORP	JPY	8 521,13	8 250,83	0,02
200,00	KURITA WATER INDUSTRIES LTD	JPY	6 845,41	8 098,88	0,02
200,00	MAKITA CORP	JPY	7 226,78	7 946,93	0,02
100,00	DAIFUKU CO LTD	JPY	8 159,02	7 665,83	0,01
<b>Finance</b>			<b>375 112,58</b>	<b>368 289,59</b>	<b>0,71</b>
11 400,00	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	51 124,34	51 975,22	0,10
1 200,00	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	36 032,32	34 917,88	0,07
2 700,00	MIZUHO FINANCIAL GROUP INC	JPY	33 544,38	32 564,57	0,06
1 900,00	ORIX CORP	JPY	27 278,16	27 058,70	0,05
1 000,00	MITSUI FUDOSAN CO LTD	JPY	19 404,61	19 548,24	0,04
500,00	TOKIO MARINE HOLDINGS INC	JPY	20 783,04	19 403,89	0,04
1 200,00	DAI-ICHI LIFE HOLDINGS INC	JPY	17 812,38	18 543,86	0,04
3 500,00	NOMURA HOLDINGS INC	JPY	17 398,79	15 098,41	0,03
1 100,00	MITSUBISHI ESTATE CO LTD	JPY	16 222,55	15 013,70	0,03
2 900,00	DAIWA SECURITIES GROUP INC	JPY	12 196,73	13 442,09	0,03
500,00	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	14 278,53	13 401,90	0,03
400,00	SOMPO HOLDINGS INC	JPY	12 999,66	12 478,05	0,02
1 800,00	JAPAN POST HOLDINGS CO LTD	JPY	13 000,70	12 448,73	0,02
4 000,00	CONCORDIA FINANCIAL GROUP LTD	JPY	13 600,13	12 368,65	0,02
500,00	MS&AD INSURANCE GROUP HOLDINGS INC	JPY	12 147,25	12 186,31	0,02
600,00	JAPAN EXCHANGE GROUP INC	JPY	11 107,51	11 259,42	0,02
1 000,00	T&D HOLDINGS INC	JPY	11 351,10	10 909,94	0,02
4,00	DAIWA HOUSE REIT INVESTMENT CORP	JPY	8 958,07	9 952,66	0,02
100,00	DAITO TRUST CONSTRUCTION CO LTD	JPY	9 491,89	9 230,90	0,02
200,00	SUMITOMO REALTY & DEVELOPMENT CO LTD	JPY	5 917,79	6 032,38	0,01

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1,00	NIPPON BUILDING FUND INC	JPY	5 192,80	5 265,03	0,01
1,00	JAPAN REAL ESTATE INVESTMENT CORP	JPY	5 269,85	5 189,06	0,01
<b>Health</b>			<b>281 467,06</b>	<b>270 253,20</b>	<b>0,52</b>
1 700,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	49 318,18	48 033,36	0,09
1 900,00	DAIICHI SANKYO CO LTD	JPY	46 986,83	34 564,98	0,07
2 300,00	ASTELLAS PHARMA INC	JPY	31 357,99	33 803,72	0,06
600,00	TERUMO CORP	JPY	19 062,72	20 522,23	0,04
600,00	CHUGAI PHARMACEUTICAL CO LTD	JPY	22 940,22	20 066,39	0,04
1 100,00	OLYMPUS CORP	JPY	19 381,50	18 452,69	0,04
400,00	SHIONOGI & CO LTD	JPY	18 000,31	17 598,73	0,03
200,00	EISAI CO LTD	JPY	11 779,34	16 600,43	0,03
459,00	OTSUKA HOLDINGS CO LTD	JPY	16 117,37	16 065,67	0,03
1 277,00	SANTEN PHARMACEUTICAL CO LTD	JPY	15 222,22	14 843,97	0,03
698,00	ONO PHARMACEUTICAL CO LTD	JPY	16 134,16	13 146,19	0,03
100,00	SYSMEX CORP	JPY	8 852,42	10 028,63	0,02
200,00	SHIMADZU CORP	JPY	6 313,80	6 526,21	0,01
<b>Telecommunication</b>			<b>268 296,06</b>	<b>240 621,50</b>	<b>0,46</b>
1 200,00	SOFTBANK GROUP CORP	JPY	95 024,12	70 884,21	0,14
1 600,00	KDDI CORP	JPY	42 183,72	42 120,26	0,08
2 900,00	SOFTBANK GROUP CORP	JPY	32 298,82	32 024,39	0,06
500,00	M3 INC	JPY	32 095,80	30 819,06	0,06
1 000,00	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	21 689,85	21 990,82	0,04
3 000,00	YAHOO JAPAN CORP	JPY	14 970,47	12 690,78	0,02
400,00	DENTSU INC	JPY	11 901,52	12 079,95	0,02
700,00	HAKUHODO DY HOLDINGS INC	JPY	9 834,06	9 168,60	0,02
200,00	TREND MICRO INC	JPY	8 297,70	8 843,43	0,02
<b>Computing and IT</b>			<b>205 245,16</b>	<b>218 871,89</b>	<b>0,42</b>
100,00	TOKYO ELECTRON LTD	JPY	35 594,57	36 528,54	0,07
200,00	FUJITSU LTD	JPY	23 903,07	31 605,39	0,06
482,00	FUJIFILM HOLDINGS CORP	JPY	23 722,91	30 170,98	0,06
1 200,00	CANON INC	JPY	21 919,33	22 910,87	0,04
400,00	NEC CORP	JPY	19 092,27	17 382,97	0,03
100,00	OBIC CO LTD	JPY	14 230,12	15 734,32	0,03
200,00	ADVANTEST CORP	JPY	14 592,23	15 210,10	0,03
400,00	NOMURA RESEARCH INSTITUTE LTD	JPY	10 609,53	11 168,25	0,02
800,00	NTT DATA CORP	JPY	10 155,61	10 533,10	0,02
500,00	NEXON CO LTD	JPY	13 526,05	9 405,64	0,02
120,00	ROHM CO LTD	JPY	10 171,90	9 363,10	0,02
200,00	OTSUKA CORP	JPY	7 727,57	8 858,63	0,02
<b>Basic Goods</b>			<b>131 376,95</b>	<b>146 811,59</b>	<b>0,28</b>
1 100,00	SEVEN & I HOLDINGS CO LTD	JPY	35 833,47	44 268,06	0,08
500,00	ASAHI GROUP HOLDINGS LTD	JPY	18 445,84	19 719,18	0,04
1 200,00	JAPAN TOBACCO INC	JPY	18 125,92	19 131,90	0,04
400,00	YAKULT HONSHA CO LTD	JPY	17 055,89	19 115,18	0,04
1 100,00	KIRIN HOLDINGS CO LTD	JPY	18 172,61	18 101,68	0,03
700,00	AJINOMOTO CO INC	JPY	12 263,58	15 337,73	0,03
200,00	KIKKOMAN CORP	JPY	11 479,64	11 137,86	0,02
<b>Raw materials</b>			<b>150 129,28</b>	<b>146 681,84</b>	<b>0,28</b>
400,00	SHIN-ETSU CHEMICAL CO LTD	JPY	56 425,93	56 464,25	0,11
1 700,00	ASAHI KASEI CORP	JPY	15 653,86	15 763,57	0,03
1 100,00	NIPPON STEEL CORP	JPY	13 960,82	15 657,21	0,03
200,00	NITTO DENKO CORP	JPY	14 391,92	12 596,57	0,03
2 200,00	TORAY INDUSTRIES INC	JPY	12 280,50	12 353,61	0,02
400,00	JSR CORP	JPY	10 205,34	10 210,97	0,02
700,00	TOSOH CORP	JPY	11 066,53	10 189,70	0,02

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
600,00	NIPPON PAINT HOLDINGS CO LTD	JPY	7 639,43	6 874,17	0,01
200,00	SUMITOMO METAL MINING CO LTD	JPY	8 504,95	6 571,79	0,01
<b>Energy</b>			<b>26 399,26</b>	<b>26 094,96</b>	<b>0,05</b>
4 000,00	JXTG HOLDINGS INC	JPY	14 799,14	14 128,22	0,03
1 900,00	INPEX CORP	JPY	11 600,12	11 966,74	0,02
<b>Multi-Utilities</b>			<b>8 924,22</b>	<b>7 965,93</b>	<b>0,02</b>
500,00	TOKYO GAS CO LTD	JPY	8 924,22	7 965,93	0,02
<b>UNITED KINGDOM</b>			<b>2 097 301,76</b>	<b>2 187 013,14</b>	<b>4,20</b>
<b>Finance</b>			<b>439 537,12</b>	<b>434 154,41</b>	<b>0,83</b>
22 737,00	HSBC HOLDINGS PLC	GBP	114 930,78	110 527,02	0,21
86 976,00	LLOYDS BANKING GROUP PLC	GBP	40 658,61	47 305,34	0,09
2 936,00	PRUDENTIAL PLC	GBP	50 151,03	46 975,53	0,09
21 469,00	BARCLAYS PLC	GBP	42 462,19	42 795,64	0,08
330,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	35 328,08	30 637,91	0,06
7 312,00	LEGAL & GENERAL GROUP PLC	GBP	23 658,92	21 941,63	0,04
4 475,00	AVIVA PLC	GBP	19 768,41	21 159,20	0,04
3 710,00	STANDARD CHARTERED PLC	GBP	21 978,85	19 923,32	0,04
7 443,00	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	16 327,70	17 618,09	0,04
874,00	ST JAMES'S PLACE PLC	GBP	12 632,09	15 037,61	0,03
1 155,00	SEGRO PLC	GBP	12 653,04	14 726,00	0,03
875,00	3I GROUP PLC	GBP	11 764,05	11 956,20	0,02
6 587,00	MELROSE INDUSTRIES PLC	GBP	13 620,81	11 901,08	0,02
3 598,00	STANDARD LIFE ABERDEEN PLC	GBP	13 492,09	11 358,41	0,02
281,00	ADMIRAL GROUP PLC	GBP	10 110,47	10 291,43	0,02
<b>Consumer Retail</b>			<b>341 055,73</b>	<b>364 634,89</b>	<b>0,70</b>
2 817,00	UNILEVER PLC	GBP	128 333,18	138 824,30	0,27
2 034,00	RELX PLC	GBP	41 311,32	45 468,73	0,09
2 175,00	COMPASS GROUP PLC	GBP	38 275,37	38 562,12	0,07
551,00	ASHTED GROUP PLC	GBP	26 468,68	34 429,23	0,07
168,00	NEXT PLC	GBP	15 234,42	15 374,38	0,03
444,00	PERSIMMON PLC	GBP	14 524,98	15 299,18	0,03
2 453,00	RENTOKIL INITIAL PLC	GBP	13 564,31	14 144,57	0,03
237,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	14 265,48	13 279,46	0,03
203,00	INTERTEK GROUP PLC	GBP	13 009,68	13 077,00	0,02
466,00	BUNZL PLC	GBP	12 329,98	12 968,48	0,02
517,00	BURBERRY GROUP PLC	GBP	11 467,55	12 442,50	0,02
296,00	WHITBREAD PLC	GBP	12 270,78	10 764,94	0,02
<b>Basic Goods</b>			<b>328 236,65</b>	<b>350 627,47</b>	<b>0,67</b>
2 575,00	DIAGEO PLC	GBP	89 887,85	103 816,35	0,20
2 594,00	BRITISH AMERICAN TOBACCO PLC	GBP	79 693,24	84 608,68	0,16
901,00	RECKITT BENCKISER GROUP PLC	GBP	63 523,43	67 141,04	0,13
13 301,00	TESCO PLC	GBP	35 385,07	34 544,48	0,07
1 348,00	IMPERIAL BRANDS PLC	GBP	22 158,11	24 449,24	0,05
581,00	OCADO GROUP PLC	GBP	15 210,70	13 556,39	0,02
438,00	ASSOCIATED BRITISH FOODS PLC	GBP	12 477,09	11 306,57	0,02
224,00	COCA-COLA EUROPEAN PARTNERS PLC	USD	9 901,16	11 204,72	0,02
<b>Health</b>			<b>225 305,12</b>	<b>262 848,08</b>	<b>0,51</b>
1 458,00	ASTRAZENECA PLC	GBP	122 061,72	147 473,59	0,29
5 611,00	GLAXOSMITHKLINE PLC	GBP	81 256,15	92 775,22	0,18
896,00	SMITH & NEPHEW PLC	GBP	14 961,73	16 308,54	0,03
182,00	ROYALTY PHARMA PLC	USD	7 025,52	6 290,73	0,01

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>227 917,83</b>	<b>227 684,60</b>	<b>0,44</b>
23 427,00	BP PLC	GBP	82 779,14	85 963,52	0,16
4 484,00	ROYAL DUTCH SHELL PLC -A-	GBP	77 598,40	75 572,02	0,15
4 059,00	ROYAL DUTCH SHELL PLC -B-	GBP	67 540,29	66 149,06	0,13
<b>Telecommunication</b>			<b>156 201,45</b>	<b>164 644,47</b>	<b>0,32</b>
30 810,00	VODAFONE GROUP PLC	GBP	46 019,70	43 549,44	0,09
1 659,00	LIBERTY GLOBAL PLC -A-	USD	36 171,13	37 995,12	0,07
1 551,00	LIBERTY GLOBAL PLC -C-	USD	33 354,53	35 364,72	0,07
10 980,00	BT GROUP PLC	GBP	17 243,28	24 813,67	0,05
2 035,00	INFORMA PLC	GBP	13 307,69	11 890,74	0,02
1 495,00	AUTO TRADER GROUP PLC	GBP	10 105,12	11 030,78	0,02
<b>Raw materials</b>			<b>161 566,86</b>	<b>155 873,45</b>	<b>0,30</b>
1 154,00	RIO TINTO PLC	GBP	83 760,19	79 971,77	0,15
1 266,00	ANGLO AMERICAN PLC	GBP	42 383,22	42 362,41	0,08
693,00	MONDI PLC	GBP	14 683,97	15 346,25	0,03
284,00	JOHNSON MATTHEY PLC	GBP	10 525,32	10 166,42	0,02
480,00	ANTOFAGASTA PLC	GBP	10 214,16	8 026,60	0,02
<b>Industries</b>			<b>132 170,46</b>	<b>132 240,49</b>	<b>0,25</b>
2 358,00	BHP GROUP PLC	GBP	62 789,93	58 507,34	0,11
3 113,00	BAE SYSTEMS PLC	GBP	18 085,53	18 929,39	0,04
105,00	SPIRAX-SARCO ENGINEERING PLC	GBP	13 491,62	16 653,05	0,03
462,00	HALMA PLC	GBP	12 706,07	14 487,85	0,03
10 473,00	ROLLS-ROYCE HOLDINGS PLC	GBP	13 970,89	12 068,19	0,02
626,00	SMITHS GROUP PLC	GBP	11 126,42	11 594,67	0,02
<b>Multi-Utilities</b>			<b>70 814,40</b>	<b>77 498,27</b>	<b>0,15</b>
3 981,00	NATIONAL GRID PLC	GBP	38 800,48	42 701,63	0,08
1 242,00	SSE PLC	GBP	20 088,41	21 709,24	0,04
1 153,00	UNITED UTILITIES GROUP PLC	GBP	11 925,51	13 087,40	0,03
<b>Computing and IT</b>			<b>14 496,14</b>	<b>16 807,01</b>	<b>0,03</b>
1 845,00	SAGE GROUP PLC	GBP	12 416,85	14 705,05	0,03
43,00	SENSATA TECHNOLOGIES HOLDING NV	USD	2 079,29	2 101,96	0,00
<b>CANADA</b>			<b>1 578 755,54</b>	<b>1 770 622,56</b>	<b>3,40</b>
<b>Finance</b>			<b>532 336,05</b>	<b>603 934,06</b>	<b>1,16</b>
1 372,00	ROYAL BANK OF CANADA	CAD	102 266,83	117 337,01	0,23
1 713,00	TORONTO-DOMINION BANK	CAD	90 628,47	101 333,50	0,20
1 476,00	BROOKFIELD ASSET MANAGEMENT INC -A-	CAD	53 478,01	63 562,95	0,12
1 141,00	BANK OF NOVA SCOTIA	CAD	57 925,18	62 640,37	0,12
655,00	BANK OF MONTREAL	CAD	47 025,74	56 672,97	0,11
437,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	34 557,53	41 991,86	0,08
2 286,00	MANULIFE FINANCIAL CORP	CAD	39 250,08	37 983,23	0,07
392,00	NATIONAL BANK OF CANADA	CAD	21 077,48	24 763,92	0,05
558,00	SUN LIFE FINANCIAL INC	CAD	23 396,11	24 288,28	0,05
192,00	INTACT FINANCIAL CORP	CAD	18 328,35	22 018,87	0,04
693,00	POWER CORP OF CANADA	CAD	14 361,02	18 489,43	0,04
278,00	IA FINANCIAL CORP INC	CAD	12 309,50	12 776,45	0,02
87,00	FIRSTSERVICE CORP	CAD	10 933,98	12 595,89	0,02
19,00	FAIRFAX FINANCIAL HOLDINGS LTD	CAD	6 399,08	7 033,30	0,01
10,00	BROOKFIELD ASSET MANAGEMENT REINSURANCE PARTNERS LTD	CAD	398,69	446,03	0,00
<b>Energy</b>			<b>225 608,87</b>	<b>260 710,28</b>	<b>0,50</b>
2 073,00	ENBRIDGE INC	CAD	61 312,74	70 059,88	0,13
1 605,00	CANADIAN NATURAL RESOURCES LTD	CAD	39 009,83	49 182,82	0,09
1 092,00	TC ENERGY CORP	CAD	40 714,32	45 613,38	0,09
1 991,00	SUNCOR ENERGY INC	CAD	35 373,97	40 253,84	0,08

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
842,00	PEMBINA PIPELINE CORP	CAD	19 735,19	22 585,20	0,04
2 088,00	CENOVUS ENERGY INC	CAD	13 212,93	16 863,24	0,03
954,00	INTER PIPELINE LTD	CAD	11 313,25	13 090,29	0,03
200,00	BALLARD POWER SYSTEMS INC	CAD	4 936,64	3 061,63	0,01
<b>Raw materials</b>			<b>201 698,40</b>	<b>214 958,93</b>	<b>0,41</b>
701,00	NUTRIEN LTD	CAD	32 730,71	35 854,33	0,07
2 024,00	BARRICK GOLD CORP	CAD	33 727,02	35 339,01	0,07
863,00	WHEATON PRECIOUS METALS CORP	CAD	28 170,81	32 110,52	0,06
248,00	FRANCO-NEVADA CORP	CAD	23 579,52	30 379,77	0,06
361,00	AGNICO EAGLE MINES LTD	CAD	18 170,14	18 427,34	0,03
718,00	FIRST QUANTUM MINERALS LTD	CAD	14 223,27	13 968,85	0,03
676,00	TECK RESOURCES LTD -B-	CAD	13 062,74	13 142,52	0,02
2 197,00	KINROSS GOLD CORP	CAD	12 371,71	11 759,22	0,02
342,00	KIRKLAND LAKE GOLD LTD	CAD	10 013,16	11 125,18	0,02
1 175,00	LUNDIN MINING CORP	CAD	11 610,50	8 945,52	0,02
641,00	IVANHOE MINES LTD -A-	CAD	4 038,82	3 906,67	0,01
<b>Telecommunication</b>			<b>157 076,54</b>	<b>185 512,97</b>	<b>0,36</b>
118,00	SHOPIFY INC -A-	CAD	123 258,45	145 671,47	0,28
516,00	ROGERS COMMUNICATIONS INC -B-	CAD	19 202,92	23 155,86	0,05
199,00	THOMSON REUTERS CORP	CAD	14 615,17	16 685,64	0,03
<b>Industries</b>			<b>170 008,09</b>	<b>178 845,03</b>	<b>0,34</b>
744,00	CANADIAN NATIONAL RAILWAY CO	CAD	68 911,95	66 263,34	0,13
750,00	CANADIAN PACIFIC RAILWAY LTD	CAD	45 718,47	48 682,31	0,09
185,00	WASTE CONNECTIONS INC	USD	16 448,74	18 631,03	0,04
179,00	WSP GLOBAL INC	CAD	13 930,16	17 637,92	0,03
308,00	CCL INDUSTRIES INC -B-	CAD	13 394,38	14 318,79	0,03
512,00	CAE INC	CAD	11 604,39	13 311,64	0,02
<b>Consumer Retail</b>			<b>115 350,71</b>	<b>132 719,14</b>	<b>0,25</b>
1 466,00	ALIMENTATION COUCHE-TARD INC -B-	CAD	37 392,73	45 472,43	0,09
396,00	MAGNA INTERNATIONAL INC	CAD	28 744,79	30 949,20	0,06
413,00	RESTAURANT BRANDS INTERNATIONAL INC	CAD	21 339,51	22 462,58	0,04
447,00	DOLLARAMA INC	CAD	14 110,78	17 271,21	0,03
124,00	CANADIAN TIRE CORP LTD -A-	CAD	13 762,90	16 563,72	0,03
<b>Computing and IT</b>			<b>74 662,00</b>	<b>86 074,01</b>	<b>0,17</b>
26,00	CONSTELLATION SOFTWARE INC	CAD	29 138,17	33 239,79	0,06
545,00	OPEN TEXT CORP	CAD	20 797,35	23 362,43	0,05
290,00	CGI INC	CAD	18 549,25	22 194,81	0,04
103,00	LIGHTSPEED POS INC	CAD	6 177,23	7 276,98	0,02
<b>Multi-Utilities</b>			<b>75 549,29</b>	<b>81 383,97</b>	<b>0,16</b>
509,00	EMERA INC	CAD	17 107,08	19 493,46	0,04
471,00	FORTIS INC	CAD	15 525,98	17 598,75	0,03
784,00	HYDRO ONE LTD	CAD	13 998,57	15 994,98	0,03
493,00	NORTHLAND POWER INC	CAD	14 038,46	14 197,45	0,03
1 121,00	ALGONQUIN POWER & UTILITIES CORP	CAD	14 879,20	14 099,33	0,03
<b>Basic Goods</b>			<b>13 453,15</b>	<b>14 047,84</b>	<b>0,03</b>
558,00	SAPUTO INC	CAD	13 453,15	14 047,84	0,03
<b>Health</b>			<b>13 012,44</b>	<b>12 436,33</b>	<b>0,02</b>
502,00	BAUSCH HEALTH COS INC	CAD	13 012,44	12 436,33	0,02
<b>FRANCE</b>			<b>1 532 483,64</b>	<b>1 682 486,58</b>	<b>3,23</b>
<b>Consumer Retail</b>			<b>415 706,70</b>	<b>491 573,76</b>	<b>0,94</b>
297,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	162 518,68	196 406,10	0,38
272,00	L'OREAL SA	EUR	85 631,36	102 217,60	0,20

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
85,00	KERING SA	EUR	46 930,04	62 645,00	0,12
29,00	HERMES INTERNATIONAL	EUR	27 449,32	35 626,50	0,07
205,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	24 691,22	27 572,50	0,05
372,00	EDENRED	EUR	17 393,13	17 874,60	0,03
174,00	SODEXO SA	EUR	14 398,70	13 693,80	0,03
510,00	BUREAU VERITAS SA	EUR	11 389,48	13 606,80	0,02
341,00	ACCOR SA	EUR	11 938,59	10 738,09	0,02
389,00	VALEO SA	EUR	12 132,94	9 868,93	0,02
32,00	FAURECIA	EUR	1 233,24	1 323,84	0,00
<b>Industries</b>			<b>257 274,96</b>	<b>272 611,62</b>	<b>0,52</b>
570,00	SCHNEIDER ELECTRIC SE	EUR	71 585,93	75 627,60	0,14
631,00	VINCI SA	EUR	56 144,87	56 783,69	0,11
360,00	SAFRAN SA	EUR	43 715,77	42 091,20	0,08
687,00	CIE DE SAINT-GOBAIN	EUR	30 945,51	38 155,98	0,07
352,00	LEGRAND SA	EUR	25 877,49	31 419,52	0,06
347,00	ALSTOM SA	EUR	14 435,77	14 778,73	0,03
1 046,00	GETLINK SE	EUR	14 569,62	13 754,90	0,03
<b>Health</b>			<b>175 005,91</b>	<b>195 699,15</b>	<b>0,38</b>
1 315,00	SANOFI	EUR	103 258,42	116 193,40	0,22
320,00	ESSILORLUXOTTICA SA	EUR	43 811,08	49 804,80	0,10
43,00	SARTORIUS STEDIM BIOTECH	EUR	15 686,91	17 152,70	0,03
117,00	ORPEA	EUR	12 249,50	12 548,25	0,03
<b>Finance</b>			<b>174 481,18</b>	<b>186 053,57</b>	<b>0,36</b>
1 324,00	BNP PARIBAS SA	EUR	67 754,37	69 999,88	0,14
2 022,00	AXA SA	EUR	42 645,54	43 240,47	0,08
1 272,00	SOCIETE GENERALE SA	EUR	26 685,57	31 621,92	0,06
205,00	UNIBAIL-RODAMCO-WESTFIELD	EUR	12 553,74	14 962,95	0,03
108,00	GECINA SA	EUR	12 551,21	13 953,60	0,03
1 039,00	CREDIT AGRICOLE SA	EUR	12 290,75	12 274,75	0,02
<b>Computing and IT</b>			<b>113 921,76</b>	<b>126 976,02</b>	<b>0,24</b>
209,00	CAPGEMINI SE	EUR	28 880,13	33 858,00	0,06
163,00	DASSAULT SYSTEMES SE	EUR	28 704,03	33 333,50	0,06
313,00	WORLDLINE SA	EUR	23 051,79	24 708,22	0,05
71,00	TELEPERFORMANCE	EUR	19 803,47	24 303,30	0,05
210,00	ATOS SE	EUR	13 482,34	10 773,00	0,02
<b>Energy</b>			<b>111 745,43</b>	<b>108 360,20</b>	<b>0,21</b>
2 840,00	TOTAL SA	EUR	111 745,43	108 360,20	0,21
<b>Basic Goods</b>			<b>83 561,11</b>	<b>90 487,80</b>	<b>0,17</b>
780,00	DANONE SA	EUR	45 474,26	46 308,60	0,09
236,00	PERNOD RICARD SA	EUR	38 086,85	44 179,20	0,08
<b>Raw materials</b>			<b>74 212,54</b>	<b>83 432,04</b>	<b>0,16</b>
464,00	AIR LIQUIDE SA	EUR	61 140,87	68 514,24	0,13
141,00	ARKEMA SA	EUR	13 071,67	14 917,80	0,03
<b>Telecommunication</b>			<b>72 144,34</b>	<b>71 696,35</b>	<b>0,14</b>
1 007,00	VIVENDI SA	EUR	29 388,17	28 528,31	0,06
2 773,00	ORANGE SA	EUR	27 562,52	26 662,40	0,05
306,00	PUBLICIS GROUPE SA	EUR	15 193,65	16 505,64	0,03
<b>Multi-Utilities</b>			<b>54 429,71</b>	<b>55 596,07</b>	<b>0,11</b>
2 148,00	ENGIE SA	EUR	26 935,73	24 817,99	0,05
729,00	VEOLIA ENVIRONNEMENT SA	EUR	16 911,04	18 567,63	0,04
609,00	SUEZ	EUR	10 582,94	12 210,45	0,02

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWITZERLAND</b>			<b>1 440 882,04</b>	<b>1 590 214,76</b>	<b>3,05</b>
<b>Health</b>			<b>483 263,80</b>	<b>540 263,39</b>	<b>1,04</b>
780,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	215 348,89	248 013,29	0,48
2 630,00	NOVARTIS AG REG	CHF	190 059,19	202 302,67	0,39
60,00	LONZA GROUP AG REG	CHF	31 539,05	35 895,33	0,07
399,00	ALCON INC	CHF	23 232,83	23 579,20	0,05
35,00	ROCHE HOLDING AG	CHF	9 983,22	11 998,86	0,02
37,00	SONOVA HOLDING AG REG	CHF	8 016,42	11 746,17	0,02
5,00	STRAUMANN HOLDING AG REG	CHF	5 084,20	6 727,87	0,01
<b>Basic Goods</b>			<b>303 372,32</b>	<b>351 055,18</b>	<b>0,67</b>
3 260,00	NESTLE SA REG	CHF	295 458,69	342 657,89	0,66
1,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	7 913,63	8 397,29	0,01
<b>Finance</b>			<b>256 990,05</b>	<b>253 025,63</b>	<b>0,49</b>
180,00	ZURICH INSURANCE GROUP AG	CHF	62 438,14	60 953,09	0,12
418,00	CHUBB LTD	USD	58 566,62	56 022,33	0,11
3 198,00	UBS GROUP AG REG	CHF	41 707,51	41 310,17	0,08
21,00	PARTNERS GROUP HOLDING AG	CHF	21 962,80	26 848,97	0,05
258,00	SWISS RE AG	CHF	20 565,46	19 647,96	0,04
1 379,00	CREDIT SUISSE GROUP AG REG	CHF	16 131,16	12 192,51	0,02
185,00	JULIUS BAER GROUP LTD	CHF	9 435,49	10 190,14	0,02
22,00	SWISS LIFE HOLDING AG REG	CHF	9 097,66	9 023,28	0,02
35,00	ALLREAL HOLDING AG	CHF	5 900,32	5 817,44	0,01
61,00	CEMBRA MONEY BANK AG	CHF	5 731,56	5 770,64	0,01
14,00	ST GALLER KANTONALBANK AG	CHF	5 453,33	5 249,10	0,01
<b>Industries</b>			<b>217 687,58</b>	<b>243 780,88</b>	<b>0,47</b>
164,00	SIKA AG REG	CHF	38 162,67	45 256,87	0,09
1 516,00	ABB LTD REG	CHF	37 553,37	43 411,60	0,08
754,00	LAFARGEHOLCIM LTD REG	CHF	34 834,28	38 175,05	0,07
248,00	TE CONNECTIVITY LTD	USD	26 901,71	28 275,62	0,06
36,00	GEBERIT AG REG	CHF	18 077,22	22 791,73	0,04
70,00	SCHINDLER HOLDING AG	CHF	17 349,76	18 071,73	0,04
51,00	KUEHNE + NAGEL INTERNATIONAL AG REG	CHF	14 264,22	14 729,78	0,03
119,00	GARMIN LTD	USD	12 609,12	14 514,00	0,03
24,00	VAT GROUP AG	CHF	6 134,58	6 734,62	0,01
4,00	FORBO HOLDING AG REG	CHF	6 502,40	6 393,07	0,01
22,00	SCHINDLER HOLDING AG REG	CHF	5 298,25	5 426,81	0,01
<b>Consumer Retail</b>			<b>96 562,57</b>	<b>109 771,59</b>	<b>0,21</b>
699,00	CIE FINANCIERE RICHEMONT SA REG	CHF	59 187,11	71 386,57	0,14
4,00	SGS SA REG	CHF	9 714,46	10 414,28	0,02
142,00	GALENICA AG	CHF	8 270,94	8 458,96	0,02
146,00	ADECCO GROUP AG REG	CHF	7 994,44	8 372,26	0,01
20,00	SWATCH GROUP AG	CHF	6 017,09	5 790,98	0,01
22,00	ALSO HOLDING AG	CHF	5 378,53	5 348,54	0,01
<b>Raw materials</b>			<b>35 880,83</b>	<b>40 772,05</b>	<b>0,08</b>
7,00	GIVAUDAN SA REG	CHF	22 366,89	27 477,97	0,05
792,00	CLARIANT AG REG	CHF	13 513,94	13 294,08	0,03
<b>Computing and IT</b>			<b>30 684,20</b>	<b>33 235,66</b>	<b>0,06</b>
325,00	LOGITECH INTERNATIONAL SA REG	CHF	30 684,20	33 235,66	0,06
<b>Telecommunication</b>			<b>16 440,69</b>	<b>18 310,38</b>	<b>0,03</b>
38,00	SWISSCOM AG REG	CHF	16 440,69	18 310,38	0,03

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>1 333 676,93</b>	<b>1 419 797,83</b>	<b>2,73</b>
<b>Consumer Retail</b>			<b>265 736,20</b>	<b>299 628,02</b>	<b>0,58</b>
926,00	DAIMLER AG	EUR	63 204,30	69 727,80	0,13
203,00	ADIDAS AG	EUR	58 545,01	63 721,70	0,12
241,00	VOLKSWAGEN AG -PREF-	EUR	49 527,93	50 899,20	0,10
384,00	BAYERISCHE MOTOREN WERKE AG	EUR	28 556,90	34 295,04	0,07
224,00	PORSCHE AUTOMOBIL HOLDING SE -PREF-	EUR	22 044,76	20 240,64	0,04
182,00	ZALANDO SE	EUR	16 033,96	18 554,90	0,04
108,00	ZALANDO SE	SEK	0,00	11 010,60	0,02
83,00	CONTINENTAL AG	EUR	10 045,67	10 290,34	0,02
36,00	VOLKSWAGEN AG	EUR	7 759,50	9 964,80	0,02
55,00	PUMA SE	EUR	4 739,64	5 530,25	0,01
53,00	BEIERSDORF AG	EUR	5 278,53	5 392,75	0,01
<b>Finance</b>			<b>274 411,45</b>	<b>280 626,70</b>	<b>0,54</b>
569,00	ALLIANZ SE REG	EUR	118 387,18	119 660,70	0,23
312,00	DEUTSCHE BOERSE AG	EUR	42 152,05	45 926,40	0,09
151,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	37 307,06	34 873,45	0,07
587,00	VONOVIA SE	EUR	31 343,06	32 003,24	0,06
1 745,00	DEUTSCHE BANK AG	EUR	18 087,75	19 170,57	0,04
89,00	HANNOVER RUECK SE	EUR	12 827,46	12 557,90	0,02
227,00	DEUTSCHE WOHNEN AG	EUR	8 920,07	11 708,66	0,02
790,00	COMMERZBANK AG	EUR	5 386,82	4 725,78	0,01
<b>Industries</b>			<b>241 117,73</b>	<b>255 727,18</b>	<b>0,49</b>
961,00	SIEMENS AG REG	EUR	128 467,02	128 408,82	0,25
1 261,00	DEUTSCHE POST AG REG	EUR	56 320,60	72 330,96	0,14
331,00	HEIDELBERGCEMENT AG	EUR	23 211,71	23 944,54	0,05
30,00	SARTORIUS AG -PREF-	EUR	12 899,30	13 170,00	0,02
473,00	SIEMENS ENERGY AG	EUR	14 399,66	12 023,66	0,02
28,00	MTU AERO ENGINES AG	EUR	5 819,44	5 849,20	0,01
<b>Computing and IT</b>			<b>172 408,98</b>	<b>188 211,63</b>	<b>0,36</b>
1 260,00	SAP SE	EUR	132 721,13	149 738,40	0,29
994,00	INFINEON TECHNOLOGIES AG	EUR	34 819,72	33 617,08	0,06
31,00	BECHTLE AG	EUR	4 868,13	4 856,15	0,01
<b>Raw materials</b>			<b>113 031,79</b>	<b>110 276,62</b>	<b>0,21</b>
1 202,00	BASF SE	EUR	83 755,39	79 860,88	0,15
163,00	COVESTRO AG	EUR	9 892,47	8 876,98	0,02
260,00	EVONIK INDUSTRIES AG	EUR	7 435,59	7 352,80	0,02
62,00	SYMRISE AG	EUR	6 146,26	7 285,00	0,01
88,00	BRENNTAG AG	EUR	5 802,08	6 900,96	0,01
<b>Health</b>			<b>91 746,75</b>	<b>97 367,25</b>	<b>0,19</b>
776,00	BAYER AG REG	EUR	42 411,98	39 738,96	0,08
200,00	MERCK KGAA	EUR	27 951,33	32 340,00	0,06
230,00	FRESENIUS SE & CO KGAA	EUR	8 192,75	10 118,85	0,02
158,00	SIEMENS HEALTHINEERS AG	EUR	7 341,42	8 165,44	0,02
100,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	5 849,27	7 004,00	0,01
<b>Telecommunication</b>			<b>83 454,83</b>	<b>91 909,09</b>	<b>0,18</b>
2 624,00	DEUTSCHE TELEKOM AG REG	EUR	39 908,06	46 738,69	0,09
163,00	DELIVERY HERO AG	EUR	17 635,06	18 158,20	0,04
5 523,00	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	12 284,39	12 288,68	0,02
112,00	SCOUT24 AG	EUR	7 051,82	7 965,44	0,02
196,00	UNITED INTERNET AG REG	EUR	6 575,50	6 758,08	0,01

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>45 946,92</b>	<b>49 554,86</b>	<b>0,09</b>
238,00	HENKEL AG & CO KGAA -PREF-	EUR	21 434,92	21 191,52	0,04
238,00	HELLOFRESH SE	EUR	15 870,81	19 511,24	0,04
114,00	HENKEL AG & CO KGAA	EUR	8 641,19	8 852,10	0,01
<b>Multi-Utilities</b>			<b>45 822,28</b>	<b>46 496,48</b>	<b>0,09</b>
982,00	RWE AG	EUR	30 857,46	30 009,92	0,06
1 047,00	E.ON SE	EUR	8 970,20	10 212,44	0,02
202,00	UNIPER SE	EUR	5 994,62	6 274,12	0,01
<b>AUSTRALIA</b>			<b>1 026 134,97</b>	<b>1 071 670,15</b>	<b>2,06</b>
<b>Finance</b>			<b>445 082,76</b>	<b>473 170,64</b>	<b>0,91</b>
1 727,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	94 665,18	109 187,91	0,21
3 884,00	WESTPAC BANKING CORP	AUD	61 535,35	63 462,09	0,12
3 572,00	NATIONAL AUSTRALIA BANK LTD	AUD	59 060,35	59 291,34	0,11
3 118,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	55 069,18	55 565,05	0,11
386,00	MACQUARIE GROUP LTD	AUD	37 068,07	38 225,62	0,07
1 885,00	GOODMAN GROUP	AUD	20 604,93	25 262,68	0,05
256,00	AFTERPAY LTD	AUD	19 469,22	19 151,13	0,04
2 184,00	SUNCORP GROUP LTD	AUD	14 391,30	15 360,80	0,03
2 069,00	QBE INSURANCE GROUP LTD	AUD	12 734,74	14 132,83	0,03
2 055,00	DEXUS	AUD	12 312,80	13 881,08	0,03
263,00	ASX LTD	AUD	11 802,80	12 938,38	0,03
4 019,00	GPT GROUP	AUD	11 425,89	12 466,98	0,02
3 618,00	INSURANCE AUSTRALIA GROUP LTD	AUD	11 820,64	11 818,58	0,02
6 699,00	SCENTRE GROUP	AUD	12 547,78	11 620,04	0,02
3 663,00	STOCKLAND	AUD	10 574,53	10 806,13	0,02
<b>Raw materials</b>			<b>194 642,21</b>	<b>191 639,97</b>	<b>0,37</b>
2 938,00	BHP GROUP LTD	AUD	93 965,72	90 337,29	0,17
385,00	RIO TINTO LTD	AUD	31 225,43	30 865,89	0,06
2 084,00	FORTESCUE METALS GROUP LTD	AUD	32 243,84	30 792,56	0,06
999,00	BLUESCOPE STEEL LTD	AUD	11 334,76	13 888,17	0,03
829,00	NEWCREST MINING LTD	AUD	13 516,83	13 267,18	0,03
6 733,00	SOUTH32 LTD	AUD	12 355,63	12 488,88	0,02
<b>Consumer Retail</b>			<b>132 986,93</b>	<b>149 911,83</b>	<b>0,29</b>
1 508,00	WESFARMERS LTD	AUD	49 702,85	56 420,38	0,11
3 460,00	TRANSURBAN GROUP	AUD	28 874,22	31 169,38	0,06
694,00	ARISTOCRAT LEISURE LTD	AUD	14 806,29	18 931,42	0,04
4 517,00	TABCORP HOLDINGS LTD	AUD	13 484,72	14 812,45	0,03
1 835,00	BRAMBLES LTD	AUD	11 897,59	13 289,52	0,03
1 949,00	ENDEAVOUR GROUP LTD	AUD	7 618,87	7 760,86	0,01
325,00	REECE LTD	AUD	4 226,95	4 857,65	0,01
35,00	DOMINO'S PIZZA ENTERPRISES LTD	AUD	2 375,44	2 670,17	0,00
<b>Health</b>			<b>105 565,12</b>	<b>112 555,77</b>	<b>0,22</b>
466,00	CSL LTD	AUD	80 706,13	84 133,19	0,16
599,00	SONIC HEALTHCARE LTD	AUD	12 903,16	14 561,47	0,03
87,00	COCHLEAR LTD	AUD	11 955,83	13 861,11	0,03
<b>Basic Goods</b>			<b>72 035,50</b>	<b>77 350,51</b>	<b>0,15</b>
1 949,00	WOOLWORTHS GROUP LTD	AUD	43 029,05	47 046,34	0,09
2 801,00	COLES GROUP LTD	AUD	29 006,45	30 304,17	0,06
<b>Energy</b>			<b>38 452,96</b>	<b>33 568,83</b>	<b>0,06</b>
1 562,00	WOODSIDE PETROLEUM LTD	AUD	25 707,33	21 962,25	0,04
2 060,00	APA GROUP	AUD	12 745,63	11 606,58	0,02

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>22 688,69</b>	<b>19 923,26</b>	<b>0,04</b>
4 258,00	AURIZON HOLDINGS LTD	AUD	10 896,02	10 027,57	0,02
1 364,00	LENLEASE GROUP	AUD	11 792,67	9 895,69	0,02
<b>Multi-Utilities</b>			<b>14 680,80</b>	<b>13 549,34</b>	<b>0,02</b>
4 102,00	ORIGIN ENERGY LTD	AUD	12 455,64	11 711,68	0,02
354,00	AGL ENERGY LTD	AUD	2 225,16	1 837,66	0,00
<b>IRELAND</b>			<b>804 576,54</b>	<b>882 070,24</b>	<b>1,69</b>
<b>Industries</b>			<b>214 123,91</b>	<b>243 758,11</b>	<b>0,47</b>
1 014,00	JOHNSON CONTROLS INTERNATIONAL	USD	49 548,28	58 681,83	0,11
448,00	EATON CORP PLC US TRADED	USD	50 944,24	55 978,25	0,11
857,00	CRH PLC	EUR	32 885,19	36 422,50	0,07
196,00	TRANE TECHNOLOGIES PLC US TRADED	USD	26 104,64	30 433,78	0,06
579,00	JAMES HARDIE INDUSTRIES PLC	AUD	14 422,69	16 593,43	0,03
111,00	EATON CORP PLC IRELAND TRADED	USD	13 281,12	13 869,61	0,03
173,00	KINGSPAN GROUP PLC	EUR	10 890,96	13 777,72	0,03
59,00	TRANE TECHNOLOGIES PLC IRELAND TRADED	USD	8 952,20	9 161,19	0,02
52,00	ALLEGION PLC	USD	4 796,13	6 108,10	0,01
48,00	PENTAIR PLC	USD	2 298,46	2 731,70	0,00
<b>Computing and IT</b>			<b>188 039,87</b>	<b>211 116,80</b>	<b>0,40</b>
683,00	ACCENTURE PLC -A-	USD	148 754,14	169 779,47	0,32
106,00	LINDE PLC	USD	26 055,61	25 840,78	0,05
209,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	13 230,12	15 496,55	0,03
<b>Health</b>			<b>164 176,06</b>	<b>175 825,50</b>	<b>0,34</b>
1 101,00	MEDTRONIC PLC	USD	108 426,59	115 243,33	0,22
216,00	STERIS PLC	USD	33 400,59	37 575,49	0,07
206,00	HORIZON THERAPEUTICS PLC	USD	15 926,35	16 265,98	0,03
45,00	JAZZ PHARMACEUTICALS PLC	USD	6 422,53	6 740,70	0,02
<b>Raw materials</b>			<b>104 999,79</b>	<b>116 614,94</b>	<b>0,22</b>
426,00	LINDE PLC US TRADED	USD	93 656,98	103 850,69	0,20
279,00	SMURFIT KAPPA GROUP PLC	EUR	11 342,81	12 764,25	0,02
<b>Finance</b>			<b>75 061,54</b>	<b>77 608,04</b>	<b>0,15</b>
240,00	AON PLC	USD	46 381,18	48 319,73	0,09
151,00	WILLIS TOWERS WATSON PLC	USD	28 680,36	29 288,31	0,06
<b>Consumer Retail</b>			<b>29 909,07</b>	<b>26 722,50</b>	<b>0,05</b>
175,00	FLUTTER ENTERTAINMENT PLC	EUR	29 909,07	26 722,50	0,05
<b>Basic Goods</b>			<b>18 159,60</b>	<b>20 497,20</b>	<b>0,04</b>
174,00	KERRY GROUP PLC -A-	EUR	18 159,60	20 497,20	0,04
<b>Energy</b>			<b>10 106,70</b>	<b>9 927,15</b>	<b>0,02</b>
144,00	DCC PLC	GBP	10 106,70	9 927,15	0,02
<b>NETHERLANDS</b>			<b>780 112,65</b>	<b>854 499,35</b>	<b>1,64</b>
<b>Computing and IT</b>			<b>305 193,52</b>	<b>356 589,40</b>	<b>0,68</b>
482,00	ASML HOLDING NV	EUR	232 855,41	279 270,80	0,53
269,00	NXP SEMICONDUCTORS NV	USD	42 356,22	46 663,84	0,09
712,00	STMICROELECTRONICS NV	EUR	22 962,56	21 790,76	0,04
32,00	ASM INTERNATIONAL NV	EUR	7 019,33	8 864,00	0,02
<b>Consumer Retail</b>			<b>93 111,28</b>	<b>102 378,28</b>	<b>0,20</b>
20,00	ADYEN NV	EUR	39 098,61	41 210,00	0,08
1 857,00	STELLANTIS NV	EUR	24 947,10	30 740,78	0,06
110,00	FERRARI NV	EUR	17 761,35	19 140,00	0,04
175,00	RANDSTAD NV	EUR	11 304,22	11 287,50	0,02

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>94 623,16</b>	<b>94 317,99</b>	<b>0,18</b>
4 362,00	ING GROEP NV	EUR	41 636,45	48 592,68	0,09
471,00	PROSUS NV	EUR	46 288,34	38 843,37	0,08
173,00	NN GROUP NV	EUR	6 698,37	6 881,94	0,01
<b>Industries</b>			<b>73 138,16</b>	<b>77 635,45</b>	<b>0,15</b>
648,00	AIRBUS SE	EUR	66 417,63	70 269,12	0,14
529,00	CNH INDUSTRIAL NV	EUR	6 720,53	7 366,33	0,01
<b>Raw materials</b>			<b>69 534,96</b>	<b>75 571,67</b>	<b>0,14</b>
304,00	AKZO NOBEL NV	EUR	28 308,93	31 676,80	0,06
167,00	KONINKLIJKE DSM NV	EUR	23 176,27	26 285,80	0,05
203,00	LYONDELLBASELL INDUSTRIES NV -A-	USD	18 049,76	17 609,07	0,03
<b>Health</b>			<b>75 207,99</b>	<b>68 295,81</b>	<b>0,13</b>
1 339,00	KONINKLIJKE PHILIPS NV	EUR	62 012,21	55 956,81	0,11
26,00	ARGENX SE	EUR	7 273,60	6 632,60	0,01
140,00	QIAGEN NV	EUR	5 922,18	5 706,40	0,01
<b>Basic Goods</b>			<b>46 181,30</b>	<b>50 482,35</b>	<b>0,10</b>
783,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	17 504,45	19 629,81	0,04
167,00	JUST EAT TAKEAWAY	EUR	13 296,25	13 004,29	0,03
99,00	HEINEKEN NV	EUR	8 561,57	10 117,80	0,02
91,00	HEINEKEN HOLDING NV	EUR	6 819,03	7 730,45	0,01
<b>Telecommunication</b>			<b>23 122,28</b>	<b>29 228,40</b>	<b>0,06</b>
345,00	WOLTERS KLUWER NV	EUR	23 122,28	29 228,40	0,06
<b>SWEDEN</b>			<b>461 693,90</b>	<b>482 446,82</b>	<b>0,93</b>
<b>Industries</b>			<b>150 760,79</b>	<b>159 631,66</b>	<b>0,31</b>
906,00	ATLAS COPCO AB -A-	SEK	45 145,87	46 809,70	0,09
1 025,00	SANDVIK AB	SEK	23 691,94	22 092,78	0,04
840,00	ASSA ABLOY AB -B-	SEK	18 442,59	21 352,00	0,04
427,00	ATLAS COPCO AB -B-	SEK	17 740,19	18 945,97	0,04
1 932,00	NIBE INDUSTRIER AB -B-	SEK	13 248,25	17 148,36	0,03
1 042,00	HEXAGON AB	SEK	10 813,73	13 027,57	0,03
372,00	SKF AB -B-	SEK	8 749,63	7 992,39	0,02
427,00	EPIROC AB -B-	SEK	7 218,06	7 071,06	0,01
265,00	TRELLEBORG AB -B-	SEK	5 710,53	5 191,83	0,01
<b>Finance</b>			<b>105 329,82</b>	<b>111 819,76</b>	<b>0,21</b>
2 168,00	INVESTOR AB -B-	SEK	35 936,34	42 165,06	0,08
1 428,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	14 049,24	15 565,51	0,03
1 368,00	SVENSKA HANDELSBANKEN AB -A-	SEK	12 434,86	13 024,46	0,02
294,00	KINNEVIK AB -B-	SEK	11 714,47	9 931,41	0,02
631,00	SWEDBANK AB -A-	SEK	9 453,68	9 907,36	0,02
280,00	EQT AB	SEK	8 653,77	8 575,03	0,02
313,00	CASTELLUM AB	SEK	6 772,82	6 721,69	0,01
192,00	INDUSTRIVARDEN AB	SEK	6 314,64	5 929,24	0,01
<b>Consumer Retail</b>			<b>85 489,91</b>	<b>87 813,20</b>	<b>0,17</b>
1 600,00	VOLVO AB -B-	SEK	35 655,13	32 482,75	0,06
163,00	EVOLUTION GAMING GROUP AB	SEK	17 746,87	21 735,48	0,04
712,00	ESSITY AB -B-	SEK	18 441,88	19 923,64	0,04
302,00	ELECTROLUX AB -B-	SEK	7 073,62	7 066,12	0,02
330,00	HENNES & MAURITZ AB -B-	SEK	6 572,41	6 605,21	0,01
<b>Telecommunication</b>			<b>56 071,39</b>	<b>57 567,49</b>	<b>0,11</b>
3 005,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	31 700,89	31 869,24	0,06
3 516,00	TELIA CO AB	SEK	12 746,89	13 166,80	0,03
1 090,00	TELE2 AB -B-	SEK	11 623,61	12 531,45	0,02

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>27 517,72</b>	<b>29 366,14</b>	<b>0,06</b>
4 081,00	SWEDISH MATCH AB	SEK	27 517,72	29 366,14	0,06
<b>Energy</b>			<b>14 479,24</b>	<b>14 778,74</b>	<b>0,03</b>
495,00	LUNDIN PETROLEUM AB	SEK	14 479,24	14 778,74	0,03
<b>Raw materials</b>			<b>14 959,41</b>	<b>14 370,64</b>	<b>0,03</b>
443,00	BOLIDEN AB	SEK	14 959,41	14 370,64	0,03
<b>Computing and IT</b>			<b>7 085,62</b>	<b>7 099,19</b>	<b>0,01</b>
500,00	SINCH AB	SEK	7 085,62	7 099,19	0,01
<b>HONG KONG</b>			<b>398 359,78</b>	<b>399 162,04</b>	<b>0,77</b>
<b>Finance</b>			<b>289 855,94</b>	<b>283 341,99</b>	<b>0,54</b>
13 310,00	AIA GROUP LTD	HKD	142 769,54	139 465,92	0,27
1 355,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	70 832,39	68 091,89	0,13
3 552,00	LINK REIT	HKD	27 715,92	29 022,99	0,05
1 219,00	HANG SENG BANK LTD	HKD	19 650,20	20 529,49	0,04
1 282,00	SUN HUNG KAI PROPERTIES LTD	HKD	16 424,58	16 105,87	0,03
6 467,00	BANK OF EAST ASIA LTD	HKD	12 463,31	10 125,83	0,02
<b>Multi-Utilities</b>			<b>68 342,44</b>	<b>74 005,45</b>	<b>0,14</b>
24 200,00	HONG KONG & CHINA GAS CO LTD	HKD	28 725,19	31 690,23	0,06
2 693,00	CLP HOLDINGS LTD	HKD	21 764,75	22 457,44	0,04
3 838,00	POWER ASSETS HOLDINGS LTD	HKD	17 852,50	19 857,78	0,04
<b>Industries</b>			<b>30 422,69</b>	<b>33 702,97</b>	<b>0,07</b>
2 289,00	TECHTRONIC INDUSTRIES CO LTD	HKD	30 422,69	33 702,97	0,07
<b>Consumer Retail</b>			<b>9 738,71</b>	<b>8 111,63</b>	<b>0,02</b>
1 202,00	GALAXY ENTERTAINMENT GROUP LTD	HKD	9 738,71	8 111,63	0,02
<b>DENMARK</b>			<b>341 694,13</b>	<b>386 667,54</b>	<b>0,74</b>
<b>Health</b>			<b>177 941,48</b>	<b>206 226,13</b>	<b>0,40</b>
1 977,00	NOVO NORDISK A/S -B-	DKK	118 993,23	139 682,76	0,27
97,00	GENMAB A/S	DKK	28 366,99	33 471,45	0,07
239,00	COLOPLAST A/S -B-	DKK	30 581,26	33 071,92	0,06
<b>Industries</b>			<b>56 261,15</b>	<b>67 570,02</b>	<b>0,13</b>
185,00	DSV A/S	DKK	28 087,07	36 384,27	0,07
9,00	AP MOLLER - MAERSK A/S -B-	DKK	21 263,44	21 815,43	0,04
4,00	AP MOLLER - MAERSK A/S -A-	DKK	6 910,64	9 370,32	0,02
<b>Energy</b>			<b>37 589,17</b>	<b>40 688,90</b>	<b>0,08</b>
1 236,00	VESTAS WIND SYSTEMS A/S	DKK	37 589,17	40 688,90	0,08
<b>Multi-Utilities</b>			<b>24 117,51</b>	<b>21 656,08</b>	<b>0,04</b>
183,00	ORSTED A/S	DKK	24 117,51	21 656,08	0,04
<b>Finance</b>			<b>18 855,11</b>	<b>18 702,72</b>	<b>0,04</b>
786,00	DANSKE BANK A/S	DKK	12 219,77	11 663,82	0,02
340,00	TRYG A/S	DKK	6 635,34	7 038,90	0,02
<b>Telecommunication</b>			<b>9 561,96</b>	<b>10 165,93</b>	<b>0,02</b>
138,00	GN STORE NORD A/S	DKK	9 561,96	10 165,93	0,02
<b>Basic Goods</b>			<b>6 374,12</b>	<b>7 545,74</b>	<b>0,01</b>
48,00	CARLSBERG A/S -B-	DKK	6 374,12	7 545,74	0,01
<b>Raw materials</b>			<b>5 875,49</b>	<b>7 310,20</b>	<b>0,01</b>
115,00	NOVOZYMES A/S -B-	DKK	5 875,49	7 310,20	0,01

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>5 118,14</b>	<b>6 801,82</b>	<b>0,01</b>
60,00	PANDORA A/S	DKK	5 118,14	6 801,82	0,01
<b>SPAIN</b>			<b>361 674,58</b>	<b>384 439,06</b>	<b>0,74</b>
<b>Finance</b>			<b>121 590,69</b>	<b>133 463,10</b>	<b>0,26</b>
21 380,00	BANCO SANTANDER SA	EUR	63 291,39	68 832,91	0,13
9 031,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	41 614,59	47 214,07	0,09
6 714,00	CAIXABANK SA	EUR	16 684,71	17 416,12	0,04
<b>Multi-Utilities</b>			<b>88 229,43</b>	<b>89 040,00</b>	<b>0,17</b>
5 439,00	IBERDROLA SA	EUR	57 199,96	55 912,92	0,11
803,00	ENAGAS SA	EUR	14 081,91	15 646,46	0,03
526,00	NATURGY ENERGY GROUP SA	EUR	10 848,88	11 403,68	0,02
311,00	EDP RENOVAVEIS SA	EUR	6 098,68	6 076,94	0,01
<b>Telecommunication</b>			<b>51 856,37</b>	<b>60 468,35</b>	<b>0,12</b>
7 969,00	TELEFONICA SA	EUR	29 824,98	31 405,83	0,06
541,00	CELLNEX TELECOM SA	EUR	22 031,39	29 062,52	0,06
<b>Consumer Retail</b>			<b>30 586,46</b>	<b>33 037,52</b>	<b>0,06</b>
1 112,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	30 586,46	33 037,52	0,06
<b>Computing and IT</b>			<b>33 568,82</b>	<b>32 922,60</b>	<b>0,06</b>
555,00	AMADEUS IT GROUP SA	EUR	33 568,82	32 922,60	0,06
<b>Energy</b>			<b>22 835,92</b>	<b>23 060,49</b>	<b>0,05</b>
2 185,00	REPSOL SA	EUR	22 835,92	23 060,49	0,05
<b>Industries</b>			<b>13 006,89</b>	<b>12 447,00</b>	<b>0,02</b>
90,00	AENA SME SA	EUR	13 006,89	12 447,00	0,02
<b>ITALY</b>			<b>274 242,54</b>	<b>284 233,37</b>	<b>0,55</b>
<b>Finance</b>			<b>123 715,02</b>	<b>130 476,05</b>	<b>0,25</b>
22 966,00	INTESA SANPAOLO SPA	EUR	51 893,69	53 499,30	0,10
2 138,00	UNICREDIT SPA	EUR	19 002,85	21 273,10	0,04
1 197,00	ASSICURAZIONI GENERALI SPA	EUR	19 456,40	20 235,29	0,04
791,00	FINECOBANK BANCA FINECO SPA	EUR	11 761,62	11 627,70	0,02
561,00	NEXI SPA	EUR	9 007,27	10 384,11	0,02
630,00	POSTE ITALIANE SPA	EUR	6 125,00	7 024,50	0,02
653,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	6 468,19	6 432,05	0,01
<b>Multi-Utilities</b>			<b>90 819,66</b>	<b>89 264,57</b>	<b>0,17</b>
10 612,00	ENEL SPA	EUR	84 763,79	83 113,18	0,16
1 116,00	ITALGAS SPA	EUR	6 055,87	6 151,39	0,01
<b>Energy</b>			<b>22 095,96</b>	<b>23 230,74</b>	<b>0,05</b>
2 262,00	ENI SPA	EUR	22 095,96	23 230,74	0,05
<b>Health</b>			<b>18 097,08</b>	<b>20 214,28</b>	<b>0,04</b>
74,00	DIASORIN SPA	EUR	10 301,95	11 803,00	0,02
202,00	AMPLIFON SPA	EUR	7 795,13	8 411,28	0,02
<b>Consumer Retail</b>			<b>8 257,95</b>	<b>9 243,72</b>	<b>0,02</b>
162,00	MONCLER SPA	EUR	8 257,95	9 243,72	0,02
<b>Industries</b>			<b>5 450,20</b>	<b>6 197,15</b>	<b>0,01</b>
205,00	PRYSMIAN SPA	EUR	5 450,20	6 197,15	0,01
<b>Telecommunication</b>			<b>5 806,67</b>	<b>5 606,86</b>	<b>0,01</b>
406,00	GVS SPA	EUR	5 806,67	5 606,86	0,01

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## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>JERSEY</b>			<b>170 369,15</b>	<b>187 713,05</b>	<b>0,36</b>
<b>Consumer Retail</b>			<b>83 597,71</b>	<b>93 860,52</b>	<b>0,18</b>
252,00	APTIV PLC	USD	31 801,86	33 432,11	0,06
989,00	EXPERIAN PLC	GBP	27 148,16	32 096,99	0,06
242,00	FERGUSON PLC	GBP	24 647,69	28 331,42	0,06
<b>Raw materials</b>			<b>38 779,44</b>	<b>40 157,13</b>	<b>0,08</b>
11 140,00	GLENCORE PLC	GBP	38 779,44	40 157,13	0,08
<b>Telecommunication</b>			<b>17 450,48</b>	<b>19 190,16</b>	<b>0,04</b>
1 691,00	WPP PLC	GBP	17 450,48	19 190,16	0,04
<b>Industries</b>			<b>16 853,09</b>	<b>16 920,86</b>	<b>0,03</b>
1 751,00	AMCOR PLC	USD	16 853,09	16 920,86	0,03
<b>Health</b>			<b>10 549,85</b>	<b>14 589,72</b>	<b>0,03</b>
78,00	NOVOCURE LTD	USD	10 549,85	14 589,72	0,03
<b>Computing and IT</b>			<b>3 138,58</b>	<b>2 994,66</b>	<b>0,00</b>
129,00	CLARIVATE PLC	USD	3 138,58	2 994,66	0,00
<b>FINLAND</b>			<b>163 998,27</b>	<b>179 887,32</b>	<b>0,35</b>
<b>Finance</b>			<b>40 131,21</b>	<b>46 328,34</b>	<b>0,09</b>
3 257,00	NORDEA BANK ABP	SEK	25 120,55	30 591,78	0,06
406,00	SAMPO OYJ -A-	EUR	15 010,66	15 736,56	0,03
<b>Industries</b>			<b>29 395,00</b>	<b>30 065,60</b>	<b>0,06</b>
437,00	KONE OYJ -B-	EUR	29 395,00	30 065,60	0,06
<b>Telecommunication</b>			<b>23 429,99</b>	<b>28 745,15</b>	<b>0,06</b>
4 438,00	NOKIA OYJ	EUR	14 697,59	20 039,79	0,04
173,00	ELISA OYJ	EUR	8 732,40	8 705,36	0,02
<b>Energy</b>			<b>23 899,79</b>	<b>23 031,44</b>	<b>0,04</b>
446,00	NESTE OYJ	EUR	23 899,79	23 031,44	0,04
<b>Raw materials</b>			<b>22 586,14</b>	<b>22 586,59</b>	<b>0,04</b>
505,00	UPM-KYMMENE OYJ	EUR	16 309,78	16 109,50	0,03
421,00	STORA ENSO OYJ -R-	EUR	6 276,36	6 477,09	0,01
<b>Basic Goods</b>			<b>8 394,56</b>	<b>12 148,50</b>	<b>0,02</b>
390,00	KESKO OYJ -B-	EUR	8 394,56	12 148,50	0,02
<b>Computing and IT</b>			<b>8 525,89</b>	<b>8 631,36</b>	<b>0,02</b>
324,00	TIETOEVRY OYJ	EUR	8 525,89	8 631,36	0,02
<b>Multi-Utilities</b>			<b>7 635,69</b>	<b>8 350,34</b>	<b>0,02</b>
359,00	FORTUM OYJ	EUR	7 635,69	8 350,34	0,02
<b>SINGAPORE</b>			<b>144 296,43</b>	<b>152 864,03</b>	<b>0,29</b>
<b>Finance</b>			<b>113 402,72</b>	<b>121 576,05</b>	<b>0,23</b>
1 928,00	DBS GROUP HOLDINGS LTD	SGD	32 566,90	36 054,28	0,07
4 039,00	OVERSEA-CHINESE BANKING CORP LTD	SGD	27 984,24	30 278,17	0,06
1 477,00	UNITED OVERSEAS BANK LTD	SGD	22 600,80	23 923,49	0,04
5 700,00	ASCENDAS REAL ESTATE INVESTMENT TRUST	SGD	10 495,94	10 548,35	0,02
8 200,00	MAPLETREE LOGISTICS TRUST	SGD	9 579,16	10 545,22	0,02
7 800,00	CAPITALAND MALL TRUST	SGD	10 175,68	10 226,54	0,02
<b>Telecommunication</b>			<b>19 142,97</b>	<b>18 540,22</b>	<b>0,04</b>
12 906,00	SINGAPORE TELECOMMUNICATIONS LTD	SGD	19 142,97	18 540,22	0,04

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>11 750,74</b>	<b>12 747,76</b>	<b>0,02</b>
3 715,00	KEPPEL CORP LTD	SGD	11 750,74	12 747,76	0,02
<b>BERMUDA</b>			<b>112 912,84</b>	<b>124 669,38</b>	<b>0,24</b>
<b>Finance</b>			<b>45 377,16</b>	<b>48 908,22</b>	<b>0,09</b>
3 300,00	HONGKONG LAND HOLDINGS LTD	USD	12 845,52	13 245,63	0,02
170,00	ATHENE HOLDING LTD -A-	USD	7 867,72	9 676,19	0,02
265,00	ARCH CAPITAL GROUP LTD	USD	7 913,74	8 701,49	0,02
353,00	INVESCO LTD	USD	7 245,98	7 956,56	0,01
25,00	EVEREST RE GROUP LTD	USD	5 147,58	5 312,63	0,01
32,00	RENAISSANCERE HOLDINGS LTD	USD	4 356,62	4 015,72	0,01
<b>Consumer Retail</b>			<b>41 268,27</b>	<b>47 982,92</b>	<b>0,09</b>
444,00	IHS MARKIT LTD	USD	35 003,37	42 179,79	0,08
234,00	NORWEGIAN CRUISE LINE HOLDINGS LTD	USD	6 264,90	5 803,13	0,01
<b>Basic Goods</b>			<b>15 115,86</b>	<b>14 761,44</b>	<b>0,03</b>
224,00	BUNGE LTD	USD	15 115,86	14 761,44	0,03
<b>Industries</b>			<b>8 813,92</b>	<b>10 779,99</b>	<b>0,02</b>
200,00	JARDINE MATHESON HOLDINGS LTD	USD	8 813,92	10 779,99	0,02
<b>Raw materials</b>			<b>2 337,63</b>	<b>2 236,81</b>	<b>0,01</b>
87,00	AXALTA COATING SYSTEMS LTD	USD	2 337,63	2 236,81	0,01
<b>BELGIUM</b>			<b>116 392,14</b>	<b>123 596,98</b>	<b>0,24</b>
<b>Basic Goods</b>			<b>66 565,82</b>	<b>72 148,14</b>	<b>0,14</b>
1 074,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	59 327,79	65 309,94	0,13
145,00	COLRUYT SA	EUR	7 238,03	6 838,20	0,01
<b>Finance</b>			<b>38 244,26</b>	<b>38 898,62</b>	<b>0,08</b>
178,00	GROUPE BRUXELLES LAMBERT SA	EUR	16 719,84	16 792,52	0,04
255,00	KBC GROUP NV	EUR	15 753,20	16 396,50	0,03
122,00	AGEAS	EUR	5 771,22	5 709,60	0,01
<b>Raw materials</b>			<b>6 153,52</b>	<b>6 643,50</b>	<b>0,01</b>
129,00	UMICORE SA	EUR	6 153,52	6 643,50	0,01
<b>Health</b>			<b>5 428,54</b>	<b>5 906,72</b>	<b>0,01</b>
67,00	UCB SA	EUR	5 428,54	5 906,72	0,01
<b>ISRAEL</b>			<b>82 765,34</b>	<b>84 525,79</b>	<b>0,16</b>
<b>Computing and IT</b>			<b>28 555,14</b>	<b>30 470,33</b>	<b>0,06</b>
88,00	NICE SYSTEMS LTD	ILS	16 716,46	18 131,71	0,04
126,00	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	11 838,68	12 338,62	0,02
<b>Consumer Retail</b>			<b>16 456,41</b>	<b>14 197,01</b>	<b>0,03</b>
58,00	WIX.COM LTD	USD	16 456,41	14 197,01	0,03
<b>Finance</b>			<b>12 552,45</b>	<b>14 134,93</b>	<b>0,03</b>
238,00	AZRIELI GROUP	ILS	12 552,45	14 134,93	0,03
<b>Raw materials</b>			<b>11 533,58</b>	<b>13 560,36</b>	<b>0,02</b>
2 370,00	ISRAEL CHEMICALS LTD	ILS	11 533,58	13 560,36	0,02
<b>Health</b>			<b>13 667,76</b>	<b>12 163,16</b>	<b>0,02</b>
1 457,00	TEVA PHARMACEUTICAL INDUSTRIES LTD -ADR-	USD	13 667,76	12 163,16	0,02

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



## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NORWAY</b>			<b>64 920,83</b>	<b>69 318,78</b>	<b>0,13</b>
<b>Energy</b>			<b>21 595,64</b>	<b>23 439,92</b>	<b>0,04</b>
1 313,00	EQUINOR ASA	NOK	21 595,64	23 439,92	0,04
<b>Finance</b>			<b>17 447,84</b>	<b>19 081,87</b>	<b>0,04</b>
1 038,00	DNB ASA	NOK	17 447,84	19 081,87	0,04
<b>Telecommunication</b>			<b>9 199,10</b>	<b>9 412,74</b>	<b>0,02</b>
662,00	TELENOR ASA	NOK	9 199,10	9 412,74	0,02
<b>Raw materials</b>			<b>8 929,49</b>	<b>8 970,82</b>	<b>0,02</b>
202,00	YARA INTERNATIONAL ASA	NOK	8 929,49	8 970,82	0,02
<b>Basic Goods</b>			<b>7 748,76</b>	<b>8 413,43</b>	<b>0,01</b>
979,00	ORKLA ASA	NOK	7 748,76	8 413,43	0,01
<b>CAYMAN ISLANDS</b>			<b>58 769,35</b>	<b>61 567,95</b>	<b>0,12</b>
<b>Finance</b>			<b>46 458,18</b>	<b>48 868,40</b>	<b>0,09</b>
3 371,00	CK HUTCHISON HOLDINGS LTD	HKD	21 834,05	22 145,06	0,04
2 398,00	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	12 013,81	11 756,27	0,02
1 897,00	CK ASSET HOLDINGS LTD	HKD	9 599,64	11 040,65	0,02
26,00	FUTU HOLDINGS LTD ADR	USD	3 010,68	3 926,42	0,01
<b>Basic Goods</b>			<b>12 311,17</b>	<b>12 699,55</b>	<b>0,03</b>
16 756,00	WH GROUP LTD	HKD	12 311,17	12 699,55	0,03
<b>NEW ZEALAND</b>			<b>53 928,33</b>	<b>55 092,32</b>	<b>0,11</b>
<b>Health</b>			<b>22 362,32</b>	<b>22 847,10</b>	<b>0,04</b>
1 246,00	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	22 362,32	22 847,10	0,04
<b>Industries</b>			<b>19 393,07</b>	<b>18 445,14</b>	<b>0,04</b>
4 306,00	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	19 393,07	18 445,14	0,04
<b>Consumer Retail</b>			<b>12 172,94</b>	<b>13 800,08</b>	<b>0,03</b>
159,00	XERO LTD	AUD	12 172,94	13 800,08	0,03
<b>LUXEMBOURG</b>			<b>39 772,62</b>	<b>48 582,99</b>	<b>0,09</b>
<b>Raw materials</b>			<b>18 502,34</b>	<b>23 394,25</b>	<b>0,04</b>
905,00	ARCELORMITTAL	EUR	18 502,34	23 394,25	0,04
<b>Health</b>			<b>13 627,50</b>	<b>17 352,00</b>	<b>0,03</b>
180,00	EUROFINS SCIENTIFIC SE	EUR	13 627,50	17 352,00	0,03
<b>Industries</b>			<b>7 642,78</b>	<b>7 836,74</b>	<b>0,02</b>
463,00	INPOST SA	EUR	7 642,78	7 836,74	0,02
<b>PORTUGAL</b>			<b>19 939,64</b>	<b>18 559,18</b>	<b>0,04</b>
<b>Multi-Utilities</b>			<b>14 398,21</b>	<b>13 553,04</b>	<b>0,03</b>
3 032,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	14 398,21	13 553,04	0,03
<b>Energy</b>			<b>5 541,43</b>	<b>5 006,14</b>	<b>0,01</b>
547,00	GALP ENERGIA SGPS SA	EUR	5 541,43	5 006,14	0,01
<b>CURACAO</b>			<b>15 832,96</b>	<b>17 841,81</b>	<b>0,03</b>
<b>Energy</b>			<b>15 832,96</b>	<b>17 841,81</b>	<b>0,03</b>
661,00	SCHLUMBERGER LTD	USD	15 832,96	17 841,81	0,03

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

## Eurizon Fund - Equity World LTE

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LIBERIA</b>			<b>16 416,62</b>	<b>15 101,43</b>	<b>0,03</b>
<b>Consumer Retail</b>			<b>16 416,62</b>	<b>15 101,43</b>	<b>0,03</b>
210,00	ROYAL CARIBBEAN CRUISES LTD	USD	16 416,62	15 101,43	0,03
<b>ISLE OF MAN</b>			<b>12 563,16</b>	<b>15 046,60</b>	<b>0,03</b>
<b>Consumer Retail</b>			<b>12 563,16</b>	<b>15 046,60</b>	<b>0,03</b>
740,00	GVC HOLDINGS PLC	GBP	12 563,16	15 046,60	0,03
<b>AUSTRIA</b>			<b>10 789,85</b>	<b>12 557,70</b>	<b>0,02</b>
<b>Multi-Utilities</b>			<b>5 758,12</b>	<b>6 988,50</b>	<b>0,01</b>
90,00	VERBUND AG	EUR	5 758,12	6 988,50	0,01
<b>Finance</b>			<b>5 031,73</b>	<b>5 569,20</b>	<b>0,01</b>
180,00	ERSTE GROUP BANK AG	EUR	5 031,73	5 569,20	0,01
<b>PANAMA</b>			<b>11 831,90</b>	<b>11 491,79</b>	<b>0,02</b>
<b>Consumer Retail</b>			<b>11 831,90</b>	<b>11 491,79</b>	<b>0,02</b>
517,00	CARNIVAL CORP	USD	11 831,90	11 491,79	0,02
<b>Total Portfolio</b>			<b>47 242 326,59</b>	<b>51 505 661,04</b>	<b>98,92</b>

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

## Eurizon Fund - Equity World LTE

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(2 915,46)</b>	<b>1 458 840,33</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>8 061,80</b>	<b>248 056,20</b>
1	(14)	Sale	IBEX MINI INDEX	16/07/2021	EUR	5 331,80	123 036,20
5	(1)	Sale	FTSE/MIB INDEX	17/09/2021	EUR	2 730,00	125 020,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(10 977,26)</b>	<b>1 210 784,13</b>
1 000	40	Purchase	MINI TPX INDEX	09/09/2021	JPY	(4 634,44)	590 473,83
5	2	Purchase	DAX MINI	17/09/2021	EUR	(2 295,00)	155 280,00
100	6	Purchase	OMXS30 INDEX	16/07/2021	SEK	(1 789,59)	134 056,40
10	(1)	Sale	MSCI WORLD INDEX	17/09/2021	USD	(1 585,29)	76 321,74
200	1	Purchase	AMSTERDAM INDEX	16/07/2021	EUR	(454,00)	145 866,00
10	(1)	Sale	SWISS MARKET INDEX	17/09/2021	CHF	(218,94)	108 786,16

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

## Eurizon Fund - Equity World LTE

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>4 380,30</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>4 440,32</b>
01/07/2021	30 000 000,00	JPY	223 893,24	EUR	4 030,27
02/07/2021	133 465,63	EUR	1 349 449,61	SEK	410,05
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(60,02)</b>
02/07/2021	118 797,33	CHF	108 407,40	EUR	(34,19)
02/08/2021	45 000 000,00	JPY	341 779,42	EUR	(25,83)

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	249 737 132,53	
Banks	(Note 3)	2 140 497,30	
Other banks and broker accounts	(Notes 2, 3, 9)	8 576,35	
Other interest receivable		1 658 944,00	
Receivable on investments sold		2 496 780,09	
Receivable on subscriptions		64 412,57	
<b>Total assets</b>		<b>256 106 342,84</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(159,17)	
Unrealised loss on future contracts	(Notes 2, 9)	(3 150,00)	
Payable on investments purchased		(4 002 564,57)	
Payable on redemptions		(40 455,17)	
Other liabilities		(127 078,93)	
<b>Total liabilities</b>		<b>(4 173 407,84)</b>	
<b>Total net assets</b>		<b>251 932 935,00</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	103,72	41 918,890
Class RH9 Units	HUF	102,68	35 198,253
Class Z Units	EUR	104,47	2 369 927,781

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>212 960 140,45</b>
Net income from investments	(Note 2)	1 675 779,67
<b>Total income</b>		<b>1 675 779,67</b>
Management fee	(Note 6)	(411 084,43)
Depository fee	(Note 8)	(29 069,51)
Subscription tax	(Note 4)	(12 881,35)
Other charges and taxes	(Notes 5, 8)	(158 299,68)
<b>Total expenses</b>		<b>(611 334,97)</b>
<b>Net investment income / (loss)</b>		<b>1 064 444,70</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	95 422,16
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(3 041 764,95)
- forward foreign exchange contracts	(Notes 2, 9)	47,85
- future contracts	(Notes 2, 9)	(3 150,00)
<b>Net result of operations for the period</b>		<b>(1 885 000,24)</b>
Subscriptions for the period		55 032 438,84
Redemptions for the period		(14 174 644,05)
<b>Net assets at the end of the period</b>		<b>251 932 935,00</b>

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>248 500 902,98</b>	<b>249 737 132,53</b>	<b>99,13</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>248 291 258,25</b>	<b>249 533 103,53</b>	<b>99,05</b>
<b>Ordinary Bonds</b>			<b>210 311 529,76</b>	<b>211 566 951,93</b>	<b>83,98</b>
<b>FRANCE</b>			<b>54 421 463,89</b>	<b>54 631 581,30</b>	<b>21,69</b>
<b>Finance</b>			<b>26 092 335,63</b>	<b>26 169 293,15</b>	<b>10,39</b>
1 200 000,00	HSBC FRANCE SA 0.25% 17/05/2024	EUR	1 216 463,90	1 215 972,00	0,48
900 000,00	CREDIT AGRICOLE SA 1.75% 05/03/2029	EUR	984 731,90	978 282,00	0,39
900 000,00	CREDIT AGRICOLE SA 1.875% 20/12/2026	EUR	965 172,26	976 608,00	0,39
900 000,00	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	902 377,48	930 969,00	0,37
800 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.75% 15/03/2029	EUR	864 621,28	870 520,00	0,35
800 000,00	CREDIT AGRICOLE SA 1.375% 13/03/2025	EUR	829 565,83	837 776,00	0,33
735 000,00	BNP PARIBAS SA 1.125% 11/06/2026	EUR	720 955,30	766 450,65	0,30
700 000,00	HSBC FRANCE SA 0.10% 03/09/2027	EUR	693 102,83	696 255,00	0,28
575 000,00	BNP PARIBAS SA 2.75% 27/01/2026	EUR	641 429,11	635 996,00	0,25
600 000,00	SOCIETE GENERALE SA 1.375% 13/01/2028	EUR	610 627,21	627 522,00	0,25
600 000,00	CREDIT MUTUEL ARKEA SA 1.25% 31/05/2024	EUR	623 506,09	621 114,00	0,25
600 000,00	BPCE SA 1.00% 01/04/2025	EUR	611 682,93	620 394,00	0,25
600 000,00	BPCE SA 1.125% 18/01/2023	EUR	614 804,25	612 570,00	0,24
600 000,00	BPCE SA 0.625% 26/09/2024	EUR	604 537,56	611 766,00	0,24
550 000,00	BNP PARIBAS SA 1.50% 17/11/2025	EUR	586 713,54	582 417,00	0,23
500 000,00	BPCE SA 2.875% 22/04/2026	EUR	567 108,72	558 745,00	0,22
500 000,00	UNIBAIL-RODAMCO SE 1.875% 15/01/2031	EUR	513 912,40	541 855,00	0,22
500 000,00	HSBC FRANCE SA 1.375% 04/09/2028	EUR	536 191,97	540 940,00	0,21
500 000,00	BPCE SA 0.875% 31/01/2024	EUR	506 824,72	512 610,00	0,20
470 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 21/05/2024	EUR	515 388,74	510 241,40	0,20
500 000,00	SOCIETE GENERALE SA 0.50% 13/01/2023	EUR	502 991,24	505 595,00	0,20
500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	491 230,54	490 080,00	0,19
400 000,00	UNIBAIL-RODAMCO SE 2.25% 14/05/2038	EUR	440 458,06	439 888,00	0,17
400 000,00	SOCIETE GENERALE SA 2.625% 27/02/2025	EUR	439 025,19	433 540,00	0,17
400 000,00	BPCE SA 1.625% 31/01/2028	EUR	437 165,92	429 772,00	0,17
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 19/01/2026	EUR	426 900,48	429 440,00	0,17
400 000,00	COVIVIO 1.50% 21/06/2027	EUR	424 146,63	427 576,00	0,17
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.625% 15/11/2027	EUR	401 763,58	422 788,00	0,17
400 000,00	BNP PARIBAS SA 1.625% 02/07/2031	EUR	411 884,19	417 356,00	0,17
400 000,00	KLEPIERRE SA 1.00% 17/04/2023	EUR	411 574,88	407 564,00	0,16
300 000,00	KLEPIERRE SA 1.875% 19/02/2026	EUR	333 375,15	324 342,00	0,13
300 000,00	SOCIETE GENERALE SA 1.75% 22/03/2029	EUR	329 381,94	321 525,00	0,13
300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 04/11/2026	EUR	320 713,77	321 066,00	0,13
300 000,00	BNP PARIBAS SA 1.375% 28/05/2029	EUR	310 745,28	318 048,00	0,13
300 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.75% 27/02/2034	EUR	336 567,67	315 822,00	0,13
305 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	299 094,22	314 540,40	0,13
300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 03/06/2030	EUR	316 696,18	314 388,00	0,13
300 000,00	BNP PARIBAS SA 1.125% 22/11/2023	EUR	311 076,34	309 435,00	0,12
200 000,00	CREDIT MUTUEL ARKEA SA 3.50% 09/02/2029	EUR	236 705,68	238 800,00	0,09
200 000,00	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	226 182,62	227 838,00	0,09
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 11/09/2025	EUR	225 068,88	222 430,00	0,09
200 000,00	BPCE SA 4.625% 18/07/2023	EUR	230 445,29	219 180,00	0,09
200 000,00	GECINA SA 1.375% 30/06/2027	EUR	215 839,59	215 926,00	0,09

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 28/11/2023	EUR	224 899,66	215 880,00	0,09
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 18/03/2024	EUR	221 460,62	215 356,00	0,09
200 000,00	SOCIETE GENERALE SA 4.00% 07/06/2023	EUR	225 240,90	215 104,00	0,09
200 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 2.00% 28/04/2036	EUR	238 033,81	214 566,00	0,09
200 000,00	CREDIT MUTUEL ARKEA SA 1.625% 15/04/2026	EUR	213 017,01	212 462,00	0,08
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.25% 14/01/2025	EUR	211 595,87	209 520,00	0,08
200 000,00	UNIBAIL-RODAMCO SE 1.125% 15/09/2025	EUR	204 034,96	208 032,00	0,08
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/07/2025	EUR	207 627,58	206 224,00	0,08
200 000,00	HSBC FRANCE SA 0.60% 20/03/2023	EUR	202 029,65	203 326,00	0,08
200 000,00	CREDIT AGRICOLE SA 0.50% 24/06/2024	EUR	203 371,65	203 194,00	0,08
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 17/01/2030	EUR	203 460,35	201 550,00	0,08
200 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	201 980,20	200 260,00	0,08
170 000,00	BNP PARIBAS SA 2.25% 11/01/2027	EUR	183 990,70	185 466,60	0,07
150 000,00	BNP PARIBAS SA 1.50% 23/05/2028	EUR	155 511,55	160 966,50	0,06
140 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	152 405,24	150 753,40	0,06
110 000,00	BNP PARIBAS SA 1.125% 10/10/2023	EUR	115 073,03	113 315,40	0,05
100 000,00	SOCIETE GENERALE SA 2.125% 27/09/2028	EUR	105 166,52	109 868,00	0,04
105 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.125% 28/04/2027	EUR	109 347,44	109 720,80	0,04
100 000,00	GECINA SA 1.375% 26/01/2028	EUR	107 835,79	107 933,00	0,04
100 000,00	KLEPIERRE SA 1.625% 13/12/2032	EUR	113 291,33	107 623,00	0,04
100 000,00	GECINA SA 1.00% 30/01/2029	EUR	106 764,68	105 777,00	0,04
100 000,00	CREDIT MUTUEL ARKEA SA 0.875% 11/03/2033	EUR	99 138,92	99 433,00	0,04
100 000,00	BNP PARIBAS SA 0.625% 03/12/2032	EUR	98 306,83	97 020,00	0,04
<b>Consumer Retail</b>			<b>8 893 627,50</b>	<b>8 893 696,15</b>	<b>3,53</b>
705 000,00	RCI BANQUE SA 1.125% 15/01/2027	EUR	700 703,69	728 159,25	0,29
600 000,00	PEUGEOT SA 2.75% 15/05/2026	EUR	668 850,17	665 598,00	0,27
600 000,00	JCDECAUX SA 2.00% 24/10/2024	EUR	637 862,24	635 178,00	0,25
500 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.625% 27/11/2027	EUR	533 478,35	532 190,00	0,21
450 000,00	LUXOTTICA GROUP SPA 2.625% 10/02/2024	EUR	498 619,38	484 479,00	0,19
400 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	435 745,58	437 532,00	0,17
400 000,00	KERING SA 1.25% 10/05/2026	EUR	420 881,70	424 648,00	0,17
405 000,00	RCI BANQUE SA 1.625% 11/04/2025	EUR	423 425,67	423 407,25	0,17
400 000,00	KERING SA 0.75% 13/05/2028	EUR	412 437,24	416 328,00	0,17
400 000,00	PUBLICIS GROUPE SA 0.50% 03/11/2023	EUR	405 933,36	405 816,00	0,16
300 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 2.95% 17/01/2024	EUR	336 741,68	321 795,00	0,13
300 000,00	VIVENDI SA 1.125% 11/12/2028	EUR	312 994,30	312 846,00	0,12
300 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.875% 03/09/2025	EUR	307 265,24	312 042,00	0,12
300 000,00	VIVENDI SA 1.125% 24/11/2023	EUR	313 904,55	308 418,00	0,12
300 000,00	PEUGEOT SA 1.125% 18/09/2029	EUR	310 978,10	308 364,00	0,12
300 000,00	VIVENDI SA 0.875% 18/09/2024	EUR	309 226,00	307 800,00	0,12
240 000,00	RCI BANQUE SA 0.75% 10/04/2023	EUR	240 731,35	243 048,00	0,10
200 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 1.75% 03/09/2030	EUR	211 697,18	226 656,00	0,09
150 000,00	PSA TRESORERIE GIE 6.00% 19/09/2033	EUR	227 332,48	225 988,50	0,09
200 000,00	EDENRED 1.875% 06/03/2026	EUR	212 388,24	216 634,00	0,09
200 000,00	KERING SA 2.75% 08/04/2024	EUR	221 410,14	216 560,00	0,09
150 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 5.625% 04/07/2022	EUR	172 658,64	159 052,50	0,06
125 000,00	RCI BANQUE SA 1.625% 26/05/2026	EUR	125 600,00	132 208,75	0,05
100 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 2.50% 03/09/2038	EUR	132 498,25	127 953,00	0,05
110 000,00	WPP FINANCE SA 2.375% 19/05/2027	EUR	122 633,67	123 372,70	0,05

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



## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000,00	RCI BANQUE SA 1.75% 10/04/2026	EUR	106 933,70	106 067,00	0,04
90 000,00	RCI BANQUE SA 1.00% 17/05/2023	EUR	90 696,60	91 555,20	0,04
<b>Industries</b>			<b>5 432 162,36</b>	<b>5 508 881,00</b>	<b>2,19</b>
500 000,00	BOUYGUES SA 1.125% 24/07/2028	EUR	534 702,48	533 415,00	0,21
500 000,00	LEGRAND SA 0.75% 06/07/2024	EUR	515 947,85	513 340,00	0,20
400 000,00	CIE DE SAINT-GOBAIN 1.875% 15/03/2031	EUR	433 404,35	454 368,00	0,18
400 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 1.00% 13/05/2026	EUR	409 927,00	419 812,00	0,17
400 000,00	CIE DE SAINT-GOBAIN 1.00% 17/03/2025	EUR	400 816,00	416 708,00	0,17
400 000,00	SCHNEIDER ELECTRIC SE 0.25% 09/09/2024	EUR	405 186,40	405 736,00	0,16
300 000,00	VINCI SA 1.625% 18/01/2029	EUR	331 641,17	330 021,00	0,13
300 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.25% 24/03/2025	EUR	324 230,33	323 160,00	0,13
300 000,00	LEGRAND SA 0.75% 20/05/2030	EUR	310 863,09	312 354,00	0,13
300 000,00	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	303 720,36	301 992,00	0,12
200 000,00	CIE DE SAINT-GOBAIN 1.875% 21/09/2028	EUR	205 177,52	223 094,00	0,09
200 000,00	SCHNEIDER ELECTRIC SE 1.50% 15/01/2028	EUR	215 961,60	218 368,00	0,09
200 000,00	CIE DE SAINT-GOBAIN 1.125% 23/03/2026	EUR	203 316,33	210 568,00	0,08
200 000,00	VINCI SA 1.00% 26/09/2025	EUR	206 982,09	209 160,00	0,08
200 000,00	SCHNEIDER ELECTRIC SE 1.50% 08/09/2023	EUR	211 175,84	207 008,00	0,08
100 000,00	CIE DE SAINT-GOBAIN 2.375% 04/10/2027	EUR	113 017,31	113 473,00	0,05
100 000,00	CIE DE SAINT-GOBAIN 1.375% 14/06/2027	EUR	108 001,80	107 549,00	0,04
100 000,00	SCHNEIDER ELECTRIC SE 0.875% 13/12/2026	EUR	98 368,84	104 973,00	0,04
100 000,00	SCHNEIDER ELECTRIC SE 0.875% 11/03/2025	EUR	99 722,00	103 782,00	0,04
<b>Multi-Utilities</b>			<b>3 302 246,73</b>	<b>3 273 776,00</b>	<b>1,30</b>
400 000,00	SUEZ 1.00% 03/04/2025	EUR	406 061,01	415 516,00	0,17
300 000,00	VEOLIA ENVIRONNEMENT SA 4.625% 30/03/2027	EUR	390 638,07	376 821,00	0,15
300 000,00	ENGIE SA 1.875% 19/09/2033	EUR	344 612,47	339 666,00	0,14
300 000,00	ENGIE SA 1.00% 13/03/2026	EUR	315 530,67	313 539,00	0,12
300 000,00	ENGIE SA 1.25% 24/10/2041	EUR	315 488,35	309 783,00	0,12
200 000,00	ENGIE SA 2.00% 28/09/2037	EUR	233 139,32	230 558,00	0,09
200 000,00	ENGIE SA 2.375% 19/05/2026	EUR	224 020,81	223 310,00	0,09
200 000,00	SUEZ 1.625% 21/09/2032	EUR	223 300,33	220 008,00	0,09
200 000,00	SUEZ 1.25% 19/05/2028	EUR	217 713,77	213 094,00	0,08
200 000,00	ENGIE SA 1.375% 27/03/2025	EUR	211 209,84	210 308,00	0,08
100 000,00	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	112 729,28	112 344,00	0,05
100 000,00	SUEZ 1.75% 10/09/2025	EUR	107 671,77	107 236,00	0,04
100 000,00	VEOLIA ENVIRONNEMENT SA 0.314% 04/10/2023	EUR	99 041,93	101 037,00	0,04
100 000,00	ENGIE SA 0.50% 24/10/2030	EUR	101 089,11	100 556,00	0,04
<b>Computing and IT</b>			<b>3 229 805,13</b>	<b>3 269 158,00</b>	<b>1,30</b>
700 000,00	DASSAULT SYSTEMES SE 0.125% 16/09/2026	EUR	698 245,83	704 914,00	0,28
600 000,00	CAPGEMINI SE 1.75% 18/04/2028	EUR	650 256,05	659 334,00	0,26
500 000,00	ATOS SE 1.75% 07/05/2025	EUR	534 626,47	529 195,00	0,21
400 000,00	TELEPERFORMANCE 1.875% 02/07/2025	EUR	408 097,14	426 100,00	0,17
300 000,00	CAPGEMINI SE 2.50% 01/07/2023	EUR	323 436,95	314 319,00	0,13
300 000,00	CAPGEMINI SE 1.00% 18/10/2024	EUR	297 864,00	310 227,00	0,12
200 000,00	TELEPERFORMANCE 1.50% 03/04/2024	EUR	209 777,94	207 354,00	0,08
100 000,00	CAPGEMINI SE 2.375% 15/04/2032	EUR	107 500,75	117 715,00	0,05
<b>Health</b>			<b>2 072 956,07</b>	<b>2 102 034,00</b>	<b>0,83</b>
500 000,00	ESSILORLUXOTTICA SA 0.125% 27/05/2025	EUR	505 583,42	505 710,00	0,20
400 000,00	SANOFI 1.125% 05/04/2028	EUR	399 792,80	429 580,00	0,17
400 000,00	SANOFI 0.875% 21/03/2029	EUR	424 996,51	422 872,00	0,17
200 000,00	SANOFI 1.50% 01/04/2030	EUR	224 026,41	221 870,00	0,09
200 000,00	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	201 167,32	204 002,00	0,08
100 000,00	SANOFI 1.25% 21/03/2034	EUR	112 014,19	110 414,00	0,04
100 000,00	SANOFI 1.00% 21/03/2026	EUR	105 502,42	105 195,00	0,04
100 000,00	SANOFI 0.625% 05/04/2024	EUR	99 873,00	102 391,00	0,04

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>1 874 813,20</b>	<b>1 858 843,00</b>	<b>0,74</b>
400 000,00	TOTAL CAPITAL INTERNATIONAL SA 2.875% 19/11/2025	EUR	466 510,79	452 308,00	0,18
300 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.618% 18/05/2040	EUR	343 666,38	331 143,00	0,13
300 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.375% 04/10/2029	EUR	323 230,18	326 628,00	0,13
300 000,00	TOTAL CAPITAL INTERNATIONAL SA 0.952% 18/05/2031	EUR	310 962,10	315 870,00	0,13
100 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 2.50% 25/03/2026	EUR	112 394,43	112 170,00	0,05
100 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.535% 31/05/2039	EUR	106 061,61	109 563,00	0,04
100 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.375% 19/03/2025	EUR	105 764,08	105 756,00	0,04
100 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.023% 04/03/2027	EUR	106 223,63	105 405,00	0,04
<b>Telecommunication</b>			<b>1 663 686,69</b>	<b>1 681 864,00</b>	<b>0,67</b>
950 000,00	WPP FINANCE SA 2.25% 22/09/2026	EUR	1 032 234,23	1 055 716,00	0,42
400 000,00	PUBLICIS GROUPE SA 1.625% 16/12/2024	EUR	428 112,12	422 296,00	0,17
200 000,00	VIVENDI SA 0.625% 11/06/2025	EUR	203 340,34	203 852,00	0,08
<b>Basic Goods</b>			<b>1 226 042,19</b>	<b>1 239 062,00</b>	<b>0,49</b>
400 000,00	DANONE SA 1.25% 30/05/2024	EUR	417 855,86	416 872,00	0,17
400 000,00	DANONE SA 0.709% 03/11/2024	EUR	404 386,82	411 864,00	0,16
200 000,00	DANONE SA 1.125% 14/01/2025	EUR	203 886,00	208 530,00	0,08
200 000,00	DANONE SA 0.424% 03/11/2022	EUR	199 913,51	201 796,00	0,08
<b>Raw materials</b>			<b>633 788,39</b>	<b>634 974,00</b>	<b>0,25</b>
600 000,00	AIR LIQUIDE FINANCE SA 1.00% 08/03/2027	EUR	633 788,39	634 974,00	0,25
<b>UNITED STATES</b>			<b>36 780 180,97</b>	<b>37 071 947,08</b>	<b>14,72</b>
<b>Finance</b>			<b>14 786 240,66</b>	<b>14 865 393,63</b>	<b>5,90</b>
795 000,00	PROLOGIS EURO FINANCE LLC 0.25% 10/09/2027	EUR	798 777,78	796 144,80	0,32
685 000,00	WELLS FARGO & CO 0.50% 26/04/2024	EUR	695 957,36	695 816,15	0,28
600 000,00	JPMORGAN CHASE & CO 1.50% 27/01/2025	EUR	635 781,45	632 760,00	0,25
570 000,00	GOLDMAN SACHS GROUP INC 2.00% 01/11/2028	EUR	622 587,77	629 582,10	0,25
600 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.55% 16/06/2027	EUR	622 730,27	616 530,00	0,24
545 000,00	MORGAN STANLEY 1.375% 27/10/2026	EUR	538 746,81	578 975,30	0,23
535 000,00	MORGAN STANLEY 1.75% 30/01/2025	EUR	571 362,56	568 951,10	0,23
500 000,00	JPMORGAN CHASE & CO 3.00% 19/02/2026	EUR	571 938,80	568 780,00	0,23
450 000,00	GOLDMAN SACHS GROUP INC 3.00% 12/02/2031	EUR	525 743,58	546 975,00	0,22
500 000,00	CITIGROUP INC 1.25% 10/04/2029	EUR	530 622,54	526 835,00	0,21
485 000,00	CITIGROUP INC 2.375% 22/05/2024	EUR	528 771,82	519 735,70	0,21
465 000,00	GOLDMAN SACHS GROUP INC 2.00% 27/07/2023	EUR	490 981,93	485 353,05	0,19
435 000,00	AMERICAN TOWER CORP 1.00% 15/01/2032	EUR	437 189,29	436 587,75	0,17
385 000,00	GOLDMAN SACHS GROUP INC 2.00% 22/03/2028	EUR	423 134,92	423 014,90	0,17
370 000,00	GOLDMAN SACHS GROUP INC 2.875% 03/06/2026	EUR	419 352,45	417 619,00	0,17
360 000,00	CITIGROUP INC 1.50% 26/10/2028	EUR	355 428,00	387 453,60	0,15
350 000,00	AMERICAN INTERNATIONAL GROUP INC 1.50% 08/06/2023	EUR	359 850,18	359 712,50	0,14
325 000,00	MORGAN STANLEY 1.875% 30/03/2023	EUR	343 437,51	337 109,50	0,13
300 000,00	MASTERCARD INC 2.10% 01/12/2027	EUR	342 169,22	336 006,00	0,13
300 000,00	MORGAN STANLEY 1.875% 27/04/2027	EUR	321 121,00	326 910,00	0,13
300 000,00	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	307 786,10	320 295,00	0,13
300 000,00	CITIGROUP INC 1.75% 28/01/2025	EUR	316 582,81	318 657,00	0,13
310 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	315 644,09	314 718,20	0,12
280 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	319 007,93	314 000,40	0,12
265 000,00	MARSH & MCLENNAN COS INC 1.979% 21/03/2030	EUR	281 866,29	295 114,60	0,12
260 000,00	GOLDMAN SACHS GROUP INC 1.00% 18/03/2033	EUR	260 923,10	260 587,60	0,10
230 000,00	BANK OF AMERICA CORP 0.75% 26/07/2023	EUR	230 234,18	234 646,00	0,09
225 000,00	GOLDMAN SACHS GROUP INC 1.375% 15/05/2024	EUR	231 814,60	230 942,25	0,09
200 000,00	PROLOGIS EURO FINANCE LLC 1.875% 05/01/2029	EUR	226 932,70	221 406,00	0,09
200 000,00	AMERICAN INTERNATIONAL GROUP INC 1.875% 21/06/2027	EUR	215 363,54	216 114,00	0,09
165 000,00	BANK OF AMERICA CORP 2.375% 19/06/2024	EUR	180 849,84	177 124,20	0,07

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## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
150 000,00	CHUBB INA HOLDINGS INC 0.875% 15/12/2029	EUR	154 161,39	154 440,00	0,06
150 000,00	CITIGROUP INC 0.75% 26/10/2023	EUR	153 796,04	152 901,00	0,06
120 000,00	GOLDMAN SACHS GROUP INC 2.125% 30/09/2024	EUR	130 889,89	128 072,40	0,05
120 000,00	AMERICAN TOWER CORP 1.25% 21/05/2033	EUR	122 145,82	121 856,40	0,05
115 000,00	BANK OF AMERICA CORP 1.375% 26/03/2025	EUR	121 318,00	120 996,10	0,05
123 000,00	GOLDMAN SACHS GROUP INC 0.25% 26/01/2028	EUR	121 384,85	120 861,03	0,05
100 000,00	CHUBB INA HOLDINGS INC 2.50% 15/03/2038	EUR	108 050,81	120 190,00	0,05
120 000,00	PROLOGIS EURO FINANCE LLC 0.625% 10/09/2031	EUR	118 594,66	119 016,00	0,05
100 000,00	CITIGROUP INC 2.125% 10/09/2026	EUR	108 273,83	109 681,00	0,04
100 000,00	CITIGROUP INC 1.625% 21/03/2028	EUR	108 756,88	107 933,00	0,04
100 000,00	CHUBB INA HOLDINGS INC 1.40% 15/06/2031	EUR	107 614,77	106 622,00	0,04
100 000,00	BLACKROCK INC 1.25% 06/05/2025	EUR	105 364,54	105 266,00	0,04
100 000,00	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	102 343,68	101 879,00	0,04
100 000,00	CHUBB INA HOLDINGS INC 0.30% 15/12/2024	EUR	100 705,56	100 924,00	0,04
100 000,00	GOLDMAN SACHS GROUP INC 0.125% 19/08/2024	EUR	100 149,52	100 299,00	0,04
<b>Health</b>			<b>5 568 059,86</b>	<b>5 636 358,15</b>	<b>2,24</b>
600 000,00	ABBVIE INC 2.125% 17/11/2028	EUR	640 045,51	672 534,00	0,27
550 000,00	BECTON DICKINSON AND CO 1.90% 15/12/2026	EUR	588 452,36	597 355,00	0,24
480 000,00	THERMO FISHER SCIENTIFIC INC 2.00% 15/04/2025	EUR	522 805,09	514 665,60	0,20
360 000,00	THERMO FISHER SCIENTIFIC INC 1.375% 12/09/2028	EUR	377 743,58	384 170,40	0,15
365 000,00	ABBVIE INC 1.375% 17/05/2024	EUR	372 561,39	378 917,45	0,15
335 000,00	JOHNSON & JOHNSON 1.15% 20/11/2028	EUR	365 158,27	361 987,60	0,14
300 000,00	BRISTOL-MYERS SQUIBB CO 1.75% 15/05/2035	EUR	308 856,89	341 358,00	0,14
330 000,00	THERMO FISHER SCIENTIFIC INC 0.75% 12/09/2024	EUR	339 322,59	338 464,50	0,13
245 000,00	ELI LILLY & CO 1.625% 02/06/2026	EUR	263 170,94	264 129,60	0,11
250 000,00	THERMO FISHER SCIENTIFIC INC 0.875% 01/10/2031	EUR	252 550,26	254 587,50	0,10
200 000,00	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	218 105,81	217 472,00	0,09
200 000,00	MERCK & CO INC 0.50% 02/11/2024	EUR	197 860,00	204 382,00	0,08
170 000,00	THERMO FISHER SCIENTIFIC INC 2.375% 15/04/2032	EUR	203 173,99	198 206,40	0,08
170 000,00	ELI LILLY & CO 0.625% 01/11/2031	EUR	173 306,83	173 192,60	0,07
150 000,00	JOHNSON & JOHNSON 1.65% 20/05/2035	EUR	172 748,28	171 709,50	0,07
100 000,00	MERCK & CO INC 2.50% 15/10/2034	EUR	128 671,87	124 102,00	0,05
100 000,00	DANAHER CORP 2.50% 30/03/2030	EUR	116 390,64	116 103,00	0,05
100 000,00	ELI LILLY AND CO 1.70% 01/11/2049	EUR	119 011,90	111 266,00	0,04
100 000,00	AMGEN INC 2.00% 25/02/2026	EUR	106 698,51	109 006,00	0,04
100 000,00	ABBVIE INC 0.75% 18/11/2027	EUR	101 425,15	102 749,00	0,04
<b>Consumer Retail</b>			<b>5 302 143,43</b>	<b>5 322 224,30</b>	<b>2,11</b>
640 000,00	AMERICAN HONDA FINANCE CORP 0.75% 17/01/2024	EUR	642 513,72	654 208,00	0,26
565 000,00	PROCTER & GAMBLE CO 1.125% 02/11/2023	EUR	588 421,71	584 622,45	0,23
545 000,00	VF CORP 0.625% 20/09/2023	EUR	545 250,16	553 643,70	0,22
500 000,00	ECOLAB INC 2.625% 08/07/2025	EUR	563 917,40	551 235,00	0,22
400 000,00	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	430 852,33	426 780,00	0,17
395 000,00	AMERICAN HONDA FINANCE CORP 0.55% 17/03/2023	EUR	387 700,96	400 486,55	0,16
335 000,00	MANPOWERGROUP INC 1.75% 22/06/2026	EUR	355 829,70	359 223,85	0,14
315 000,00	BOOKING HOLDINGS INC 1.80% 03/03/2027	EUR	332 468,56	341 507,25	0,13
300 000,00	PVH CORP 3.125% 15/12/2027	EUR	339 674,98	340 839,00	0,13
175 000,00	PROCTER & GAMBLE CO 4.875% 11/05/2027	EUR	227 757,28	225 440,25	0,09
200 000,00	PVH CORP 3.625% 15/07/2024	EUR	217 084,29	219 652,00	0,09
205 000,00	VF CORP 0.25% 25/02/2028	EUR	206 898,70	203 681,85	0,08
195 000,00	PROCTER & GAMBLE CO 0.625% 30/10/2024	EUR	201 284,35	200 580,90	0,08
130 000,00	PROCTER & GAMBLE CO 1.25% 25/10/2029	EUR	134 876,53	141 420,50	0,06
100 000,00	PROCTER & GAMBLE CO 1.875% 30/10/2038	EUR	127 612,76	118 903,00	0,05
<b>Telecommunication</b>			<b>4 139 846,36</b>	<b>4 231 064,65</b>	<b>1,68</b>
530 000,00	AT&T INC 3.15% 04/09/2036	EUR	576 897,01	644 840,40	0,26
520 000,00	BOOKING HOLDINGS INC 2.375% 23/09/2024	EUR	558 548,83	557 523,20	0,22
445 000,00	AT&T INC 0.80% 04/03/2030	EUR	444 115,87	448 386,45	0,18
350 000,00	AT&T INC 2.60% 17/12/2029	EUR	397 834,90	404 425,00	0,16

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
345 000,00	AT&T INC 1.80% 14/09/2039	EUR	327 816,14	353 832,00	0,14
250 000,00	AT&T INC 3.375% 15/03/2034	EUR	320 509,55	311 560,00	0,12
300 000,00	AT&T INC 1.30% 05/09/2023	EUR	305 059,88	308 508,00	0,12
200 000,00	AT&T INC 3.55% 17/12/2032	EUR	254 948,50	252 446,00	0,10
220 000,00	BOOKING HOLDINGS INC 2.15% 25/11/2022	EUR	232 289,43	226 153,40	0,09
200 000,00	AT&T INC 2.45% 15/03/2035	EUR	225 315,54	225 270,00	0,09
190 000,00	AT&T INC 2.40% 15/03/2024	EUR	199 894,29	201 658,40	0,08
170 000,00	AT&T INC 1.80% 05/09/2026	EUR	182 555,01	183 164,80	0,07
100 000,00	AT&T INC 2.35% 05/09/2029	EUR	114 061,41	113 297,00	0,05
<b>Basic Goods</b>			<b>3 220 345,26</b>	<b>3 261 546,70</b>	<b>1,30</b>
735 000,00	NESTLE HOLDINGS INC 0.875% 18/07/2025	EUR	773 268,95	764 488,20	0,30
620 000,00	MONDELEZ INTERNATIONAL INC 1.625% 08/03/2027	EUR	660 856,29	667 696,60	0,27
620 000,00	GENERAL MILLS INC 0.45% 15/01/2026	EUR	603 746,62	630 199,00	0,25
430 000,00	KELLOGG CO 1.25% 10/03/2025	EUR	429 494,20	449 418,80	0,18
300 000,00	KELLOGG CO 0.80% 17/11/2022	EUR	308 331,14	304 539,00	0,12
290 000,00	GENERAL MILLS INC 1.00% 27/04/2023	EUR	294 651,71	295 730,40	0,12
145 000,00	KELLOGG CO 1.00% 17/05/2024	EUR	149 996,35	149 474,70	0,06
<b>Computing and IT</b>			<b>1 816 226,68</b>	<b>1 816 574,35</b>	<b>0,72</b>
300 000,00	MICROSOFT CORP 3.125% 06/12/2028	EUR	370 886,60	366 792,00	0,14
310 000,00	APPLE INC 2.00% 17/09/2027	EUR	352 909,58	347 956,40	0,14
265 000,00	MICROSOFT CORP 2.625% 02/05/2033	EUR	344 765,65	334 114,65	0,13
315 000,00	APPLE INC 0.50% 15/11/2031	EUR	318 302,94	319 605,30	0,13
200 000,00	APPLE INC 1.375% 24/05/2029	EUR	204 973,47	218 672,00	0,09
100 000,00	THERMO FISHER SCIENTIFIC INC 2.875% 24/07/2037	EUR	130 210,02	123 689,00	0,05
100 000,00	DXC TECHNOLOGY CO 1.75% 15/01/2026	EUR	94 178,42	105 745,00	0,04
<b>Industries</b>			<b>1 536 224,86</b>	<b>1 529 119,30</b>	<b>0,61</b>
390 000,00	UNITED PARCEL SERVICE INC 0.375% 15/11/2023	EUR	396 170,28	395 561,40	0,16
260 000,00	UNITED PARCEL SERVICE INC 1.50% 15/11/2032	EUR	283 477,87	286 829,40	0,11
270 000,00	ILLINOIS TOOL WORKS INC 1.25% 22/05/2023	EUR	282 287,27	276 793,20	0,11
205 000,00	ILLINOIS TOOL WORKS INC 0.625% 05/12/2027	EUR	212 501,76	211 113,10	0,08
130 000,00	ILLINOIS TOOL WORKS INC 1.00% 05/06/2031	EUR	137 469,25	137 480,20	0,06
100 000,00	ILLINOIS TOOL WORKS INC 2.125% 22/05/2030	EUR	119 783,97	115 658,00	0,05
100 000,00	UNITED PARCEL SERVICE INC 1.00% 15/11/2028	EUR	104 534,46	105 684,00	0,04
<b>Multi-Utilities</b>			<b>411 093,86</b>	<b>409 666,00</b>	<b>0,16</b>
200 000,00	NATIONAL GRID NORTH AMERICA INC 1.00% 12/07/2024	EUR	207 199,12	206 032,00	0,08
200 000,00	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	203 894,74	203 634,00	0,08
<b>NETHERLANDS</b>			<b>32 930 235,39</b>	<b>33 212 956,65</b>	<b>13,18</b>
<b>Finance</b>			<b>12 022 874,09</b>	<b>12 003 154,80</b>	<b>4,76</b>
1 300 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	1 362 662,33	1 358 565,00	0,54
1 100 000,00	RABOBANK NEDERLAND 0.625% 27/02/2024	EUR	1 119 187,96	1 123 254,00	0,45
660 000,00	RABOBANK NEDERLAND 3.875% 25/07/2023	EUR	729 979,70	714 073,80	0,28
600 000,00	DIGITAL DUTCH FINCO BV 1.50% 15/03/2030	EUR	641 406,15	633 456,00	0,25
600 000,00	RABOBANK NEDERLAND 0.75% 29/08/2023	EUR	612 116,68	612 852,00	0,24
500 000,00	COOPERATIEVE RABOBANK UA 1.125% 07/05/2031	EUR	515 576,57	533 735,00	0,21
500 000,00	LSEG NETHERLANDS BV 0.75% 06/04/2033	EUR	500 150,01	500 335,00	0,20
400 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	475 212,86	475 872,00	0,19
425 000,00	NE PROPERTY BV 2.625% 22/05/2023	EUR	447 835,89	441 728,00	0,18
400 000,00	ING GROEP NV 2.125% 10/01/2026	EUR	439 483,78	436 272,00	0,17
400 000,00	ING GROEP NV 1.375% 11/01/2028	EUR	395 389,84	424 780,00	0,17
400 000,00	VONOVIA FINANCE BV 1.00% 09/07/2030	EUR	406 876,69	411 120,00	0,16
400 000,00	NN GROUP NV 0.875% 13/01/2023	EUR	403 610,28	406 012,00	0,16
390 000,00	ABN AMRO BANK NV 0.875% 15/01/2024	EUR	403 910,64	401 360,70	0,16
305 000,00	NN GROUP NV 1.625% 01/06/2027	EUR	332 024,36	330 491,90	0,13
300 000,00	ABN AMRO BANK NV 7.125% 06/07/2022	EUR	351 860,60	321 735,00	0,13
300 000,00	VONOVIA FINANCE BV 2.25% 15/12/2023	EUR	324 141,31	317 592,00	0,13

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## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
230 000,00	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	235 824,99	234 526,40	0,09
200 000,00	VONOVIA FINANCE BV 2.25% 07/04/2030	EUR	228 936,90	226 866,00	0,09
200 000,00	ING GROEP NV 2.00% 20/09/2028	EUR	223 356,34	221 584,00	0,09
200 000,00	ALLIANZ FINANCE II BV 0.875% 06/12/2027	EUR	212 861,29	210 858,00	0,08
200 000,00	VONOVIA FINANCE BV 0.75% 15/01/2024	EUR	205 480,28	204 264,00	0,08
200 000,00	VONOVIA FINANCE BV 1.125% 14/09/2034	EUR	196 355,64	202 142,00	0,08
200 000,00	ALLIANZ FINANCE II BV 0.25% 06/06/2023	EUR	198 887,38	202 042,00	0,08
100 000,00	ALLIANZ FINANCE II BV 1.50% 15/01/2030	EUR	113 851,39	111 066,00	0,05
100 000,00	ALLIANZ FINANCE II BV 1.375% 21/04/2031	EUR	107 775,78	110 862,00	0,05
100 000,00	VONOVIA FINANCE BV 1.50% 14/01/2028	EUR	107 435,75	107 119,00	0,04
100 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	106 110,61	106 910,00	0,04
100 000,00	VONOVIA FINANCE BV 1.50% 22/03/2026	EUR	107 501,75	106 573,00	0,04
100 000,00	VONOVIA FINANCE BV 1.125% 08/09/2025	EUR	106 082,96	104 643,00	0,04
100 000,00	ALLIANZ FINANCE II BV 0.875% 15/01/2026	EUR	104 530,45	104 511,00	0,04
100 000,00	AEGON NV 1.00% 08/12/2023	EUR	103 848,20	103 056,00	0,04
100 000,00	ALLIANZ FINANCE II BV 0.50% 14/01/2031	EUR	101 308,13	101 745,00	0,04
100 000,00	NATIONALE-NEDERLANDEN BANK NV 0.375% 31/05/2023	EUR	101 300,60	101 153,00	0,04
<b>Consumer Retail</b>			<b>8 492 807,31</b>	<b>8 631 701,25</b>	<b>3,43</b>
710 000,00	BMW FINANCE NV 1.00% 29/08/2025	EUR	717 079,12	743 277,70	0,30
670 000,00	DAIMLER INTERNATIONAL FINANCE BV 1.00% 11/11/2025	EUR	701 359,05	699 928,90	0,28
535 000,00	DAIMLER INTERNATIONAL FINANCE BV 1.375% 26/06/2026	EUR	557 343,49	571 454,90	0,23
500 000,00	BMW FINANCE NV 0.625% 06/10/2023	EUR	512 074,21	510 025,00	0,20
380 000,00	FIAT CHRYSLER AUTOMOBILES NV 4.50% 07/07/2028	EUR	477 415,14	474 012,00	0,19
450 000,00	RELX FINANCE BV 0.875% 10/03/2032	EUR	425 438,55	458 554,50	0,18
400 000,00	UNILEVER NV 1.75% 25/03/2030	EUR	450 494,06	450 704,00	0,18
350 000,00	BMW FINANCE NV 1.50% 06/02/2029	EUR	370 131,56	384 233,50	0,15
345 000,00	UNILEVER NV 0.50% 06/01/2025	EUR	351 781,34	353 521,50	0,14
300 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.75% 29/03/2024	EUR	330 592,53	330 039,00	0,13
300 000,00	BMW FINANCE NV 1.125% 22/05/2026	EUR	287 110,71	317 205,00	0,13
300 000,00	BMW FINANCE NV 0.875% 03/04/2025	EUR	305 268,53	311 574,00	0,12
300 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.875% 09/04/2024	EUR	286 863,52	308 541,00	0,12
300 000,00	UNILEVER NV 1.00% 03/06/2023	EUR	309 404,96	307 674,00	0,12
255 000,00	BMW FINANCE NV 1.00% 14/11/2024	EUR	265 640,78	265 064,85	0,11
200 000,00	ROBERT BOSCH INVESTMENT NEDERLAND BV 2.625% 24/05/2028	EUR	231 734,69	235 520,00	0,09
230 000,00	BMW FINANCE NV 0.375% 24/09/2027	EUR	229 675,37	234 664,40	0,09
225 000,00	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	231 752,93	229 830,75	0,09
215 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.25% 06/11/2023	EUR	215 089,24	216 870,50	0,09
170 000,00	UNILEVER NV 1.125% 29/04/2028	EUR	184 405,54	181 993,50	0,07
150 000,00	UNILEVER NV 1.125% 12/02/2027	EUR	162 056,71	159 609,00	0,06
145 000,00	UNILEVER FINANCE NETHERLANDS BV 1.00% 14/02/2027	EUR	153 348,49	153 295,45	0,06
150 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.625% 27/02/2023	EUR	152 081,41	152 319,00	0,06
130 000,00	DAIMLER INTERNATIONAL FINANCE BV 1.50% 09/02/2027	EUR	139 763,98	139 900,80	0,06
120 000,00	BMW FINANCE NV 0.375% 14/01/2027	EUR	122 130,22	122 265,60	0,05
110 000,00	BMW FINANCE NV 0.75% 13/07/2026	EUR	114 467,55	114 360,40	0,05
100 000,00	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	EUR	103 700,78	103 330,00	0,04
100 000,00	ADECCO INTERNATIONAL FINANCIAL SERVICES BV 1.50% 22/11/2022	EUR	104 602,85	101 932,00	0,04
<b>Multi-Utilities</b>			<b>4 104 729,97</b>	<b>4 115 563,70</b>	<b>1,63</b>
400 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	390 213,48	413 460,00	0,16
390 000,00	EDP FINANCE BV 1.875% 29/09/2023	EUR	408 785,87	408 068,70	0,16
365 000,00	EDP FINANCE BV 1.625% 26/01/2026	EUR	391 537,47	390 349,25	0,15
335 000,00	INNOGY FINANCE BV 1.00% 13/04/2025	EUR	346 941,16	346 795,35	0,14
320 000,00	ENEL FINANCE INTERNATIONAL NV 1.125% 17/10/2034	EUR	339 214,93	334 438,40	0,13
300 000,00	NATURGY FINANCE BV 1.50% 29/01/2028	EUR	327 073,71	323 469,00	0,13
300 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	310 955,10	317 091,00	0,13
300 000,00	NATURGY FINANCE BV 1.375% 21/01/2025	EUR	316 115,71	315 198,00	0,13
300 000,00	ENEL FINANCE INTERNATIONAL NV 0.375% 17/06/2027	EUR	302 604,27	303 684,00	0,12

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
250 000,00	INNOGY FINANCE BV 3.00% 17/01/2024	EUR	277 058,07	270 095,00	0,11
200 000,00	EDP FINANCE BV 1.125% 12/02/2024	EUR	203 542,76	206 652,00	0,08
100 000,00	INNOGY FINANCE BV 5.75% 14/02/2033	EUR	165 343,54	154 182,00	0,06
115 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	113 401,34	119 140,00	0,05
100 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	106 345,64	107 604,00	0,04
100 000,00	GAS NATURAL FENOSA FINANCE BV 1.25% 19/04/2026	EUR	105 596,92	105 337,00	0,04
<b>Telecommunication</b>			<b>2 386 622,95</b>	<b>2 391 969,10</b>	<b>0,95</b>
790 000,00	RELX FINANCE BV 1.375% 12/05/2026	EUR	826 534,92	839 367,10	0,33
600 000,00	KONINKLIJKE KPN NV 1.125% 11/09/2028	EUR	618 252,84	619 302,00	0,25
400 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	408 728,88	407 884,00	0,16
200 000,00	TELEFONICA EUROPE BV 5.875% 14/02/2033	EUR	316 376,64	310 354,00	0,12
200 000,00	WOLTERS KLUWER NV 1.50% 22/03/2027	EUR	216 729,67	215 062,00	0,09
<b>Raw materials</b>			<b>2 040 856,92</b>	<b>2 061 948,50</b>	<b>0,82</b>
605 000,00	AKZO NOBEL NV 1.625% 14/04/2030	EUR	650 976,41	664 774,00	0,27
625 000,00	EVONIK FINANCE BV 0.375% 07/09/2024	EUR	623 171,82	633 662,50	0,25
300 000,00	LINDE FINANCE BV 0.55% 19/05/2032	EUR	308 873,40	304 002,00	0,12
300 000,00	LINDE FINANCE BV 0.25% 19/05/2027	EUR	304 359,44	303 762,00	0,12
150 000,00	EVONIK FINANCE BV 0.75% 07/09/2028	EUR	153 475,85	155 748,00	0,06
<b>Energy</b>			<b>1 037 591,07</b>	<b>1 145 477,00</b>	<b>0,45</b>
680 000,00	SCHLUMBERGER FINANCE BV 0.50% 15/10/2031	EUR	610 416,05	669 596,00	0,26
420 000,00	SCHLUMBERGER FINANCE BV 2.00% 06/05/2032	EUR	427 175,02	475 881,00	0,19
<b>Computing and IT</b>			<b>990 501,14</b>	<b>982 850,45</b>	<b>0,39</b>
610 000,00	ASML HOLDING NV 1.375% 07/07/2026	EUR	647 310,75	651 949,70	0,26
200 000,00	ASML HOLDING NV 3.375% 19/09/2023	EUR	225 185,89	216 540,00	0,09
105 000,00	ASML HOLDING NV 1.625% 28/05/2027	EUR	118 004,50	114 360,75	0,04
<b>Health</b>			<b>838 225,76</b>	<b>860 413,90</b>	<b>0,34</b>
300 000,00	KONINKLIJKE PHILIPS NV 1.375% 02/05/2028	EUR	298 934,90	323 286,00	0,13
200 000,00	BAYER CAPITAL CORP BV 2.125% 15/12/2029	EUR	224 924,50	222 824,00	0,09
200 000,00	ROCHE FINANCE EUROPE BV 0.50% 27/02/2023	EUR	203 377,93	202 688,00	0,08
110 000,00	KONINKLIJKE PHILIPS NV 0.50% 06/09/2023	EUR	110 988,43	111 615,90	0,04
<b>Industries</b>			<b>675 878,76</b>	<b>679 144,35</b>	<b>0,27</b>
240 000,00	ABB FINANCE BV 0.75% 16/05/2024	EUR	246 695,30	245 820,00	0,10
225 000,00	CRH FUNDING BV 1.875% 09/01/2024	EUR	240 387,78	235 446,75	0,09
180 000,00	CRH FUNDING BV 1.625% 05/05/2030	EUR	188 795,68	197 877,60	0,08
<b>Basic Goods</b>			<b>340 147,42</b>	<b>340 733,60</b>	<b>0,14</b>
240 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.375% 22/09/2029	EUR	240 182,42	238 821,60	0,10
100 000,00	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV 0.875% 01/10/2031	EUR	99 965,00	101 912,00	0,04
<b>GERMANY</b>			<b>19 132 325,69</b>	<b>19 262 586,65</b>	<b>7,65</b>
<b>Health</b>			<b>4 619 928,87</b>	<b>4 631 151,65</b>	<b>1,84</b>
1 000 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA -A- 1.50% 29/05/2030	EUR	1 031 102,12	1 063 830,00	0,42
1 025 000,00	FRESENIUS SE & CO KGAA 1.125% 28/01/2033	EUR	1 069 517,66	1 044 659,50	0,41
500 000,00	BAYER AG 0.05% 12/01/2025	EUR	499 537,47	499 085,00	0,20
500 000,00	BAYER AG 0.375% 12/01/2029	EUR	491 549,15	490 435,00	0,20
400 000,00	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	413 453,26	418 732,00	0,17
300 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	301 494,15	304 950,00	0,12
300 000,00	MERCK FINANCIAL SERVICES GMBH 0.005% 15/12/2023	EUR	301 659,09	301 635,00	0,12
215 000,00	FRESENIUS SE & CO KGAA 0.375% 28/09/2026	EUR	218 500,55	217 453,15	0,09
200 000,00	BAYER AG 1.00% 12/01/2036	EUR	189 554,96	188 106,00	0,07
100 000,00	MERCK FINANCIAL SERVICES GMBH 0.50% 16/07/2028	EUR	103 560,46	102 266,00	0,04

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>3 987 274,43</b>	<b>4 073 506,80</b>	<b>1,62</b>
600 000,00	DAIMLER AG 1.40% 12/01/2024	EUR	616 646,26	623 562,00	0,25
525 000,00	CONTINENTAL AG 0.375% 27/06/2025	EUR	529 143,31	530 397,00	0,21
400 000,00	DAIMLER AG 2.125% 03/07/2037	EUR	458 169,82	461 852,00	0,18
360 000,00	CONTINENTAL AG 2.50% 27/08/2026	EUR	395 462,35	399 517,20	0,16
350 000,00	DAIMLER AG 1.50% 03/07/2029	EUR	339 490,46	380 863,00	0,15
300 000,00	BERTELSMANN SE & CO KGAA 2.00% 01/04/2028	EUR	334 245,43	334 125,00	0,13
300 000,00	BERTELSMANN SE & CO KGAA 1.50% 15/05/2030	EUR	310 897,09	325 860,00	0,13
230 000,00	DAIMLER AG 0.75% 08/02/2030	EUR	232 027,51	235 400,40	0,09
200 000,00	DAIMLER AG 1.125% 08/08/2034	EUR	197 087,71	206 320,00	0,08
160 000,00	DAIMLER AG 2.00% 27/02/2031	EUR	176 748,88	181 601,60	0,07
160 000,00	DAIMLER AG 1.125% 06/11/2031	EUR	169 583,36	167 545,60	0,07
100 000,00	DAIMLER AG 2.375% 22/05/2030	EUR	118 498,85	116 340,00	0,05
100 000,00	DAIMLER AG 2.625% 07/04/2025	EUR	109 273,40	110 123,00	0,05
<b>Finance</b>			<b>4 006 560,83</b>	<b>4 025 018,00</b>	<b>1,60</b>
700 000,00	COMMERZBANK AG 0.875% 22/01/2027	EUR	704 074,41	712 194,00	0,28
600 000,00	DEUTSCHE BANK AG 1.125% 17/03/2025	EUR	623 294,76	619 596,00	0,25
500 000,00	DEUTSCHE BANK AG 1.75% 17/01/2028	EUR	521 945,19	529 345,00	0,21
400 000,00	BERLIN HYP AG 1.25% 22/01/2025	EUR	419 437,47	417 948,00	0,17
400 000,00	COMMERZBANK AG 1.125% 19/09/2025	EUR	414 866,12	413 868,00	0,17
400 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.125% 05/09/2024	EUR	401 654,53	401 892,00	0,16
300 000,00	BERLIN HYP AG 0.50% 26/09/2023	EUR	305 775,59	303 774,00	0,12
200 000,00	DEUTSCHE BANK AG 1.625% 20/01/2027	EUR	202 446,25	210 294,00	0,08
200 000,00	COMMERZBANK AG 0.25% 16/09/2024	EUR	195 430,46	200 828,00	0,08
100 000,00	COMMERZBANK AG 1.875% 28/02/2028	EUR	108 994,90	107 696,00	0,04
100 000,00	DEUTSCHE BOERSE AG 1.625% 08/10/2025	EUR	108 641,15	107 583,00	0,04
<b>Industries</b>			<b>2 946 320,98</b>	<b>2 967 112,20</b>	<b>1,18</b>
620 000,00	HEIDELBERGCEMENT AG 1.50% 07/02/2025	EUR	631 258,51	651 440,20	0,26
435 000,00	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	483 398,45	482 314,95	0,19
300 000,00	NATIONALE-NEDERLANDEN BANK NV 1.00% 13/12/2027	EUR	314 897,50	319 071,00	0,13
295 000,00	HEIDELBERGCEMENT AG 2.25% 30/03/2023	EUR	315 823,02	305 841,25	0,12
240 000,00	HEIDELBERGCEMENT AG 2.25% 03/06/2024	EUR	257 695,20	255 026,40	0,10
210 000,00	DEUTSCHE POST AG 2.875% 11/12/2024	EUR	235 754,69	232 213,80	0,09
200 000,00	VIER GAS TRANSPORT GMBH 1.50% 25/09/2028	EUR	219 737,98	217 902,00	0,09
200 000,00	DEUTSCHE POST AG 1.00% 20/05/2032	EUR	202 070,21	213 356,00	0,09
180 000,00	DEUTSCHE POST AG 0.75% 20/05/2029	EUR	183 452,75	187 923,60	0,07
100 000,00	DEUTSCHE POST AG 0.375% 20/05/2026	EUR	102 232,67	102 023,00	0,04
<b>Multi-Utilities</b>			<b>1 647 341,20</b>	<b>1 658 186,10</b>	<b>0,66</b>
445 000,00	E.ON SE 0.35% 28/02/2030	EUR	437 340,24	442 205,40	0,18
425 000,00	E.ON SE 0.625% 07/11/2031	EUR	420 008,90	425 760,75	0,17
240 000,00	E.ON SE 0.10% 19/12/2028	EUR	236 754,88	235 992,00	0,09
215 000,00	E.ON SE 1.625% 22/05/2029	EUR	231 683,01	235 538,95	0,09
200 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	218 962,91	216 280,00	0,09
100 000,00	E.ON SE 0.75% 18/12/2030	EUR	102 591,26	102 409,00	0,04
<b>Energy</b>			<b>877 424,62</b>	<b>866 621,50</b>	<b>0,34</b>
425 000,00	VIER GAS TRANSPORT GMBH 2.875% 12/06/2025	EUR	478 027,66	474 733,50	0,19
400 000,00	VIER GAS TRANSPORT GMBH 0.125% 10/09/2029	EUR	399 396,96	391 888,00	0,15
<b>Raw materials</b>			<b>619 085,91</b>	<b>613 259,40</b>	<b>0,24</b>
390 000,00	COVESTRO AG 1.375% 12/06/2030	EUR	421 093,91	414 991,20	0,16
185 000,00	ALBEMARLE NEW HOLDING GMBH 1.625% 25/11/2028	EUR	197 992,00	198 268,20	0,08
<b>Computing and IT</b>			<b>428 388,85</b>	<b>427 731,00</b>	<b>0,17</b>
300 000,00	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	EUR	323 840,39	323 214,00	0,13
100 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	104 548,46	104 517,00	0,04

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>15 051 237,07</b>	<b>15 184 260,90</b>	<b>6,03</b>
<b>Finance</b>			<b>6 965 374,91</b>	<b>7 034 500,00</b>	<b>2,79</b>
1 100 000,00	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	1 119 159,07	1 137 840,00	0,45
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	1 030 943,33	1 031 930,00	0,41
800 000,00	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	897 752,68	901 400,00	0,36
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	606 283,37	630 150,00	0,25
500 000,00	SANTANDER CONSUMER FINANCE SA 0.50% 14/11/2026	EUR	500 430,05	507 325,00	0,20
500 000,00	BANCO SANTANDER SA 0.50% 04/02/2027	EUR	494 423,46	502 020,00	0,20
400 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	403 354,26	404 796,00	0,16
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 3.50% 10/02/2027	EUR	353 111,31	346 743,00	0,14
300 000,00	SANTANDER CONSUMER FINANCE SA 1.00% 27/02/2024	EUR	300 056,51	308 736,00	0,12
300 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	302 389,69	303 705,00	0,12
200 000,00	BANCO SANTANDER SA 3.125% 19/01/2027	EUR	225 590,57	227 018,00	0,09
200 000,00	INMOBILIARIA COLONIAL SOCIMI SA 2.00% 17/04/2026	EUR	215 088,51	215 564,00	0,09
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	207 594,76	208 128,00	0,08
100 000,00	INMOBILIARIA COLONIAL SOCIMI SA 1.625% 28/11/2025	EUR	105 494,92	106 072,00	0,04
100 000,00	BANCO SANTANDER SA 1.375% 14/12/2022	EUR	103 183,36	102 446,00	0,04
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.50% 14/01/2027	EUR	100 519,06	100 627,00	0,04
<b>Telecommunication</b>			<b>2 576 887,15</b>	<b>2 662 190,90</b>	<b>1,06</b>
700 000,00	TELEFONICA EMISIONES SA 1.715% 12/01/2028	EUR	730 835,75	764 449,00	0,30
500 000,00	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	556 398,64	601 845,00	0,24
400 000,00	TELEFONICA EMISIONES SA 1.495% 11/09/2025	EUR	426 089,28	424 372,00	0,17
310 000,00	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	340 494,16	341 678,90	0,14
200 000,00	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	219 561,96	220 398,00	0,09
200 000,00	TELEFONICA EMISIONES SA 0.664% 03/02/2030	EUR	204 380,44	202 654,00	0,08
100 000,00	TELEFONICA EMISIONES SA 1.46% 13/04/2026	EUR	99 126,92	106 794,00	0,04
<b>Multi-Utilities</b>			<b>1 932 294,04</b>	<b>1 924 242,00</b>	<b>0,76</b>
600 000,00	IBERDROLA FINANZAS SA 1.621% 29/11/2029	EUR	681 426,14	667 578,00	0,27
400 000,00	NATURGY CAPITAL MARKETS SA 1.125% 11/04/2024	EUR	403 996,00	412 376,00	0,16
300 000,00	RED ELECTRICA FINANCIACIONES SAU 1.25% 13/03/2027	EUR	320 231,03	319 512,00	0,13
300 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	312 200,42	311 109,00	0,12
100 000,00	ENAGAS FINANCIACIONES SAU 1.375% 05/05/2028	EUR	109 448,95	108 731,00	0,04
100 000,00	ENAGAS FINANCIACIONES SAU 1.25% 06/02/2025	EUR	104 991,50	104 936,00	0,04
<b>Industries</b>			<b>1 782 165,59</b>	<b>1 775 184,00</b>	<b>0,71</b>
300 000,00	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	319 146,92	314 913,00	0,13
300 000,00	AMADEUS IT GROUP SA 0.875% 18/09/2023	EUR	310 262,38	305 370,00	0,12
200 000,00	ABERTIS INFRAESTRUCTURAS SA 2.25% 29/03/2029	EUR	221 880,19	219 302,00	0,09
200 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	205 369,54	211 552,00	0,08
200 000,00	ABERTIS INFRAESTRUCTURAS SA 1.00% 27/02/2027	EUR	207 388,74	205 612,00	0,08
200 000,00	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	204 502,45	204 340,00	0,08
200 000,00	FERROVIAL EMISIONES SA 0.375% 14/09/2022	EUR	200 164,02	201 466,00	0,08
100 000,00	AMADEUS IT GROUP SA 2.875% 20/05/2027	EUR	113 451,35	112 629,00	0,05
<b>Consumer Retail</b>			<b>1 475 437,47</b>	<b>1 468 689,00</b>	<b>0,58</b>
700 000,00	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	737 109,72	735 854,00	0,29
400 000,00	ABERTIS INFRAESTRUCTURAS SA 1.375% 20/05/2026	EUR	422 107,60	419 020,00	0,17
200 000,00	ABERTIS INFRAESTRUCTURAS SA 1.25% 07/02/2028	EUR	206 666,67	206 176,00	0,08
100 000,00	ABERTIS INFRAESTRUCTURAS SA 3.75% 20/06/2023	EUR	109 553,48	107 639,00	0,04
<b>Computing and IT</b>			<b>319 077,91</b>	<b>319 455,00</b>	<b>0,13</b>
300 000,00	AMADEUS IT GROUP SA 1.50% 18/09/2026	EUR	319 077,91	319 455,00	0,13

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## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>13 396 611,18</b>	<b>13 442 405,20</b>	<b>5,34</b>
<b>Finance</b>			<b>5 878 136,47</b>	<b>5 900 166,00</b>	<b>2,34</b>
1 130 000,00	UNICREDIT SPA 2.00% 04/03/2023	EUR	1 173 109,68	1 170 047,20	0,46
1 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	1 043 138,23	1 074 020,00	0,43
560 000,00	INTESA SANPAOLO SPA 1.375% 18/01/2024	EUR	580 035,50	580 994,40	0,23
500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	514 023,56	515 435,00	0,21
400 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	467 621,77	468 860,00	0,19
435 000,00	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	466 958,30	464 801,85	0,18
430 000,00	INTESA SANPAOLO SPA 1.75% 04/07/2029	EUR	462 193,02	460 542,90	0,18
405 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	440 490,07	436 359,15	0,17
350 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.625% 07/01/2025	EUR	370 598,81	368 378,50	0,15
250 000,00	UNICREDIT SPA 1.80% 20/01/2030	EUR	261 126,11	259 635,00	0,10
100 000,00	UNICREDIT SPA 0.50% 09/04/2025	EUR	98 841,42	101 092,00	0,04
<b>Multi-Utilities</b>			<b>4 744 200,11</b>	<b>4 753 061,60</b>	<b>1,89</b>
665 000,00	ENEL SPA 5.625% 21/06/2027	EUR	900 592,68	880 054,35	0,35
815 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 1.375% 26/07/2027	EUR	859 307,61	869 816,90	0,35
640 000,00	ENEL SPA 5.25% 20/05/2024	EUR	742 558,73	740 870,40	0,29
665 000,00	SNAM SPA 0.875% 25/10/2026	EUR	672 643,68	688 933,35	0,27
300 000,00	IREN SPA 0.875% 14/10/2029	EUR	309 952,00	306 075,00	0,12
300 000,00	TERNA SPA 0.375% 25/09/2030	EUR	298 697,87	294 225,00	0,12
210 000,00	ITALGAS SPA 1.625% 18/01/2029	EUR	232 682,88	228 364,50	0,09
215 000,00	ITALGAS SPA 0.875% 24/04/2030	EUR	224 946,50	219 416,10	0,09
200 000,00	ITALGAS SPA 1.625% 19/01/2027	EUR	192 745,28	215 588,00	0,09
200 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 1.00% 10/04/2026	EUR	209 231,31	209 092,00	0,08
100 000,00	ITALGAS SPA 0.25% 24/06/2025	EUR	100 841,57	100 626,00	0,04
<b>Energy</b>			<b>2 774 274,60</b>	<b>2 789 177,60</b>	<b>1,11</b>
890 000,00	ENI SPA 0.625% 23/01/2030	EUR	906 336,64	896 781,80	0,36
525 000,00	ENI SPA 1.50% 17/01/2027	EUR	550 424,57	563 666,25	0,22
400 000,00	ERG SPA 1.875% 11/04/2025	EUR	429 623,24	424 720,00	0,17
320 000,00	ENI SPA 0.625% 19/09/2024	EUR	322 120,61	327 740,80	0,13
235 000,00	ENI SPA 1.00% 14/03/2025	EUR	228 225,28	243 988,75	0,10
150 000,00	ENI SPA 3.75% 12/09/2025	EUR	178 033,31	173 740,50	0,07
150 000,00	ENI SPA 1.125% 19/09/2028	EUR	159 510,95	158 539,50	0,06
<b>LUXEMBOURG</b>			<b>7 716 249,34</b>	<b>7 790 612,60</b>	<b>3,09</b>
<b>Health</b>			<b>3 784 749,44</b>	<b>3 760 286,75</b>	<b>1,49</b>
580 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.25% 02/07/2025	EUR	582 101,49	587 406,60	0,23
480 000,00	NOVARTIS FINANCE SA 1.625% 09/11/2026	EUR	518 700,69	524 803,20	0,21
285 000,00	NOVARTIS FINANCE SA 1.125% 30/09/2027	EUR	302 143,12	303 727,35	0,12
235 000,00	DH EUROPE FINANCE II SARL 0.20% 18/03/2026	EUR	236 256,17	236 198,50	0,09
225 000,00	NOVARTIS FINANCE SA 0.625% 20/09/2028	EUR	233 905,04	233 529,75	0,09
200 000,00	NOVARTIS FINANCE SA 1.70% 14/08/2038	EUR	245 270,53	230 280,00	0,09
215 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.00% 02/07/2031	EUR	222 603,66	223 660,20	0,09
200 000,00	NOVARTIS FINANCE SA 1.375% 14/08/2030	EUR	210 892,09	219 300,00	0,09
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.75% 02/07/2049	EUR	220 162,02	212 928,00	0,09
210 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.375% 07/03/2023	EUR	212 408,29	212 459,10	0,09
205 000,00	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	212 047,18	205 274,70	0,08
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.75% 15/10/2032	EUR	208 250,23	201 338,00	0,08
155 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.375% 15/10/2040	EUR	165 855,74	158 010,10	0,06
105 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	106 666,44	106 454,25	0,04
100 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.50% 02/07/2039	EUR	107 486,75	104 917,00	0,04
<b>Industries</b>			<b>2 700 385,82</b>	<b>2 758 934,15</b>	<b>1,09</b>
545 000,00	HOLCIM FINANCE LUXEMBOURG SA 1.75% 29/08/2029	EUR	563 957,98	596 965,75	0,24
450 000,00	JOHN DEERE CASH MANAGEMENT SA 2.20% 02/04/2032	EUR	522 266,74	530 946,00	0,21

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## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
310 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.75% 24/04/2028	EUR	338 568,57	336 672,40	0,13
325 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 29/11/2026	EUR	329 613,73	330 417,75	0,13
290 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.25% 26/05/2028	EUR	297 754,60	325 632,30	0,13
270 000,00	JOHN DEERE CASH MANAGEMENT SA 1.65% 13/06/2039	EUR	314 983,01	308 210,40	0,12
115 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.125% 01/12/2027	EUR	121 131,27	120 746,55	0,05
100 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.625% 07/04/2026	EUR	107 006,03	106 695,00	0,04
100 000,00	HOLCIM FINANCE LUXEMBOURG SA 1.375% 26/05/2023	EUR	105 103,89	102 648,00	0,04
<b>Computing and IT</b>			<b>1 060 686,68</b>	<b>1 098 709,30</b>	<b>0,44</b>
570 000,00	DH EUROPE FINANCE II SARL 1.35% 18/09/2039	EUR	564 287,54	580 311,30	0,23
350 000,00	DH EUROPE FINANCE II SARL 1.80% 18/09/2049	EUR	350 385,04	367 181,50	0,15
150 000,00	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	146 014,10	151 216,50	0,06
<b>Consumer Retail</b>			<b>170 427,40</b>	<b>172 682,40</b>	<b>0,07</b>
165 000,00	BECTON DICKINSON EURO FINANCE SARL 1.208% 04/06/2026	EUR	170 427,40	172 682,40	0,07
<b>AUSTRALIA</b>			<b>6 654 408,80</b>	<b>6 657 166,20</b>	<b>2,64</b>
<b>Finance</b>			<b>2 296 958,85</b>	<b>2 346 264,10</b>	<b>0,93</b>
700 000,00	NATIONAL AUSTRALIA BANK LTD 1.25% 18/05/2026	EUR	728 605,71	744 807,00	0,30
640 000,00	NATIONAL AUSTRALIA BANK LTD 0.625% 18/09/2024	EUR	651 553,27	657 100,80	0,26
300 000,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD 0.75% 29/09/2026	EUR	294 231,49	311 886,00	0,12
260 000,00	SCENTRE GROUP TRUST 1 VIA SCENTRE GROUP TRUST 2 1.45% 28/03/2029	EUR	271 839,79	276 889,60	0,11
200 000,00	NATIONAL AUSTRALIA BANK LTD 1.375% 30/08/2028	EUR	211 111,11	217 236,00	0,09
130 000,00	SCENTRE GROUP TRUST 1 2.25% 16/07/2024	EUR	139 617,48	138 344,70	0,05
<b>Consumer Retail</b>			<b>1 955 243,09</b>	<b>1 952 138,60</b>	<b>0,78</b>
460 000,00	TRANSURBAN FINANCE CO PTY LTD 2.00% 28/08/2025	EUR	493 928,20	494 628,80	0,20
400 000,00	TOYOTA FINANCE AUSTRALIA LTD 2.28% 21/10/2027	EUR	450 846,10	454 284,00	0,18
360 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.50% 06/04/2023	EUR	362 566,12	365 068,80	0,15
300 000,00	TOYOTA FINANCE AUSTRALIA LTD 2.004% 21/10/2024	EUR	325 212,39	321 234,00	0,13
200 000,00	TRANSURBAN FINANCE CO PTY LTD 1.875% 16/09/2024	EUR	214 391,45	211 386,00	0,08
100 000,00	TRANSURBAN FINANCE CO PTY LTD 1.45% 16/05/2029	EUR	108 298,83	105 537,00	0,04
<b>Telecommunication</b>			<b>1 206 851,89</b>	<b>1 170 088,10</b>	<b>0,46</b>
560 000,00	TELSTRA CORP LTD 2.50% 15/09/2023	EUR	613 213,92	593 700,80	0,24
200 000,00	TELSTRA CORP LTD 3.50% 21/09/2022	EUR	225 460,35	209 318,00	0,08
180 000,00	TELSTRA CORP LTD 1.00% 23/04/2030	EUR	186 905,49	188 285,40	0,07
170 000,00	TELSTRA CORP LTD 1.125% 14/04/2026	EUR	181 272,13	178 783,90	0,07
<b>Raw materials</b>			<b>981 388,55</b>	<b>981 943,40</b>	<b>0,39</b>
520 000,00	BHP BILLITON FINANCE LTD 3.25% 24/09/2027	EUR	634 327,84	618 238,40	0,25
200 000,00	BHP BILLITON FINANCE LTD 3.125% 29/04/2033	EUR	241 602,16	254 202,00	0,10
100 000,00	BHP BILLITON FINANCE LTD 1.50% 29/04/2030	EUR	105 458,55	109 503,00	0,04
<b>Basic Goods</b>			<b>213 966,42</b>	<b>206 732,00</b>	<b>0,08</b>
200 000,00	WESFARMERS LTD 2.75% 02/08/2022	EUR	213 966,42	206 732,00	0,08
<b>SWEDEN</b>			<b>5 989 325,43</b>	<b>6 042 422,65</b>	<b>2,40</b>
<b>Finance</b>			<b>3 447 925,25</b>	<b>3 464 781,15</b>	<b>1,38</b>
1 130 000,00	SWEDBANK AB 0.25% 09/10/2024	EUR	1 139 838,91	1 139 661,50	0,45
400 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.625% 12/11/2029	EUR	401 393,75	406 476,00	0,16
385 000,00	SVENSKA HANDELSBANKEN AB 0.05% 03/09/2026	EUR	381 151,67	383 906,60	0,15
345 000,00	SVENSKA HANDELSBANKEN AB 0.125% 18/06/2024	EUR	340 871,77	348 964,05	0,14
300 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.05% 01/07/2024	EUR	300 860,44	302 628,00	0,12
250 000,00	FASTIGHETS AB BALDER 1.875% 23/01/2026	EUR	265 201,05	263 837,50	0,11
200 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 11/02/2027	EUR	202 797,88	201 554,00	0,08

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## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	SVENSKA HANDELSBANKEN AB 0.50% 18/02/2030	EUR	197 521,76	199 974,00	0,08
115 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	113 668,17	113 263,50	0,05
100 000,00	SVENSKA HANDELSBANKEN AB 1.00% 15/04/2025	EUR	104 619,85	104 516,00	0,04
<b>Telecommunication</b>			<b>994 188,38</b>	<b>1 029 060,00</b>	<b>0,41</b>
365 000,00	TELE2 AB 1.125% 15/05/2024	EUR	373 116,50	376 110,60	0,15
220 000,00	TELIA CO AB 1.625% 23/02/2035	EUR	214 125,98	240 152,00	0,10
170 000,00	TELIA CO AB 3.50% 05/09/2033	EUR	220 819,78	225 302,70	0,09
170 000,00	TELE2 AB 2.125% 15/05/2028	EUR	186 126,12	187 494,70	0,07
<b>Consumer Retail</b>			<b>886 367,25</b>	<b>879 009,70</b>	<b>0,35</b>
410 000,00	ESSITY AB 1.125% 27/03/2024	EUR	421 679,67	422 837,10	0,17
300 000,00	ESSITY AB 2.50% 09/06/2023	EUR	328 081,62	315 900,00	0,12
130 000,00	ESSITY AB 1.625% 30/03/2027	EUR	136 605,96	140 272,60	0,06
<b>Industries</b>			<b>338 996,40</b>	<b>355 984,80</b>	<b>0,14</b>
345 000,00	ATLAS COPCO AB 0.625% 30/08/2026	EUR	338 996,40	355 984,80	0,14
<b>Energy</b>			<b>321 848,15</b>	<b>313 587,00</b>	<b>0,12</b>
300 000,00	ORLEN CAPITAL AB 2.50% 07/06/2023	EUR	321 848,15	313 587,00	0,12
<b>JAPAN</b>			<b>3 656 462,92</b>	<b>3 706 392,30</b>	<b>1,47</b>
<b>Health</b>			<b>1 611 768,51</b>	<b>1 622 935,90</b>	<b>0,64</b>
760 000,00	TAKEDA PHARMACEUTICAL 3.00% 21/11/2030	EUR	892 059,58	911 171,60	0,36
420 000,00	TAKEDA PHARMACEUTICAL CO LTD 2.25% 21/11/2026	EUR	459 685,12	464 121,00	0,18
230 000,00	TAKEDA PHARMACEUTICAL CO LTD 2.00% 09/07/2040	EUR	260 023,81	247 643,30	0,10
<b>Finance</b>			<b>1 573 106,45</b>	<b>1 607 388,70</b>	<b>0,64</b>
595 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	604 485,13	615 170,50	0,25
410 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.632% 23/10/2029	EUR	394 617,17	412 632,20	0,16
200 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	207 396,74	206 584,00	0,08
200 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	194 004,55	202 730,00	0,08
160 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 1.413% 14/06/2027	EUR	172 602,86	170 272,00	0,07
<b>Consumer Retail</b>			<b>471 587,96</b>	<b>476 067,70</b>	<b>0,19</b>
470 000,00	TOYOTA MOTOR CREDIT CORP 0.25% 16/07/2026	EUR	471 587,96	476 067,70	0,19
<b>BELGIUM</b>			<b>3 237 151,44</b>	<b>3 216 546,00</b>	<b>1,28</b>
<b>Finance</b>			<b>1 829 184,12</b>	<b>1 836 832,00</b>	<b>0,73</b>
700 000,00	KBC GROUP NV 0.75% 18/10/2023	EUR	709 174,21	716 184,00	0,29
500 000,00	BELFIUS BANK SA 0.375% 02/09/2025	EUR	505 046,70	504 220,00	0,20
300 000,00	BELFIUS BANK SA 1.00% 26/10/2024	EUR	309 545,22	309 687,00	0,12
300 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	305 417,99	306 741,00	0,12
<b>Raw materials</b>			<b>1 089 480,46</b>	<b>1 064 626,00</b>	<b>0,42</b>
700 000,00	SOLVAY SA 1.625% 02/12/2022	EUR	735 283,04	715 813,00	0,28
300 000,00	SOLVAY SA 2.75% 02/12/2027	EUR	354 197,42	348 813,00	0,14
<b>Multi-Utilities</b>			<b>318 486,86</b>	<b>315 088,00</b>	<b>0,13</b>
200 000,00	ELIA TRANSMISSION BELGIUM SA 1.375% 14/01/2026	EUR	214 671,47	211 930,00	0,09
100 000,00	ELIA TRANSMISSION BELGIUM SA 0.875% 28/04/2030	EUR	103 815,39	103 158,00	0,04
<b>CANADA</b>			<b>2 260 781,54</b>	<b>2 274 620,90</b>	<b>0,90</b>
<b>Finance</b>			<b>1 158 217,27</b>	<b>1 167 094,90</b>	<b>0,46</b>
500 000,00	TORONTO-DOMINION BANK 0.625% 20/07/2023	EUR	504 068,12	510 030,00	0,20
310 000,00	BANK OF NOVA SCOTIA 0.50% 30/04/2024	EUR	316 378,84	315 490,10	0,12

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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
240 000,00	BANK OF NOVA SCOTIA 0.125% 04/09/2026	EUR	236 265,23	240 136,80	0,10
100 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	101 505,08	101 438,00	0,04
<b>Energy</b>			<b>676 429,07</b>	<b>689 142,00</b>	<b>0,27</b>
600 000,00	TOTAL CAPITAL CANADA LTD 2.125% 18/09/2029	EUR	676 429,07	689 142,00	0,27
<b>Consumer Retail</b>			<b>426 135,20</b>	<b>418 384,00</b>	<b>0,17</b>
400 000,00	MAGNA INTERNATIONAL INC 1.90% 24/11/2023	EUR	426 135,20	418 384,00	0,17
<b>FINLAND</b>			<b>2 260 084,50</b>	<b>2 249 676,10</b>	<b>0,89</b>
<b>Finance</b>			<b>2 260 084,50</b>	<b>2 249 676,10</b>	<b>0,89</b>
1 040 000,00	NORDEA BANK ABP 0.875% 26/06/2023	EUR	1 064 371,95	1 062 776,00	0,42
360 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	357 178,52	359 740,80	0,14
305 000,00	SAMPO OYJ 2.25% 27/09/2030	EUR	366 249,22	356 160,70	0,14
240 000,00	NORDEA BANK ABP 0.375% 28/05/2026	EUR	246 170,39	245 316,00	0,10
220 000,00	NORDEA BANK AB 0.50% 14/05/2027	EUR	226 114,42	225 682,60	0,09
<b>IRELAND</b>			<b>1 724 905,80</b>	<b>1 699 707,50</b>	<b>0,68</b>
<b>Industries</b>			<b>1 393 596,46</b>	<b>1 370 426,50</b>	<b>0,55</b>
580 000,00	CRH FINANCE DAC 3.125% 03/04/2023	EUR	641 643,02	613 895,20	0,25
550 000,00	JOHNSON CONTROLS INTERNATIONAL PLC 1.00% 15/09/2023	EUR	555 951,64	562 732,50	0,22
180 000,00	CRH FINANCE DAC 1.375% 18/10/2028	EUR	196 001,80	193 798,80	0,08
<b>Raw materials</b>			<b>209 883,59</b>	<b>208 567,00</b>	<b>0,08</b>
205 000,00	GLENORE CAPITAL FINANCE DAC 1.125% 10/03/2028	EUR	209 883,59	208 567,00	0,08
<b>Finance</b>			<b>121 425,75</b>	<b>120 714,00</b>	<b>0,05</b>
110 000,00	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO 1.625% 17/06/2039	EUR	121 425,75	120 714,00	0,05
<b>AUSTRIA</b>			<b>1 592 191,75</b>	<b>1 623 635,90</b>	<b>0,64</b>
<b>Energy</b>			<b>1 489 218,60</b>	<b>1 520 825,90</b>	<b>0,60</b>
950 000,00	OMV AG 1.00% 14/12/2026	EUR	958 318,25	996 749,50	0,40
250 000,00	OMV AG 2.00% 09/04/2028	EUR	282 843,29	279 545,00	0,11
130 000,00	OMV AG 0.75% 04/12/2023	EUR	134 211,67	132 974,40	0,05
100 000,00	OMV AG 1.875% 04/12/2028	EUR	113 845,39	111 557,00	0,04
<b>Finance</b>			<b>102 973,15</b>	<b>102 810,00</b>	<b>0,04</b>
100 000,00	RAIFFEISEN BANK INTERNATIONAL AG 1.00% 04/12/2023	EUR	102 973,15	102 810,00	0,04
<b>JERSEY</b>			<b>1 232 941,49</b>	<b>1 218 507,10</b>	<b>0,48</b>
<b>Raw materials</b>			<b>807 345,09</b>	<b>796 625,30</b>	<b>0,31</b>
300 000,00	GLENORE FINANCE EUROPE SA 1.75% 17/03/2025	EUR	318 713,91	315 078,00	0,12
175 000,00	GLENORE FINANCE EUROPE LTD 3.75% 01/04/2026	EUR	205 507,30	200 522,00	0,08
170 000,00	GLENORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	177 012,86	176 186,30	0,07
100 000,00	GLENORE FINANCE EUROPE LTD 1.50% 15/10/2026	EUR	106 111,02	104 839,00	0,04
<b>Finance</b>			<b>425 596,40</b>	<b>421 881,80</b>	<b>0,17</b>
410 000,00	SWISS RE REASSURE LTD 1.375% 27/05/2023	EUR	425 596,40	421 881,80	0,17
<b>DENMARK</b>			<b>987 165,42</b>	<b>993 428,80</b>	<b>0,39</b>
<b>Finance</b>			<b>635 569,36</b>	<b>633 625,40</b>	<b>0,25</b>
400 000,00	DANSKE BANK A/S 0.625% 26/05/2025	EUR	411 022,83	409 496,00	0,16
220 000,00	DANSKE BANK A/S 0.75% 02/06/2023	EUR	224 546,53	224 129,40	0,09
<b>Industries</b>			<b>351 596,06</b>	<b>359 803,40</b>	<b>0,14</b>
335 000,00	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	351 596,06	359 803,40	0,14

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NORWAY</b>			<b>647 951,03</b>	<b>649 218,20</b>	<b>0,26</b>
<b>Finance</b>			<b>647 951,03</b>	<b>649 218,20</b>	<b>0,26</b>
340 000,00	DNB BANK ASA 0.60% 25/09/2023	EUR	348 399,56	346 776,20	0,14
300 000,00	DNB BANK ASA 0.05% 14/11/2023	EUR	299 551,47	302 442,00	0,12
<b>NEW ZEALAND</b>			<b>639 856,11</b>	<b>639 279,90</b>	<b>0,25</b>
<b>Finance</b>			<b>639 856,11</b>	<b>639 279,90</b>	<b>0,25</b>
630 000,00	WESTPAC SECURITIES NZ LTD 0.30% 25/06/2024	EUR	639 856,11	639 279,90	0,25
<b>Floating Rate Notes</b>			<b>34 129 568,67</b>	<b>34 098 061,00</b>	<b>13,53</b>
<b>FRANCE</b>			<b>7 720 831,49</b>	<b>7 679 398,60</b>	<b>3,05</b>
<b>Finance</b>			<b>4 794 792,86</b>	<b>4 787 983,00</b>	<b>1,90</b>
800 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	864 949,91	863 512,00	0,34
400 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	452 295,23	456 312,00	0,18
300 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	369 260,93	366 342,00	0,15
300 000,00	CNP ASSURANCES FRN 10/06/2047	EUR	362 541,26	359 760,00	0,14
300 000,00	BNP PARIBAS CARDIF SA FRN 29/11/2049	EUR	342 034,20	339 024,00	0,14
300 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	338 023,80	332 625,00	0,13
300 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	315 953,60	320 844,00	0,13
200 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2049	EUR	227 772,78	222 252,00	0,09
200 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	207 164,73	207 664,00	0,08
200 000,00	BNP PARIBAS SA FRN 17/04/2029	EUR	201 543,16	206 920,00	0,08
200 000,00	SOCIETE GENERALE SA FRN 23/02/2028	EUR	204 763,48	203 188,00	0,08
200 000,00	BNP PARIBAS SA FRN 15/01/2032	EUR	202 494,25	201 724,00	0,08
200 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	200 132,02	199 838,00	0,08
100 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	101 211,13	104 422,00	0,04
100 000,00	BPCE SA FRN 30/11/2027	EUR	104 500,45	103 818,00	0,04
100 000,00	BPCE SA FRN 15/09/2027	EUR	100 752,08	100 417,00	0,04
100 000,00	SOCIETE GENERALE SA FRN 30/06/2031	EUR	99 982,90	99 969,00	0,04
100 000,00	BNP PARIBAS SA FRN 13/04/2027	EUR	99 416,95	99 352,00	0,04
<b>Energy</b>			<b>1 667 205,74</b>	<b>1 638 206,60</b>	<b>0,65</b>
400 000,00	TOTAL SA FRN 31/12/2099	EUR	410 407,05	409 888,00	0,16
300 000,00	TOTAL SA FRN 29/12/2049	EUR	339 219,93	332 763,00	0,13
320 000,00	TOTAL SE FRN 31/12/2099	EUR	328 832,88	322 364,80	0,13
300 000,00	TOTAL SA FRN 29/12/2049	EUR	324 767,48	317 109,00	0,13
260 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	263 978,40	256 081,80	0,10
<b>Multi-Utilities</b>			<b>845 759,58</b>	<b>843 149,00</b>	<b>0,34</b>
500 000,00	ENGIE SA FRN 31/12/2099	EUR	545 029,51	541 580,00	0,22
300 000,00	SUEZ FRN 31/12/2099	EUR	300 730,07	301 569,00	0,12
<b>Basic Goods</b>			<b>413 073,31</b>	<b>410 060,00</b>	<b>0,16</b>
400 000,00	DANONE SA FRN 31/12/2099	EUR	413 073,31	410 060,00	0,16
<b>UNITED STATES</b>			<b>6 694 825,70</b>	<b>6 735 414,40</b>	<b>2,67</b>
<b>Finance</b>			<b>6 694 825,70</b>	<b>6 735 414,40</b>	<b>2,67</b>
870 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	907 752,09	914 187,30	0,36
700 000,00	BANK OF AMERICA CORP FRN 07/02/2025	EUR	724 878,43	726 236,00	0,29
625 000,00	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	630 141,53	627 437,50	0,25
575 000,00	JPMORGAN CHASE & CO FRN 18/05/2028	EUR	618 001,23	618 516,00	0,24
610 000,00	BANK OF AMERICA CORP FRN 26/10/2031	EUR	602 560,46	604 119,60	0,24
555 000,00	JPMORGAN CHASE & CO FRN 25/07/2031	EUR	558 039,52	570 284,70	0,23
500 000,00	CITIGROUP INC FRN 24/07/2026	EUR	520 741,09	526 605,00	0,21
460 000,00	BANK OF AMERICA CORP FRN 09/05/2030	EUR	473 755,78	488 474,00	0,19
440 000,00	BANK OF AMERICA CORP FRN 22/03/2031	EUR	438 219,03	439 045,20	0,17
365 000,00	BANK OF AMERICA CORP FRN 24/08/2028	EUR	367 476,46	367 817,80	0,15

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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
215 000,00	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	219 294,45	223 875,20	0,09
200 000,00	JPMORGAN CHASE & CO FRN 12/06/2029	EUR	220 232,70	218 896,00	0,09
150 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	150 965,05	149 209,50	0,06
130 000,00	BANK OF AMERICA CORP FRN 25/04/2028	EUR	140 676,67	139 908,60	0,05
100 000,00	BANK OF AMERICA CORP FRN 31/03/2029	EUR	122 091,21	120 802,00	0,05
<b>NETHERLANDS</b>			<b>4 566 430,29</b>	<b>4 525 886,50</b>	<b>1,80</b>
<b>Finance</b>			<b>3 923 276,97</b>	<b>3 889 217,50</b>	<b>1,55</b>
430 000,00	NN GROEP NV FRN 15/07/2049	EUR	495 406,94	491 812,50	0,20
400 000,00	ING GROEP NV FRN 11/04/2028	EUR	431 972,21	419 720,00	0,17
400 000,00	ABN AMRO BANK NV FRN 18/01/2028	EUR	429 100,21	417 128,00	0,17
400 000,00	ING GROEP NV FRN 13/11/2030	EUR	401 799,19	405 372,00	0,16
350 000,00	NN GROEP NV FRN 08/04/2044	EUR	398 969,40	390 278,00	0,16
300 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 01/10/2046	EUR	347 305,73	342 045,00	0,14
300 000,00	ING GROEP NV FRN 26/09/2029	EUR	308 732,88	311 124,00	0,12
230 000,00	ACHMEA BV FRN 04/04/2043	EUR	263 630,77	253 000,00	0,10
200 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 19/02/2049	EUR	220 416,04	224 332,00	0,09
200 000,00	ING GROEP NV FRN 22/03/2030	EUR	210 677,07	210 780,00	0,08
200 000,00	COOPERATIEVE RABOBANK UA FRN 05/05/2028	EUR	200 664,07	207 282,00	0,08
100 000,00	AEGON NV FRN 25/04/2044	EUR	108 295,83	110 012,00	0,04
100 000,00	ING GROEP NV FRN 26/05/2031	EUR	106 306,63	106 332,00	0,04
<b>Multi-Utilities</b>			<b>643 153,32</b>	<b>636 669,00</b>	<b>0,25</b>
300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	330 780,08	326 250,00	0,13
300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	312 373,24	310 419,00	0,12
<b>GERMANY</b>			<b>4 505 063,96</b>	<b>4 514 756,20</b>	<b>1,79</b>
<b>Finance</b>			<b>3 986 223,08</b>	<b>3 969 256,20</b>	<b>1,57</b>
600 000,00	ALLIANZ SE FRN 07/07/2045	EUR	646 180,62	642 006,00	0,25
500 000,00	DEUTSCHE BANK AG FRN 19/11/2030	EUR	524 254,44	528 220,00	0,21
500 000,00	DEUTSCHE BOERSE AG FRN 16/06/2047	EUR	511 597,17	512 325,00	0,20
400 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2049	EUR	462 908,30	465 112,00	0,18
300 000,00	ALLIANZ SE FRN 17/10/2042	EUR	344 818,48	321 636,00	0,13
300 000,00	DEUTSCHE BANK AG FRN 17/02/2032	EUR	302 183,62	304 323,00	0,12
300 000,00	ALLIANZ SE FRN 25/09/2049	EUR	299 264,93	303 321,00	0,12
200 000,00	HANNOVER RUECK SE FRN 29/06/2049	EUR	224 219,43	223 106,00	0,09
200 000,00	ALLIANZ SE FRN 31/12/2099	EUR	213 421,34	218 184,00	0,09
200 000,00	HANNOVER RUECK SE FRN 09/10/2039	EUR	206 052,61	200 904,00	0,08
130 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	136 890,69	136 518,20	0,05
100 000,00	ALLIANZ SE FRN 06/07/2047	EUR	114 431,45	113 601,00	0,05
<b>Health</b>			<b>518 840,88</b>	<b>545 500,00</b>	<b>0,22</b>
500 000,00	MERCK KGAA FRN 25/06/2079	EUR	518 840,88	545 500,00	0,22
<b>ITALY</b>			<b>3 124 075,90</b>	<b>3 107 486,25</b>	<b>1,23</b>
<b>Finance</b>			<b>1 825 071,48</b>	<b>1 796 641,60</b>	<b>0,71</b>
750 000,00	UNICREDIT SPA FRN 03/07/2025	EUR	774 430,98	775 462,50	0,31
400 000,00	ASSICURAZIONI GENERALI SPA FRN 12/12/2042	EUR	481 962,20	444 508,00	0,18
250 000,00	UNICREDIT SPA FRN 22/07/2027	EUR	265 084,01	266 025,00	0,10
170 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	172 474,37	175 071,10	0,07
110 000,00	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	131 119,92	135 575,00	0,05
<b>Energy</b>			<b>740 400,55</b>	<b>747 891,50</b>	<b>0,30</b>
605 000,00	ENI SPA FRN 31/12/2099	EUR	635 941,10	642 812,50	0,26
100 000,00	ENI SPA FRN 31/12/2099	EUR	104 459,45	105 079,00	0,04

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>558 603,87</b>	<b>562 953,15</b>	<b>0,22</b>
305 000,00	ENEL SPA FRN 31/12/2099	EUR	319 054,91	319 307,55	0,13
220 000,00	ENEL SPA FRN 24/11/2081	EUR	239 548,96	243 645,60	0,09
<b>SWEDEN</b>			<b>2 840 359,59</b>	<b>2 857 847,65</b>	<b>1,13</b>
<b>Finance</b>			<b>2 164 484,79</b>	<b>2 166 370,80</b>	<b>0,86</b>
590 000,00	SWEDBANK AB FRN 22/11/2027	EUR	592 137,62	597 168,50	0,24
550 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	564 322,44	565 147,00	0,22
350 000,00	SVENSKA HANDELSBANKEN AB FRN 02/03/2028	EUR	358 579,87	356 958,00	0,14
300 000,00	SVENSKA HANDELSBANKEN AB FRN 05/03/2029	EUR	313 491,36	311 592,00	0,12
210 000,00	SWEDBANK AB FRN 18/09/2028	EUR	216 210,32	215 781,30	0,09
120 000,00	NORDEA BANK AB FRN 18/08/2031	EUR	119 743,18	119 724,00	0,05
<b>Telecommunication</b>			<b>675 874,80</b>	<b>691 476,85</b>	<b>0,27</b>
550 000,00	TELIA CO AB FRN 04/04/2078	EUR	558 645,87	575 063,50	0,23
115 000,00	TELIA CO AB FRN 11/05/2081	EUR	117 228,93	116 413,35	0,04
<b>DENMARK</b>			<b>1 291 616,69</b>	<b>1 289 261,40</b>	<b>0,51</b>
<b>Finance</b>			<b>1 291 616,69</b>	<b>1 289 261,40</b>	<b>0,51</b>
750 000,00	DANSKE BANK A/S FRN 27/08/2025	EUR	759 293,45	757 725,00	0,30
320 000,00	DANSKE BANK A/S FRN 02/09/2030	EUR	328 512,85	327 686,40	0,13
200 000,00	DANSKE BANK A/S FRN 12/02/2030	EUR	203 810,39	203 850,00	0,08
<b>AUSTRIA</b>			<b>871 215,64</b>	<b>871 332,10</b>	<b>0,35</b>
<b>Energy</b>			<b>666 589,17</b>	<b>666 998,10</b>	<b>0,27</b>
290 000,00	OMV AG FRN 29/12/2049	EUR	344 706,98	350 201,10	0,14
300 000,00	OMV AG FRN 31/12/2099	EUR	321 882,19	316 797,00	0,13
<b>Finance</b>			<b>204 626,47</b>	<b>204 334,00</b>	<b>0,08</b>
200 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	204 626,47	204 334,00	0,08
<b>BELGIUM</b>			<b>715 421,54</b>	<b>717 460,00</b>	<b>0,29</b>
<b>Finance</b>			<b>609 285,93</b>	<b>612 192,00</b>	<b>0,25</b>
300 000,00	KBC GROUP NV FRN 18/09/2029	EUR	312 784,28	312 081,00	0,13
300 000,00	KBC GROUP NV FRN 03/12/2029	EUR	296 501,65	300 111,00	0,12
<b>Multi-Utilities</b>			<b>106 135,61</b>	<b>105 268,00</b>	<b>0,04</b>
100 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	106 135,61	105 268,00	0,04
<b>LUXEMBOURG</b>			<b>657 372,75</b>	<b>662 544,00</b>	<b>0,26</b>
<b>Finance</b>			<b>657 372,75</b>	<b>662 544,00</b>	<b>0,26</b>
600 000,00	SWISS RE FINANCE LUXEMBOURG SA FRN 30/04/2050	EUR	657 372,75	662 544,00	0,26
<b>SPAIN</b>			<b>501 823,54</b>	<b>503 646,00</b>	<b>0,20</b>
<b>Finance</b>			<b>501 823,54</b>	<b>503 646,00</b>	<b>0,20</b>
300 000,00	BANCO DE SABADELL SA FRN 07/11/2025	EUR	301 726,63	302 544,00	0,12
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	200 096,91	201 102,00	0,08
<b>FINLAND</b>			<b>369 336,55</b>	<b>363 077,70</b>	<b>0,14</b>
<b>Finance</b>			<b>369 336,55</b>	<b>363 077,70</b>	<b>0,14</b>
235 000,00	SAMPO OYJ FRN 03/09/2052	EUR	254 200,03	249 339,70	0,10
100 000,00	SAMPO OYJ FRN 23/05/2049	EUR	115 136,52	113 738,00	0,04
<b>NORWAY</b>			<b>271 195,03</b>	<b>269 950,20</b>	<b>0,11</b>
<b>Finance</b>			<b>271 195,03</b>	<b>269 950,20</b>	<b>0,11</b>
265 000,00	DNB BANK ASA FRN 20/03/2028	EUR	271 195,03	269 950,20	0,11

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

## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>3 850 159,82</b>	<b>3 868 090,60</b>	<b>1,54</b>
<b>FRANCE</b>			<b>1 500 168,92</b>	<b>1 494 274,00</b>	<b>0,59</b>
<b>Consumer Retail</b>			<b>1 100 906,01</b>	<b>1 095 804,00</b>	<b>0,43</b>
800 000,00	ALD SA 0.00% 23/02/2024	EUR	801 842,10	800 400,00	0,32
300 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.00% 02/11/2028	EUR	299 063,91	295 404,00	0,11
<b>Basic Goods</b>			<b>201 087,09</b>	<b>200 912,00</b>	<b>0,08</b>
200 000,00	DANONE SA 0.00% 01/12/2025	EUR	201 087,09	200 912,00	0,08
<b>Industries</b>			<b>198 175,82</b>	<b>197 558,00</b>	<b>0,08</b>
200 000,00	VINCI SA 0.00% 27/11/2028	EUR	198 175,82	197 558,00	0,08
<b>NETHERLANDS</b>			<b>834 350,98</b>	<b>848 048,70</b>	<b>0,34</b>
<b>Consumer Retail</b>			<b>732 935,37</b>	<b>747 386,70</b>	<b>0,30</b>
360 000,00	BMW FINANCE NV 0.00% 11/01/2026	EUR	360 490,84	360 417,60	0,15
280 000,00	BMW FINANCE NV 0.00% 24/03/2023	EUR	266 853,35	281 576,40	0,11
105 000,00	RELX FINANCE BV 0.00% 18/03/2024	EUR	105 591,18	105 392,70	0,04
<b>Finance</b>			<b>101 415,61</b>	<b>100 662,00</b>	<b>0,04</b>
100 000,00	ALLIANZ FINANCE II BV 0.00% 14/01/2025	EUR	101 415,61	100 662,00	0,04
<b>LUXEMBOURG</b>			<b>304 453,27</b>	<b>304 121,65</b>	<b>0,12</b>
<b>Health</b>			<b>304 453,27</b>	<b>304 121,65</b>	<b>0,12</b>
195 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 15/10/2025	EUR	195 377,36	195 450,45	0,08
110 000,00	NOVARTIS FINANCE SA 0.00% 23/09/2028	EUR	109 075,91	108 671,20	0,04
<b>IRELAND</b>			<b>289 025,69</b>	<b>289 443,20</b>	<b>0,12</b>
<b>Health</b>			<b>289 025,69</b>	<b>289 443,20</b>	<b>0,12</b>
290 000,00	FRESENIUS FINANCE IRELAND PLC 0.00% 01/10/2025	EUR	289 025,69	289 443,20	0,12
<b>ITALY</b>			<b>247 878,16</b>	<b>246 778,80</b>	<b>0,10</b>
<b>Multi-Utilities</b>			<b>247 878,16</b>	<b>246 778,80</b>	<b>0,10</b>
255 000,00	SNAM SPA 0.00% 07/12/2028	EUR	247 878,16	246 778,80	0,10
<b>UNITED STATES</b>			<b>202 063,16</b>	<b>201 438,00</b>	<b>0,08</b>
<b>Computing and IT</b>			<b>202 063,16</b>	<b>201 438,00</b>	<b>0,08</b>
200 000,00	APPLE INC 0.00% 15/11/2025	EUR	202 063,16	201 438,00	0,08
<b>SPAIN</b>			<b>199 486,97</b>	<b>198 498,00</b>	<b>0,08</b>
<b>Finance</b>			<b>199 486,97</b>	<b>198 498,00</b>	<b>0,08</b>
200 000,00	SANTANDER CONSUMER FINANCE SA 0.00% 23/02/2026	EUR	199 486,97	198 498,00	0,08
<b>GERMANY</b>			<b>172 418,14</b>	<b>185 305,25</b>	<b>0,07</b>
<b>Consumer Retail</b>			<b>172 418,14</b>	<b>185 305,25</b>	<b>0,07</b>
185 000,00	CONTINENTAL AG 0.00% 12/09/2023	EUR	172 418,14	185 305,25	0,07
<b>AUSTRIA</b>			<b>100 314,53</b>	<b>100 183,00</b>	<b>0,04</b>
<b>Energy</b>			<b>100 314,53</b>	<b>100 183,00</b>	<b>0,04</b>
100 000,00	OMV AG 0.00% 03/07/2025	EUR	100 314,53	100 183,00	0,04

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



## Eurizon Fund - Bond Corporate Smart ESG

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>209 644,73</b>	<b>204 029,00</b>	<b>0,08</b>
<b>Ordinary Bonds</b>			<b>209 644,73</b>	<b>204 029,00</b>	<b>0,08</b>
<b>SWEDEN</b>			<b>209 644,73</b>	<b>204 029,00</b>	<b>0,08</b>
<b>Telecommunication</b>			<b>209 644,73</b>	<b>204 029,00</b>	<b>0,08</b>
175 000,00	TELIA CO AB 3.875% 01/10/2025	EUR	209 644,73	204 029,00	0,08
<b>Total Portfolio</b>			<b>248 500 902,98</b>	<b>249 737 132,53</b>	<b>99,13</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(3 150,00)</b>	<b>517 830,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(3 150,00)</b>	<b>517 830,00</b>
100 000	(3)	Sale	EURO BUND	08/09/2021	EUR	(3 150,00)	517 830,00

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>				<b>(159,17)</b>
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(159,17)</b>
15/07/2021	3 509 649,45	HUF	10 149,01	EUR (154,31)
15/07/2021	123 072,16	HUF	355,34	EUR (4,86)

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	25 674 808,04	
Banks	(Note 3)	517 152,90	
Other banks and broker accounts	(Notes 2, 3, 9)	131 953,00	
Receivable on subscriptions		228 430,92	
Other assets	(Note 11)	9 421,99	
<b>Total assets</b>		<b>26 561 766,85</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(19 010,00)	
Payable on redemptions		(15 226,33)	
Other liabilities		(38 640,01)	
<b>Total liabilities</b>		<b>(72 876,34)</b>	
<b>Total net assets</b>		<b>26 488 890,51</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	109,44	220 918,682
Class R2 Units	USD	130,42	3 006,338
Class Z Units	EUR	133,32	14 860,654

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>17 391 845,37</b>
Net income from investments	(Note 2)	529 731,41
<b>Total income</b>		<b>529 731,41</b>
Management fee	(Note 6)	(149 109,17)
Depositary fee	(Note 8)	(2 689,76)
Subscription tax	(Note 4)	(5 686,04)
Other charges and taxes	(Notes 5, 8)	(17 542,34)
<b>Total expenses</b>		<b>(175 027,31)</b>
<b>Net investment income / (loss)</b>		<b>354 704,10</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	1 793 159,27
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	818 754,64
- foreign currencies	(Note 2)	109,26
- future contracts	(Notes 2, 9)	(27 790,00)
<b>Net result of operations for the period</b>		<b>2 938 937,27</b>
Subscriptions for the period		14 861 513,24
Redemptions for the period		(8 703 405,37)
<b>Net assets at the end of the period</b>		<b>26 488 890,51</b>

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

## Eurizon Fund - Equity Italy Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>24 055 964,95</b>	<b>25 674 808,04</b>	<b>96,93</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>23 086 940,95</b>	<b>25 674 806,87</b>	<b>96,93</b>
<b>Shares</b>			<b>23 086 940,95</b>	<b>25 674 806,87</b>	<b>96,93</b>
<b>ITALY</b>			<b>18 467 364,93</b>	<b>19 980 581,21</b>	<b>75,43</b>
<b>Finance</b>			<b>7 556 019,15</b>	<b>8 032 921,60</b>	<b>30,33</b>
893 374,00	INTESA SANPAOLO SPA	EUR	1 867 944,32	2 081 114,73	7,86
79 664,00	ASSICURAZIONI GENERALI SPA	EUR	1 271 279,43	1 346 719,92	5,08
60 687,00	FINECOBANK BANCA FINECO SPA	EUR	800 905,15	892 098,90	3,37
85 663,00	UNICREDIT SPA	EUR	897 721,02	852 346,85	3,22
47 494,00	POSTE ITALIANE SPA	EUR	538 496,88	529 558,10	2,00
109 375,00	ANIMA HOLDING SPA	EUR	450 812,46	458 390,63	1,73
32 099,00	ILLIMITY BANK SPA	EUR	338 517,44	377 484,24	1,42
32 318,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	305 569,53	318 332,30	1,20
32 400,00	TAMBURI INVESTMENT PARTNERS SPA	EUR	255 903,16	267 948,00	1,01
107 908,00	UNIPOLSAI ASSICURAZIONI SPA	EUR	269 118,95	264 158,78	1,00
13 138,00	NEXI SPA	EUR	198 438,74	243 184,38	0,92
43 340,00	BANCA POPOLARE DI SONDRIO SCPA	EUR	124 196,13	158 537,72	0,60
30 441,00	CREDITO EMILIANO SPA	EUR	141 473,36	153 727,05	0,58
22 000,00	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	95 642,58	89 320,00	0,34
<b>Multi-Utilities</b>			<b>4 088 375,51</b>	<b>4 443 241,64</b>	<b>16,77</b>
289 169,00	ENEL SPA	EUR	2 016 913,95	2 264 771,61	8,55
177 815,00	SNAM SPA	EUR	778 784,32	866 848,13	3,27
133 911,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	808 674,93	841 496,72	3,18
195 397,00	IREN SPA	EUR	484 002,31	470 125,18	1,77
<b>Energy</b>			<b>2 084 917,60</b>	<b>2 008 122,54</b>	<b>7,58</b>
180 195,00	ENI SPA	EUR	1 923 196,53	1 850 602,65	6,99
148 397,00	SARAS SPA	EUR	118 307,30	104 619,89	0,39
2 116,00	ERG SPA	EUR	43 413,77	52 900,00	0,20
<b>Consumer Retail</b>			<b>1 450 708,90</b>	<b>1 686 166,04</b>	<b>6,36</b>
8 472,00	DE' LONGHI SPA	EUR	246 235,64	311 261,28	1,17
5 356,00	MONCLER SPA	EUR	215 024,33	305 613,36	1,15
55 307,00	RAI WAY SPA	EUR	284 299,78	280 959,56	1,06
71 745,00	PIAGGIO & C SPA	EUR	212 065,11	237 906,42	0,90
5 910,00	SANLORENZO SPA	EUR	131 685,83	137 112,00	0,52
10 605,00	CERVED GROUP SPA	EUR	84 112,05	103 929,00	0,39
1 642,00	BRUNELLO CUCINELLI SPA	EUR	45 659,73	80 983,44	0,31
3 700,00	SALVATORE FERRAGAMO SPA	EUR	72 410,07	66 766,50	0,25
1 000,00	TOD'S SPA	EUR	58 240,14	57 300,00	0,22
3 444,00	ATLANTIA SPA	EUR	54 511,75	52 589,88	0,20
4 845,00	BREMBO SPA	EUR	46 464,47	51 744,60	0,19
<b>Industries</b>			<b>1 081 731,45</b>	<b>1 283 555,99</b>	<b>4,85</b>
21 228,00	PRYSMIAN SPA	EUR	517 791,36	641 722,44	2,43
13 732,00	ZIGNAGO VETRO SPA	EUR	194 641,36	230 697,60	0,87
7 951,00	CAREL INDUSTRIES SPA	EUR	134 204,34	161 007,75	0,61
8 447,00	LU-VE SPA	EUR	124 108,09	143 599,00	0,54
28 034,00	ENAV SPA	EUR	110 986,30	106 529,20	0,40
<b>Health</b>			<b>996 791,76</b>	<b>1 139 917,84</b>	<b>4,30</b>
10 310,00	RECORDATI SPA	EUR	450 078,42	496 942,00	1,87
3 018,00	DIASORIN SPA	EUR	413 257,13	481 371,00	1,82
3 881,00	AMPLIFON SPA	EUR	133 456,21	161 604,84	0,61

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

## Eurizon Fund - Equity Italy Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>741 066,16</b>	<b>850 621,46</b>	<b>3,21</b>
46 878,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	455 553,21	445 903,54	1,68
2 048,00	REPLY SPA	EUR	159 583,07	283 852,80	1,07
8 752,00	GVS SPA	EUR	125 929,88	120 865,12	0,46
<b>Computing and IT</b>			<b>207 233,36</b>	<b>264 200,10</b>	<b>1,00</b>
1 161,00	SESA SPA	EUR	118 494,05	163 701,00	0,62
5 295,00	WIIT SPA	EUR	88 739,31	100 499,10	0,38
<b>Raw materials</b>			<b>148 477,79</b>	<b>148 074,00</b>	<b>0,56</b>
8 700,00	SOL SPA	EUR	148 477,79	148 074,00	0,56
<b>Basic Goods</b>			<b>112 043,25</b>	<b>123 760,00</b>	<b>0,47</b>
6 500,00	LA DORIA SPA	EUR	112 043,25	123 760,00	0,47
<b>NETHERLANDS</b>			<b>4 566 050,99</b>	<b>5 636 784,85</b>	<b>21,28</b>
<b>Consumer Retail</b>			<b>2 485 908,36</b>	<b>3 157 333,04</b>	<b>11,92</b>
115 846,00	STELLANTIS NV	EUR	1 476 280,70	1 917 714,68	7,24
4 657,00	FERRARI NV	EUR	658 966,97	810 318,00	3,06
38 008,00	DAVIDE CAMPARI-MILANO NV	EUR	350 660,69	429 300,36	1,62
<b>Industries</b>			<b>975 425,95</b>	<b>1 220 747,03</b>	<b>4,61</b>
76 333,00	CNH INDUSTRIAL NV	EUR	808 008,97	1 062 937,03	4,01
18 350,00	CEMENTIR HOLDING NV	EUR	167 416,98	157 810,00	0,60
<b>Computing and IT</b>			<b>857 565,96</b>	<b>991 234,74</b>	<b>3,74</b>
32 388,00	STMICROELECTRONICS NV	EUR	857 565,96	991 234,74	3,74
<b>Finance</b>			<b>247 150,72</b>	<b>267 470,04</b>	<b>1,01</b>
3 959,00	EXOR NV	EUR	247 150,72	267 470,04	1,01
<b>LUXEMBOURG</b>			<b>53 525,03</b>	<b>57 440,81</b>	<b>0,22</b>
<b>Industries</b>			<b>53 525,03</b>	<b>57 440,81</b>	<b>0,22</b>
6 249,00	TENARIS SA	EUR	53 525,03	57 440,81	0,22
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>969 024,00</b>	<b>1,17</b>	<b>0,00</b>
<b>Shares</b>			<b>969 019,95</b>	<b>1,17</b>	<b>0,00</b>
<b>ITALY</b>			<b>969 019,95</b>	<b>1,17</b>	<b>0,00</b>
<b>Industries</b>			<b>260 949,50</b>	<b>0,37</b>	<b>0,00</b>
373 284,00	ALITALIA LINEE	EUR	260 601,37	0,37	0,00
794,00	RDB SPA	EUR	348,13	0,00	0,00
<b>Basic Goods</b>			<b>88 818,72</b>	<b>0,37</b>	<b>0,00</b>
372 672,00	CIRIO FINANZIRIA	EUR	88 818,72	0,37	0,00
<b>Finance</b>			<b>321 378,02</b>	<b>0,23</b>	<b>0,00</b>
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
<b>Consumer Retail</b>			<b>244 738,23</b>	<b>0,13</b>	<b>0,00</b>
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
<b>Computing and IT</b>			<b>39 078,97</b>	<b>0,05</b>	<b>0,00</b>
51 295,00	IT HOLDING SPA	EUR	39 078,97	0,05	0,00

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

## Eurizon Fund - Equity Italy Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>14 056,51</b>	<b>0,02</b>	<b>0,00</b>
15 099,00	NGP SPA	EUR	14 056,51	0,02	0,00
<b>Ordinary Bonds</b>			<b>4,05</b>	<b>0,00</b>	<b>0,00</b>
<b>ITALY</b>			<b>4,05</b>	<b>0,00</b>	<b>0,00</b>
<b>Consumer Retail</b>			<b>4,05</b>	<b>0,00</b>	<b>0,00</b>
27,00	ALITALIA - LINEE AEREE ITALIANE SPA 7.50% 22/07/2010	EUR	4,05	0,00	0,00
<b>Total Portfolio</b>			<b>24 055 964,95</b>	<b>25 674 808,04</b>	<b>96,93</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(19 010,00)</b>	<b>875 140,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(19 010,00)</b>	<b>875 140,00</b>
5	7	Purchase	FTSE/MIB INDEX	17/09/2021	EUR	(19 010,00)	875 140,00

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	135 219 104,90	
Banks	(Note 3)	8 473 209,20	
Other banks and broker accounts	(Notes 2, 3, 9)	318 906,09	
Unrealised profit on swap contracts	(Notes 2, 9)	342 687,68	
Other interest receivable		10 094,71	
Receivable on investments sold		12 984,15	
Receivable on subscriptions		351 292,56	
Other assets	(Note 11)	492 633,87	
<b>Total assets</b>		<b>145 220 913,16</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(52 982,81)	
Unrealised loss on future contracts	(Notes 2, 9)	(12 815,98)	
Payable on redemptions		(440 791,80)	
Other liabilities		(219 615,09)	
<b>Total liabilities</b>		<b>(726 205,68)</b>	
<b>Total net assets</b>		<b>144 494 707,48</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	162,20	860 054,097
Class R2 Units	USD	193,31	12 741,919
Class Z Units	EUR	189,34	15 399,570

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>102 520 864,37</b>
Net income from investments	(Note 2)	1 052 943,39
Interest received on swap contracts	(Notes 2, 9)	374 947,73
Other income		14 434,90
<b>Total income</b>		<b>1 442 326,02</b>
Management fee	(Note 6)	(953 616,28)
Depositary fee	(Note 8)	(16 597,15)
Subscription tax	(Note 4)	(34 371,53)
Other charges and taxes	(Notes 5, 8)	(115 549,84)
<b>Total expenses</b>		<b>(1 120 134,80)</b>
<b>Net investment income / (loss)</b>		<b>322 191,22</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	4 062 654,78
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	523 162,61
- option contracts	(Notes 2, 9)	547 195,27
- foreign currencies	(Note 2)	121 926,52
- future contracts	(Notes 2, 9)	(13 397,08)
- swap contracts	(Notes 2, 9)	(139 852,19)
<b>Net result of operations for the period</b>		<b>5 423 881,13</b>
Subscriptions for the period		68 017 545,70
Redemptions for the period		(31 467 583,72)
<b>Net assets at the end of the period</b>		<b>144 494 707,48</b>

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

## Eurizon Fund - Equity China Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>123 964 568,71</b>	<b>135 219 104,90</b>	<b>93,58</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>113 381 569,28</b>	<b>125 477 491,71</b>	<b>86,84</b>
<b>Shares</b>			<b>113 381 569,28</b>	<b>125 477 491,71</b>	<b>86,84</b>
<b>CAYMAN ISLANDS</b>			<b>79 443 200,98</b>	<b>91 182 045,13</b>	<b>63,10</b>
<b>Telecommunication</b>			<b>28 449 232,24</b>	<b>32 513 477,34</b>	<b>22,50</b>
180 325,00	TENCENT HOLDINGS LTD	HKD	9 820 477,11	11 426 800,52	7,91
206 963,00	MEITUAN	HKD	5 787 204,73	7 195 170,28	4,98
52 313,00	JD.COM INC -ADR-	USD	2 921 947,94	3 517 948,06	2,43
14 730,00	BAIDU INC -ADR-	USD	2 254 564,73	2 530 710,45	1,75
23 609,00	PINDUODUO INC -ADR-	USD	2 234 009,09	2 526 807,67	1,75
849 400,00	XIAOMI CORP -B-	HKD	2 245 780,99	2 488 466,96	1,72
39 833,00	VIPSHOP HOLDINGS LTD -ADR-	USD	697 966,78	673 952,38	0,47
7 032,00	51JOB INC -ADR-	USD	408 728,73	460 801,04	0,32
9 470,00	WEIBO CORP -ADR-	USD	413 553,49	419 878,18	0,29
7 394,00	AUTOHOME INC -ADR-	USD	557 315,02	398 483,54	0,28
6 812,00	JOYY INC -ADR-	USD	641 893,69	378 654,92	0,26
1 400,00	ALIBABA GROUP HOLDING LTD -ADR-	USD	264 679,59	267 519,39	0,18
19 900,00	CHINA LITERATURE LTD	HKD	153 868,95	186 453,82	0,13
1 400,00	TRIP.COM GROUP LTD	USD	47 241,40	41 830,13	0,03
<b>Consumer Retail</b>			<b>28 355 710,70</b>	<b>32 181 837,30</b>	<b>22,27</b>
528 000,00	ALIBABA GROUP HOLDING LTD	HKD	12 410 647,86	12 604 118,03	8,72
68 893,00	NIO INC -ADR-	USD	2 233 632,80	3 088 226,99	2,14
104 251,00	SHENZHOU INTERNATIONAL GROUP HOLDINGS LTD	HKD	1 477 985,84	2 218 266,30	1,54
90 814,00	ANTA SPORTS PRODUCTS LTD	HKD	1 069 906,35	1 801 295,05	1,25
161 400,00	LI NING CO LTD	HKD	698 902,79	1 660 227,97	1,15
31 400,00	KE HOLDINGS INC	USD	1 490 046,20	1 261 503,27	0,87
411 755,00	GEELY AUTOMOBILE HOLDINGS LTD	HKD	948 451,21	1 092 379,65	0,76
35 400,00	LI AUTO INC -ADR-	USD	566 862,25	1 042 194,19	0,72
150 762,00	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC -ADR-	USD	1 631 837,95	1 040 395,05	0,72
736 000,00	TOPSPORTS INTERNATIONAL HOLDINGS LTD	HKD	868 960,16	1 015 829,41	0,70
277 546,00	CHINA CONCH VENTURE HOLDINGS LTD	HKD	1 107 016,97	984 778,56	0,68
129 300,00	ZHONGSHENG GROUP HOLDINGS LTD	HKD	693 456,87	906 331,14	0,63
16 320,00	XPENG INC -ADR-	USD	500 181,19	610 831,18	0,42
132 200,00	CHINA MEIDONG AUTO HOLDINGS LTD	HKD	404 269,06	607 492,23	0,42
101 867,00	HAILILAO INTERNATIONAL HOLDING LTD	HKD	485 346,59	452 077,28	0,31
704 000,00	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	265 446,56	423 956,70	0,29
318 200,00	CHINA EAST EDUCATION HOLDINGS LTD	HKD	575 116,25	421 226,67	0,29
102 187,00	MINITH GROUP LTD	HKD	392 746,95	409 145,59	0,28
123 600,00	YADEA GROUP HOLDINGS LTD	HKD	249 296,33	223 970,49	0,16
81 000,00	TONGCHENG-ELONG HOLDINGS LTD	HKD	139 900,23	170 858,72	0,12
12 150,00	JD HEALTH INTERNATIONAL INC	HKD	145 700,29	146 732,83	0,10
<b>Health</b>			<b>5 112 032,46</b>	<b>6 478 919,96</b>	<b>4,48</b>
151 973,00	WUXI BIOLOGICS CAYMAN INC	HKD	1 489 349,20	2 346 535,86	1,62
286 700,00	HANSOH PHARMACEUTICAL GROUP CO LTD	HKD	1 041 239,81	1 057 699,91	0,73
2 664,00	BEIGENE LTD -ADR-	USD	734 021,10	770 355,75	0,53
327 000,00	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	487 634,64	725 599,41	0,50
552 200,00	SINO BIOPHARMACEUTICAL LTD	HKD	518 303,66	456 569,85	0,32
46 249,00	INNOVENT BIOLOGICS INC	HKD	343 551,05	454 408,72	0,31
2 855,00	ZAI LAB LTD -ADR-	USD	310 122,06	425 772,23	0,30
232 300,00	3SBIO INC	HKD	187 810,94	241 978,23	0,17

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## Eurizon Fund - Equity China Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>4 522 269,29</b>	<b>5 122 162,58</b>	<b>3,55</b>
177 049,00	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	938 182,85	1 611 800,54	1,12
218 906,00	LONGFOR GROUP HOLDINGS LTD	HKD	1 019 257,05	1 033 243,73	0,71
273 423,00	CHINA RESOURCES LAND LTD	HKD	1 040 829,59	933 064,25	0,65
17 000,00	NOAH HOLDINGS LTD -ADR-	USD	666 803,94	676 103,85	0,47
652 200,00	CHINA OVERSEAS PROPERTY HOLDINGS LTD	HKD	474 065,85	587 374,04	0,41
76 550,00	SHIMAO PROPERTY HOLDINGS LTD	HKD	242 718,41	158 149,56	0,11
153 300,00	SEAZEN GROUP LTD	HKD	140 411,60	122 426,61	0,08
<b>Computing and IT</b>			<b>3 704 435,24</b>	<b>4 498 910,82</b>	<b>3,11</b>
31 264,00	NETEASE INC -ADR-	USD	2 281 329,79	3 036 043,30	2,10
154 900,00	KINGDEE INTERNATIONAL SOFTWARE GROUP CO LTD	HKD	317 090,00	442 881,86	0,31
3 230,00	BILIBILI INC	USD	320 548,79	331 600,29	0,23
17 830,00	HUYA INC -ADR-	USD	351 421,77	265 166,43	0,18
20 093,00	TENCENT MUSIC ENTERTAINMENT GROUP -ADR-	USD	280 920,68	262 082,62	0,18
31 902,00	KINGSOFT CORP LTD	HKD	153 124,21	161 136,32	0,11
<b>Basic Goods</b>			<b>4 528 558,82</b>	<b>4 384 394,85</b>	<b>3,03</b>
2 501 100,00	WANT WANT CHINA HOLDINGS LTD	HKD	1 576 581,95	1 492 621,19	1,03
493 300,00	CHINA FEIHE LTD	HKD	1 033 160,16	897 100,27	0,62
169 062,00	CHINA MENGNIU DAIRY CO LTD	HKD	680 501,46	861 266,31	0,60
439 225,00	TINGYI CAYMAN ISLANDS HOLDING CORP	HKD	683 061,73	738 711,07	0,51
57 300,00	SMOORE INTERNATIONAL HOLDINGS LTD	HKD	358 835,95	267 660,10	0,18
22 450,00	YIHAI INTERNATIONAL HOLDING LTD	HKD	196 417,57	127 035,91	0,09
<b>Industries</b>			<b>2 546 235,01</b>	<b>2 999 860,51</b>	<b>2,08</b>
71 829,00	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	1 383 864,95	1 912 626,80	1,33
299 000,00	CHINA LESSO GROUP HOLDINGS LTD	HKD	548 523,48	621 616,52	0,43
726 082,00	LEE & MAN PAPER MANUFACTURING LTD	HKD	613 846,58	465 617,19	0,32
<b>Multi-Utilities</b>			<b>1 266 179,72</b>	<b>1 778 532,63</b>	<b>1,23</b>
110 900,00	ENN ENERGY HOLDINGS LTD	HKD	1 266 179,72	1 778 532,63	1,23
<b>Energy</b>			<b>385 757,53</b>	<b>638 463,33</b>	<b>0,44</b>
351 080,00	XINYI SOLAR HOLDINGS LTD	HKD	385 757,53	638 463,33	0,44
<b>Raw materials</b>			<b>572 789,97</b>	<b>585 485,81</b>	<b>0,41</b>
196 700,00	KINGBOARD LAMINATES HOLDINGS LTD	HKD	347 717,61	371 799,13	0,26
187 200,00	CHINA HONGQIAO GROUP LTD	HKD	225 072,36	213 686,68	0,15
<b>CHINA</b>			<b>25 013 186,98</b>	<b>24 304 738,99</b>	<b>16,82</b>
<b>Finance</b>			<b>17 294 572,12</b>	<b>16 855 522,10</b>	<b>11,66</b>
526 103,00	PING AN INSURANCE GROUP CO OF CHINA LTD -H-	HKD	5 038 876,78	4 341 360,54	3,00
5 907 301,00	CHINA CONSTRUCTION BANK CORP -H-	HKD	4 099 481,81	3 916 392,12	2,71
9 482 102,00	BANK OF CHINA LTD -H-	HKD	2 867 316,98	2 870 547,14	1,99
367 613,00	CHINA MERCHANTS BANK CO LTD -H-	HKD	1 987 370,34	2 642 607,12	1,83
2 754 916,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H-	HKD	1 589 813,92	1 363 104,22	0,94
110 600,00	A-LIVING SERVICES CO LTD -H-	HKD	421 879,12	463 831,76	0,32
277 100,00	CHINA LIFE INSURANCE CO LTD -H-	HKD	506 774,29	463 034,24	0,32
44 700,00	POLY PROPERTY DEVELOPMENT CO LTD -H-	HKD	259 136,51	255 607,74	0,18
294 670,00	PICC PROPERTY & CASUALTY CO LTD -H-	HKD	187 339,12	217 420,60	0,15
540 400,00	PEOPLE'S INSURANCE CO GROUP OF CHINA LTD -H-	HKD	142 215,88	151 869,64	0,11
48 100,00	NEW CHINA LIFE INSURANCE CO LTD -H-	HKD	156 237,85	138 307,84	0,10
4 900,00	CHINA PACIFIC INSURANCE GROUP CO LTD -H-	HKD	19 619,97	12 999,62	0,01
3 100,00	BANK OF HANGZHOU CO LTD -A-	CNY	5 409,94	5 903,68	0,00
5 982,00	HUAXIA BANK CO LTD -A-	CNY	4 852,75	4 826,68	0,00
3 000,00	ORIENT SECURITIES CO LTD -A-	CNY	3 881,42	3 793,19	0,00
1 800,00	CHINA GALAXY SECURITIES CO LTD	CNY	2 769,36	2 414,34	0,00
800,00	GUOLIAN SECURITIES CO LTD -A-	CNY	1 596,08	1 501,63	0,00

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

## Eurizon Fund - Equity China Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>2 472 493,62</b>	<b>2 161 951,40</b>	<b>1,50</b>
3 490 856,00	CHINA PETROLEUM & CHEMICAL CORP -H-	HKD	1 660 396,22	1 488 607,98	1,03
891 603,00	CHINA OILFIELD SERVICES LTD -H-	HKD	812 097,40	673 343,42	0,47
<b>Consumer Retail</b>			<b>1 424 200,65</b>	<b>1 381 673,35</b>	<b>0,96</b>
101 571,00	FUYAO GLASS INDUSTRY GROUP CO LTD -H-	HKD	577 714,13	602 855,06	0,42
11 900,00	BYD CO LTD -H-	HKD	294 928,96	299 823,06	0,21
417 600,00	CHINA SOUTHERN AIRLINES CO LTD -H-	HKD	250 553,22	218 405,41	0,15
68 000,00	WEICHAI POWER CO LTD -H-	HKD	146 909,74	127 351,94	0,09
204 200,00	AIR CHINA LTD -H-	HKD	146 103,52	126 516,66	0,09
251,00	HITHINK ROYALFLUSH INFORMATION NETWORK CO LTD -A-	CNY	3 974,03	3 566,57	0,00
260,00	GUANGZHOU WONDFO BIOTECH CO LTD	CNY	2 199,95	2 160,21	0,00
300,00	GUANGDONG XINBAO ELECTRICAL APPLIANCES HOLDINGS CO LTD -A-	CNY	1 817,10	994,44	0,00
<b>Health</b>			<b>1 014 803,37</b>	<b>1 354 347,81</b>	<b>0,94</b>
23 100,00	PHARMARON BEIJING CO LTD	HKD	369 267,73	518 845,65	0,36
263 000,00	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD -H-	HKD	477 194,13	517 094,36	0,36
40 250,00	SHANGHAI FOSUN PHARMACEUTICAL GROUP CO LTD -H-	HKD	127 259,76	273 835,21	0,19
600,00	YUNNAN BAIYAO GROUP CO LTD -A-	CNY	10 075,45	9 361,74	0,01
160,00	TOPCHOICE MEDICAL CORP -A-	CNY	6 390,53	8 588,92	0,01
900,00	HUADONG MEDICINE CO LTD	CNY	3 081,21	5 428,17	0,01
200,00	GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD -A-	CNY	3 804,95	4 053,89	0,00
829,00	LEPU MEDICAL TECHNOLOGY BEIJING CO LTD -A-	CNY	2 940,10	3 447,12	0,00
229,00	BETTA PHARMACEUTICALS CO LTD	CNY	3 590,82	3 188,59	0,00
360,00	DASHENLIN PHARMACEUTICAL GROUP CO LTD -A-	CNY	3 631,05	2 421,38	0,00
473,00	JIANGSU YUYUE MEDICAL EQUIPMENT & SUPPLY CO LTD -A-	CNY	1 717,19	2 330,58	0,00
588,00	APELOA PHARMACEUTICAL CO LTD -A-	CNY	1 824,39	2 185,17	0,00
700,00	ZHEJIANG HUAHAI PHARMACEUTICAL CO LTD -A-	CNY	2 319,77	1 942,61	0,00
300,00	MACCURA BIOTECHNOLOGY CO LTD -A-	CNY	1 706,29	1 624,42	0,00
<b>Industries</b>			<b>1 626 376,72</b>	<b>1 334 522,04</b>	<b>0,92</b>
1 056 865,00	BEIJING CAPITAL INTERNATIONAL AIRPORT CO LTD -H-	HKD	705 184,11	590 585,26	0,41
3 541 000,00	CHINA TOWER CORP LTD -H-	HKD	526 760,41	411 117,12	0,28
291 313,00	CHINA NATIONAL BUILDING MATERIAL CO LTD -H-	HKD	350 017,25	288 277,38	0,20
2 400,00	LENS TECHNOLOGY CO LTD	CNY	10 035,22	9 525,98	0,01
2 760,00	NARI TECHNOLOGY CO LTD -A-	CNY	8 873,91	8 396,94	0,01
600,00	JIANGSU HENGLI HYDRAULIC CO LTD	CNY	8 874,04	6 873,88	0,01
179,00	CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS CO LTD -A-	CNY	4 368,48	5 261,51	0,00
200,00	GUANGDONG KINLONG HARDWARE PRODUCTS CO LTD -A-	CNY	4 069,12	5 167,07	0,00
527,00	AVIC JONHON OPTRONIC TECHNOLOGY CO LTD -A-	CNY	4 288,04	5 145,21	0,00
790,00	ZHEJIANG WEIXING NEW BUILDING MATERIALS CO LTD -A-	CNY	1 429,89	2 129,55	0,00
349,00	JONJEE HI-TECH INDUSTRIAL AND COMMERCIAL HOLDING CO LTD -A-	CNY	2 476,25	2 042,14	0,00
<b>Multi-Utilities</b>			<b>796 924,75</b>	<b>778 328,92</b>	<b>0,54</b>
4 146 000,00	CGN POWER CO LTD -H-	HKD	796 872,90	778 271,74	0,54
21,00	CHINA YANGTZE POWER CO LTD -A-	CNY	51,85	57,18	0,00
<b>Basic Goods</b>			<b>352 810,77</b>	<b>404 790,13</b>	<b>0,28</b>
43 500,00	TSINGTAO BREWERY CO LTD -H-	HKD	344 990,14	394 594,83	0,27
235,00	CHONGQING BREWERY CO LTD -A-	CNY	3 449,73	6 040,68	0,01
400,00	ANGEL YEAST CO LTD -A-	CNY	2 761,80	2 880,21	0,00
200,00	CHACHA FOOD CO LTD	CNY	1 479,67	1 186,71	0,00
40,00	SANQUAN FOOD CO LTD -A-	CNY	129,43	87,70	0,00
<b>Computing and IT</b>			<b>19 623,76</b>	<b>22 367,56</b>	<b>0,01</b>
1 600,00	GOERTEK INC	CNY	7 392,06	8 907,60	0,01
328,00	GUANGZHOU SHIYUAN ELECTRONIC TECHNOLOGY CO LTD -A-	CNY	3 714,34	5 320,84	0,00
1 500,00	ZHEJIANG DAHUA TECHNOLOGY CO LTD -A-	CNY	4 949,91	4 063,01	0,00

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

## Eurizon Fund - Equity China Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
36,00	G-BITS NETWORK TECHNOLOGY XIAMEN CO LTD -A-	CNY	1 628,98	2 458,92	0,00
826,00	WUS PRINTED CIRCUIT KUNSHAN CO LTD -A-	CNY	1 938,47	1 617,19	0,00
<b>Telecommunication</b>			<b>9 773,39</b>	<b>8 385,42</b>	<b>0,01</b>
7 000,00	FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD -A-	CNY	9 773,39	8 385,42	0,01
<b>Raw materials</b>			<b>1 607,83</b>	<b>2 850,26</b>	<b>0,00</b>
6 212,00	SHANDONG NANSHAN ALUMINUM CO LTD -A-	CNY	1 607,83	2 850,26	0,00
<b>HONG KONG</b>			<b>4 641 185,65</b>	<b>5 078 817,38</b>	<b>3,52</b>
<b>Health</b>			<b>1 749 853,17</b>	<b>2 198 732,30</b>	<b>1,52</b>
1 396 096,00	CSPC PHARMACEUTICAL GROUP LTD	HKD	1 322 413,94	1 702 697,32	1,18
859 300,00	CHINA TRADITIONAL CHINESE MEDICINE HOLDINGS CO LTD	HKD	427 439,23	496 034,98	0,34
<b>Multi-Utilities</b>			<b>1 318 708,91</b>	<b>1 039 932,16</b>	<b>0,72</b>
858 786,00	GUANGDONG INVESTMENT LTD	HKD	1 318 708,91	1 039 932,16	0,72
<b>Basic Goods</b>			<b>599 045,55</b>	<b>841 598,31</b>	<b>0,58</b>
111 200,00	CHINA RESOURCES BEER HOLDINGS CO LTD	HKD	599 045,55	841 598,31	0,58
<b>Computing and IT</b>			<b>347 050,90</b>	<b>545 723,02</b>	<b>0,38</b>
563 203,00	LENOVO GROUP LTD	HKD	347 050,90	545 723,02	0,38
<b>Consumer Retail</b>			<b>626 527,12</b>	<b>452 831,59</b>	<b>0,32</b>
250 800,00	SINOTRUK HONG KONG LTD	HKD	626 527,12	452 831,59	0,32
<b>UNITED STATES</b>			<b>2 156 921,00</b>	<b>2 789 165,34</b>	<b>1,93</b>
<b>Consumer Retail</b>			<b>2 156 921,00</b>	<b>2 789 165,34</b>	<b>1,93</b>
49 965,00	YUM CHINA HOLDINGS INC	USD	2 156 921,00	2 789 165,34	1,93
<b>BERMUDA</b>			<b>2 127 074,67</b>	<b>2 122 724,87</b>	<b>1,47</b>
<b>Multi-Utilities</b>			<b>1 962 709,99</b>	<b>1 963 382,18</b>	<b>1,36</b>
240 400,00	CHINA RESOURCES GAS GROUP LTD	HKD	1 027 406,31	1 215 559,55	0,84
290 800,00	CHINA GAS HOLDINGS LTD	HKD	935 303,68	747 822,63	0,52
<b>Energy</b>			<b>134 745,24</b>	<b>144 086,67</b>	<b>0,10</b>
185 462,00	KUNLUN ENERGY CO LTD	HKD	134 745,24	144 086,67	0,10
<b>Computing and IT</b>			<b>29 619,44</b>	<b>15 256,02</b>	<b>0,01</b>
95 000,00	CHINA YOUZAN LTD	HKD	29 619,44	15 256,02	0,01
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>823 138,53</b>	<b>0,19</b>	<b>0,00</b>
<b>Shares</b>			<b>823 138,53</b>	<b>0,19</b>	<b>0,00</b>
<b>HONG KONG</b>			<b>823 138,53</b>	<b>0,19</b>	<b>0,00</b>
<b>Multi-Utilities</b>			<b>383 655,96</b>	<b>0,17</b>	<b>0,00</b>
1 565 128,00	CHINA RENEWABLE ENERGY INVESTMENT LTD	HKD	383 655,96	0,17	0,00
<b>Raw materials</b>			<b>156 546,22</b>	<b>0,02</b>	<b>0,00</b>
214 845,00	CHINA METAL RECYCLING	HKD	156 546,22	0,02	0,00
<b>Consumer Retail</b>			<b>282 936,35</b>	<b>0,00</b>	<b>0,00</b>
810 000,00	CHINA HUIZHAN DAIRY HOLDINGS CO LTD	HKD	282 936,35	0,00	0,00

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

## Eurizon Fund - Equity China Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>9 759 860,90</b>	<b>9 741 613,00</b>	<b>6,74</b>
<b>UCI Units</b>			<b>9 759 860,90</b>	<b>9 741 613,00</b>	<b>6,74</b>
<b>IRELAND</b>			<b>9 759 860,90</b>	<b>9 741 613,00</b>	<b>6,74</b>
<b>Finance</b>			<b>9 759 860,90</b>	<b>9 741 613,00</b>	<b>6,74</b>
67 900,00	ISHARES EUR GOVT BOND 1-3YR UCITS ETF	EUR	9 759 860,90	9 741 613,00	6,74
<b>Total Portfolio</b>			<b>123 964 568,71</b>	<b>135 219 104,90</b>	<b>93,58</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(12 815,98)</b>	<b>3 398 205,44</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(12 815,98)</b>	<b>3 398 205,44</b>
1	234	Purchase	FTSE CHINA A50	29/07/2021	USD	(12 815,98)	3 398 205,44

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

## Eurizon Fund - Equity China Smart Volatility

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>(14 971,54)</b>	<b>(52 982,81)</b>	<b>584 585,26</b>
<b>WRITTEN OPTION CONTRACTS</b>				<b>(14 971,54)</b>	<b>(52 982,81)</b>	<b>584 585,26</b>
(40)	CALL	BAIDU INC 190,00 16/07/21	USD	(14 971,54)	(52 982,81)	584 585,26

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

## Eurizon Fund - Equity China Smart Volatility

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### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>TOTAL RETURN SWAPS</b>						<b>—</b>	<b>342 687,68</b>
EUR EURIB MBCNA	EUR	L	6 155 222,09	JP MORGAN AG	22/09/2021	—	178 868,76
EUR EURIB MBCNA	EUR	L	9 832 168,20	UBS EUROPE SE	14/06/2022	—	163 818,92

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

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## Eurizon Fund - Equity Emerging Markets Smart Volatility

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	596 775 421,29	
Banks	(Note 3)	22 902 917,59	
Other banks and broker accounts	(Notes 2, 3, 9)	791 521,10	
Unrealised profit on future contracts	(Notes 2, 9)	28 774,86	
Unrealised profit on swap contracts	(Notes 2, 9)	364 048,82	
Other interest receivable		11 779,95	
Receivable on investments sold		41 634 263,66	
Receivable on subscriptions		1 660 577,74	
Other assets	(Note 11)	1 229 243,44	
<b>Total assets</b>		<b>665 398 548,45</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(4 078 124,67)	
Unrealised loss on future contracts	(Notes 2, 9)	(54,77)	
Payable on investments purchased		(51 579 518,29)	
Payable on redemptions		(1 318 171,23)	
Other liabilities		(903 518,52)	
<b>Total liabilities</b>		<b>(57 879 387,48)</b>	
<b>Total net assets</b>		<b>607 519 160,97</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	237,59	2 384 355,557
Class R2 Units	USD	282,66	8 403,018
Class Z Units	EUR	284,98	136 937,212

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>420 942 436,43</b>
Net income from investments	(Note 2)	4 636 991,52
Interest received on swap contracts	(Notes 2, 9)	499 437,26
Other income		21 040,76
<b>Total income</b>		<b>5 157 469,54</b>
Management fee	(Note 6)	(3 903 153,26)
Depository fee	(Note 8)	(68 726,89)
Subscription tax	(Note 4)	(141 027,32)
Other charges and taxes	(Notes 5, 8)	(460 463,22)
<b>Total expenses</b>		<b>(4 573 370,69)</b>
<b>Net investment income / (loss)</b>		<b>584 098,85</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	28 537 272,56
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	15 939 889,73
- option contracts	(Notes 2, 9)	395 963,56
- foreign currencies	(Note 2)	249 181,62
- future contracts	(Notes 2, 9)	(753 678,32)
- swap contracts	(Notes 2, 9)	(378 305,09)
<b>Net result of operations for the period</b>		<b>44 574 422,91</b>
Subscriptions for the period		294 569 557,71
Redemptions for the period		(152 567 256,08)
<b>Net assets at the end of the period</b>		<b>607 519 160,97</b>

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

## Eurizon Fund - Equity Emerging Markets Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>522 969 123,28</b>	<b>596 775 421,29</b>	<b>98,23</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>511 323 439,46</b>	<b>586 579 912,61</b>	<b>96,55</b>
<b>Shares</b>			<b>511 323 439,46</b>	<b>586 556 156,47</b>	<b>96,55</b>
<b>CAYMAN ISLANDS</b>			<b>136 489 005,42</b>	<b>157 150 294,04</b>	<b>25,87</b>
<b>Consumer Retail</b>			<b>57 522 882,99</b>	<b>62 706 140,53</b>	<b>10,32</b>
1 389 000,00	ALIBABA GROUP HOLDING LTD	HKD	33 537 322,30	33 157 424,12	5,46
422 166,00	LI NING CO LTD	HKD	2 011 042,56	4 342 576,21	0,71
75 851,00	NIO INC -ADR-	USD	2 577 895,43	3 400 129,27	0,56
98 000,00	LI AUTO INC -ADR-	USD	1 876 112,65	2 885 170,36	0,47
386 733,00	ZHONGSHENG GROUP HOLDINGS LTD	HKD	2 103 267,83	2 710 813,30	0,45
130 333,00	ANTA SPORTS PRODUCTS LTD	HKD	2 184 464,68	2 585 154,13	0,43
120 631,00	SHENZHOUS INTERNATIONAL GROUP HOLDINGS LTD	HKD	1 770 172,75	2 566 802,06	0,42
54 258,00	KE HOLDINGS INC	USD	2 484 968,69	2 179 829,44	0,36
45 000,00	XPENG INC -ADR-	USD	1 428 201,03	1 684 277,14	0,28
267 333,00	CHINA MEIDONG AUTO HOLDINGS LTD	HKD	783 155,49	1 228 462,33	0,20
887 000,00	TOPSPORTS INTERNATIONAL HOLDINGS LTD	HKD	1 221 897,65	1 224 240,07	0,20
344 557,00	CHINA CONCH VENTURE HOLDINGS LTD	HKD	1 443 627,90	1 222 544,53	0,20
1 248 667,00	BOSIDENG INTERNATIONAL HOLDINGS LTD	HKD	462 397,80	751 961,27	0,12
102 533,00	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC -ADR-	USD	1 280 822,06	707 571,04	0,12
241 333,00	GEELY AUTOMOBILE HOLDINGS LTD	HKD	723 963,75	640 252,72	0,10
279 000,00	CHINA EAST EDUCATION HOLDINGS LTD	HKD	487 972,37	369 334,51	0,06
24 333,00	JD HEALTH INTERNATIONAL INC	HKD	294 701,15	293 864,20	0,05
52 667,00	H Aidilao International Holding Ltd	HKD	343 827,90	233 731,77	0,04
102 000,00	YADEA GROUP HOLDINGS LTD	HKD	181 234,18	184 830,02	0,03
83 333,00	TONGCHENG-ELONG HOLDINGS LTD	HKD	175 868,14	175 779,87	0,03
123 333,00	GREENTOWN SERVICE GROUP CO LTD	HKD	149 966,68	161 392,17	0,03
<b>Telecommunication</b>			<b>48 438 277,33</b>	<b>57 265 963,66</b>	<b>9,43</b>
489 617,00	TENCENT HOLDINGS LTD	HKD	25 470 974,21	31 025 957,52	5,11
331 732,00	MEITUAN	HKD	8 490 326,32	11 532 825,81	1,90
92 820,00	JD.COM INC -ADR-	USD	5 323 217,05	6 241 965,45	1,03
15 285,00	BAIDU INC -ADR-	USD	3 000 603,35	2 626 063,08	0,43
23 027,00	PINDUODUO INC -ADR-	USD	2 779 794,84	2 464 517,78	0,41
742 733,00	XIAOMI CORP -B-	HKD	1 563 382,48	2 175 967,19	0,36
47 488,00	VIPSHOP HOLDINGS LTD -ADR-	USD	1 039 683,30	803 470,75	0,13
7 333,00	AUTOHOME INC -ADR-	USD	770 295,78	395 196,08	0,06
<b>Computing and IT</b>			<b>7 227 257,01</b>	<b>8 076 578,25</b>	<b>1,33</b>
79 509,00	NETEASE INC -ADR-	USD	6 724 489,35	7 721 109,49	1,27
23 902,00	HUYA INC -ADR-	USD	502 767,66	355 468,76	0,06
<b>Industries</b>			<b>4 053 168,44</b>	<b>6 145 309,34</b>	<b>1,01</b>
111 433,00	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	1 734 032,48	2 967 182,36	0,49
59 333,00	AIRTAC INTERNATIONAL GROUP	TWD	1 254 173,32	1 971 341,03	0,32
546 333,00	CHINA LESSO GROUP HOLDINGS LTD	HKD	992 206,43	1 135 818,13	0,19
110 667,00	LEE & MAN PAPER MANUFACTURING LTD	HKD	72 756,21	70 967,82	0,01
<b>Finance</b>			<b>4 087 304,04</b>	<b>6 047 237,77</b>	<b>1,00</b>
322 864,00	COUNTRY GARDEN SERVICES HOLDINGS CO LTD	HKD	1 962 968,54	2 939 256,19	0,49
35 579,00	NOAH HOLDINGS LTD -ADR-	USD	955 829,67	1 415 005,81	0,23
1 568 333,00	CHINA OVERSEAS PROPERTY HOLDINGS LTD	HKD	887 111,02	1 412 447,23	0,23
50 333,00	SHIMAO SERVICES HOLDINGS LTD	HKD	146 212,40	146 640,17	0,03
64 000,00	EVER SUNSHINE LIFESTYLE SERVICES GROUP LTD	HKD	135 182,41	133 888,37	0,02

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

## Eurizon Fund - Equity Emerging Markets Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>4 459 046,77</b>	<b>5 799 337,67</b>	<b>0,95</b>
1 176 334,00	CHINA MEDICAL SYSTEM HOLDINGS LTD	HKD	1 310 481,88	2 610 236,27	0,43
348 049,00	HANSOH PHARMACEUTICAL GROUP CO LTD	HKD	1 332 455,58	1 284 029,98	0,21
1 095 000,00	3SBIO INC	HKD	1 036 547,59	1 140 620,60	0,19
881 000,00	SINO BIOPHARMACEUTICAL LTD	HKD	743 000,05	728 428,18	0,12
2 333,00	WUXI BIOLOGICS CAYMAN INC	HKD	36 561,67	36 022,64	0,00
<b>Multi-Utilities</b>			<b>3 816 457,30</b>	<b>4 771 888,05</b>	<b>0,79</b>
297 550,00	ENN ENERGY HOLDINGS LTD	HKD	3 816 457,30	4 771 888,05	0,79
<b>Basic Goods</b>			<b>4 905 416,46</b>	<b>4 146 399,49</b>	<b>0,68</b>
3 985 000,00	WANT WANT CHINA HOLDINGS LTD	HKD	2 532 612,37	2 378 191,78	0,39
753 333,00	CHINA FEIHE LTD	HKD	1 678 160,87	1 369 988,32	0,22
70 374,00	YIHAI INTERNATIONAL HOLDING LTD	HKD	694 643,22	398 219,39	0,07
<b>Raw materials</b>			<b>1 979 195,08</b>	<b>2 191 439,28</b>	<b>0,36</b>
40 000,00	DAQO NEW ENERGY CORP -ADR-	USD	1 979 195,08	2 191 439,28	0,36
<b>TAIWAN</b>			<b>66 013 933,18</b>	<b>88 167 708,65</b>	<b>14,51</b>
<b>Computing and IT</b>			<b>35 411 488,52</b>	<b>51 488 290,08</b>	<b>8,48</b>
2 294 810,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	28 165 187,31	41 103 063,71	6,77
134 143,00	MEDIATEK INC	TWD	2 696 974,03	3 869 404,69	0,64
144 827,00	ASUSTEK COMPUTER INC	TWD	1 050 077,36	1 605 418,88	0,26
94 721,00	NOVATEK MICROELECTRONICS CORP	TWD	835 776,38	1 439 086,92	0,24
737 718,00	UNITED MICROELECTRONICS CORP	TWD	671 634,41	1 160 916,20	0,19
343 943,00	QUANTA COMPUTER INC	TWD	643 322,91	916 279,20	0,15
275 128,00	POWERTECH TECHNOLOGY INC	TWD	817 011,29	889 183,38	0,15
29 505,00	ADVANTECH CO LTD	TWD	309 766,15	297 656,15	0,05
238 698,00	ACER INC	TWD	221 738,68	207 280,95	0,03
<b>Finance</b>			<b>7 916 928,16</b>	<b>10 555 022,67</b>	<b>1,74</b>
3 756 293,00	FUBON FINANCIAL HOLDING CO LTD	TWD	6 329 993,15	8 327 761,68	1,37
2 766 948,00	YUANTA FINANCIAL HOLDING CO LTD	TWD	1 586 934,41	2 227 260,31	0,37
1,00	FIRST FINANCIAL HOLDING CO LTD	TWD	0,60	0,68	0,00
<b>Telecommunication</b>			<b>8 550 645,71</b>	<b>9 227 214,76</b>	<b>1,52</b>
2 253 322,00	CHUNGHWA TELECOM CO LTD	TWD	7 528 914,99	7 724 882,56	1,27
155 433,00	ACCTON TECHNOLOGY CORP	TWD	1 021 730,72	1 502 332,20	0,25
<b>Industries</b>			<b>5 035 803,70</b>	<b>6 322 723,38</b>	<b>1,04</b>
402 707,00	DELTA ELECTRONICS INC	TWD	2 767 643,54	3 618 669,47	0,59
429 855,00	MICRO-STAR INTERNATIONAL CO LTD	TWD	1 703 275,25	2 051 407,02	0,34
58 000,00	YANG MING MARINE TRANSPORT CORP	TWD	298 686,03	343 365,64	0,06
48 073,00	EVERGREEN MARINE CORP TAIWAN LTD	TWD	266 198,88	309 281,25	0,05
<b>Energy</b>			<b>3 607 464,90</b>	<b>4 037 206,61</b>	<b>0,66</b>
1 260 963,00	FORMOSA PETROCHEMICAL CORP	TWD	3 607 464,90	4 037 206,61	0,66
<b>Raw materials</b>			<b>2 733 892,33</b>	<b>3 309 586,84</b>	<b>0,54</b>
602 254,00	NAN YA PLASTICS CORP	TWD	1 195 299,37	1 526 210,44	0,25
453 826,00	FORMOSA PLASTICS CORP	TWD	1 183 926,34	1 425 592,76	0,23
139 357,00	FORMOSA CHEMICALS & FIBRE CORP	TWD	354 666,62	357 783,64	0,06
<b>Consumer Retail</b>			<b>1 972 038,59</b>	<b>2 372 657,32</b>	<b>0,39</b>
165 850,00	GIANT MANUFACTURING CO LTD	TWD	1 348 705,18	1 557 932,48	0,26
41 181,00	ECLAT TEXTILE CO LTD	TWD	623 333,41	814 724,84	0,13
<b>Basic Goods</b>			<b>785 671,27</b>	<b>855 006,99</b>	<b>0,14</b>
389 370,00	UNI-PRESIDENT ENTERPRISES CORP	TWD	785 671,27	855 006,99	0,14

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SOUTH KOREA</b>			<b>57 390 037,38</b>	<b>68 359 676,69</b>	<b>11,25</b>
<b>Computing and IT</b>			<b>24 302 231,97</b>	<b>31 885 792,78</b>	<b>5,25</b>
443 734,00	SAMSUNG ELECTRONICS CO LTD	KRW	19 960 406,30	26 431 915,26	4,35
69 814,00	SAMSUNG ELECTRONICS CO LTD -PREF-	KRW	2 925 341,49	3 810 763,46	0,63
17 747,00	SK HYNIX INC	KRW	1 416 484,18	1 643 114,06	0,27
<b>Telecommunication</b>			<b>12 341 071,71</b>	<b>13 799 601,69</b>	<b>2,27</b>
29 534,00	NAVER CORP	KRW	7 799 339,12	9 070 802,95	1,49
4 176,00	NCSoft CORP	KRW	2 468 584,17	2 590 001,12	0,43
2 511,00	SAMSUNG SDI CO LTD	KRW	1 259 159,84	1 351 943,96	0,22
3 359,00	SK TELECOM CO LTD	KRW	813 988,58	786 853,66	0,13
<b>Consumer Retail</b>			<b>7 174 167,23</b>	<b>8 151 122,27</b>	<b>1,34</b>
2 544,00	LG HOUSEHOLD & HEALTH CARE LTD	KRW	3 015 023,77	3 348 603,94	0,55
28 446,00	LG CORP	KRW	1 703 398,84	2 125 987,36	0,35
5 747,00	HYUNDAI MOBIS CO LTD	KRW	1 008 934,17	1 226 581,77	0,20
9 671,00	LG ELECTRONICS INC	KRW	1 169 646,40	1 165 090,90	0,19
4 700,00	WOONGJIN COWAY CO LTD	KRW	277 164,05	284 858,30	0,05
<b>Basic Goods</b>			<b>4 382 466,77</b>	<b>4 529 061,79</b>	<b>0,75</b>
61 343,00	KT&G CORP	KRW	3 655 046,13	3 854 740,36	0,64
7 525,00	ORION CORP	KRW	727 420,64	674 321,43	0,11
<b>Raw materials</b>			<b>2 622 268,72</b>	<b>2 933 118,35</b>	<b>0,48</b>
3 345,00	KOREA ZINC CO LTD	KRW	992 916,77	1 069 640,87	0,18
1 577,00	LG CHEM LTD	KRW	648 103,30	990 972,98	0,16
5 333,00	KUMHO PETROCHEMICAL CO LTD	KRW	981 248,65	872 504,50	0,14
<b>Industries</b>			<b>2 848 101,87</b>	<b>2 932 869,81</b>	<b>0,48</b>
9 519,00	POSCO CHEMICAL CO LTD	KRW	1 066 446,88	1 047 674,69	0,17
7 800,00	SAMSUNG ELECTRO-MECHANICS CO LTD	KRW	968 479,89	1 026 694,60	0,17
3 689,00	LG INNOTEK CO LTD	KRW	573 789,24	621 369,99	0,10
13 314,00	SAMSUNG ENGINEERING CO LTD	KRW	239 385,86	237 130,53	0,04
<b>Health</b>			<b>2 484 683,15</b>	<b>2 641 108,85</b>	<b>0,43</b>
7 354,00	CELLTRION INC	KRW	1 502 968,64	1 462 920,83	0,24
1 496,00	SAMSUNG BIOLOGICS CO LTD	KRW	724 894,71	951 198,42	0,16
2 327,00	SK BIOPHARMACEUTICALS CO LTD	KRW	216 377,71	221 503,08	0,03
1 093,00	SAMSUNG MEDISON CO LTD	KRW	40 442,09	5 486,52	0,00
<b>Finance</b>			<b>1 235 045,96</b>	<b>1 487 001,15</b>	<b>0,25</b>
21 895,00	DB INSURANCE CO LTD	KRW	711 972,34	874 364,76	0,15
20 544,00	SHINHAN FINANCIAL GROUP CO LTD	KRW	523 073,62	612 636,39	0,10
<b>INDIA</b>			<b>61 891 916,82</b>	<b>68 218 635,86</b>	<b>11,23</b>
<b>Computing and IT</b>			<b>14 924 935,73</b>	<b>16 587 358,94</b>	<b>2,73</b>
480 794,00	HCL TECHNOLOGIES LTD	INR	5 051 851,26	5 354 843,91	0,88
130 093,00	TATA CONSULTANCY SERVICES LTD	INR	4 209 497,20	4 912 771,25	0,81
242 012,00	INFOSYS LTD	INR	4 049 031,51	4 267 799,33	0,70
275 800,00	WIPRO LTD	INR	1 220 958,05	1 681 109,85	0,28
8 169,00	LARSEN & TOUBRO INFOTECH LTD	INR	393 597,71	370 834,60	0,06
<b>Consumer Retail</b>			<b>10 586 432,71</b>	<b>11 135 715,66</b>	<b>1,83</b>
37 447,00	MARUTI SUZUKI INDIA LTD	INR	3 170 465,65	3 209 736,71	0,53
101 068,00	COLGATE-PALMOLIVE INDIA LTD	INR	1 897 886,43	1 951 118,01	0,32
1 952,00	MRF LTD	INR	2 002 431,92	1 787 286,14	0,29
61 376,00	BALKRISHNA INDUSTRIES LTD	INR	1 155 293,09	1 577 945,65	0,26
35 226,00	EICHER MOTORS LTD	INR	826 573,41	1 065 042,57	0,17
28 810,00	HERO MOTOCORP LTD	INR	940 759,36	951 544,11	0,16
30 153,00	TITAN CO LTD	INR	593 022,85	593 042,47	0,10

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### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>8 712 394,81</b>	<b>10 513 333,08</b>	<b>1,73</b>
213 754,00	AUROBINDO PHARMA LTD	INR	2 026 753,91	2 338 531,31	0,38
35 224,00	DR REDDY'S LABORATORIES LTD	INR	1 702 992,73	2 212 724,94	0,36
42 480,00	DIVI'S LABORATORIES LTD	INR	1 731 796,44	2 129 500,87	0,35
178 611,00	CIPLA LTD	INR	1 665 897,41	1 974 343,02	0,33
41 447,00	IPCA LABORATORIES LTD	INR	928 552,01	946 324,56	0,16
25 226,00	PIRAMAL ENTERPRISES LTD	INR	423 860,79	683 898,55	0,11
17 602,00	LUPIN LTD	INR	232 541,52	228 009,83	0,04
<b>Industries</b>			<b>7 409 545,93</b>	<b>7 819 802,57</b>	<b>1,29</b>
44 772,00	ULTRATECH CEMENT LTD	INR	3 040 316,80	3 393 767,90	0,56
6 052,00	SHREE CEMENT LTD	INR	1 940 668,92	1 850 789,63	0,30
78 889,00	SIEMENS LTD	INR	1 759 747,36	1 800 805,13	0,30
99 747,00	CONTAINER CORP OF INDIA LTD	INR	668 812,85	774 439,91	0,13
<b>Energy</b>			<b>6 926 232,54</b>	<b>7 466 298,81</b>	<b>1,23</b>
239 162,00	RELIANCE INDUSTRIES LTD	INR	4 985 177,35	5 670 462,18	0,94
486 527,00	PETRONET LNG LTD	INR	1 368 164,35	1 228 072,63	0,20
72 205,00	BHARAT PETROLEUM CORP LTD	INR	382 853,98	377 611,18	0,06
56 805,00	HINDUSTAN PETROLEUM CORP LTD	INR	190 036,86	190 152,82	0,03
<b>Raw materials</b>			<b>4 899 454,09</b>	<b>5 876 977,63</b>	<b>0,97</b>
172 102,00	ASIAN PAINTS LTD	INR	4 899 454,09	5 876 977,63	0,97
<b>Basic Goods</b>			<b>4 178 701,06</b>	<b>4 452 140,84</b>	<b>0,73</b>
104 868,00	HINDUSTAN UNILEVER LTD	INR	2 720 987,61	2 936 807,20	0,48
24 808,00	BRITANNIA INDUSTRIES LTD	INR	958 905,40	1 008 134,39	0,17
221 081,00	ITC LTD	INR	498 808,05	507 199,25	0,08
<b>Finance</b>			<b>4 254 219,95</b>	<b>4 367 008,33</b>	<b>0,72</b>
24 326,00	BAJAJ FINANCE LTD	INR	1 403 644,25	1 640 471,94	0,27
43 905,00	HDFC ASSET MANAGEMENT CO LTD	INR	1 566 124,68	1 436 262,06	0,24
525 405,00	REC LTD	INR	915 264,92	864 246,36	0,14
34 920,00	ICICI BANK LTD	INR	193 654,13	248 961,10	0,04
15 972,00	SBI CARDS & PAYMENT SERVICES LTD	INR	175 531,97	177 066,87	0,03
<b>CHINA</b>			<b>34 391 057,78</b>	<b>36 064 356,06</b>	<b>5,94</b>
<b>Finance</b>			<b>27 737 648,67</b>	<b>28 166 354,01</b>	<b>4,64</b>
719 104,00	PING AN INSURANCE GROUP CO OF CHINA LTD -H-	HKD	6 730 769,32	5 933 989,60	0,98
7 776 333,00	CHINA CONSTRUCTION BANK CORP -H-	HKD	5 114 814,80	5 155 513,38	0,85
517 243,00	CHINA MERCHANTS BANK CO LTD -H-	HKD	2 670 867,10	3 718 230,96	0,61
10 922 667,00	BANK OF CHINA LTD -H-	HKD	3 360 801,09	3 306 654,01	0,54
3 119 334,00	PICC PROPERTY & CASUALTY CO LTD -H-	HKD	2 080 028,64	2 301 583,04	0,38
6 253 333,00	PEOPLE'S INSURANCE CO GROUP OF CHINA LTD -H-	HKD	1 666 283,69	1 757 386,06	0,29
253 083,00	A-LIVING SERVICES CO LTD -H-	HKD	799 355,43	1 061 373,72	0,18
1 731 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H-	HKD	953 975,24	856 481,07	0,14
277 900,00	NEW CHINA LIFE INSURANCE CO LTD -H-	HKD	911 969,86	799 080,03	0,13
643 534,00	HUATAI SECURITIES CO LTD -H-	HKD	908 112,08	796 035,08	0,13
130 000,00	POLY PROPERTY DEVELOPMENT CO LTD -H-	HKD	740 682,92	743 378,21	0,12
244 133,00	CHINA PACIFIC INSURANCE GROUP CO LTD -H-	HKD	695 310,40	647 681,08	0,11
469 050,00	BANK OF BEIJING CO LTD -A-	CNY	292 984,35	298 977,88	0,05
113 000,00	CITIC SECURITIES CO LTD -H-	HKD	243 951,91	238 848,90	0,04
231 600,00	HAITONG SECURITIES CO LTD -H-	HKD	170 718,65	170 884,76	0,03
168 391,00	CHINA CONSTRUCTION BANK CORP -A-	CNY	160 710,79	148 160,93	0,02
749 000,00	CHINA CINDA ASSET MANAGEMENT CO LTD -H-	HKD	120 858,14	120 281,65	0,02
163 079,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -A-	CNY	115 454,26	111 813,65	0,02
<b>Health</b>			<b>2 779 345,45</b>	<b>3 681 081,17</b>	<b>0,61</b>
62 433,00	PHARMARON BEIJING CO LTD	HKD	865 165,44	1 402 298,30	0,23
636 000,00	SHANDONG WEIGAO GROUP MEDICAL POLYMER CO LTD -H-	HKD	903 986,11	1 250 463,92	0,21

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
34 155,00	JIANGSU HENGRUI MEDICINE CO LTD -A-	CNY	339 714,05	310 267,16	0,05
13 000,00	GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD -A-	CNY	205 764,87	263 502,54	0,04
38 818,00	HUADONG MEDICINE CO LTD	CNY	185 666,18	234 122,80	0,04
32 772,00	DASHENLIN PHARMACEUTICAL GROUP CO LTD -A-	CNY	279 048,80	220 426,45	0,04
<b>Industries</b>			<b>1 807 161,73</b>	<b>1 978 742,52</b>	<b>0,32</b>
6 075 333,00	CHINA TOWER CORP LTD -H-	HKD	749 003,37	705 358,21	0,11
29 666,00	SUNGROW POWER SUPPLY CO LTD -A-	CNY	278 126,18	417 632,04	0,07
23 197,00	JIANGSU HENGLI HYDRAULIC CO LTD	CNY	268 071,95	265 755,55	0,04
80 000,00	NARI TECHNOLOGY CO LTD -A-	CNY	239 952,88	243 389,53	0,04
7 800,00	CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS CO LTD -A-	CNY	201 091,91	229 272,63	0,04
1 700,00	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD -A-	CNY	70 915,44	117 334,56	0,02
<b>Consumer Retail</b>			<b>1 158 745,85</b>	<b>1 326 648,27</b>	<b>0,22</b>
27 520,00	BYD CO LTD -A-	CNY	644 335,58	848 739,14	0,14
23 759,00	SHANGHAI M&G STATIONERY INC -A-	CNY	229 626,25	256 987,88	0,04
45 800,00	OFFCN EDUCATION TECHNOLOGY CO LTD	CNY	187 592,95	121 728,92	0,02
104 000,00	JIANGSU EXPRESSWAY CO LTD -H-	HKD	97 191,07	99 192,33	0,02
<b>Energy</b>			<b>231 090,81</b>	<b>226 868,31</b>	<b>0,04</b>
401 525,00	CHINA PETROLEUM & CHEMICAL CORP -A-	CNY	230 866,46	226 626,95	0,04
566,00	CHINA PETROLEUM & CHEMICAL CORP -H-	HKD	224,35	241,36	0,00
<b>Raw materials</b>			<b>248 896,21</b>	<b>226 684,88</b>	<b>0,04</b>
82 733,00	KINGFA SCI & TECH CO LTD -A-	CNY	248 896,21	226 684,88	0,04
<b>Basic Goods</b>			<b>130 808,92</b>	<b>200 718,94</b>	<b>0,03</b>
3 333,00	SHANXI XINGHUACUN FEN WINE FACTORY CO LTD -A-	CNY	130 808,92	200 718,94	0,03
<b>Telecommunication</b>			<b>141 864,69</b>	<b>133 528,17</b>	<b>0,02</b>
111 467,00	FOCUS MEDIA INFORMATION TECHNOLOGY CO LTD -A-	CNY	141 864,69	133 528,17	0,02
<b>Computing and IT</b>			<b>155 495,45</b>	<b>123 729,79</b>	<b>0,02</b>
39 600,00	WUHU SANQI INTERACTIVE ENTERTAINMENT NETWORK TECHNOLOGY GROUP CO LTD -A-	CNY	155 495,45	123 729,79	0,02
<b>BRAZIL</b>			<b>30 498 808,28</b>	<b>34 724 416,90</b>	<b>5,71</b>
<b>Finance</b>			<b>11 304 450,76</b>	<b>12 898 248,00</b>	<b>2,12</b>
2 915 237,00	ITAUSA - INVESTIMENTOS ITAU SA -PREF-	BRL	4 499 713,71	5 463 477,82	0,90
1 222 100,00	B3 SA - BRASIL BOLSA BALCAO	BRL	3 351 798,77	3 455 040,84	0,57
546 071,00	BANCO BRADESCO SA -PREF-	BRL	1 720 230,16	2 361 616,36	0,39
258 372,00	BB SEGURIDADE PARTICIPACOES	BRL	1 194 519,51	1 003 177,72	0,16
122 770,00	ITAU UNIBANCO HOLDING SA -PREF-	BRL	538 187,97	614 934,66	0,10
0,35	BR MALLS PARTICIPACOES SA	BRL	0,64	0,60	0,00
<b>Energy</b>			<b>7 391 337,26</b>	<b>9 095 459,79</b>	<b>1,50</b>
878 983,00	PETROBRAS DISTRIBUIDORA SA	BRL	3 000 113,17	3 941 728,89	0,65
489 114,00	PETROLEO BRASILEIRO SA	BRL	2 095 077,99	2 490 174,70	0,41
500 000,00	PETROLEO BRASILEIRO SA -PREF-	BRL	2 095 360,22	2 473 322,31	0,41
61 544,00	ULTRAPAR PARTICIPACOES SA	BRL	200 785,88	190 233,89	0,03
<b>Consumer Retail</b>			<b>5 749 846,67</b>	<b>6 070 934,25</b>	<b>1,00</b>
978 531,00	MAGAZINE LUIZA SA	BRL	3 435 922,33	3 478 607,35	0,57
134 252,50	LOCALIZA RENT A CAR SA	BRL	1 194 551,11	1 444 184,92	0,24
136 524,00	LOJAS RENNER SA	BRL	983 182,34	1 014 954,08	0,17
15 788,00	ALPARGATAS SA PREF	BRL	136 190,89	133 187,90	0,02
<b>Industries</b>			<b>3 620 156,65</b>	<b>3 718 927,12</b>	<b>0,61</b>
656 744,00	WEG SA	BRL	3 620 156,12	3 718 926,32	0,61
0,20	DURATEX SA	BRL	0,53	0,80	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>1 600 456,17</b>	<b>2 012 333,32</b>	<b>0,33</b>
701 368,00	AMBEV SA	BRL	1 600 456,17	2 012 333,32	0,33
<b>Health</b>			<b>493 693,12</b>	<b>603 683,06</b>	<b>0,10</b>
42 289,00	NOTRE DAME INTERMEDICA PARTICIPACOES SA	BRL	493 693,12	603 683,06	0,10
<b>Multi-Utilities</b>			<b>193 817,49</b>	<b>185 405,18</b>	<b>0,03</b>
90 937,00	CIA ENERGETICA DE MINAS GERAIS -PREF-	BRL	193 817,49	185 405,18	0,03
<b>Telecommunication</b>			<b>145 050,16</b>	<b>139 426,18</b>	<b>0,02</b>
71 944,00	TIM SA	BRL	145 050,16	139 426,18	0,02
<b>SAUDI ARABIA</b>			<b>18 534 675,12</b>	<b>21 434 417,83</b>	<b>3,53</b>
<b>Finance</b>			<b>5 990 195,21</b>	<b>8 052 966,88</b>	<b>1,33</b>
228 204,00	AL RAJHI BANK	SAR	4 369 645,34	5 690 881,56	0,94
140 123,00	NATIONAL COMMERCIAL BANK	SAR	1 259 862,77	1 813 281,48	0,30
132 042,00	BANK AL-JAZIRA	SAR	360 687,10	548 803,84	0,09
<b>Energy</b>			<b>6 908 524,13</b>	<b>6 936 248,85</b>	<b>1,14</b>
879 598,00	SAUDI ARABIAN OIL CO	SAR	6 908 524,13	6 936 248,85	1,14
<b>Raw materials</b>			<b>5 229 445,06</b>	<b>6 044 803,92</b>	<b>0,99</b>
220 903,00	SAUDI BASIC INDUSTRIES CORP	SAR	5 229 445,06	6 044 803,92	0,99
<b>Consumer Retail</b>			<b>243 258,56</b>	<b>236 818,05</b>	<b>0,04</b>
4 991,00	JARIR MARKETING CO	SAR	243 258,56	236 818,05	0,04
<b>Health</b>			<b>163 252,16</b>	<b>163 580,13</b>	<b>0,03</b>
4 456,00	DR SULAIMAN AL HABIB MEDICAL SERVICES GROUP CO	SAR	163 252,16	163 580,13	0,03
<b>SOUTH AFRICA</b>			<b>16 797 003,96</b>	<b>18 203 005,57</b>	<b>3,00</b>
<b>Raw materials</b>			<b>5 878 806,42</b>	<b>6 283 656,07</b>	<b>1,03</b>
19 163,00	ANGLO AMERICAN PLATINUM LTD	ZAR	1 508 304,69	1 844 207,66	0,30
109 007,00	NORTHAM PLATINUM LTD	ZAR	1 264 850,25	1 379 722,36	0,23
84 879,00	AFRICAN RAINBOW MINERALS LTD	ZAR	1 291 928,14	1 264 601,86	0,21
23 209,00	KUMBA IRON ORE LTD	ZAR	774 034,98	867 469,64	0,14
203 823,00	SIBANYE STILLWATER LTD -A-	ZAR	813 254,10	709 502,84	0,12
15 877,00	IMPALA PLATINUM HOLDINGS LTD	ZAR	226 434,26	218 151,71	0,03
<b>Telecommunication</b>			<b>5 046 464,15</b>	<b>5 497 469,97</b>	<b>0,91</b>
387 485,00	VODACOM GROUP LTD	ZAR	2 769 498,56	2 911 302,21	0,48
10 765,00	NASPERS LTD -N-	ZAR	1 794 174,56	1 883 175,89	0,31
116 715,00	MTN GROUP LTD	ZAR	482 791,03	702 991,87	0,12
<b>Consumer Retail</b>			<b>2 867 919,12</b>	<b>3 336 255,56</b>	<b>0,55</b>
181 199,00	CLICKS GROUP LTD	ZAR	2 265 295,10	2 597 532,42	0,43
60 141,00	MR PRICE GROUP LTD	ZAR	602 624,02	738 723,14	0,12
<b>Basic Goods</b>			<b>1 882 826,92</b>	<b>1 988 135,69</b>	<b>0,33</b>
113 297,00	SHOPRITE HOLDINGS LTD	ZAR	896 582,53	1 027 540,38	0,17
91 014,00	SPAR GROUP LTD	ZAR	986 244,39	960 595,31	0,16
<b>Finance</b>			<b>1 120 987,35</b>	<b>1 097 488,28</b>	<b>0,18</b>
147 400,00	STANDARD BANK GROUP LTD	ZAR	1 120 987,35	1 097 488,28	0,18
<b>RUSSIA</b>			<b>13 101 984,79</b>	<b>15 792 576,34</b>	<b>2,60</b>
<b>Raw materials</b>			<b>4 590 073,23</b>	<b>5 900 152,22</b>	<b>0,97</b>
151 117,00	SEVERSTAL PJSC	USD	2 172 754,66	2 733 695,47	0,45
5 409,00	MMC NORILSK NICKEL PJSC	USD	1 253 794,65	1 544 587,49	0,25
537 202,00	NOVOLIPETSK STEEL PJSC	USD	959 151,15	1 423 613,44	0,24
11 625,00	PHOSAGRO PJSC	USD	204 372,77	198 255,82	0,03

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## Eurizon Fund - Equity Emerging Markets Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>4 924 104,19</b>	<b>5 846 986,02</b>	<b>0,96</b>
39 459,00	LUKOIL PJSC	USD	2 618 550,86	3 075 246,74	0,50
15 000,00	NOVATEK PJSC -S- -GDR- REG	USD	2 305 553,33	2 771 739,28	0,46
<b>Finance</b>			<b>1 917 144,30</b>	<b>2 262 971,91</b>	<b>0,37</b>
641 827,00	SBERBANK OF RUSSIA PJSC	USD	1 917 144,30	2 262 971,91	0,37
<b>Industries</b>			<b>1 670 663,07</b>	<b>1 782 466,19</b>	<b>0,30</b>
10 910,00	POLYUS PJSC	USD	1 670 663,07	1 782 466,19	0,30
<b>MEXICO</b>			<b>11 482 371,07</b>	<b>12 672 556,89</b>	<b>2,09</b>
<b>Consumer Retail</b>			<b>7 465 364,39</b>	<b>7 906 003,46</b>	<b>1,30</b>
2 873 370,00	WAL-MART DE MEXICO SAB DE CV	MXN	7 414 375,48	7 868 220,88	1,29
5 630,00	PROMOTORA Y OPERADORA DE INFRAESTRUCTURA SAB DE CV	MXN	50 988,91	37 782,58	0,01
<b>Raw materials</b>			<b>1 910 550,79</b>	<b>2 055 379,31</b>	<b>0,34</b>
520 919,00	GRUPO MEXICO SAB DE CV -B-	MXN	1 910 550,79	2 055 379,31	0,34
<b>Finance</b>			<b>1 068 659,16</b>	<b>1 701 107,68</b>	<b>0,28</b>
313 940,00	GRUPO FINANCIERO BANORTE SAB DE CV -O-	MXN	1 068 659,16	1 701 107,68	0,28
<b>Basic Goods</b>			<b>759 813,91</b>	<b>736 905,11</b>	<b>0,12</b>
58 080,00	GRUMA SAB DE CV -B-	MXN	564 422,32	544 584,74	0,09
129 207,00	KIMBERLY-CLARK DE MEXICO SAB DE CV -A-	MXN	195 391,59	192 320,37	0,03
<b>Industries</b>			<b>277 982,82</b>	<b>273 161,33</b>	<b>0,05</b>
17 644,00	GRUPO AEROPORTUARIO DEL SURESTE SAB DE CV -B-	MXN	277 982,82	273 161,33	0,05
<b>THAILAND</b>			<b>10 888 391,32</b>	<b>10 878 607,25</b>	<b>1,79</b>
<b>Energy</b>			<b>1 884 377,96</b>	<b>2 041 998,42</b>	<b>0,34</b>
330 800,00	PTT EXPLORATION & PRODUCTION PCL	THB	854 815,68	1 026 383,63	0,17
635 800,00	ENERGY ABSOLUTE PCL	THB	1 029 562,28	1 015 614,79	0,17
<b>Consumer Retail</b>			<b>1 927 553,30</b>	<b>1 770 779,93</b>	<b>0,29</b>
2 876 800,00	HOME PRODUCT CENTER PCL	THB	1 112 306,62	1 104 395,77	0,18
420 635,00	CP ALL PCL	THB	815 246,68	666 384,16	0,11
<b>Multi-Utilities</b>			<b>1 713 255,25</b>	<b>1 713 269,26</b>	<b>0,28</b>
2 052 200,00	PTT OIL & RETAIL BUSINESS PCL	THB	1 713 255,25	1 713 269,26	0,28
<b>Finance</b>			<b>1 482 573,37</b>	<b>1 303 840,99</b>	<b>0,22</b>
428 200,00	KRUNGTHAI CARD PCL	THB	842 767,02	771 257,58	0,13
287 300,00	SRISAWAD CORP PCL	THB	639 805,57	532 582,57	0,09
3,00	KRUNG THAI BANK PCL	THB	0,78	0,84	0,00
<b>Health</b>			<b>991 558,56</b>	<b>1 044 629,54</b>	<b>0,17</b>
1 676 300,00	BANGKOK DUSIT MEDICAL SERVICES PCL -F-	THB	991 558,56	1 044 629,54	0,17
<b>Basic Goods</b>			<b>914 396,51</b>	<b>938 875,42</b>	<b>0,15</b>
933 500,00	OSOTSPA PCL	THB	914 396,51	938 875,42	0,15
<b>Raw materials</b>			<b>744 227,73</b>	<b>745 013,20</b>	<b>0,12</b>
66 200,00	SIAM CEMENT PCL REG	THB	744 227,73	745 013,20	0,12
<b>Industries</b>			<b>662 452,30</b>	<b>674 148,65</b>	<b>0,11</b>
453 600,00	SRI TRANG GLOVES THAILAND PCL	THB	490 932,11	497 956,88	0,08
109 400,00	SCG PACKAGING PCL	THB	171 520,19	176 191,77	0,03
<b>Telecommunication</b>			<b>567 996,34</b>	<b>646 051,84</b>	<b>0,11</b>
378 000,00	INTOUCH HOLDINGS PCL -F-	THB	567 996,34	646 051,84	0,11

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## Eurizon Fund - Equity Emerging Markets Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>KUWAIT</b>			<b>7 744 905,68</b>	<b>8 023 776,10</b>	<b>1,32</b>
<b>Finance</b>			<b>7 438 547,34</b>	<b>7 721 174,34</b>	<b>1,27</b>
2 899 570,00	NATIONAL BANK OF KUWAIT SAKP	KWD	6 583 706,54	6 884 376,95	1,13
394 235,00	KUWAIT FINANCE HOUSE KSCP	KWD	854 840,80	836 797,39	0,14
<b>Telecommunication</b>			<b>306 358,34</b>	<b>302 601,76</b>	<b>0,05</b>
183 710,00	MOBILE TELECOMMUNICATIONS CO KSC	KWD	306 358,34	302 601,76	0,05
<b>HONG KONG</b>			<b>6 334 455,02</b>	<b>7 147 203,38</b>	<b>1,18</b>
<b>Health</b>			<b>5 710 080,17</b>	<b>6 522 522,68</b>	<b>1,07</b>
5 348 025,00	CSPC PHARMACEUTICAL GROUP LTD	HKD	5 710 080,17	6 522 522,68	1,07
<b>Finance</b>			<b>452 673,35</b>	<b>452 728,24</b>	<b>0,08</b>
116 667,00	WHARF HOLDINGS LTD	HKD	373 959,90	374 710,27	0,06
78 667,00	CHINA EVERBRIGHT LTD	HKD	78 713,45	78 017,97	0,02
<b>Multi-Utilities</b>			<b>171 701,50</b>	<b>171 952,46</b>	<b>0,03</b>
142 000,00	GUANGDONG INVESTMENT LTD	HKD	171 701,50	171 952,46	0,03
<b>MALAYSIA</b>			<b>7 338 454,39</b>	<b>6 669 327,00</b>	<b>1,10</b>
<b>Industries</b>			<b>3 173 552,82</b>	<b>2 215 483,86</b>	<b>0,37</b>
1 401 900,00	TOP GLOVE CORP BHD	MYR	1 761 256,54	1 155 965,87	0,19
383 700,00	HARTALEGA HOLDINGS BHD	MYR	785 173,41	555 039,10	0,09
647 600,00	SUPERMAX CORP BHD	MYR	554 151,13	434 278,57	0,07
108 600,00	KOSSAN RUBBER INDUSTRIES	MYR	72 954,93	70 186,58	0,02
10,00	MISC BHD	MYR	16,81	13,74	0,00
<b>Finance</b>			<b>2 039 804,69</b>	<b>2 090 238,69</b>	<b>0,34</b>
2 302 915,00	PUBLIC BANK BHD	MYR	1 872 568,86	1 922 244,78	0,31
153 200,00	RHB BANK BHD	MYR	167 160,84	167 915,04	0,03
48,00	MALAYAN BANKING BHD	MYR	74,99	78,87	0,00
<b>Consumer Retail</b>			<b>903 402,61</b>	<b>1 156 708,05</b>	<b>0,19</b>
971 881,00	GENTING BHD	MYR	726 815,99	980 564,12	0,16
231 000,00	SIME DARBY BHD	MYR	102 194,24	102 023,93	0,02
86 900,00	WESTPORTS HOLDINGS BHD	MYR	74 392,38	74 120,00	0,01
<b>Energy</b>			<b>509 006,03</b>	<b>502 825,74</b>	<b>0,08</b>
67 200,00	PETRONAS GAS BHD	MYR	213 909,20	212 659,05	0,03
335 600,00	DIALOG GROUP BHD	MYR	197 642,10	195 136,01	0,03
25 300,00	PETRONAS DAGANGAN BHD	MYR	97 454,73	95 030,68	0,02
<b>Telecommunication</b>			<b>407 364,11</b>	<b>400 781,34</b>	<b>0,07</b>
264 100,00	DIGI.COM BHD	MYR	228 516,03	223 119,75	0,04
199 300,00	MAXIS BHD	MYR	178 848,08	177 661,59	0,03
<b>Basic Goods</b>			<b>305 324,13</b>	<b>303 289,32</b>	<b>0,05</b>
6 000,00	NESTLE MALAYSIA BHD	MYR	162 454,81	162 037,29	0,03
52 900,00	HAP SENG CONSOLIDATED BHD	MYR	84 211,95	82 952,64	0,01
10 900,00	FRASER & NEAVE HOLDINGS BHD	MYR	58 657,37	58 299,39	0,01
<b>INDONESIA</b>			<b>5 169 201,91</b>	<b>5 325 346,83</b>	<b>0,88</b>
<b>Finance</b>			<b>4 306 876,12</b>	<b>4 455 781,65</b>	<b>0,73</b>
1 063 361,00	BANK CENTRAL ASIA TBK PT	IDR	1 743 339,81	1 861 175,79	0,30
6 023 339,00	BANK RAKYAT INDONESIA PERSERO TBK PT	IDR	1 210 156,95	1 378 837,67	0,23
3 502 138,00	BANK MANDIRI PERSERO TBK PT	IDR	1 353 379,36	1 215 768,19	0,20
<b>Industries</b>			<b>502 168,08</b>	<b>506 543,66</b>	<b>0,08</b>
7 059 441,00	SARANA MENARA NUSANTARA TBK PT	IDR	502 168,08	506 543,66	0,08

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### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>144 938,94</b>	<b>145 691,03</b>	<b>0,03</b>
1 791 122,00	KALBE FARMA TBK PT	IDR	144 938,94	145 691,03	0,03
<b>Telecommunication</b>			<b>122 730,17</b>	<b>124 798,83</b>	<b>0,02</b>
673 349,00	TOWER BERSAMA INFRASTRUCTURE TBK PT	IDR	122 730,17	124 798,83	0,02
<b>Raw materials</b>			<b>92 488,60</b>	<b>92 531,66</b>	<b>0,02</b>
714 177,00	ANEKA TAMBANG TBK	IDR	92 488,60	92 531,66	0,02
<b>QATAR</b>			<b>4 223 046,18</b>	<b>4 190 494,18</b>	<b>0,69</b>
<b>Finance</b>			<b>3 399 341,69</b>	<b>3 365 374,10</b>	<b>0,55</b>
724 407,00	QATAR NATIONAL BANK QPSC	QAR	3 051 666,68	3 009 185,07	0,49
312 052,00	MASRAF AL RAYAN QSC	QAR	321 727,07	322 007,69	0,05
28 027,00	COMMERCIAL BANK PQSC	QAR	25 947,94	34 181,34	0,01
<b>Raw materials</b>			<b>392 077,58</b>	<b>393 807,67</b>	<b>0,07</b>
128 430,00	INDUSTRIES QATAR QSC	QAR	392 077,58	393 807,67	0,07
<b>Energy</b>			<b>169 407,55</b>	<b>169 544,96</b>	<b>0,03</b>
41 368,00	QATAR FUEL QSC	QAR	169 407,55	169 544,96	0,03
<b>Industries</b>			<b>147 351,69</b>	<b>146 972,38</b>	<b>0,02</b>
211 696,00	QATAR GAS TRANSPORT CO LTD	QAR	147 351,69	146 972,38	0,02
<b>Telecommunication</b>			<b>114 867,67</b>	<b>114 795,07</b>	<b>0,02</b>
67 998,00	OOREDOO QPSC	QAR	114 867,67	114 795,07	0,02
<b>CHILE</b>			<b>3 571 866,67</b>	<b>3 464 039,56</b>	<b>0,57</b>
<b>Finance</b>			<b>1 987 780,10</b>	<b>1 762 799,57</b>	<b>0,29</b>
16 276 114,00	BANCO DE CHILE	CLP	1 561 077,05	1 347 039,20	0,22
10 029 180,00	BANCO SANTANDER CHILE	CLP	426 703,05	415 760,37	0,07
<b>Raw materials</b>			<b>954 784,62</b>	<b>1 077 125,25</b>	<b>0,18</b>
23 961,00	SOCIEDAD QUIMICA Y MINERA DE CHILE SA -B- -PREF-	CLP	824 526,26	946 525,79	0,16
65 366,00	EMPRESAS CMPC SA	CLP	130 258,36	130 599,46	0,02
<b>Energy</b>			<b>272 569,49</b>	<b>273 322,34</b>	<b>0,04</b>
33 112,00	EMPRESAS COPEC SA	CLP	272 569,49	273 322,34	0,04
<b>Multi-Utilities</b>			<b>221 143,20</b>	<b>224 231,13</b>	<b>0,04</b>
1 821 905,00	ENEL AMERICAS SA	CLP	221 143,20	224 231,13	0,04
<b>Consumer Retail</b>			<b>93 634,52</b>	<b>95 765,82</b>	<b>0,02</b>
11 335,00	CIA CERVECERIAS UNIDAS SA	CLP	93 634,52	95 765,82	0,02
<b>Basic Goods</b>			<b>41 954,74</b>	<b>30 795,45</b>	<b>0,00</b>
3 645,00	CIA CERVECERIAS UNIDAS SA	CLP	41 954,74	30 795,45	0,00
<b>POLAND</b>			<b>2 890 286,26</b>	<b>3 328 635,33</b>	<b>0,55</b>
<b>Basic Goods</b>			<b>2 268 813,77</b>	<b>2 641 656,93</b>	<b>0,44</b>
42 631,00	DINO POLSKA SA	PLN	2 268 813,77	2 641 656,93	0,44
<b>Finance</b>			<b>621 472,49</b>	<b>686 978,40</b>	<b>0,11</b>
84 553,00	POWSZECHNY ZAKLAD UBEZPIECZEN SA	PLN	621 472,49	686 978,40	0,11
<b>HUNGARY</b>			<b>2 530 521,99</b>	<b>3 105 749,38</b>	<b>0,51</b>
<b>Finance</b>			<b>2 259 622,16</b>	<b>2 839 394,39</b>	<b>0,47</b>
62 569,00	OTP BANK NYRT	HUF	2 259 622,16	2 839 394,39	0,47
<b>Health</b>			<b>270 899,83</b>	<b>266 354,99</b>	<b>0,04</b>
11 869,00	RICHTER GEDEON NYRT	HUF	270 899,83	266 354,99	0,04

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TURKEY</b>			<b>3 229 944,56</b>	<b>2 939 195,72</b>	<b>0,48</b>
<b>Raw materials</b>			<b>1 030 092,06</b>	<b>1 190 724,21</b>	<b>0,19</b>
678 980,00	EREGLI DEMIR VE CELIK FABRIKALARI TAS	TRY	1 030 092,06	1 190 724,21	0,19
<b>Basic Goods</b>			<b>1 340 586,77</b>	<b>1 016 715,37</b>	<b>0,17</b>
167 910,00	BIM BIRLESIK MAGAZALAR AS	TRY	1 340 586,77	1 016 715,37	0,17
<b>Consumer Retail</b>			<b>690 517,79</b>	<b>570 593,62</b>	<b>0,09</b>
34 410,00	FORD OTOMOTIV SANAYI AS	TRY	690 516,11	570 592,32	0,09
1,00	TURK HAVA YOLLARI AO	TRY	1,68	1,30	0,00
<b>Telecommunication</b>			<b>168 747,94</b>	<b>161 162,52</b>	<b>0,03</b>
102 744,00	TURKCELL ILETISIM HIZMETLERI AS	TRY	168 747,94	161 162,52	0,03
<b>BERMUDA</b>			<b>3 121 635,22</b>	<b>2 449 641,79</b>	<b>0,40</b>
<b>Finance</b>			<b>2 720 171,33</b>	<b>2 051 869,65</b>	<b>0,34</b>
20 107,00	CREDICORP LTD	USD	2 720 171,33	2 051 869,65	0,34
<b>Multi-Utilities</b>			<b>401 463,89</b>	<b>397 772,14</b>	<b>0,06</b>
78 667,00	CHINA RESOURCES GAS GROUP LTD	HKD	401 463,89	397 772,14	0,06
<b>UNITED ARAB EMIRATES</b>			<b>2 024 167,34</b>	<b>2 169 832,10</b>	<b>0,36</b>
<b>Finance</b>			<b>1 065 089,70</b>	<b>1 213 623,09</b>	<b>0,20</b>
276 319,00	FIRST ABU DHABI BANK PJSC	AED	909 372,45	1 058 549,18	0,17
123 360,00	ABU DHABI ISLAMIC BANK PJSC	AED	155 717,25	155 073,91	0,03
<b>Telecommunication</b>			<b>751 382,22</b>	<b>745 355,52</b>	<b>0,12</b>
147 692,00	EMIRATES TELECOMMUNICATIONS GROUP CO PJSC	AED	751 382,22	745 355,52	0,12
<b>Consumer Retail</b>			<b>207 695,42</b>	<b>210 853,49</b>	<b>0,04</b>
212 280,00	ABU DHABI NATIONAL OIL CO FOR DISTRIBUTION PJSC	AED	207 695,42	210 853,49	0,04
<b>UNITED STATES</b>			<b>1 471 195,38</b>	<b>1 684 775,33</b>	<b>0,28</b>
<b>Consumer Retail</b>			<b>1 471 195,38</b>	<b>1 684 775,33</b>	<b>0,28</b>
30 181,00	YUM CHINA HOLDINGS INC	USD	1 471 195,38	1 684 775,33	0,28
<b>GREECE</b>			<b>1 465 277,54</b>	<b>1 538 944,63</b>	<b>0,25</b>
<b>Telecommunication</b>			<b>1 305 969,52</b>	<b>1 402 194,25</b>	<b>0,23</b>
99 095,00	HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	EUR	1 305 969,52	1 402 194,25	0,23
<b>Consumer Retail</b>			<b>159 308,02</b>	<b>136 750,38</b>	<b>0,02</b>
9 242,00	JUMBO SA	EUR	137 256,18	131 143,98	0,02
1 168,00	FF GROUP	EUR	22 051,84	5 606,40	0,00
<b>JERSEY</b>			<b>914 312,24</b>	<b>1 011 849,14</b>	<b>0,17</b>
<b>Raw materials</b>			<b>914 312,24</b>	<b>1 011 849,14</b>	<b>0,17</b>
56 060,00	POLYMETAL INTERNATIONAL PLC	GBP	914 312,24	1 011 849,14	0,17
<b>LUXEMBOURG</b>			<b>721 925,68</b>	<b>751 653,73</b>	<b>0,12</b>
<b>Computing and IT</b>			<b>721 925,68</b>	<b>751 653,73</b>	<b>0,12</b>
4 070,00	GLOBANT SA	USD	721 925,68	751 653,73	0,12
<b>PHILIPPINES</b>			<b>463 050,55</b>	<b>458 089,22</b>	<b>0,07</b>
<b>Finance</b>			<b>463 050,55</b>	<b>458 089,22</b>	<b>0,07</b>
167 530,00	BDO UNIBANK INC	PHP	333 060,14	330 453,50	0,05
152 800,00	METROPOLITAN BANK & TRUST CO	PHP	129 990,41	127 635,72	0,02

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

## Eurizon Fund - Equity Emerging Markets Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CZECH REPUBLIC</b>			<b>439 263,90</b>	<b>439 544,20</b>	<b>0,07</b>
<b>Multi-Utilities</b>			<b>343 177,16</b>	<b>342 372,36</b>	<b>0,06</b>
13 704,00	CEZ AS	CZK	343 177,16	342 372,36	0,06
<b>Finance</b>			<b>96 086,74</b>	<b>97 171,84</b>	<b>0,01</b>
30 373,00	MONETA MONEY BANK AS	CZK	96 086,74	97 171,84	0,01
<b>PERU</b>			<b>139 574,36</b>	<b>139 639,04</b>	<b>0,02</b>
<b>Raw materials</b>			<b>139 574,36</b>	<b>139 639,04</b>	<b>0,02</b>
18 312,00	CIA DE MINAS BUENAVENTURA SAA -ADR-	USD	139 574,36	139 639,04	0,02
<b>PAKISTAN</b>			<b>51 143,70</b>	<b>52 143,51</b>	<b>0,01</b>
<b>Industries</b>			<b>51 143,70</b>	<b>52 143,51</b>	<b>0,01</b>
10 983,00	LUCKY CEMENT LTD	PKR	51 143,70	52 143,51	0,01
<b>ARGENTINA</b>			<b>25,77</b>	<b>24,22</b>	<b>0,00</b>
<b>Raw materials</b>			<b>25,77</b>	<b>24,22</b>	<b>0,00</b>
39,00	TERNIUM ARGENTINA SA	ARS	25,77	24,22	0,00
<b>Ordinary Bonds</b>			<b>0,00</b>	<b>23 756,14</b>	<b>0,00</b>
<b>INDIA</b>			<b>0,00</b>	<b>23 756,14</b>	<b>0,00</b>
<b>Multi-Utilities</b>			<b>0,00</b>	<b>21 489,94</b>	<b>0,00</b>
1 710 012,50	NTPC LTD 8.49% 25/03/2025	INR	0,00	21 489,94	0,00
<b>Basic Goods</b>			<b>0,00</b>	<b>2 266,20</b>	<b>0,00</b>
193 380,00	BRITANNIA INDUSTRIES LTD 8.00% 28/08/2022	INR	0,00	2 266,20	0,00
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>1 432 898,86</b>	<b>9 138,68</b>	<b>0,00</b>
<b>Shares</b>			<b>1 432 898,86</b>	<b>915,75</b>	<b>0,00</b>
<b>PHILIPPINES</b>			<b>1 003,32</b>	<b>915,65</b>	<b>0,00</b>
<b>Finance</b>			<b>1 003,32</b>	<b>915,65</b>	<b>0,00</b>
533 837,00	AYALA LAND INC -PREF-	PHP	1 003,32	915,65	0,00
<b>HONG KONG</b>			<b>974 329,44</b>	<b>0,09</b>	<b>0,00</b>
<b>Multi-Utilities</b>			<b>84 631,75</b>	<b>0,08</b>	<b>0,00</b>
707 127,00	CHINA RENEWABLE ENERGY INVESTMENT LTD	HKD	84 631,75	0,08	0,00
<b>Raw materials</b>			<b>94 447,25</b>	<b>0,01</b>	<b>0,00</b>
129 620,00	CHINA METAL RECYCLING	HKD	94 447,25	0,01	0,00
<b>Consumer Retail</b>			<b>795 250,44</b>	<b>0,00</b>	<b>0,00</b>
2 261 771,00	CHINA HUIZHAN DAIRY HOLDINGS CO LTD	HKD	795 250,44	0,00	0,00
<b>TAIWAN</b>			<b>320 551,89</b>	<b>0,01</b>	<b>0,00</b>
<b>Computing and IT</b>			<b>287 441,38</b>	<b>0,01</b>	<b>0,00</b>
445 000,00	YA HSING IND CO	TWD	287 441,38	0,01	0,00
<b>Industries</b>			<b>33 110,51</b>	<b>0,00</b>	<b>0,00</b>
33 204,00	PACIFIC ELEC WIRE	TWD	33 110,51	0,00	0,00
<b>INDONESIA</b>			<b>137 014,21</b>	<b>0,00</b>	<b>0,00</b>
<b>Industries</b>			<b>137 014,21</b>	<b>0,00</b>	<b>0,00</b>
1 275 000,00	TRUBA ALAM MANUNGGAL ENGINEERING PT	IDR	137 014,21	0,00	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Ordinary Bonds</b>			<b>0,00</b>	<b>8 222,93</b>	<b>0,00</b>
<b>INDIA</b>			<b>0,00</b>	<b>8 222,93</b>	<b>0,00</b>
<b>Basic Goods</b>			<b>0,00</b>	<b>8 222,93</b>	<b>0,00</b>
719 432,00	BRITANNIA INDUSTRIES LTD 5.50% 03/06/2024	INR	0,00	8 222,93	0,00
<b>INVESTMENT FUNDS</b>			<b>10 212 784,96</b>	<b>10 186 370,00</b>	<b>1,68</b>
<b>UCI Units</b>			<b>10 212 784,96</b>	<b>10 186 370,00</b>	<b>1,68</b>
<b>IRELAND</b>			<b>10 212 784,96</b>	<b>10 186 370,00</b>	<b>1,68</b>
<b>Finance</b>			<b>10 212 784,96</b>	<b>10 186 370,00</b>	<b>1,68</b>
71 000,00	ISHARES EUR GOVT BOND 1-3YR UCITS ETF	EUR	10 212 784,96	10 186 370,00	1,68
<b>Total Portfolio</b>			<b>522 969 123,28</b>	<b>596 775 421,29</b>	<b>98,23</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>28 720,09</b>	<b>9 682 984,18</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>28 774,86</b>	<b>9 668 461,93</b>
50	167	Purchase	MSCI EMERGING MARKETS	17/09/2021	USD	28 142,91	9 602 359,80
10	5	Purchase	MSCI SAUDI ARABIA	17/09/2021	USD	631,95	66 102,13
<b>Unrealised loss on future contracts and commitment</b>						<b>(54,77)</b>	<b>14 522,25</b>
1	1	Purchase	FTSE CHINA A50	29/07/2021	USD	(54,77)	14 522,25

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

## Eurizon Fund - Equity Emerging Markets Smart Volatility

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### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>TOTAL RETURN SWAPS</b>						—	<b>364 048,82</b>
EUR EURIB MBCNA	EUR	L	7 694 027,30	CITIGROUP GLOBAL MARKETS EUROPE AG	21/06/2022	—	223 586,26
EUR EURIB MBCNA	EUR	L	8 430 354,12	UBS EUROPE SE	14/06/2022	—	140 462,56

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

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## Eurizon Fund - Equity World Smart Volatility

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	926 203 008,66	
Banks	(Note 3)	3 298 423,17	
Other banks and broker accounts	(Notes 2, 3, 9)	1 758 326,43	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	60 805,99	
Unrealised profit on future contracts	(Notes 2, 9)	94 455,64	
Receivable on investments sold		23 072,37	
Receivable on subscriptions		3 617 214,90	
Other assets	(Note 11)	666 495,32	
<b>Total assets</b>		<b>935 721 802,48</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(1 555 530,19)	
Option contracts	(Notes 2, 9)	(663 462,02)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(2 317 803,21)	
Unrealised loss on future contracts	(Notes 2, 9)	(602,92)	
Payable on redemptions		(2 104 076,67)	
Other liabilities		(1 359 135,02)	
<b>Total liabilities</b>		<b>(8 000 610,03)</b>	
<b>Total net assets</b>		<b>927 721 192,45</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	120,43	6 401 453,045
Class R2 Units	USD	143,72	7 335,438
Class RH Units	EUR	105,86	726 895,415
Class Z Units	EUR	146,44	215 241,924
Class ZH Units	EUR	128,77	368 182,665

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>743 517 770,61</b>
Net income from investments	(Note 2)	8 009 763,29
Other income		128 230,26
<b>Total income</b>		<b>8 137 993,55</b>
Management fee	(Note 6)	(5 858 231,54)
Depository fee	(Note 8)	(106 933,98)
Subscription tax	(Note 4)	(205 187,92)
Other charges and taxes	(Notes 5, 8)	(727 620,77)
<b>Total expenses</b>		<b>(6 897 974,21)</b>
<b>Net investment income / (loss)</b>		<b>1 240 019,34</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	42 902 649,35
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	80 094 937,00
- option contracts	(Notes 2, 9)	(409 508,61)
- forward foreign exchange contracts	(Notes 2, 9)	(2 835 154,55)
- foreign currencies	(Note 2)	46 644,97
- future contracts	(Notes 2, 9)	(195 941,35)
<b>Net result of operations for the period</b>		<b>120 843 646,15</b>
Subscriptions for the period		304 627 510,51
Redemptions for the period		(241 267 734,82)
<b>Net assets at the end of the period</b>		<b>927 721 192,45</b>

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

## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>782 060 250,61</b>	<b>926 203 008,66</b>	<b>99,84</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>781 988 603,67</b>	<b>926 203 008,40</b>	<b>99,84</b>
<b>Shares</b>			<b>781 988 603,67</b>	<b>926 182 816,59</b>	<b>99,84</b>
<b>UNITED STATES</b>			<b>449 946 189,80</b>	<b>559 353 830,63</b>	<b>60,29</b>
<b>Computing and IT</b>			<b>82 528 027,56</b>	<b>121 716 005,84</b>	<b>13,12</b>
139 580,00	MICROSOFT CORP	USD	21 375 130,00	31 884 815,88	3,44
267 068,00	APPLE INC	USD	16 297 952,52	30 843 760,06	3,33
71 306,00	QUALCOMM INC	USD	6 918 426,63	8 594 115,44	0,93
34 432,00	TEXAS INSTRUMENTS INC	USD	3 979 878,07	5 583 329,37	0,60
10 495,00	ADOBE INC	USD	3 539 654,34	5 182 805,24	0,56
24 706,00	SKYWORKS SOLUTIONS INC	USD	3 123 159,21	3 994 749,25	0,43
18 024,00	SALESFORCE.COM INC	USD	2 905 446,56	3 712 556,11	0,40
31 124,00	MAXIM INTEGRATED PRODUCTS INC	USD	1 777 789,39	2 765 176,66	0,30
54 007,00	INTEL CORP	USD	2 567 907,86	2 556 667,06	0,28
35 764,00	ORACLE CORP	USD	1 689 410,03	2 347 473,12	0,25
5 580,00	INTUIT INC	USD	1 245 455,81	2 306 389,44	0,25
17 893,00	APPLIED MATERIALS INC	USD	870 950,68	2 148 547,04	0,23
7 547,00	KLA CORP	USD	1 459 878,63	2 063 252,93	0,22
21 377,00	ACTIVISION BLIZZARD INC	USD	1 399 828,59	1 720 397,89	0,19
15 563,00	PAYCHEX INC	USD	1 100 514,46	1 408 136,49	0,15
3 200,00	EPAM SYSTEMS INC	USD	997 321,20	1 378 759,75	0,15
16 800,00	ADVANCED MICRO DEVICES INC	USD	1 226 595,30	1 330 654,54	0,14
10 255,00	ELECTRONIC ARTS INC	USD	1 128 379,75	1 243 760,79	0,13
8 554,00	ANALOG DEVICES INC	USD	782 018,23	1 241 804,46	0,13
4 482,00	VEEVA SYSTEMS INC -A-	USD	633 683,67	1 175 206,35	0,13
11 930,00	AKAMAI TECHNOLOGIES INC	USD	1 010 322,58	1 172 980,27	0,13
3 500,00	ZOOM VIDEO COMMUNICATIONS INC -A-	USD	1 196 236,49	1 142 258,47	0,12
8 200,00	BROADRIDGE FINANCIAL SOLUTIONS INC	USD	983 711,55	1 116 911,49	0,12
7 884,00	JACK HENRY & ASSOCIATES INC	USD	1 085 128,59	1 087 032,80	0,12
4 300,00	AUTODESK INC	USD	1 001 732,94	1 058 410,81	0,11
9 100,00	CADENCE DESIGN SYSTEMS INC	USD	977 188,41	1 049 887,33	0,11
6 858,00	TAKE-TWO INTERACTIVE SOFTWARE INC	USD	834 188,85	1 023 697,24	0,11
2 900,00	FORTINET INC	USD	420 137,22	582 469,56	0,06
<b>Finance</b>			<b>87 879 585,77</b>	<b>102 802 598,04</b>	<b>11,08</b>
98 618,00	JP MORGAN CHASE & CO	USD	10 885 532,47	12 934 510,56	1,39
36 100,00	BERKSHIRE HATHAWAY INC -B-	USD	8 506 147,56	8 460 162,75	0,91
226 361,00	BANK OF AMERICA CORP	USD	6 012 021,68	7 869 853,60	0,85
118 103,00	US BANCORP	USD	5 433 442,02	5 673 601,95	0,61
81 400,00	CITIGROUP INC	USD	4 469 025,16	4 856 267,08	0,52
18 981,00	PAYPAL HOLDINGS INC	USD	2 466 684,48	4 665 299,88	0,50
14 531,00	MASTERCARD INC -A-	USD	3 635 615,83	4 473 497,05	0,48
22 000,00	VISA INC -A-	USD	3 896 540,25	4 337 665,43	0,47
13 150,00	GOLDMAN SACHS GROUP INC	USD	3 454 022,77	4 208 463,62	0,45
32 931,00	MARSH & MCLENNAN COS INC	USD	3 075 018,24	3 906 510,47	0,42
14 964,00	CME GROUP INC	USD	2 563 845,41	2 683 651,18	0,29
26 265,00	INTERCONTINENTAL EXCHANGE INC	USD	2 249 834,71	2 628 934,94	0,28
20 900,00	M&T BANK CORP	USD	2 747 330,85	2 560 905,21	0,28
25 039,00	CBOE GLOBAL MARKETS INC	USD	2 354 086,96	2 513 611,15	0,27
8 969,00	PUBLIC STORAGE	USD	1 770 582,15	2 274 127,05	0,25
18 688,00	ARTHUR J GALLAGHER & CO	USD	1 626 693,41	2 207 448,97	0,24
9 406,00	AMERICAN TOWER CORP	USD	1 968 983,77	2 142 622,12	0,23
17 600,00	DISCOVER FINANCIAL SERVICES	USD	1 303 337,67	1 755 546,81	0,19
55 000,00	WEYERHAEUSER CO	USD	1 322 273,27	1 596 339,54	0,17
9 700,00	ERIE INDEMNITY CO -A-	USD	1 746 781,72	1 581 494,28	0,17

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
11 600,00	ASSURANT INC	USD	1 393 099,47	1 527 689,60	0,16
10 750,00	EXTRA SPACE STORAGE INC	USD	1 190 737,65	1 485 002,21	0,16
31 600,00	BROWN & BROWN INC	USD	1 205 324,80	1 415 990,52	0,15
22 000,00	EQUITY LIFESTYLE PROPERTIES INC	USD	1 191 357,16	1 378 547,25	0,15
8 200,00	PNC FINANCIAL SERVICES GROUP INC	USD	1 180 692,40	1 319 024,56	0,14
12 650,00	PROLOGIS INC	USD	1 065 648,18	1 275 026,35	0,14
7 700,00	CROWN CASTLE INTERNATIONAL CORP	USD	1 077 889,91	1 266 775,66	0,14
1 700,00	BLACKROCK INC	USD	1 017 998,44	1 254 277,98	0,14
19 500,00	CHARLES SCHWAB CORP	USD	811 551,98	1 197 229,36	0,13
12 100,00	NORTHERN TRUST CORP	USD	1 016 691,14	1 179 695,85	0,13
26 000,00	BANK OF NEW YORK MELLON CORP	USD	995 010,64	1 123 180,15	0,12
24 000,00	AFLAC INC	USD	1 012 855,71	1 085 959,49	0,12
23 000,00	TRUIST FINANCIAL CORP	USD	934 103,32	1 076 397,14	0,12
9 652,00	ALLSTATE CORP	USD	816 332,19	1 061 646,22	0,11
6 500,00	MID-AMERICA APARTMENT COMMUNITIES INC	USD	793 424,78	923 121,22	0,10
13 900,00	EQUITY RESIDENTIAL	USD	689 067,62	902 520,84	0,10
<b>Consumer Retail</b>			<b>71 361 793,84</b>	<b>82 007 769,66</b>	<b>8,84</b>
26 953,00	HOME DEPOT INC	USD	5 665 251,64	7 247 691,95	0,78
33 562,00	TARGET CORP	USD	5 287 710,98	6 841 448,55	0,74
59 425,00	PROCTER & GAMBLE CO	USD	6 873 065,79	6 761 287,84	0,73
55 200,00	WALMART INC	USD	6 894 886,65	6 564 044,29	0,71
8 750,00	TESLA INC	USD	4 794 120,64	5 015 070,44	0,54
10 700,00	DOMINO'S PIZZA INC	USD	3 588 675,44	4 208 989,39	0,45
24 950,00	LOWE'S COS INC	USD	3 239 892,42	4 080 908,25	0,44
19 022,00	MCDONALD'S CORP	USD	3 536 154,40	3 705 109,70	0,40
16 098,00	DOLLAR GENERAL CORP	USD	2 591 530,71	2 937 384,67	0,32
5 658,00	O'REILLY AUTOMOTIVE INC	USD	2 137 929,10	2 701 420,51	0,29
19 314,00	NIKE INC -B-	USD	1 572 070,45	2 516 079,24	0,27
6 677,00	WW GRAINGER INC	USD	2 035 784,77	2 466 080,23	0,27
6 200,00	POOL CORP	USD	1 783 339,86	2 397 917,69	0,26
21 988,00	YUM! BRANDS INC	USD	2 064 618,62	2 132 792,29	0,23
6 150,00	COSTCO WHOLESALE CORP	USD	1 951 790,52	2 051 917,77	0,22
27 191,00	COLGATE-PALMOLIVE CO	USD	1 840 315,24	1 865 238,85	0,20
1 242,00	CHIPOTLE MEXICAN GRILL INC	USD	1 375 457,99	1 623 679,33	0,17
16 550,00	STARBUCKS CORP	USD	1 096 125,20	1 560 379,95	0,17
15 300,00	BEST BUY CO INC	USD	1 399 614,13	1 483 424,51	0,16
348,00	NVR INC	USD	1 311 075,74	1 459 404,28	0,16
23 281,00	TJX COS INC	USD	1 068 598,20	1 323 555,31	0,14
800,00	CABLE ONE INC	USD	1 194 317,23	1 290 367,85	0,14
3 300,00	S&P GLOBAL INC	USD	981 823,05	1 142 157,29	0,12
16 700,00	PINTEREST INC	USD	978 209,54	1 111 783,74	0,12
8 135,00	MATCH GROUP INC	USD	714 343,02	1 106 137,19	0,12
14 950,00	BOOZ ALLEN HAMILTON HOLDING CORP	USD	1 026 255,88	1 073 817,66	0,11
12 611,00	AUTOLIV INC	USD	721 829,92	1 039 590,81	0,11
6 623,00	TRACTOR SUPPLY CO	USD	585 294,17	1 039 105,12	0,11
35 000,00	ROLLINS INC	USD	1 000 803,95	1 009 359,48	0,11
9 567,00	ROSS STORES INC	USD	835 889,05	1 000 343,54	0,11
13 600,00	PULTEGROUP INC	USD	623 721,70	625 812,99	0,07
1 600,00	MARKETAXESS HOLDINGS INC	USD	591 297,84	625 468,95	0,07
<b>Telecommunication</b>			<b>54 950 411,92</b>	<b>79 293 739,18</b>	<b>8,55</b>
11 402,00	ALPHABET INC -C-	USD	14 563 164,62	24 097 349,18	2,60
6 871,00	AMAZON.COM INC	USD	13 291 135,76	19 931 973,67	2,15
42 323,00	FACEBOOK INC -A-	USD	7 574 858,40	12 409 244,45	1,34
121 100,00	CISCO SYSTEMS INC	USD	4 377 821,35	5 412 173,71	0,58
77 556,00	COMCAST CORP -A-	USD	3 012 018,02	3 729 016,71	0,40
5 801,00	NETFLIX INC	USD	2 105 446,97	2 583 813,71	0,28
13 700,00	CDW CORP	USD	1 812 261,55	2 017 626,96	0,22
46 000,00	FOX CORP -B-	USD	1 459 078,61	1 365 375,83	0,15

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

## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 000,00	VERISIGN INC	USD	989 665,58	1 151 985,26	0,12
5 300,00	OKTA INC	USD	979 810,19	1 093 518,30	0,12
7 400,00	LIBERTY BROADBAND CORP	USD	969 866,16	1 083 635,52	0,12
15 700,00	OMNICOM GROUP INC	USD	994 395,79	1 058 978,31	0,11
3 500,00	FACTSET RESEARCH SYSTEMS INC	USD	939 514,33	990 500,39	0,11
178 175,00	SIRIUS XM HOLDINGS INC	USD	960 504,46	982 598,80	0,10
4 500,00	MOTOROLA SOLUTIONS INC	USD	741 372,97	822 855,65	0,09
9 800,00	SNAP INC -A-	USD	179 497,16	563 092,73	0,06
<b>Health</b>			<b>47 806 295,97</b>	<b>56 021 795,51</b>	<b>6,04</b>
66 664,00	JOHNSON & JOHNSON	USD	8 586 980,39	9 260 664,38	1,00
18 669,00	UNITEDHEALTH GROUP INC	USD	4 969 223,10	6 303 913,18	0,68
24 709,00	ELI LILLY & CO	USD	2 994 301,92	4 782 196,52	0,52
71 562,00	HOLOGIC INC	USD	4 330 338,46	4 026 152,51	0,44
40 148,00	ABBOTT LABORATORIES	USD	3 319 482,75	3 924 745,19	0,42
8 658,00	THERMO FISHER SCIENTIFIC INC	USD	2 834 947,40	3 683 024,78	0,40
51 010,00	MERCK & CO INC	USD	3 533 037,80	3 345 177,27	0,36
11 828,00	DANAHER CORP	USD	1 664 784,49	2 676 583,61	0,29
10 527,00	AMGEN INC	USD	2 028 328,37	2 163 719,51	0,23
5 421,00	WEST PHARMACEUTICAL SERVICES INC	USD	991 732,78	1 641 521,32	0,18
7 926,00	VERTEX PHARMACEUTICALS INC	USD	1 433 376,77	1 347 599,78	0,15
2 484,00	IDEXX LABORATORIES INC	USD	659 307,19	1 322 851,35	0,14
1 700,00	INTUITIVE SURGICAL INC	USD	1 038 938,94	1 318 312,86	0,14
22 374,00	GILEAD SCIENCES INC	USD	1 351 783,96	1 299 159,18	0,14
2 610,00	REGENERON PHARMACEUTICALS INC	USD	984 964,64	1 229 267,79	0,13
2 858,00	ILLUMINA INC	USD	890 673,20	1 140 427,95	0,12
8 500,00	SEAGEN INC	USD	1 007 793,97	1 131 612,56	0,12
13 600,00	NEUROCRINE BIOSCIENCES INC	USD	1 007 233,25	1 116 073,31	0,12
15 700,00	BIOMARIN PHARMACEUTICAL INC	USD	992 271,30	1 104 652,46	0,12
16 140,00	BAXTER INTERNATIONAL INC	USD	1 270 753,04	1 095 597,73	0,12
14 900,00	INCYTE CORP	USD	988 965,31	1 057 033,79	0,11
9 449,00	QUEST DIAGNOSTICS INC	USD	927 076,94	1 051 508,48	0,11
<b>Industries</b>			<b>47 229 888,37</b>	<b>53 958 104,61</b>	<b>5,82</b>
46 447,00	CUMMINS INC	USD	9 054 898,08	9 549 066,05	1,03
48 400,00	3M CO	USD	7 785 783,12	8 106 659,25	0,87
28 734,00	ILLINOIS TOOL WORKS INC	USD	4 933 871,35	5 416 788,80	0,58
44 206,00	EMERSON ELECTRIC CO	USD	2 717 007,04	3 587 472,23	0,39
19 200,00	UNITED PARCEL SERVICE INC -B-	USD	2 609 452,26	3 367 081,55	0,36
25 200,00	AGILENT TECHNOLOGIES INC	USD	2 529 343,23	3 140 914,19	0,34
10 614,00	WATERS CORP	USD	2 422 145,88	3 093 264,79	0,33
17 200,00	JB HUNT TRANSPORT SERVICES INC	USD	2 197 351,20	2 363 385,28	0,26
12 217,00	IDEX CORP	USD	1 822 764,13	2 266 927,66	0,24
12 447,00	KEYSIGHT TECHNOLOGIES INC	USD	1 209 873,92	1 620 659,68	0,18
26 662,00	AMPHENOL CORP -A-	USD	1 217 597,33	1 538 027,25	0,17
4 610,00	DEERE & CO	USD	1 011 217,71	1 371 104,05	0,15
13 600,00	FORTUNE BRANDS HOME & SECURITY INC	USD	1 016 434,87	1 142 335,21	0,12
8 879,00	DOVER CORP	USD	866 127,10	1 127 562,81	0,12
3 700,00	MARTIN MARIETTA MATERIALS INC	USD	1 008 394,44	1 097 644,28	0,12
9 700,00	AMETEK INC	USD	1 007 491,20	1 091 954,93	0,12
5 100,00	OLD DOMINION FREIGHT LINE INC	USD	1 009 778,07	1 091 474,29	0,12
20 900,00	MASCO CORP	USD	1 025 701,62	1 038 214,34	0,11
5 600,00	NORDSON CORP	USD	945 852,97	1 036 559,06	0,11
8 700,00	HEICO CORP -A-	USD	838 802,85	911 008,91	0,10
<b>Energy</b>			<b>26 116 939,54</b>	<b>27 035 231,53</b>	<b>2,91</b>
549 100,00	KINDER MORGAN INC	USD	8 300 285,03	8 440 920,83	0,91
63 202,00	CHEVRON CORP	USD	5 519 775,44	5 582 067,78	0,60
32 731,00	PIONEER NATURAL RESOURCES CO	USD	4 498 430,43	4 485 571,69	0,48
59 137,00	EXXON MOBIL CORP	USD	3 281 421,31	3 145 594,15	0,34

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
70 000,00	DEVON ENERGY CORP	USD	1 720 283,17	1 722 994,33	0,19
25 705,00	CONOCOPHILLIPS	USD	897 344,53	1 320 038,55	0,14
25 000,00	ONEOK INC	USD	1 030 531,64	1 172 948,23	0,13
10 700,00	EOG RESOURCES INC	USD	460 813,98	752 852,31	0,08
28 000,00	CABOT OIL & GAS CORP	USD	408 054,01	412 243,66	0,04
<b>Raw materials</b>			<b>14 879 359,93</b>	<b>18 324 032,19</b>	<b>1,97</b>
96 585,00	NEWMONT GOLDCORP CORP	USD	4 607 884,63	5 161 948,10	0,56
16 800,00	SHERWIN-WILLIAMS CO	USD	3 132 333,06	3 859 648,97	0,41
46 531,00	NUCOR CORP	USD	2 330 459,25	3 763 990,73	0,40
27 000,00	STEEL DYNAMICS INC	USD	1 052 004,92	1 356 943,42	0,15
17 000,00	RPM INTERNATIONAL INC	USD	1 298 004,70	1 271 236,40	0,14
6 100,00	ECOLAB INC	USD	1 075 445,39	1 059 462,33	0,11
6 635,00	PPG INDUSTRIES INC	USD	680 481,87	949 846,86	0,10
3 714,00	AIR PRODUCTS & CHEMICALS INC	USD	702 746,11	900 955,38	0,10
<b>Basic Goods</b>			<b>17 193 886,90</b>	<b>18 194 554,07</b>	<b>1,96</b>
19 300,00	AVERY DENNISON CORP	USD	3 212 583,38	3 421 561,66	0,37
27 896,00	PHILIP MORRIS INTERNATIONAL INC	USD	1 949 540,09	2 331 369,58	0,25
47 000,00	ALTRIA GROUP INC	USD	1 968 006,73	1 889 669,35	0,20
11 700,00	CLOROX CO	USD	1 738 085,62	1 774 977,61	0,19
9 578,00	HERSHEY CO	USD	1 215 484,89	1 406 775,62	0,15
11 116,00	KIMBERLY-CLARK CORP	USD	1 391 292,87	1 253 982,41	0,13
37 600,00	KROGER CO	USD	1 104 134,14	1 214 651,56	0,13
24 696,00	HORMEL FOODS CORP	USD	950 477,33	994 378,46	0,11
13 830,00	CHURCH & DWIGHT CO INC	USD	872 540,30	993 837,60	0,11
15 013,00	SYSCO CORP	USD	995 388,31	984 282,12	0,11
19 100,00	GENERAL MILLS INC	USD	946 923,68	981 332,68	0,11
18 000,00	MONDELEZ INTERNATIONAL INC -A-	USD	849 429,56	947 735,42	0,10
<b>JAPAN</b>			<b>79 628 155,94</b>	<b>80 425 984,31</b>	<b>8,67</b>
<b>Consumer Retail</b>			<b>20 905 530,71</b>	<b>21 540 038,00</b>	<b>2,32</b>
15 800,00	NITORI HOLDINGS CO LTD	JPY	2 484 880,03	2 359 980,77	0,25
51 300,00	YAMAHA CORP	JPY	2 410 988,02	2 350 187,65	0,25
38 900,00	KOITO MANUFACTURING CO LTD	JPY	2 160 286,10	2 042 187,02	0,22
4 100,00	NINTENDO CO LTD	JPY	1 767 928,79	2 012 883,66	0,22
46 329,00	BRIDGESTONE CORP	JPY	1 516 645,18	1 779 270,38	0,19
6 704,00	SHIMANO INC	JPY	1 165 406,95	1 342 092,62	0,14
82 200,00	USS CO LTD	JPY	1 270 483,93	1 210 301,17	0,13
48 900,00	STANLEY ELECTRIC CO LTD	JPY	1 231 644,94	1 194 421,74	0,13
16 001,00	TOYOTA MOTOR CORP	JPY	902 512,71	1 180 413,64	0,13
11 200,00	TSURUHA HOLDINGS INC	JPY	1 225 223,91	1 098 530,52	0,12
47 000,00	IIDA GROUP HOLDINGS CO LTD	JPY	1 004 712,43	1 021 249,26	0,11
1 600,00	FAST RETAILING CO LTD	JPY	811 695,82	1 016 599,62	0,11
36 000,00	WELCIA HOLDINGS CO LTD	JPY	924 195,90	992 834,79	0,11
28 000,00	UNICHARM CORP	JPY	1 003 160,09	950 896,87	0,10
12 700,00	ABC-MART INC	JPY	574 533,90	614 626,13	0,07
5 823,00	SECOM CO LTD	JPY	451 232,01	373 562,16	0,04
<b>Industries</b>			<b>14 835 021,95</b>	<b>15 868 499,48</b>	<b>1,71</b>
22 500,00	HOYA CORP	JPY	2 174 078,19	2 517 984,94	0,27
81 000,00	SG HOLDINGS CO LTD	JPY	1 555 549,60	1 792 641,17	0,19
25 600,00	MURATA MANUFACTURING CO LTD	JPY	1 814 970,18	1 649 704,26	0,18
27 400,00	HAMAMATSU PHOTONICS KK	JPY	1 179 640,71	1 394 739,91	0,15
29 400,00	KURITA WATER INDUSTRIES LTD	JPY	1 074 568,47	1 190 535,64	0,13
29 000,00	MAKITA CORP	JPY	1 100 077,61	1 152 305,27	0,13
13 800,00	RINNAI CORP	JPY	1 310 690,02	1 108 209,67	0,12
44 000,00	YAMATO HOLDINGS CO LTD	JPY	1 036 336,54	1 056 349,48	0,11
5 100,00	FANUC CORP	JPY	865 570,14	1 038 225,76	0,11
10 300,00	NIDEC CORP	JPY	645 395,00	1 007 516,87	0,11

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
14 900,00	OMRON CORP	JPY	1 030 817,50	997 309,69	0,11
7 800,00	HIROSE ELECTRIC CO LTD	JPY	1 047 327,99	962 976,82	0,10
<b>Health</b>			<b>9 766 301,18</b>	<b>9 917 025,09</b>	<b>1,07</b>
197 000,00	OLYMPUS CORP	JPY	3 334 941,93	3 304 708,51	0,36
90 900,00	ASTELLAS PHARMA INC	JPY	1 169 353,62	1 335 981,61	0,14
41 400,00	KYOWA KIRIN CO LTD	JPY	936 456,57	1 239 265,69	0,13
33 700,00	TERUMO CORP	JPY	1 064 837,35	1 152 665,39	0,13
31 600,00	CHUGAI PHARMACEUTICAL CO LTD	JPY	1 178 901,97	1 056 829,64	0,11
28 000,00	OTSUKA HOLDINGS CO LTD	JPY	1 010 560,28	980 040,69	0,11
45 000,00	ONO PHARMACEUTICAL CO LTD	JPY	1 071 249,46	847 533,56	0,09
<b>Finance</b>			<b>7 499 704,57</b>	<b>7 397 872,05</b>	<b>0,80</b>
529,00	NIPPON PROLOGIS REIT INC	JPY	1 167 143,53	1 420 734,59	0,15
79 000,00	JAPAN POST INSURANCE CO LTD	JPY	1 368 595,79	1 232 807,86	0,13
261 000,00	mitsubishi UFJ LEASE & FINANCE CO LTD	JPY	1 276 854,05	1 179 846,03	0,13
206,00	JAPAN REAL ESTATE INVESTMENT CORP	JPY	1 060 596,69	1 068 946,05	0,12
33 000,00	SOMPO HOLDINGS INC	JPY	1 079 426,97	1 029 439,31	0,11
134 000,00	DAIWA SECURITIES GROUP INC	JPY	634 444,77	621 117,39	0,07
24 000,00	JAPAN EXCHANGE GROUP INC	JPY	473 585,35	450 376,85	0,05
8 700,00	TOKYO CENTURY CORP	JPY	439 057,42	394 603,97	0,04
<b>Computing and IT</b>			<b>6 318 019,69</b>	<b>6 436 407,88</b>	<b>0,69</b>
41 000,00	OTSUKA CORP	JPY	1 851 857,24	1 816 018,53	0,19
52 000,00	TIS INC	JPY	1 036 381,31	1 120 806,25	0,12
6 700,00	OBIC CO LTD	JPY	987 409,13	1 054 199,40	0,11
77 000,00	NTT DATA CORP	JPY	1 031 890,22	1 013 811,35	0,11
19 600,00	KONAMI HOLDINGS CORP	JPY	990 318,60	993 229,86	0,11
1 200,00	TOKYO ELECTRON LTD	JPY	420 163,19	438 342,49	0,05
<b>Telecommunication</b>			<b>6 055 071,60</b>	<b>6 343 763,32</b>	<b>0,69</b>
147 000,00	CYBERAGENT INC	JPY	2 385 513,21	2 663 628,06	0,29
58 359,00	KDDI CORP	JPY	1 506 539,25	1 536 310,31	0,17
17 300,00	M3 INC	JPY	1 147 148,91	1 066 339,37	0,12
13 300,00	TREND MICRO INC	JPY	552 822,11	588 088,23	0,06
19 200,00	KAKAKU.COM INC	JPY	463 048,12	489 397,35	0,05
<b>Basic Goods</b>			<b>5 639 682,76</b>	<b>5 290 381,89</b>	<b>0,57</b>
45 000,00	SEVEN & I HOLDINGS CO LTD	JPY	1 396 095,40	1 810 966,22	0,19
24 000,00	NISSIN FOODS HOLDINGS CO LTD	JPY	1 717 636,02	1 458 710,44	0,16
35 300,00	SUNTORY BEVERAGE & FOOD LTD	JPY	1 287 607,00	1 121 034,17	0,12
27 700,00	TOYO SUISAN KAISHA LTD	JPY	1 238 344,34	899 671,06	0,10
<b>Multi-Utilities</b>			<b>4 019 095,87</b>	<b>3 317 441,84</b>	<b>0,36</b>
140 000,00	TOKYO GAS CO LTD	JPY	2 674 921,37	2 230 459,44	0,24
26 300,00	TOHO GAS CO LTD	JPY	1 344 174,50	1 086 982,40	0,12
<b>Raw materials</b>			<b>2 364 897,34</b>	<b>2 163 533,50</b>	<b>0,23</b>
39 200,00	SUMITOMO METAL MINING CO LTD	JPY	1 344 915,82	1 288 071,71	0,14
13 900,00	NITTO DENKO CORP	JPY	1 019 981,52	875 461,79	0,09
<b>Energy</b>			<b>2 224 830,27</b>	<b>2 151 021,26</b>	<b>0,23</b>
609 000,00	JXTG HOLDINGS INC	JPY	2 224 830,27	2 151 021,26	0,23
<b>SWITZERLAND</b>			<b>52 916 148,97</b>	<b>61 458 541,28</b>	<b>6,63</b>
<b>Industries</b>			<b>14 581 550,55</b>	<b>17 848 679,72</b>	<b>1,93</b>
13 650,00	GEBERIT AG REG	CHF	7 444 645,68	8 641 863,27	0,93
8 900,00	KUEHNE + NAGEL INTERNATIONAL AG REG	CHF	1 731 078,44	2 570 491,58	0,28
7 557,00	SCHINDLER HOLDING AG REG	CHF	1 521 811,19	1 864 109,32	0,20
6 600,00	SIKA AG REG	CHF	1 563 532,34	1 821 312,98	0,20

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
12 500,00	GARMIN LTD	USD	1 340 283,14	1 524 579,73	0,17
12 510,00	TE CONNECTIVITY LTD	USD	980 199,76	1 426 322,84	0,15
<b>Basic Goods</b>			<b>13 123 600,80</b>	<b>14 648 309,20</b>	<b>1,58</b>
120 860,00	NESTLE SA REG	CHF	11 550 618,00	12 703 568,39	1,37
22,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	1 572 982,80	1 944 740,81	0,21
<b>Health</b>			<b>8 331 056,74</b>	<b>9 446 413,42</b>	<b>1,02</b>
12 100,00	ROCHE HOLDING AG	CHF	3 443 114,80	4 148 178,30	0,45
43 804,00	NOVARTIS AG REG	CHF	3 207 238,87	3 369 454,82	0,36
6 066,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	1 680 703,07	1 928 780,30	0,21
<b>Raw materials</b>			<b>7 939 049,99</b>	<b>9 291 479,50</b>	<b>1,00</b>
2 367,00	GIVAUDAN SA REG	CHF	7 939 049,99	9 291 479,50	1,00
<b>Telecommunication</b>			<b>4 442 719,24</b>	<b>4 755 397,39</b>	<b>0,51</b>
9 869,00	SWISSCOM AG REG	CHF	4 442 719,24	4 755 397,39	0,51
<b>Consumer Retail</b>			<b>2 479 126,53</b>	<b>3 398 491,12</b>	<b>0,37</b>
12 150,00	CIE FINANCIERE RICHEMONT SA REG	CHF	645 829,67	1 240 839,60	0,14
3 900,00	SWATCH GROUP AG	CHF	952 821,61	1 129 241,42	0,12
395,00	SGS SA REG	CHF	880 475,25	1 028 410,10	0,11
<b>Computing and IT</b>			<b>1 005 588,26</b>	<b>1 121 611,72</b>	<b>0,12</b>
11 000,00	LOGITECH INTERNATIONAL SA REG	USD	1 005 588,26	1 121 611,72	0,12
<b>Finance</b>			<b>1 013 456,86</b>	<b>948 159,21</b>	<b>0,10</b>
2 800,00	ZURICH INSURANCE GROUP AG	CHF	1 013 456,86	948 159,21	0,10
<b>FRANCE</b>			<b>29 984 831,61</b>	<b>36 948 041,42</b>	<b>3,98</b>
<b>Consumer Retail</b>			<b>11 095 979,28</b>	<b>15 340 079,00</b>	<b>1,65</b>
7 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 813 813,35	4 629 100,00	0,50
11 100,00	L'OREAL SA	EUR	3 053 367,54	4 171 380,00	0,45
2 820,00	HERMES INTERNATIONAL	EUR	2 560 254,36	3 464 370,00	0,37
31 800,00	LA FRANCAISE DES JEUX SAEM	EUR	1 434 892,90	1 576 644,00	0,17
2 000,00	KERING SA	EUR	1 209 679,17	1 474 000,00	0,16
596,00	FAURECIA SE	EUR	23 971,96	24 585,00	0,00
<b>Computing and IT</b>			<b>4 214 815,54</b>	<b>5 173 465,00</b>	<b>0,56</b>
14 150,00	DASSAULT SYSTEMES SE	EUR	2 308 717,81	2 893 675,00	0,31
7 100,00	CAPGEMINI SE	EUR	898 342,85	1 150 200,00	0,13
3 300,00	TELEPERFORMANCE	EUR	1 007 754,88	1 129 590,00	0,12
<b>Energy</b>			<b>4 870 629,96</b>	<b>4 861 099,62</b>	<b>0,52</b>
127 404,00	TOTAL SA	EUR	4 870 629,96	4 861 099,62	0,52
<b>Industries</b>			<b>3 112 186,19</b>	<b>4 090 995,36</b>	<b>0,44</b>
22 400,00	SCHNEIDER ELECTRIC SE	EUR	2 206 105,99	2 972 032,00	0,32
12 536,00	LEGRAND SA	EUR	906 080,20	1 118 963,36	0,12
<b>Health</b>			<b>3 365 480,98</b>	<b>3 820 742,00</b>	<b>0,41</b>
4 300,00	SARTORIUS STEDIM BIOTECH	EUR	1 315 553,70	1 715 270,00	0,18
13 800,00	IPSEN SA	EUR	1 174 085,53	1 210 536,00	0,13
9 132,00	BIOMERIEUX	EUR	875 841,75	894 936,00	0,10
<b>Raw materials</b>			<b>1 602 028,35</b>	<b>2 091 603,90</b>	<b>0,23</b>
14 165,00	AIR LIQUIDE SA	EUR	1 602 028,35	2 091 603,90	0,23
<b>Multi-Utilities</b>			<b>910 830,55</b>	<b>927 889,92</b>	<b>0,10</b>
80 546,00	ELECTRICITE DE FRANCE SA	EUR	910 830,55	927 889,92	0,10
<b>Telecommunication</b>			<b>812 880,76</b>	<b>642 166,62</b>	<b>0,07</b>
66 788,00	ORANGE SA	EUR	812 880,76	642 166,62	0,07

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED KINGDOM</b>			<b>22 265 318,96</b>	<b>25 461 574,48</b>	<b>2,75</b>
<b>Raw materials</b>			<b>6 081 345,16</b>	<b>6 932 360,18</b>	<b>0,75</b>
62 900,00	RIO TINTO PLC	GBP	3 599 736,34	4 358 946,62	0,47
13 600,00	CRODA INTERNATIONAL PLC	GBP	1 014 141,10	1 167 281,12	0,13
47 000,00	ANTOFAGASTA PLC	GBP	767 114,30	785 937,46	0,08
69 000,00	FRESNILLO PLC	GBP	700 353,42	620 194,98	0,07
<b>Finance</b>			<b>6 174 402,80</b>	<b>6 424 777,99</b>	<b>0,69</b>
207 000,00	PHOENIX GROUP HOLDINGS PLC	GBP	1 739 124,55	1 631 025,99	0,18
42 000,00	ADMIRAL GROUP PLC	GBP	1 466 029,46	1 538 221,10	0,16
69 000,00	ST JAMES'S PLACE PLC	GBP	1 018 754,73	1 187 179,87	0,13
12 000,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	990 835,04	1 114 105,98	0,12
318 000,00	LEGAL & GENERAL GROUP PLC	GBP	959 659,02	954 245,05	0,10
<b>Health</b>			<b>3 476 422,69</b>	<b>4 284 552,43</b>	<b>0,46</b>
31 373,00	ASTRAZENECA PLC	GBP	2 467 149,46	3 173 312,10	0,34
39 000,00	HIKMA PHARMACEUTICALS PLC	GBP	1 009 273,23	1 111 240,33	0,12
<b>Industries</b>			<b>3 575 867,86</b>	<b>4 263 491,95</b>	<b>0,46</b>
114 941,00	BHP GROUP PLC	GBP	2 389 490,07	2 851 947,40	0,31
8 900,00	SPIRAX-SARCO ENGINEERING PLC	GBP	1 186 377,79	1 411 544,55	0,15
<b>Consumer Retail</b>			<b>1 875 778,92</b>	<b>2 125 137,35</b>	<b>0,23</b>
12 100,00	NEXT PLC	GBP	856 043,53	1 107 321,63	0,12
15 800,00	INTERTEK GROUP PLC	GBP	1 019 735,39	1 017 815,72	0,11
<b>Basic Goods</b>			<b>1 081 501,53</b>	<b>1 431 254,58</b>	<b>0,16</b>
35 500,00	DIAGEO PLC	GBP	1 081 501,53	1 431 254,58	0,16
<b>CANADA</b>			<b>21 690 510,59</b>	<b>24 576 176,82</b>	<b>2,65</b>
<b>Finance</b>			<b>15 040 687,48</b>	<b>16 975 850,94</b>	<b>1,83</b>
139 400,00	TORONTO-DOMINION BANK	CAD	7 382 206,95	8 246 286,84	0,89
31 750,00	BANK OF MONTREAL	CAD	2 216 569,78	2 747 125,01	0,29
23 000,00	ONEX CORPORATION	CAD	1 216 350,25	1 409 757,58	0,15
22 000,00	NATIONAL BANK OF CANADA	CAD	1 287 451,18	1 389 812,07	0,15
25 000,00	BANK OF NOVA SCOTIA	CAD	1 341 430,05	1 372 488,28	0,15
16 000,00	ROYAL BANK OF CANADA	CAD	1 179 263,26	1 368 361,62	0,15
4 600,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	417 416,01	442 019,54	0,05
<b>Raw materials</b>			<b>3 315 675,21</b>	<b>3 800 588,67</b>	<b>0,41</b>
19 965,00	FRANCO-NEVADA CORP	CAD	2 066 499,91	2 445 694,34	0,26
26 543,00	AGNICO EAGLE MINES LTD	CAD	1 249 175,30	1 354 894,33	0,15
<b>Consumer Retail</b>			<b>1 759 917,91</b>	<b>2 217 524,82</b>	<b>0,24</b>
1 800,00	SHOPIFY INC -A-	USD	1 759 917,91	2 217 524,82	0,24
<b>Energy</b>			<b>1 574 229,99</b>	<b>1 582 212,39</b>	<b>0,17</b>
58 000,00	PARKLAND CORP	CAD	1 574 229,99	1 582 212,39	0,17
<b>GERMANY</b>			<b>16 366 612,82</b>	<b>18 675 974,76</b>	<b>2,01</b>
<b>Multi-Utilities</b>			<b>4 056 435,83</b>	<b>4 321 022,00</b>	<b>0,47</b>
443 000,00	E.ON SE	EUR	4 056 435,83	4 321 022,00	0,47
<b>Raw materials</b>			<b>3 456 686,36</b>	<b>4 120 225,00</b>	<b>0,44</b>
34 000,00	BRENNTAG AG	EUR	2 422 131,44	2 666 280,00	0,29
12 374,00	SYMRISE AG	EUR	1 034 554,92	1 453 945,00	0,15
<b>Industries</b>			<b>1 911 923,11</b>	<b>2 432 994,00</b>	<b>0,26</b>
22 900,00	DEUTSCHE POST AG REG	EUR	968 026,13	1 313 544,00	0,14
2 550,00	SARTORIUS AG -PREF-	EUR	943 896,98	1 119 450,00	0,12

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>1 986 367,91</b>	<b>2 316 530,00</b>	<b>0,25</b>
11 800,00	PUMA SE	EUR	991 981,29	1 186 490,00	0,13
3 600,00	ADIDAS AG	EUR	994 386,62	1 130 040,00	0,12
<b>Health</b>			<b>1 528 092,62</b>	<b>1 861 358,56</b>	<b>0,20</b>
36 017,00	SIEMENS HEALTHINEERS AG	EUR	1 528 092,62	1 861 358,56	0,20
<b>Computing and IT</b>			<b>1 422 950,19</b>	<b>1 568 688,00</b>	<b>0,17</b>
13 200,00	SAP SE	EUR	1 422 950,19	1 568 688,00	0,17
<b>Finance</b>			<b>1 009 309,93</b>	<b>1 107 827,20</b>	<b>0,12</b>
7 526,00	DEUTSCHE BOERSE AG	EUR	1 009 309,93	1 107 827,20	0,12
<b>Basic Goods</b>			<b>994 846,87</b>	<b>947 330,00</b>	<b>0,10</b>
12 200,00	HENKEL AG & CO KGAA	EUR	994 846,87	947 330,00	0,10
<b>HONG KONG</b>			<b>14 383 145,12</b>	<b>15 030 811,41</b>	<b>1,62</b>
<b>Multi-Utilities</b>			<b>7 936 818,28</b>	<b>8 092 810,55</b>	<b>0,87</b>
641 000,00	CLP HOLDINGS LTD	HKD	5 286 277,54	5 345 421,63	0,58
531 000,00	POWER ASSETS HOLDINGS LTD	HKD	2 650 540,74	2 747 388,92	0,29
<b>Finance</b>			<b>6 446 326,84</b>	<b>6 938 000,86</b>	<b>0,75</b>
460 900,00	AIA GROUP LTD	HKD	4 344 734,14	4 829 439,59	0,52
439 000,00	SWIRE PROPERTIES LTD	HKD	1 119 073,27	1 103 514,98	0,12
20 000,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	982 519,43	1 005 046,29	0,11
<b>SPAIN</b>			<b>14 989 143,20</b>	<b>14 281 257,93</b>	<b>1,54</b>
<b>Consumer Retail</b>			<b>7 437 718,09</b>	<b>7 171 488,93</b>	<b>0,77</b>
241 383,00	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	7 437 718,09	7 171 488,93	0,77
<b>Multi-Utilities</b>			<b>7 551 425,11</b>	<b>7 109 769,00</b>	<b>0,77</b>
366 300,00	IBERDROLA SA	EUR	4 020 104,70	3 765 564,00	0,41
122 500,00	ENDESA SA	EUR	2 738 102,85	2 506 350,00	0,27
43 000,00	ENAGAS SA	EUR	793 217,56	837 855,00	0,09
<b>IRELAND</b>			<b>10 923 786,43</b>	<b>13 792 092,17</b>	<b>1,49</b>
<b>Industries</b>			<b>3 224 968,98</b>	<b>5 030 045,26</b>	<b>0,54</b>
25 840,00	JOHNSON CONTROLS INTERNATIONAL	USD	917 767,16	1 495 402,91	0,16
15 228,00	KINGSPAN GROUP PLC	EUR	837 217,94	1 212 757,92	0,13
20 426,00	PENTAIR PLC	USD	756 241,20	1 162 450,50	0,13
7 467,00	TRANE TECHNOLOGIES PLC US TRADED	USD	713 742,68	1 159 433,93	0,12
<b>Computing and IT</b>			<b>4 141 489,95</b>	<b>4 698 143,37</b>	<b>0,51</b>
18 900,00	ACCENTURE PLC -A-	USD	4 141 489,95	4 698 143,37	0,51
<b>Basic Goods</b>			<b>1 204 500,79</b>	<b>1 377 553,20</b>	<b>0,15</b>
11 694,00	KERRY GROUP PLC -A-	EUR	1 204 500,79	1 377 553,20	0,15
<b>Finance</b>			<b>922 866,26</b>	<b>1 145 580,34</b>	<b>0,13</b>
5 690,00	AON PLC	USD	922 866,26	1 145 580,34	0,13
<b>Raw materials</b>			<b>936 954,15</b>	<b>1 143 750,00</b>	<b>0,12</b>
25 000,00	SMURFIT KAPPA GROUP PLC	EUR	936 954,15	1 143 750,00	0,12
<b>Consumer Retail</b>			<b>493 006,30</b>	<b>397 020,00</b>	<b>0,04</b>
2 600,00	FLUTTER ENTERTAINMENT PLC	EUR	493 006,30	397 020,00	0,04

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>9 555 230,32</b>	<b>12 074 901,27</b>	<b>1,30</b>
<b>Health</b>			<b>2 734 509,24</b>	<b>3 711 626,92</b>	<b>0,40</b>
35 092,00	NOVO NORDISK A/S -B-	DKK	1 671 226,07	2 479 386,71	0,27
8 905,00	COLOPLAST A/S -B-	DKK	1 063 283,17	1 232 240,21	0,13
<b>Basic Goods</b>			<b>2 439 425,10</b>	<b>3 060 740,73</b>	<b>0,33</b>
19 470,00	CARLSBERG A/S -B-	DKK	2 439 425,10	3 060 740,73	0,33
<b>Industries</b>			<b>1 149 619,94</b>	<b>2 124 054,76</b>	<b>0,23</b>
10 800,00	DSV A/S	DKK	1 149 619,94	2 124 054,76	0,23
<b>Telecommunication</b>			<b>1 029 706,92</b>	<b>1 119 725,83</b>	<b>0,12</b>
15 200,00	GN STORE NORD A/S	DKK	1 029 706,92	1 119 725,83	0,12
<b>Finance</b>			<b>1 020 149,31</b>	<b>1 076 537,39</b>	<b>0,12</b>
52 000,00	TRYG A/S	DKK	1 020 149,31	1 076 537,39	0,12
<b>Multi-Utilities</b>			<b>1 181 819,81</b>	<b>982 215,64</b>	<b>0,10</b>
8 300,00	ORSTED A/S	DKK	1 181 819,81	982 215,64	0,10
<b>SINGAPORE</b>			<b>8 123 487,70</b>	<b>8 797 822,22</b>	<b>0,95</b>
<b>Finance</b>			<b>7 408 185,41</b>	<b>8 101 677,91</b>	<b>0,87</b>
272 762,00	DBS GROUP HOLDINGS LTD	SGD	4 622 362,94	5 100 745,63	0,55
185 273,00	UNITED OVERSEAS BANK LTD	SGD	2 785 822,47	3 000 932,28	0,32
<b>Consumer Retail</b>			<b>715 302,29</b>	<b>696 144,31</b>	<b>0,08</b>
1 329 000,00	GENTING SINGAPORE LTD	SGD	715 302,29	696 144,31	0,08
<b>FINLAND</b>			<b>7 804 249,46</b>	<b>8 656 315,68</b>	<b>0,93</b>
<b>Industries</b>			<b>2 504 035,21</b>	<b>2 923 312,00</b>	<b>0,31</b>
42 490,00	KONE OYJ -B-	EUR	2 504 035,21	2 923 312,00	0,31
<b>Multi-Utilities</b>			<b>2 196 727,54</b>	<b>2 232 960,00</b>	<b>0,24</b>
96 000,00	FORTUM OYJ	EUR	2 196 727,54	2 232 960,00	0,24
<b>Telecommunication</b>			<b>1 982 370,43</b>	<b>2 098 293,68</b>	<b>0,23</b>
41 699,00	ELISA OYJ	EUR	1 982 370,43	2 098 293,68	0,23
<b>Basic Goods</b>			<b>1 121 116,28</b>	<b>1 401 750,00</b>	<b>0,15</b>
45 000,00	KESKO OYJ -B-	EUR	1 121 116,28	1 401 750,00	0,15
<b>NETHERLANDS</b>			<b>6 999 512,85</b>	<b>8 644 359,81</b>	<b>0,93</b>
<b>Computing and IT</b>			<b>3 010 985,44</b>	<b>4 194 856,00</b>	<b>0,45</b>
7 240,00	ASML HOLDING NV	EUR	3 010 985,44	4 194 856,00	0,45
<b>Basic Goods</b>			<b>1 646 647,93</b>	<b>1 699 595,58</b>	<b>0,18</b>
67 794,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 646 647,93	1 699 595,58	0,18
<b>Consumer Retail</b>			<b>1 559 993,67</b>	<b>1 598 498,23</b>	<b>0,17</b>
9 200,00	FERRARI NV	USD	1 559 993,67	1 598 498,23	0,17
<b>Raw materials</b>			<b>781 885,81</b>	<b>1 151 410,00</b>	<b>0,13</b>
11 050,00	AKZO NOBEL NV	EUR	781 885,81	1 151 410,00	0,13
<b>SWEDEN</b>			<b>6 543 463,86</b>	<b>7 067 016,55</b>	<b>0,76</b>
<b>Industries</b>			<b>2 443 523,87</b>	<b>2 688 030,04</b>	<b>0,29</b>
78 000,00	EPIROC AB	SEK	1 451 851,78	1 499 704,24	0,16
23 000,00	ATLAS COPCO AB -A-	SEK	991 672,09	1 188 325,80	0,13

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## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>1 866 439,91</b>	<b>2 063 052,71</b>	<b>0,22</b>
69 100,00	LUNDIN PETROLEUM AB	SEK	1 866 439,91	2 063 052,71	0,22
<b>Raw materials</b>			<b>1 160 450,41</b>	<b>1 200 256,39</b>	<b>0,13</b>
37 000,00	BOLIDEN AB	SEK	1 160 450,41	1 200 256,39	0,13
<b>Finance</b>			<b>1 073 049,67</b>	<b>1 115 677,41</b>	<b>0,12</b>
34 000,00	INDUSTRIVARDEN AB -A-	SEK	1 073 049,67	1 115 677,41	0,12
<b>AUSTRALIA</b>			<b>5 946 918,97</b>	<b>6 202 758,89</b>	<b>0,67</b>
<b>Raw materials</b>			<b>5 079 925,24</b>	<b>5 069 113,38</b>	<b>0,55</b>
244 320,00	FORTESCUE METALS GROUP LTD	AUD	3 672 842,88	3 609 998,61	0,39
18 200,00	RIO TINTO LTD	AUD	1 407 082,36	1 459 114,77	0,16
<b>Consumer Retail</b>			<b>866 993,73</b>	<b>1 133 645,51</b>	<b>0,12</b>
30 300,00	WESFARMERS LTD	AUD	866 993,73	1 133 645,51	0,12
<b>NORWAY</b>			<b>3 920 548,89</b>	<b>3 959 460,60</b>	<b>0,43</b>
<b>Energy</b>			<b>2 891 479,64</b>	<b>3 029 516,25</b>	<b>0,33</b>
169 700,00	EQUINOR ASA	NOK	2 891 479,64	3 029 516,25	0,33
<b>Finance</b>			<b>1 029 069,25</b>	<b>929 944,35</b>	<b>0,10</b>
50 000,00	GIJENSIDIGE FORSIKRING ASA	NOK	1 029 069,25	929 944,35	0,10
<b>ITALY</b>			<b>3 864 516,88</b>	<b>3 930 032,60</b>	<b>0,42</b>
<b>Multi-Utilities</b>			<b>3 035 486,86</b>	<b>3 130 375,00</b>	<b>0,34</b>
481 000,00	SNAM SPA	EUR	2 245 897,76	2 344 875,00	0,25
125 000,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	789 589,10	785 500,00	0,09
<b>Consumer Retail</b>			<b>829 030,02</b>	<b>799 657,60</b>	<b>0,08</b>
34 468,00	SANLORENZO SPA	EUR	829 030,02	799 657,60	0,08
<b>BELGIUM</b>			<b>2 615 866,62</b>	<b>2 969 808,88</b>	<b>0,32</b>
<b>Finance</b>			<b>1 527 743,88</b>	<b>2 004 538,00</b>	<b>0,22</b>
5 510,00	SOFINA SA	EUR	1 527 743,88	2 004 538,00	0,22
<b>Basic Goods</b>			<b>1 088 122,74</b>	<b>965 270,88</b>	<b>0,10</b>
20 468,00	COLRUYT SA	EUR	1 088 122,74	965 270,88	0,10
<b>JERSEY</b>			<b>2 308 308,06</b>	<b>2 610 280,34</b>	<b>0,28</b>
<b>Consumer Retail</b>			<b>1 313 517,31</b>	<b>1 605 271,99</b>	<b>0,17</b>
12 100,00	APTIV PLC	USD	1 313 517,31	1 605 271,99	0,17
<b>Industries</b>			<b>994 790,75</b>	<b>1 005 008,35</b>	<b>0,11</b>
104 000,00	AMCOR PLC	USD	994 790,75	1 005 008,35	0,11
<b>BERMUDA</b>			<b>2 810 160,67</b>	<b>2 495 265,54</b>	<b>0,27</b>
<b>Finance</b>			<b>2 810 160,67</b>	<b>2 495 265,54</b>	<b>0,27</b>
19 884,00	RENAISSANCERE HOLDINGS LTD	USD	2 810 160,67	2 495 265,54	0,27
<b>NEW ZEALAND</b>			<b>1 918 532,45</b>	<b>1 920 268,23</b>	<b>0,21</b>
<b>Multi-Utilities</b>			<b>1 481 965,17</b>	<b>1 516 868,31</b>	<b>0,17</b>
483 000,00	MERIDIAN ENERGY LTD	NZD	1 481 965,17	1 516 868,31	0,17
<b>Health</b>			<b>436 567,28</b>	<b>403 399,92</b>	<b>0,04</b>
22 000,00	FISHER & PAYKEL HEALTHCARE CORP LTD	NZD	436 567,28	403 399,92	0,04

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

## Eurizon Fund - Equity World Smart Volatility

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>1 652 545,31</b>	<b>1 785 950,00</b>	<b>0,19</b>
<b>Multi-Utilities</b>			<b>1 652 545,31</b>	<b>1 785 950,00</b>	<b>0,19</b>
23 000,00	VERBUND AG	EUR	1 652 545,31	1 785 950,00	0,19
<b>LUXEMBOURG</b>			<b>1 608 363,36</b>	<b>1 669 818,72</b>	<b>0,18</b>
<b>Industries</b>			<b>1 608 363,36</b>	<b>1 669 818,72</b>	<b>0,18</b>
181 660,00	TENARIS SA	EUR	1 608 363,36	1 669 818,72	0,18
<b>ISRAEL</b>			<b>1 029 231,75</b>	<b>1 195 160,38</b>	<b>0,13</b>
<b>Finance</b>			<b>1 029 231,75</b>	<b>1 195 160,38</b>	<b>0,13</b>
46 000,00	MIZRAHI TEFAHOT BANK LTD	ILS	1 029 229,76	1 195 158,58	0,13
0,52	ISRACARD LTD	ILS	1,99	1,80	0,00
<b>PORTUGAL</b>			<b>1 172 543,81</b>	<b>1 189 016,47</b>	<b>0,13</b>
<b>Basic Goods</b>			<b>1 134 379,95</b>	<b>1 189 012,42</b>	<b>0,13</b>
77 309,00	JERONIMO MARTINS SGPS SA	EUR	1 134 379,95	1 189 012,42	0,13
<b>Finance</b>			<b>38 163,86</b>	<b>4,05</b>	<b>0,00</b>
40 502,00	BANCO ESPIRITO SANTO SA REG	EUR	38 163,86	4,05	0,00
<b>CAYMAN ISLANDS</b>			<b>1 021 279,27</b>	<b>1 010 295,20</b>	<b>0,11</b>
<b>Basic Goods</b>			<b>1 021 279,27</b>	<b>1 010 295,20</b>	<b>0,11</b>
1 333 000,00	WH GROUP LTD	HKD	1 021 279,27	1 010 295,20	0,11
<b>Warrants</b>			<b>0,00</b>	<b>20 191,81</b>	<b>0,00</b>
<b>SWITZERLAND</b>			<b>0,00</b>	<b>20 191,81</b>	<b>0,00</b>
<b>Consumer Retail</b>			<b>0,00</b>	<b>20 191,81</b>	<b>0,00</b>
35 700,00	CIE FINANCIERE RICHEMONT SA 22/11/2023	CHF	0,00	20 191,81	0,00
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>71 646,94</b>	<b>0,26</b>	<b>0,00</b>
<b>Shares</b>			<b>71 646,94</b>	<b>0,26</b>	<b>0,00</b>
<b>MALTA</b>			<b>0,00</b>	<b>0,15</b>	<b>0,00</b>
<b>Consumer Retail</b>			<b>0,00</b>	<b>0,15</b>	<b>0,00</b>
147 606,00	AZ. BGP HOLDINGS	EUR	0,00	0,15	0,00
<b>BERMUDA</b>			<b>71 557,17</b>	<b>0,11</b>	<b>0,00</b>
<b>Computing and IT</b>			<b>71 557,17</b>	<b>0,11</b>	<b>0,00</b>
106 200,00	APOLLO ENTERPRISE SOLUTIONS LTD	EUR	71 557,17	0,11	0,00
<b>UNITED STATES</b>			<b>89,77</b>	<b>0,00</b>	<b>0,00</b>
<b>Finance</b>			<b>89,77</b>	<b>0,00</b>	<b>0,00</b>
6,00	COLONIAL BANC GROUP INC	USD	89,77	0,00	0,00
<b>Total Portfolio</b>			<b>782 060 250,61</b>	<b>926 203 008,66</b>	<b>99,84</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>93 852,72</b>	<b>8 767 277,87</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>94 455,64</b>	<b>7 775 095,21</b>
50	43	Purchase	S&P 500 EMINI	17/09/2021	USD	94 455,64	7 775 095,21
<b>Unrealised loss on future contracts and commitment</b>						<b>(602,92)</b>	<b>992 182,66</b>
10	13	Purchase	MSCI WORLD INDEX	17/09/2021	USD	(602,92)	992 182,66

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

## Eurizon Fund - Equity World Smart Volatility

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>(253 953,41)</b>	<b>(663 462,02)</b>	<b>3 450 368,47</b>
<b>WRITTEN OPTION CONTRACTS</b>				<b>(253 953,41)</b>	<b>(663 462,02)</b>	<b>3 450 368,47</b>
(70)	CALL	TESLA INC 580,00 16/07/21	USD	(253 953,41)	(663 462,02)	3 450 368,47

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)	
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>				<b>(2 256 997,22)</b>	
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>60 805,99</b>	
15/07/2021	4 714 785,17	EUR	5 144 542,55	CHF	21 296,46
15/07/2021	2 614 884,15	EUR	2 853 233,46	CHF	11 811,30
15/07/2021	432 164,83	USD	354 838,44	EUR	9 480,82
15/07/2021	960 479,66	USD	805 547,84	EUR	4 146,09
15/07/2021	579 775,54	EUR	5 839 122,42	SEK	4 124,45
15/07/2021	267 051,03	EUR	2 700 793,91	NOK	2 449,58
15/07/2021	288 744,27	EUR	2 908 044,64	SEK	2 054,09
15/07/2021	144 958,62	EUR	1 466 024,50	NOK	1 329,67
15/07/2021	310 026,95	EUR	488 027,38	AUD	1 136,61
15/07/2021	287 077,46	EUR	451 901,55	AUD	1 052,48
15/07/2021	364 819,56	EUR	47 896 066,00	JPY	994,40
15/07/2021	256 662,63	EUR	280 745,28	CHF	532,02
15/07/2021	169 388,05	EUR	287 122,91	NZD	257,98
15/07/2021	91 945,94	EUR	155 853,88	NZD	140,04
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(2 317 803,21)</b>	
15/07/2021	46 219 979,83	EUR	56 355 790,31	USD	(1 288 513,27)
15/07/2021	25 805 373,15	EUR	31 464 362,46	USD	(719 398,11)
15/07/2021	6 599 374,28	EUR	881 907 382,00	JPY	(99 716,58)
15/07/2021	3 747 755,71	EUR	500 831 334,00	JPY	(56 628,60)
15/07/2021	1 486 735,13	EUR	14 067 190,44	HKD	(40 433,74)
15/07/2021	749 823,02	EUR	7 094 675,42	HKD	(20 392,43)
15/07/2021	1 059 097,80	EUR	1 272 773,96	USD	(13 863,34)
15/07/2021	525 673,44	EUR	637 783,82	USD	(11 984,68)
15/07/2021	2 538 871,80	EUR	3 025 319,64	USD	(11 502,82)
15/07/2021	2 087 730,12	EUR	1 799 905,21	GBP	(8 476,43)
15/07/2021	636 602,51	EUR	1 028 202,18	SGD	(8 249,32)
15/07/2021	560 214,65	EUR	904 825,09	SGD	(7 259,46)
15/07/2021	1 646 222,88	EUR	2 428 154,05	CAD	(6 902,04)
15/07/2021	249 942,49	EUR	988 205,13	ILS	(5 742,22)
15/07/2021	1 156 001,64	EUR	996 629,47	GBP	(4 693,50)
15/07/2021	715 390,72	EUR	854 062,06	USD	(4 592,11)
15/07/2021	1 052 959,77	EUR	1 553 099,86	CAD	(4 414,69)
15/07/2021	709 714,00	EUR	845 177,11	USD	(2 778,73)
15/07/2021	95 203,87	EUR	376 410,38	ILS	(2 187,22)
15/07/2021	645 449,41	EUR	4 800 181,43	DKK	(40,33)
15/07/2021	537 641,56	EUR	3 998 418,74	DKK	(33,59)

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 942 051 429,69	
Banks	(Note 3)	47 116 449,30	
Other banks and broker accounts	(Notes 2, 3, 9)	130 000 000,00	
Other interest receivable		6 627,22	
<b>Total assets</b>		<b>2 119 174 506,21</b>	
<b>Liabilities</b>			
Payable on investments purchased		(40 087 738,56)	
Other liabilities		(506 581,59)	
<b>Total liabilities</b>		<b>(40 594 320,15)</b>	
<b>Total net assets</b>		<b>2 078 580 186,06</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	98,94	21 008 669,496

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 983 697 982,69</b>
Management fee	(Note 6)	(1 006 127,48)
Depository fee	(Note 8)	(256 361,33)
Subscription tax	(Note 4)	(106 357,32)
Other charges and taxes	(Notes 5, 8)	(757 350,26)
<b>Total expenses</b>		<b>(2 126 196,39)</b>
<b>Net investment income / (loss)</b>		<b>(2 126 196,39)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(5 326 888,41)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(360 109,02)
<b>Net result of operations for the period</b>		<b>(7 813 193,82)</b>
Subscriptions for the period		7 635 649 495,28
Redemptions for the period		(7 532 954 098,09)
<b>Net assets at the end of the period</b>		<b>2 078 580 186,06</b>

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

## Eurizon Fund - Money Market EUR T1

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 943 454 198,41</b>	<b>1 942 051 429,69</b>	<b>93,43</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 943 454 198,41</b>	<b>1 942 051 429,69</b>	<b>93,43</b>
<b>Ordinary Bonds</b>			<b>206 913,18</b>	<b>202 376,00</b>	<b>0,01</b>
<b>BELGIUM</b>			<b>206 913,18</b>	<b>202 376,00</b>	<b>0,01</b>
<b>Government</b>			<b>206 913,18</b>	<b>202 376,00</b>	<b>0,01</b>
200 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 4.25% 28/09/2021	EUR	206 913,18	202 376,00	0,01
<b>Floating Rate Notes</b>			<b>15 574 328,68</b>	<b>15 569 750,00</b>	<b>0,75</b>
<b>ITALY</b>			<b>15 574 328,68</b>	<b>15 569 750,00</b>	<b>0,75</b>
<b>Government</b>			<b>15 574 328,68</b>	<b>15 569 750,00</b>	<b>0,75</b>
15 500 000,00	CCT FRN 15/06/2022	EUR	15 574 328,68	15 569 750,00	0,75
<b>Zero-Coupon Bonds</b>			<b>1 927 672 956,55</b>	<b>1 926 279 303,69</b>	<b>92,67</b>
<b>ITALY</b>			<b>786 576 158,94</b>	<b>786 165 111,69</b>	<b>37,82</b>
<b>Government</b>			<b>786 576 158,94</b>	<b>786 165 111,69</b>	<b>37,82</b>
221 000 000,00	BOT 0.00% 29/10/2021	EUR	221 512 999,42	221 512 720,00	10,66
151 500 000,00	BOT 0.00% 30/11/2021	EUR	151 880 261,50	151 803 000,00	7,30
148 500 000,00	BOT 0.00% 30/07/2021	EUR	148 815 173,68	148 589 100,00	7,15
90 500 000,00	BOT 0.00% 14/03/2022	EUR	90 859 892,26	90 791 410,00	4,37
65 333 000,00	BOT 0.00% 14/10/2021	EUR	65 446 932,48	65 410 746,27	3,15
31 000 000,00	BOT 0.00% 13/05/2022	EUR	31 145 311,16	31 161 200,00	1,50
22 000 000,00	CTZ 0.00% 30/05/2022	EUR	22 086 572,16	22 092 180,00	1,06
19 167 000,00	BOT 0.00% 30/09/2021	EUR	19 212 948,90	19 191 150,42	0,92
14 000 000,00	BOT 0.00% 14/12/2021	EUR	14 052 907,04	14 042 000,00	0,67
11 000 000,00	BOT 0.00% 14/01/2022	EUR	11 035 580,83	11 039 160,00	0,53
10 500 000,00	BOT 0.00% 31/12/2021	EUR	10 527 579,51	10 532 445,00	0,51
<b>FRANCE</b>			<b>592 181 595,93</b>	<b>591 779 215,00</b>	<b>28,47</b>
<b>Government</b>			<b>592 181 595,93</b>	<b>591 779 215,00</b>	<b>28,47</b>
177 000 000,00	FRANCE TREASURY BILL BTF 0.00% 18/08/2021	EUR	177 230 896,22	177 146 910,00	8,52
159 500 000,00	FRANCE TREASURY BILL BTF 0.00% 15/09/2021	EUR	159 737 044,61	159 712 135,00	7,68
126 000 000,00	FRANCE TREASURY BILL BTF 0.00% 25/08/2021	EUR	126 318 783,84	126 120 960,00	6,07
104 500 000,00	FRANCE TREASURY BILL BTF 0.00% 04/08/2021	EUR	104 633 318,84	104 562 700,00	5,03
24 000 000,00	FRANCE TREASURY BILL BTF 0.00% 22/09/2021	EUR	24 060 299,08	24 035 280,00	1,16
200 000,00	FRANCE TREASURY BILL BTF 0.00% 15/06/2022	EUR	201 253,34	201 230,00	0,01
<b>BELGIUM</b>			<b>287 003 642,37</b>	<b>286 497 736,00</b>	<b>13,78</b>
<b>Government</b>			<b>287 003 642,37</b>	<b>286 497 736,00</b>	<b>13,78</b>
229 500 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 09/09/2021	EUR	230 193 921,23	229 779 990,00	11,06
55 700 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 15/07/2021	EUR	55 804 342,39	55 713 368,00	2,68
500 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.00% 12/05/2022	EUR	503 152,98	502 775,00	0,02
300 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.00% 11/11/2021	EUR	301 007,24	300 705,00	0,01
200 000,00	KINGDOM OF BELGIUM TREASURY BILL 0.00% 10/03/2022	EUR	201 218,53	200 898,00	0,01
<b>NETHERLANDS</b>			<b>206 188 876,04</b>	<b>206 124 836,00</b>	<b>9,92</b>
<b>Government</b>			<b>206 188 876,04</b>	<b>206 124 836,00</b>	<b>9,92</b>
191 000 000,00	DUTCH TREASURY CERTIFICATE 0.00% 29/09/2021	EUR	191 360 092,06	191 307 510,00	9,20
14 000 000,00	DUTCH TREASURY CERTIFICATE 0.00% 30/08/2021	EUR	14 026 896,77	14 015 540,00	0,68
200 000,00	NETHERLANDS GOVERNMENT BOND 0.00% 15/01/2022	EUR	200 729,02	200 712,00	0,01

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

## Eurizon Fund - Money Market EUR T1

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	DUTCH TREASURY CERTIFICATE 0.00% 29/11/2021	EUR	200 564,55	200 538,00	0,01
200 000,00	DUTCH TREASURY CERTIFICATE 0.00% 28/10/2021	EUR	200 464,30	200 432,00	0,01
200 000,00	DUTCH TREASURY CERTIFICATE 0.00% 29/07/2021	EUR	200 129,34	200 104,00	0,01
<b>SPAIN</b>			<b>55 722 683,27</b>	<b>55 712 405,00</b>	<b>2,68</b>
<b>Government</b>			<b>55 722 683,27</b>	<b>55 712 405,00</b>	<b>2,68</b>
49 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 04/03/2022	EUR	49 190 449,24	49 181 790,00	2,37
6 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 06/05/2022	EUR	6 532 234,03	6 530 615,00	0,31
<b>Total Portfolio</b>			<b>1 943 454 198,41</b>	<b>1 942 051 429,69</b>	<b>93,43</b>

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	771 757 017,70	
Banks	(Note 3)	95 509 919,10	
Other interest receivable		3 176 908,75	
<b>Total assets</b>		<b>870 443 845,55</b>	
<b>Liabilities</b>			
Payable on investments purchased		(28 181 884,74)	
Other liabilities		(220 629,49)	
<b>Total liabilities</b>		<b>(28 402 514,23)</b>	
<b>Total net assets</b>		<b>842 041 331,32</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z2 Units	USD	101,54	9 834 126,920

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>618 603 244,22</b>
Net income from investments	(Note 2)	6 943 644,80
<b>Total income</b>		<b>6 943 644,80</b>
Management fee	(Note 6)	(416 533,21)
Depositary fee	(Note 8)	(106 132,65)
Subscription tax	(Note 4)	(43 417,17)
Other charges and taxes	(Notes 5, 8)	(269 913,47)
<b>Total expenses</b>		<b>(835 996,50)</b>
<b>Net investment income / (loss)</b>		<b>6 107 648,30</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(9 294 915,91)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	25 515 922,21
- foreign currencies	(Note 2)	635 447,69
<b>Net result of operations for the period</b>		<b>22 964 102,29</b>
Subscriptions for the period		3 265 158 802,18
Redemptions for the period		(3 064 684 817,37)
<b>Net assets at the end of the period</b>		<b>842 041 331,32</b>

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

## Eurizon Fund - Money Market USD T1

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>764 039 813,05</b>	<b>771 757 017,70</b>	<b>91,66</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>764 039 813,05</b>	<b>771 757 017,70</b>	<b>91,66</b>
<b>Ordinary Bonds</b>			<b>719 590 226,98</b>	<b>726 679 912,54</b>	<b>86,30</b>
<b>UNITED STATES</b>			<b>719 590 226,98</b>	<b>726 679 912,54</b>	<b>86,30</b>
<b>Government</b>			<b>719 590 226,98</b>	<b>726 679 912,54</b>	<b>86,30</b>
86 500 000,00	UNITED STATES TREASURY NOTE 2.875% 15/11/2021	USD	73 286 941,53	73 701 091,69	8,75
83 000 000,00	UNITED STATES TREASURY NOTE 1.50% 30/11/2021	USD	70 630 283,44	70 404 562,69	8,36
82 000 000,00	UNITED STATES TREASURY NOTE 1.50% 30/09/2021	USD	68 883 867,62	69 391 553,73	8,24
75 000 000,00	UNITED STATES TREASURY NOTE 1.375% 31/01/2022	USD	62 193 712,39	63 727 279,78	7,57
62 000 000,00	UNITED STATES TREASURY NOTE 2.125% 30/09/2021	USD	52 593 361,63	52 548 473,50	6,24
60 000 000,00	UNITED STATES TREASURY NOTE 2.75% 15/09/2021	USD	50 773 342,03	50 873 124,66	6,04
58 000 000,00	UNITED STATES TREASURY NOTE 1.125% 31/08/2021	USD	48 493 244,31	48 992 038,57	5,82
53 000 000,00	UNITED STATES TREASURY NOTE 1.50% 31/08/2021	USD	44 320 628,61	44 796 519,33	5,32
50 000 000,00	UNITED STATES TREASURY NOTE 2.875% 15/10/2021	USD	42 223 265,09	42 504 616,65	5,05
44 000 000,00	UNITED STATES TREASURY NOTE 2.00% 15/11/2021	USD	37 405 700,50	37 369 278,96	4,44
40 500 000,00	UNITED STATES TREASURY NOTE 2.00% 31/12/2021	USD	33 663 299,10	34 479 432,93	4,09
30 000 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2022	USD	24 968 686,62	25 599 611,07	3,04
30 000 000,00	UNITED STATES TREASURY NOTE 1.875% 31/01/2022	USD	24 929 242,94	25 563 048,48	3,04
26 500 000,00	UNITED STATES TREASURY NOTE 1.875% 28/02/2022	USD	22 155 724,65	22 612 989,78	2,69
22 000 000,00	UNITED STATES TREASURY NOTE 1.75% 30/11/2021	USD	18 536 088,51	18 681 016,22	2,22
15 500 000,00	UNITED STATES TREASURY NOTE 1.75% 28/02/2022	USD	12 824 713,65	13 216 254,60	1,57
15 000 000,00	UNITED STATES TREASURY NOTE 1.125% 28/02/2022	USD	12 455 763,35	12 737 056,52	1,51
10 000 000,00	UNITED STATES TREASURY NOTE 1.125% 30/09/2021	USD	8 481 282,05	8 454 479,22	1,00
8 000 000,00	UNITED STATES TREASURY NOTE 1.50% 31/01/2022	USD	6 655 167,56	6 802 056,21	0,81
5 000 000,00	UNITED STATES TREASURY NOTE 0.375% 31/03/2022	USD	4 115 911,40	4 225 427,95	0,50
<b>Zero-Coupon Bonds</b>			<b>44 449 586,07</b>	<b>45 077 105,16</b>	<b>5,36</b>
<b>LUXEMBOURG</b>			<b>44 449 586,07</b>	<b>45 077 105,16</b>	<b>5,36</b>
<b>Finance</b>			<b>44 449 586,07</b>	<b>45 077 105,16</b>	<b>5,36</b>
34 000 000,00	INTESA SANPAOLO BANK LUXEMBOURG SA 0.00% 18/10/2021	USD	28 375 267,95	28 644 654,58	3,41
19 500 000,00	INTESA SANPAOLO BANK LUXEMBOURG SA 0.00% 17/09/2021	USD	16 074 318,12	16 432 450,58	1,95
<b>Total Portfolio</b>			<b>764 039 813,05</b>	<b>771 757 017,70</b>	<b>91,66</b>

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	7 037 528 641,95	
Banks	(Note 3)	111 654 452,84	
Other banks and broker accounts	(Notes 2, 3, 9)	119 790 224,46	
Other interest receivable		10 135 556,25	
<b>Total assets</b>		<b>7 279 108 875,50</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(102 348,00)	
Other liabilities		(2 237 402,70)	
<b>Total liabilities</b>		<b>(2 339 750,70)</b>	
<b>Total net assets</b>		<b>7 276 769 124,80</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class A Units	EUR	97,21	8 580 743,578
Class Z Units	EUR	98,23	65 587 829,966

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>7 889 596 226,26</b>
Net income from investments	(Note 2)	15 145 353,36
<b>Total income</b>		<b>15 145 353,36</b>
Management fee	(Note 6)	(5 170 239,60)
Depository fee	(Note 8)	(902 655,06)
Subscription tax	(Note 4)	(526 127,29)
Other charges and taxes	(Notes 5, 8)	(3 491 842,58)
<b>Total expenses</b>		<b>(10 090 864,53)</b>
<b>Net investment income / (loss)</b>		<b>5 054 488,83</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(29 462 219,45)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(15 479 447,18)
- future contracts	(Notes 2, 9)	(102 348,00)
<b>Net result of operations for the period</b>		<b>(39 989 525,80)</b>
Subscriptions for the period		10 217 162 733,43
Redemptions for the period		(10 790 000 309,09)
<b>Net assets at the end of the period</b>		<b>7 276 769 124,80</b>

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

## Eurizon Fund - Bond Short Term EUR T1

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>7 057 896 320,72</b>	<b>7 037 528 641,95</b>	<b>96,71</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>7 057 896 320,72</b>	<b>7 037 528 641,95</b>	<b>96,71</b>
<b>Ordinary Bonds</b>			<b>1 320 028 117,19</b>	<b>1 304 263 965,40</b>	<b>17,92</b>
<b>ITALY</b>			<b>592 529 159,56</b>	<b>590 847 287,40</b>	<b>8,12</b>
<b>Government</b>			<b>569 539 864,86</b>	<b>567 001 631,40</b>	<b>7,79</b>
100 000 000,00	BTP 1.75% 01/07/2024	EUR	105 891 341,27	105 760 000,00	1,45
85 000 000,00	BTP 1.45% 15/11/2024	EUR	89 443 507,77	89 581 500,00	1,23
73 000 000,00	BTP 2.05% 01/08/2027	EUR	82 282 884,55	80 708 800,00	1,11
69 000 000,00	BTP 0.50% 01/02/2026	EUR	70 185 128,47	70 380 000,00	0,97
68 000 000,00	BTP 0.85% 15/01/2027	EUR	71 142 501,34	70 325 600,00	0,97
45 000 000,00	BTP 1.85% 01/07/2025	EUR	48 306 572,73	48 375 000,00	0,66
30 000 000,00	BTP 4.50% 01/05/2023	EUR	32 798 239,83	32 687 400,00	0,45
30 000 000,00	BTP 2.50% 01/12/2024	EUR	32 705 152,71	32 685 000,00	0,45
25 000 000,00	BTP 2.20% 01/06/2027	EUR	28 374 587,17	27 837 500,00	0,38
5 538 445,00	BTP 0.35% 24/10/2024	EUR	5 564 183,25	5 744 475,15	0,08
2 140 420,00	BTP 2.35% 15/09/2024	EUR	2 339 296,21	2 396 628,27	0,03
503 710,00	BTP 0.40% 11/04/2024	EUR	506 469,56	519 727,98	0,01
<b>Finance</b>			<b>22 989 294,70</b>	<b>23 845 656,00</b>	<b>0,33</b>
12 800 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	12 774 784,00	13 747 456,00	0,19
10 000 000,00	INTESA SANPAOLO SPA 1.125% 04/03/2022	EUR	10 214 510,70	10 098 200,00	0,14
<b>SPAIN</b>			<b>434 708 551,87</b>	<b>423 874 150,00</b>	<b>5,82</b>
<b>Government</b>			<b>434 708 551,87</b>	<b>423 874 150,00</b>	<b>5,82</b>
109 000 000,00	SPAIN GOVERNMENT BOND 5.40% 31/01/2023	EUR	125 554 087,41	119 287 420,00	1,64
87 000 000,00	SPAIN GOVERNMENT BOND 0.35% 30/07/2023	EUR	87 954 348,98	88 536 420,00	1,21
55 000 000,00	SPAIN GOVERNMENT BOND 5.85% 31/01/2022	EUR	60 357 277,72	57 072 950,00	0,78
40 000 000,00	SPAIN GOVERNMENT BOND 3.80% 30/04/2024	EUR	45 424 556,26	44 841 600,00	0,61
32 000 000,00	SPAIN GOVERNMENT BOND 2.15% 31/10/2025	EUR	35 597 187,86	35 450 880,00	0,49
23 000 000,00	SPAIN GOVERNMENT BOND 1.60% 30/04/2025	EUR	25 140 425,40	24 751 680,00	0,34
19 000 000,00	SPAIN GOVERNMENT BOND 4.80% 31/01/2024	EUR	22 213 159,24	21 606 800,00	0,30
20 000 000,00	SPAIN GOVERNMENT BOND 0.40% 30/04/2022	EUR	20 195 609,73	20 163 200,00	0,28
12 000 000,00	SPAIN GOVERNMENT BOND 0.45% 31/10/2022	EUR	12 271 899,27	12 163 200,00	0,17
<b>FRANCE</b>			<b>197 792 576,75</b>	<b>197 243 910,00</b>	<b>2,71</b>
<b>Government</b>			<b>164 105 472,89</b>	<b>163 524 530,00</b>	<b>2,25</b>
76 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/11/2024	EUR	82 007 310,09	82 060 240,00	1,13
47 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.00% 25/11/2025	EUR	50 170 622,52	50 091 190,00	0,69
30 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2023	EUR	31 927 540,28	31 373 100,00	0,43
<b>Finance</b>			<b>33 687 103,86</b>	<b>33 719 380,00</b>	<b>0,46</b>
15 000 000,00	HSBC FRANCE SA 0.20% 04/09/2021	EUR	15 077 403,84	15 018 600,00	0,20
10 000 000,00	SOCIETE GENERALE SA 0.25% 18/01/2022	EUR	10 065 503,25	10 040 800,00	0,14
8 400 000,00	BNP PARIBAS SA 1.00% 27/06/2024	EUR	8 544 196,77	8 659 980,00	0,12
<b>BELGIUM</b>			<b>56 097 982,13</b>	<b>55 155 670,00</b>	<b>0,76</b>
<b>Government</b>			<b>40 265 440,54</b>	<b>40 042 570,00</b>	<b>0,55</b>
32 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.20% 22/10/2023	EUR	32 639 776,94	32 635 520,00	0,45
7 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 2.25% 22/06/2023	EUR	7 625 663,60	7 407 050,00	0,10

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

## Eurizon Fund - Bond Short Term EUR T1

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Supranational</b>			<b>15 832 541,59</b>	<b>15 113 100,00</b>	<b>0,21</b>
15 000 000,00	EUROPEAN UNION 2.75% 21/09/2021	EUR	15 832 541,59	15 113 100,00	0,21
<b>NETHERLANDS</b>			<b>20 228 456,42</b>	<b>19 371 148,00</b>	<b>0,27</b>
<b>Finance</b>			<b>20 228 456,42</b>	<b>19 371 148,00</b>	<b>0,27</b>
13 600 000,00	COOPERATIEVE RABOBANK UA 4.75% 06/06/2022	EUR	15 186 433,29	14 265 448,00	0,20
5 000 000,00	RABOBANK NEDERLAND 0.625% 27/02/2024	EUR	5 042 023,13	5 105 700,00	0,07
<b>LUXEMBOURG</b>			<b>18 671 390,46</b>	<b>17 771 800,00</b>	<b>0,24</b>
<b>Supranational</b>			<b>18 671 390,46</b>	<b>17 771 800,00</b>	<b>0,24</b>
17 000 000,00	EIB REG 3.00% 28/09/2022	EUR	18 671 390,46	17 771 800,00	0,24
<b>Floating Rate Notes</b>			<b>94 041 814,95</b>	<b>94 340 525,00</b>	<b>1,30</b>
<b>ITALY</b>			<b>50 294 564,61</b>	<b>50 253 800,00</b>	<b>0,69</b>
<b>Government</b>			<b>35 164 158,12</b>	<b>35 157 500,00</b>	<b>0,48</b>
35 000 000,00	CCT FRN 15/06/2022	EUR	35 164 158,12	35 157 500,00	0,48
<b>Finance</b>			<b>15 130 406,49</b>	<b>15 096 300,00</b>	<b>0,21</b>
15 000 000,00	INTESA SANPAOLO SPA FRN 19/04/2022	EUR	15 130 406,49	15 096 300,00	0,21
<b>FRANCE</b>			<b>36 000 670,73</b>	<b>36 357 003,00</b>	<b>0,50</b>
<b>Finance</b>			<b>36 000 670,73</b>	<b>36 357 003,00</b>	<b>0,50</b>
11 300 000,00	CREDIT AGRICOLE SA FRN 06/03/2023	EUR	11 271 152,30	11 389 609,00	0,15
10 000 000,00	CREDIT AGRICOLE SA FRN 20/04/2022	EUR	10 108 495,40	10 060 100,00	0,14
5 000 000,00	BNP PARIBAS SA FRN 19/01/2023	EUR	4 886 174,30	5 031 900,00	0,07
5 000 000,00	SOCIETE GENERALE SA REG FRN 06/03/2023	EUR	4 869 133,45	5 030 850,00	0,07
4 800 000,00	BNP PARIBAS SA FRN 22/09/2022	EUR	4 865 715,28	4 844 544,00	0,07
<b>NETHERLANDS</b>			<b>7 746 579,61</b>	<b>7 729 722,00</b>	<b>0,11</b>
<b>Finance</b>			<b>7 746 579,61</b>	<b>7 729 722,00</b>	<b>0,11</b>
7 700 000,00	ING BANK NV FRN 08/04/2022	EUR	7 746 579,61	7 729 722,00	0,11
<b>Zero-Coupon Bonds</b>			<b>5 643 826 388,58</b>	<b>5 638 924 151,55</b>	<b>77,49</b>
<b>ITALY</b>			<b>4 413 725 476,80</b>	<b>4 410 973 431,55</b>	<b>60,62</b>
<b>Government</b>			<b>4 413 725 476,80</b>	<b>4 410 973 431,55</b>	<b>60,62</b>
826 000 000,00	BOT 0.00% 29/10/2021	EUR	827 956 922,90	827 916 320,00	11,38
726 667 000,00	BOT 0.00% 30/11/2021	EUR	728 489 469,56	728 120 334,00	10,00
682 000 000,00	BOT 0.00% 31/08/2021	EUR	683 477 854,78	683 023 000,00	9,39
664 500 000,00	BOT 0.00% 30/07/2021	EUR	665 835 756,48	664 898 700,00	9,14
483 333 000,00	BOT 0.00% 30/09/2021	EUR	484 457 862,30	483 941 999,58	6,65
395 000 000,00	BOT 0.00% 31/12/2021	EUR	396 044 941,19	396 220 550,00	5,44
175 000 000,00	BOT 0.00% 14/02/2022	EUR	175 656 314,96	175 490 000,00	2,41
124 000 000,00	BOT 0.00% 13/05/2022	EUR	124 587 795,77	124 644 800,00	1,71
105 000 000,00	BTP 0.00% 01/04/2026	EUR	104 798 254,81	104 527 500,00	1,44
95 837 000,00	BOT 0.00% 13/08/2021	EUR	96 080 241,78	95 914 627,97	1,32
92 000 000,00	BOT 0.00% 14/09/2021	EUR	92 233 507,36	92 154 560,00	1,27
34 000 000,00	BOT 0.00% 14/01/2022	EUR	34 106 554,91	34 121 040,00	0,47
<b>SPAIN</b>			<b>689 126 372,96</b>	<b>688 318 930,00</b>	<b>9,46</b>
<b>Government</b>			<b>689 126 372,96</b>	<b>688 318 930,00</b>	<b>9,46</b>
212 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 04/03/2022	EUR	212 937 562,19	212 786 520,00	2,93
132 000 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2026	EUR	134 558 430,52	133 495 560,00	1,84
100 000 000,00	SPAIN GOVERNMENT BOND 0.00% 31/01/2025	EUR	101 661 304,05	101 349 000,00	1,39
70 000 000,00	SPAIN GOVERNMENT BOND 0.00% 31/05/2024	EUR	70 843 454,08	70 841 400,00	0,97
60 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 11/02/2022	EUR	60 233 828,42	60 208 800,00	0,83

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

## Eurizon Fund - Bond Short Term EUR T1

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
50 000 000,00	SPAIN GOVERNMENT BOND 0.00% 30/04/2023	EUR	49 671 100,06	50 470 000,00	0,69
35 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 10/12/2021	EUR	35 129 514,17	35 092 050,00	0,48
24 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 14/01/2022	EUR	24 091 179,47	24 075 600,00	0,33
<b>FRANCE</b>			<b>326 866 406,54</b>	<b>326 259 550,00</b>	<b>4,48</b>
<b>Government</b>			<b>326 866 406,54</b>	<b>326 259 550,00</b>	<b>4,48</b>
79 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2023	EUR	80 185 483,99	79 845 300,00	1,10
78 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2023	EUR	79 275 603,59	78 873 600,00	1,08
50 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/03/2024	EUR	50 802 540,00	50 840 000,00	0,70
50 000 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2024	EUR	50 804 740,11	50 807 500,00	0,70
35 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/02/2026	EUR	35 568 527,45	35 718 550,00	0,49
30 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 25/05/2022	EUR	30 229 511,40	30 174 600,00	0,41
<b>AUSTRIA</b>			<b>156 375 215,20</b>	<b>155 924 560,00</b>	<b>2,14</b>
<b>Government</b>			<b>156 375 215,20</b>	<b>155 924 560,00</b>	<b>2,14</b>
100 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 15/07/2023	EUR	101 679 075,53	101 296 000,00	1,39
54 000 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.00% 20/04/2023	EUR	54 696 139,67	54 628 560,00	0,75
<b>GERMANY</b>			<b>30 425 791,77</b>	<b>30 275 100,00</b>	<b>0,42</b>
<b>Finance</b>			<b>30 425 791,77</b>	<b>30 275 100,00</b>	<b>0,42</b>
30 000 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/12/2022	EUR	30 425 791,77	30 275 100,00	0,42
<b>LUXEMBOURG</b>			<b>27 307 125,31</b>	<b>27 172 580,00</b>	<b>0,37</b>
<b>Supranational</b>			<b>27 307 125,31</b>	<b>27 172 580,00</b>	<b>0,37</b>
20 000 000,00	EUROPEAN STABILITY MECHANISM TREASURY BILL REG 0.00% 18/10/2022	EUR	20 238 591,90	20 150 600,00	0,28
7 000 000,00	EUROPEAN STABILITY MECHANISM TREASURY BILL REG 0.00% 17/01/2022	EUR	7 068 533,41	7 021 980,00	0,09
<b>Total Portfolio</b>			<b>7 057 896 320,72</b>	<b>7 037 528 641,95</b>	<b>96,71</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(102 348,00)</b>	<b>63 229 310,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(102 348,00)</b>	<b>63 229 310,00</b>
100 000	(201)	Sale	EURO BTP	08/09/2021	EUR	(53 448,00)	30 433 410,00
100 000	(190)	Sale	EURO BUND	08/09/2021	EUR	(48 900,00)	32 795 900,00

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



## Eurizon Fund - Cash EUR

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	3 076 293 611,08	
Banks	(Note 3)	107 530 641,62	
Other banks and broker accounts	(Notes 2, 3, 9)	179 000 000,00	
Other interest receivable		341,56	
Receivable on subscriptions		2 355 189,60	
<b>Total assets</b>		<b>3 365 179 783,86</b>	
<b>Liabilities</b>			
Payable on redemptions		(1 994 571,22)	
Other liabilities		(955 238,51)	
<b>Total liabilities</b>		<b>(2 949 809,73)</b>	
<b>Total net assets</b>		<b>3 362 229 974,13</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class A Units	EUR	112,72	43 037,088
Class R Units	EUR	109,07	457 621,652
Class Z Units	EUR	116,43	28 406 344,450

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>2 871 071 210,43</b>
Management fee	(Note 6)	(1 980 930,49)
Depository fee	(Note 8)	(410 370,53)
Subscription tax	(Note 4)	(164 316,43)
Other charges and taxes	(Notes 5, 8)	(1 676 240,19)
<b>Total expenses</b>		<b>(4 231 857,64)</b>
<b>Net investment income / (loss)</b>		<b>(4 231 857,64)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(6 279 537,04)
Change in unrealised appreciation / (depreciation) on - investments	(Note 2)	(1 756 968,16)
<b>Net result of operations for the period</b>		<b>(12 268 362,84)</b>
Subscriptions for the period		2 208 186 516,09
Redemptions for the period		(1 704 759 389,55)
<b>Net assets at the end of the period</b>		<b>3 362 229 974,13</b>

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

## Eurizon Fund - Cash EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>3 078 631 239,31</b>	<b>3 076 293 611,08</b>	<b>91,50</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>3 078 631 239,31</b>	<b>3 076 293 611,08</b>	<b>91,50</b>
<b>Floating Rate Notes</b>			<b>26 624 936,19</b>	<b>26 619 250,00</b>	<b>0,79</b>
<b>ITALY</b>			<b>26 624 936,19</b>	<b>26 619 250,00</b>	<b>0,79</b>
<b>Government</b>			<b>26 624 936,19</b>	<b>26 619 250,00</b>	<b>0,79</b>
26 500 000,00	CCT FRN 15/06/2022	EUR	26 624 936,19	26 619 250,00	0,79
<b>Zero-Coupon Bonds</b>			<b>3 052 006 303,12</b>	<b>3 049 674 361,08</b>	<b>90,71</b>
<b>ITALY</b>			<b>1 934 824 706,03</b>	<b>1 933 548 796,08</b>	<b>57,51</b>
<b>Government</b>			<b>1 934 824 706,03</b>	<b>1 933 548 796,08</b>	<b>57,51</b>
380 500 000,00	BOT 0.00% 29/10/2021	EUR	381 394 623,35	381 382 760,00	11,34
343 500 000,00	BOT 0.00% 30/07/2021	EUR	344 227 072,33	343 706 100,00	10,22
317 000 000,00	BOT 0.00% 30/11/2021	EUR	317 791 677,84	317 634 000,00	9,45
304 500 000,00	BOT 0.00% 31/08/2021	EUR	305 156 950,86	304 956 750,00	9,07
239 333 000,00	BOT 0.00% 30/09/2021	EUR	239 870 459,26	239 634 559,58	7,13
179 000 000,00	BOT 0.00% 31/12/2021	EUR	179 473 694,08	179 553 110,00	5,34
77 985 000,00	BOT 0.00% 14/07/2021	EUR	78 191 957,26	77 977 201,50	2,32
55 500 000,00	BOT 0.00% 14/10/2021	EUR	55 588 412,82	55 566 045,00	1,65
33 000 000,00	CTZ 0.00% 30/05/2022	EUR	33 129 858,23	33 138 270,00	0,99
<b>SPAIN</b>			<b>1 011 527 454,21</b>	<b>1 010 536 010,00</b>	<b>30,06</b>
<b>Government</b>			<b>1 011 527 454,21</b>	<b>1 010 536 010,00</b>	<b>30,06</b>
214 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 10/12/2021	EUR	215 285 553,71	215 064 135,00	6,40
195 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 13/08/2021	EUR	195 542 468,10	195 136 500,00	5,81
192 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/10/2021	EUR	192 541 735,00	192 311 040,00	5,72
143 500 000,00	SPAIN LETRAS DEL TESORO 0.00% 14/01/2022	EUR	144 011 181,93	143 952 025,00	4,28
136 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 04/03/2022	EUR	136 541 148,88	136 504 560,00	4,06
70 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 10/06/2022	EUR	70 376 369,45	70 364 000,00	2,09
50 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 11/02/2022	EUR	50 193 321,31	50 174 000,00	1,49
7 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/04/2022	EUR	7 035 675,83	7 029 750,00	0,21
<b>FRANCE</b>			<b>84 622 821,18</b>	<b>84 566 695,00</b>	<b>2,51</b>
<b>Government</b>			<b>84 622 821,18</b>	<b>84 566 695,00</b>	<b>2,51</b>
55 000 000,00	FRANCE TREASURY BILL BTF 0.00% 04/08/2021	EUR	55 077 406,98	55 033 000,00	1,64
17 000 000,00	FRANCE TREASURY BILL BTF 0.00% 15/09/2021	EUR	17 023 824,80	17 022 610,00	0,50
9 000 000,00	FRANCE TREASURY BILL BTF 0.00% 18/08/2021	EUR	9 013 515,66	9 007 470,00	0,27
3 000 000,00	FRANCE TREASURY BILL BTF 0.00% 25/08/2021	EUR	3 006 828,47	3 002 880,00	0,09
500 000,00	FRANCE TREASURY BILL BTF 0.00% 22/09/2021	EUR	501 245,27	500 735,00	0,01
<b>BELGIUM</b>			<b>13 017 985,37</b>	<b>13 009 980,00</b>	<b>0,39</b>
<b>Government</b>			<b>13 017 985,37</b>	<b>13 009 980,00</b>	<b>0,39</b>
7 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 09/09/2021	EUR	7 009 111,61	7 008 540,00	0,21
6 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.00% 15/07/2021	EUR	6 008 873,76	6 001 440,00	0,18
<b>NETHERLANDS</b>			<b>8 013 336,33</b>	<b>8 012 880,00</b>	<b>0,24</b>
<b>Government</b>			<b>8 013 336,33</b>	<b>8 012 880,00</b>	<b>0,24</b>
8 000 000,00	DUTCH TREASURY CERTIFICATE 0.00% 29/09/2021	EUR	8 013 336,33	8 012 880,00	0,24
<b>Total Portfolio</b>			<b>3 078 631 239,31</b>	<b>3 076 293 611,08</b>	<b>91,50</b>

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

## Eurizon Fund - Bond Inflation Linked

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	625 504 399,91	
Banks	(Note 3)	1 669 168,41	
Other banks and broker accounts	(Notes 2, 3, 9)	604 520,92	
Option contracts	(Notes 2, 9)	187 127,22	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	113 517,78	
Unrealised profit on future contracts	(Notes 2, 9)	27 010,02	
Unrealised profit on swap contracts	(Notes 2, 9)	546 097,53	
Interest receivable on swap contracts	(Notes 2, 9)	50 557,01	
Other interest receivable		3 070 715,39	
Receivable on subscriptions		1 282 281,87	
<b>Total assets</b>		<b>633 055 396,06</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(400 845,82)	
Unrealised loss on future contracts	(Notes 2, 9)	(363 831,02)	
Unrealised loss on swap contracts	(Notes 2, 9)	(313 681,34)	
Interest payable on swap contracts	(Notes 2, 9)	(35 483,74)	
Payable on redemptions		(323 547,83)	
Other liabilities		(312 528,06)	
<b>Total liabilities</b>		<b>(1 749 917,81)</b>	
<b>Total net assets</b>		<b>631 305 478,25</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	144,84	630 419,267
Class Z Units	EUR	162,09	3 175 703,219
Class ZD Units	EUR	101,07	249 640,862

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>476 740 483,37</b>
Net income from investments	(Note 2)	11 311 308,66
Interest received on swap contracts	(Notes 2, 9)	49 817,42
<b>Total income</b>		<b>11 361 126,08</b>
Management fee	(Note 6)	(876 093,15)
Depository fee	(Note 8)	(69 306,08)
Subscription tax	(Note 4)	(44 231,98)
Interest paid on swap contracts	(Notes 2, 9)	(35 237,39)
Other charges and taxes	(Notes 5, 8)	(388 531,58)
<b>Total expenses</b>		<b>(1 413 400,18)</b>
<b>Net investment income / (loss)</b>		<b>9 947 725,90</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	2 313 112,23
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(4 421 462,56)
- option contracts	(Notes 2, 9)	74 493,75
- forward foreign exchange contracts	(Notes 2, 9)	(287 328,04)
- foreign currencies	(Note 2)	2 816,39
- future contracts	(Notes 2, 9)	(346 261,00)
- swap contracts	(Notes 2, 9)	232 416,19
<b>Net result of operations for the period</b>		<b>7 515 512,86</b>
Subscriptions for the period		240 833 384,10
Redemptions for the period		(93 783 902,08)
<b>Net assets at the end of the period</b>		<b>631 305 478,25</b>

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

## Eurizon Fund - Bond Inflation Linked

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>617 145 280,75</b>	<b>625 504 399,91</b>	<b>99,08</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>612 661 417,96</b>	<b>621 020 256,96</b>	<b>98,37</b>
<b>Ordinary Bonds</b>			<b>597 584 591,31</b>	<b>605 829 359,24</b>	<b>95,96</b>
<b>FRANCE</b>			<b>250 578 482,30</b>	<b>251 173 528,55</b>	<b>39,78</b>
<b>Government</b>			<b>250 578 482,30</b>	<b>251 173 528,55</b>	<b>39,78</b>
26 333 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 3.15% 25/07/2032	EUR	40 448 964,85	40 475 137,65	6,41
30 755 520,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.70% 25/07/2030	EUR	36 933 163,13	37 179 733,02	5,89
18 214 720,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.85% 25/07/2027	EUR	22 498 358,91	22 352 557,94	3,54
20 216 175,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.10% 25/07/2022	EUR	21 318 961,27	20 952 245,93	3,32
12 806 115,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.80% 25/07/2040	EUR	19 720 512,51	20 353 014,69	3,22
18 456 480,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 2.10% 25/07/2023	EUR	20 600 999,46	19 944 256,85	3,16
13 498 322,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 25/07/2047	EUR	16 575 406,52	17 104 668,69	2,71
12 596 280,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2028	EUR	13 841 727,62	13 988 546,83	2,22
11 912 815,20	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2025	EUR	12 614 429,82	12 678 451,83	2,01
10 047 708,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2026	EUR	10 841 937,30	10 931 002,01	1,73
9 053 550,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2036	EUR	10 703 944,67	10 675 312,41	1,69
6 399 797,30	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 25/07/2036	EUR	7 511 346,19	7 646 285,82	1,21
5 555 043,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.25% 25/07/2024	EUR	5 989 972,97	5 936 341,15	0,94
5 124 850,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 01/03/2029	EUR	5 757 049,40	5 789 491,80	0,92
2 888 025,00	FRANCE GOVERNMENT BOND OAT 1.10% 25/07/2022	EUR	3 022 634,80	2 993 177,99	0,47
1 880 525,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.10% 25/07/2031	EUR	2 199 072,88	2 173 303,94	0,34
<b>ITALY</b>			<b>216 792 000,51</b>	<b>223 171 221,37</b>	<b>35,35</b>
<b>Government</b>			<b>216 792 000,51</b>	<b>223 171 221,37</b>	<b>35,35</b>
31 047 621,35	BTP 0.65% 15/05/2026	EUR	33 309 725,81	33 450 707,24	5,30
29 889 140,00	BTP 0.40% 15/05/2030	EUR	32 031 968,46	32 331 082,74	5,12
21 514 883,00	BTP 2.35% 15/09/2035	EUR	27 865 160,72	29 113 939,68	4,61
20 555 420,94	BTP 1.25% 15/09/2032	EUR	22 765 003,86	24 329 396,22	3,85
13 103 477,97	BTP 2.55% 15/09/2041	EUR	17 571 478,02	19 458 664,79	3,08
15 811 040,05	BTP 3.10% 15/09/2026	EUR	19 071 826,26	19 314 766,53	3,06
11 698 720,00	BTP 1.30% 15/05/2028	EUR	12 436 559,90	13 317 822,85	2,11
12 871 744,60	BTP 0.10% 15/05/2022	EUR	12 993 200,63	13 024 918,36	2,06
11 413 357,90	BTP 0.10% 15/05/2023	EUR	11 605 561,59	11 690 930,76	1,85
7 294 920,00	BTP 2.60% 15/09/2023	EUR	8 067 419,32	7 959 487,21	1,26
8 475 296,00	BTP 0.15% 15/05/2051	EUR	7 991 078,18	7 874 397,51	1,25
3 400 000,00	BTP 2.45% 01/09/2050	EUR	3 957 974,00	3 890 620,00	0,62
2 065 211,00	BTP 0.40% 11/04/2024	EUR	2 017 056,86	2 130 884,71	0,34
1 707 497,00	BTP 1.45% 26/11/2022	EUR	1 740 540,72	1 767 788,72	0,28
1 611 392,00	BTP 0.50% 20/04/2023	EUR	1 573 415,96	1 651 644,57	0,26
1 112 291,46	BTP 0.45% 22/05/2023	EUR	1 116 032,04	1 141 555,85	0,18
703 479,00	BTP 0.25% 20/11/2023	EUR	677 998,18	722 613,63	0,12

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

## Eurizon Fund - Bond Inflation Linked

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>84 882 971,23</b>	<b>85 106 012,45</b>	<b>13,48</b>
<b>Government</b>			<b>84 882 971,23</b>	<b>85 106 012,45</b>	<b>13,48</b>
25 361 410,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2023	EUR	26 398 335,56	26 067 471,65	4,13
23 611 060,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2026	EUR	25 914 679,22	25 840 180,17	4,09
16 141 050,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.50% 15/04/2030	EUR	19 267 461,50	19 486 121,20	3,09
9 605 099,07	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2046	EUR	13 302 494,95	13 712 239,43	2,17
<b>SPAIN</b>			<b>45 331 137,27</b>	<b>46 378 596,87</b>	<b>7,35</b>
<b>Government</b>			<b>45 331 137,27</b>	<b>46 378 596,87</b>	<b>7,35</b>
12 490 220,25	SPAIN GOVERNMENT INFLATION LINKED BOND 1.00% 30/11/2030	EUR	14 369 215,28	14 978 771,73	2,38
11 250 840,00	SPAIN GOVERNMENT INFLATION LINKED BOND 0.65% 30/11/2027	EUR	12 482 331,82	12 758 227,54	2,02
9 943 900,25	SPAIN GOVERNMENT INFLATION LINKED BOND 1.80% 30/11/2024	EUR	11 282 235,60	11 179 032,10	1,77
6 274 860,00	SPAIN GOVERNMENT INFLATION LINKED BOND 0.70% 30/11/2033	EUR	7 197 354,57	7 462 565,50	1,18
<b>Zero-Coupon Bonds</b>			<b>15 076 826,65</b>	<b>15 190 897,72</b>	<b>2,41</b>
<b>ITALY</b>			<b>15 076 826,65</b>	<b>15 190 897,72</b>	<b>2,41</b>
<b>Government</b>			<b>15 076 826,65</b>	<b>15 190 897,72</b>	<b>2,41</b>
14 061 740,00	BTP 0.00% 26/05/2025	EUR	15 076 826,65	15 190 897,72	2,41
<b>INVESTMENT FUNDS</b>			<b>4 483 862,79</b>	<b>4 484 142,95</b>	<b>0,71</b>
<b>UCI Units</b>			<b>4 483 862,79</b>	<b>4 484 142,95</b>	<b>0,71</b>
<b>LUXEMBOURG</b>			<b>4 483 862,79</b>	<b>4 484 142,95</b>	<b>0,71</b>
<b>Finance</b>			<b>4 483 862,79</b>	<b>4 484 142,95</b>	<b>0,71</b>
45 321,84	EURIZON FUND - MONEY MARKET -Z-	EUR	4 483 862,79	4 484 142,95	0,71
<b>Total Portfolio</b>			<b>617 145 280,75</b>	<b>625 504 399,91</b>	<b>99,08</b>

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

## Eurizon Fund - Bond Inflation Linked

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(336 821,00)</b>	<b>46 916 746,70</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>27 010,02</b>	<b>10 408 097,35</b>
100 000	(100)	Sale	US 5YR NOTE (CBT)	30/09/2021	USD	27 010,02	10 408 097,35
<b>Unrealised loss on future contracts and commitment</b>						<b>(363 831,02)</b>	<b>36 508 649,35</b>
100 000	(40)	Sale	EURO BUXL	08/09/2021	EUR	(136 000,00)	8 129 600,00
100 000	(70)	Sale	US LONG BOND (CBT)	21/09/2021	USD	(123 851,02)	9 488 569,35
100 000	(56)	Sale	EURO BUND	08/09/2021	EUR	(60 480,00)	9 666 160,00
100 000	(58)	Sale	EURO OAT	08/09/2021	EUR	(43 500,00)	9 224 320,00

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



## Eurizon Fund - Bond Inflation Linked

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>112 633,47</b>	<b>187 127,22</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>112 633,47</b>	<b>187 127,22</b>	—
437	PUT	US 5YR FUT OPTN 123,50 27/08/21	USD	112 633,47	187 127,22	—

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

## Eurizon Fund - Bond Inflation Linked

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(287 328,04)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>113 517,78</b>
17/09/2021	10 423 508,00	USD	13 700 000,00	AUD	113 517,78
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(400 845,82)</b>
17/09/2021	13 700 000,00	AUD	10 537 391,99	USD	(209 399,45)
17/09/2021	117 500 000,00	NOK	11 632 065,97	EUR	(132 467,42)
17/09/2021	100 000 000,00	SEK	9 910 485,13	EUR	(58 978,95)

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

## Eurizon Fund - Bond Inflation Linked

### SWAP CONTRACTS AS AT 30 JUNE 2021

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>50 557,01</b>	<b>(35 483,74)</b>	<b>66 999,16</b>
JP MORGAN AG	CAD	10 000 000,00	15/04/2026	19 175,11	(6 207,05)	(23 592,77)
JP MORGAN AG	EUR	5 000 000,00	11/03/2051	—	(13 765,28)	132 883,50
JP MORGAN AG	EUR	2 500 000,00	19/04/2051	—	(5 010,00)	(9 462,75)
MORGAN STANLEY BANK AG	CAD	11 500 000,00	10/03/2026	31 381,90	(10 501,41)	(32 828,82)
<b>INFLATION SWAP</b>				<b>—</b>	<b>—</b>	<b>165 417,03</b>
CREDIT AGRICOLE CIB	EUR	12 000 000,00	15/04/2031	—	—	149 082,00
JP MORGAN AG	EUR	5 000 000,00	11/03/2051	—	—	(247 797,00)
MORGAN STANLEY BANK AG	USD	10 300 000,00	25/02/2031	—	—	264 132,03

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 144 080 240,62	
Banks	(Note 3)	11 562 665,09	
Other banks and broker accounts	(Notes 2, 3, 9)	74 025 636,24	
Swap premium paid	(Notes 2, 9)	104 747,58	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	15 290,17	
Interest receivable on swap contracts	(Notes 2, 9)	1 944,44	
Other interest receivable		6 813 610,10	
Receivable on subscriptions		518 624,38	
Other assets	(Note 11)	116 724,36	
<b>Total assets</b>		<b>1 237 239 482,98</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(42 101,90)	
Unrealised loss on future contracts	(Notes 2, 9)	(17 630,00)	
Unrealised loss on swap contracts	(Notes 2, 9)	(73 210,20)	
Payable on investments purchased		(3 475 277,61)	
Payable on redemptions		(448 131,29)	
Other liabilities		(513 994,37)	
<b>Total liabilities</b>		<b>(4 570 345,37)</b>	
<b>Total net assets</b>		<b>1 232 669 137,61</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	67,63	816 578,436
Class Z Units	EUR	76,58	14 278 217,391
Class ZD Units	EUR	99,49	844 609,238

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 237 410 511,36</b>
Net income from investments	(Note 2)	8 138 330,99
Interest received on swap contracts	(Notes 2, 9)	45 194,43
Other income	(Note 6)	161 598,54
<b>Total income</b>		<b>8 345 123,96</b>
Management fee	(Note 6)	(1 422 652,80)
Depository fee	(Note 8)	(155 889,99)
Subscription tax	(Note 4)	(65 859,48)
Other charges and taxes	(Notes 5, 8)	(861 817,80)
<b>Total expenses</b>		<b>(2 506 220,07)</b>
<b>Net investment income / (loss)</b>		<b>5 838 903,89</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(3 912 224,37)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 249 001,11
- forward foreign exchange contracts	(Notes 2, 9)	(87 970,46)
- foreign currencies	(Note 2)	4 075,48
- future contracts	(Notes 2, 9)	(31 930,00)
- swap contracts	(Notes 2, 9)	(69 940,34)
<b>Net result of operations for the period</b>		<b>2 989 915,31</b>
Subscriptions for the period		244 351 314,05
Redemptions for the period		(251 744 759,41)
Dividend distributions	(Note 15)	(337 843,70)
<b>Net assets at the end of the period</b>		<b>1 232 669 137,61</b>

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

## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 133 318 765,71</b>	<b>1 144 080 240,62</b>	<b>92,81</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 015 969 316,21</b>	<b>1 024 082 753,55</b>	<b>83,08</b>
<b>Shares</b>			<b>6 109 345,00</b>	<b>6 106 609,00</b>	<b>0,49</b>
<b>SPAIN</b>			<b>4 000 000,00</b>	<b>4 000 120,00</b>	<b>0,32</b>
<b>Industries</b>			<b>4 000 000,00</b>	<b>4 000 120,00</b>	<b>0,32</b>
4 000 000,00	INTL CONSOLIDATED AIRLIN	EUR	4 000 000,00	4 000 120,00	0,32
<b>JAPAN</b>			<b>2 109 345,00</b>	<b>2 106 489,00</b>	<b>0,17</b>
<b>Telecommunication</b>			<b>2 109 345,00</b>	<b>2 106 489,00</b>	<b>0,17</b>
2 100 000,00	NTT FINANCE CORP	EUR	2 109 345,00	2 106 489,00	0,17
<b>Ordinary Bonds</b>			<b>484 513 745,86</b>	<b>492 538 168,74</b>	<b>39,96</b>
<b>FRANCE</b>			<b>104 873 971,00</b>	<b>105 783 424,00</b>	<b>8,58</b>
<b>Finance</b>			<b>50 096 420,00</b>	<b>50 312 868,00</b>	<b>4,08</b>
6 200 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	6 365 483,00	6 355 930,00	0,52
4 300 000,00	BNP PARIBAS SA 1.125% 10/10/2023	EUR	4 339 830,00	4 429 602,00	0,36
3 800 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	3 771 082,00	3 846 740,00	0,31
3 500 000,00	BPCE SA 4.625% 18/07/2023	EUR	3 969 275,00	3 835 650,00	0,31
3 500 000,00	BPCE SA 0.875% 31/01/2024	EUR	3 498 610,00	3 588 270,00	0,29
3 000 000,00	SOCIETE GENERALE SA 4.00% 07/06/2023	EUR	3 392 290,00	3 226 560,00	0,26
2 900 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	3 130 550,00	3 122 749,00	0,25
2 500 000,00	CREDIT MUTUEL ARKEA SA 0.01% 28/01/2026	EUR	2 495 800,00	2 495 325,00	0,20
2 000 000,00	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	1 955 640,00	2 068 820,00	0,17
2 000 000,00	CREDIT AGRICOLE SA 0.75% 05/12/2023	EUR	2 062 850,00	2 051 760,00	0,17
2 000 000,00	CREDIT AGRICOLE SA 0.75% 01/12/2022	EUR	1 988 300,00	2 034 620,00	0,17
2 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.50% 16/11/2022	EUR	1 972 860,00	2 026 020,00	0,17
2 000 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	1 988 040,00	2 025 440,00	0,16
2 000 000,00	SOCIETE GENERALE SA 0.25% 18/01/2022	EUR	1 976 000,00	2 008 160,00	0,16
1 400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 21/05/2024	EUR	1 554 700,00	1 519 868,00	0,12
1 400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 28/11/2023	EUR	1 491 364,00	1 511 160,00	0,12
1 300 000,00	CARREFOUR BANQUE SA 0.107% 14/06/2025	EUR	1 300 000,00	1 302 405,00	0,11
1 100 000,00	BNP PARIBAS SA 2.875% 24/10/2022	EUR	1 149 170,00	1 148 345,00	0,09
1 000 000,00	PSA BANQUE FRANCE SA 0.625% 10/10/2022	EUR	995 010,00	1 011 370,00	0,08
700 000,00	PSA BANQUE FRANCE SA 0.50% 12/04/2022	EUR	699 566,00	704 074,00	0,06
<b>Consumer Retail</b>			<b>21 826 807,00</b>	<b>22 129 997,00</b>	<b>1,80</b>
5 300 000,00	RCI BANQUE SA 0.625% 10/11/2021	EUR	5 310 900,00	5 305 353,00	0,43
2 900 000,00	SODEXO SA 0.75% 27/04/2025	EUR	2 895 041,00	2 984 912,00	0,24
2 400 000,00	ALD SA 0.375% 19/10/2023	EUR	2 398 920,00	2 423 184,00	0,20
2 100 000,00	KERING SA 0.25% 13/05/2023	EUR	2 096 997,00	2 120 664,00	0,17
1 900 000,00	RCI BANQUE SA 0.25% 08/03/2023	EUR	1 893 958,00	1 910 336,00	0,16
1 850 000,00	FAURECIA SE 2.625% 15/06/2025	EUR	1 866 650,00	1 875 160,00	0,15
1 700 000,00	PERNOD RICARD SA 1.125% 07/04/2025	EUR	1 689 018,00	1 775 242,00	0,15
1 700 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 07/04/2025	EUR	1 695 189,00	1 758 378,00	0,14
1 000 000,00	ACCOR SA 3.625% 17/09/2023	EUR	1 083 230,00	1 067 660,00	0,09
900 000,00	ALD SA 0.375% 18/07/2023	EUR	896 904,00	909 108,00	0,07
<b>Computing and IT</b>			<b>13 068 000,00</b>	<b>13 221 072,00</b>	<b>1,07</b>
4 000 000,00	CAPGEMINI SE 2.50% 01/07/2023	EUR	4 181 000,00	4 190 920,00	0,34
4 100 000,00	CAPGEMINI SE 1.25% 15/04/2022	EUR	4 091 554,00	4 145 592,00	0,33

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

## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 900 000,00	WORLDLINE SA 0.50% 30/06/2023	EUR	2 897 593,00	2 937 497,00	0,24
1 900 000,00	CAPGEMINI SE 0.625% 23/06/2025	EUR	1 897 853,00	1 947 063,00	0,16
<b>Industries</b>			<b>7 611 160,00</b>	<b>7 665 244,00</b>	<b>0,62</b>
3 000 000,00	CROWN EUROPEAN HOLDINGS SA 4.00% 15/07/2022	EUR	3 118 500,00	3 088 980,00	0,25
2 000 000,00	CIE DE SAINT-GOBAIN 1.75% 03/04/2023	EUR	1 998 260,00	2 065 360,00	0,17
1 400 000,00	NEXANS SA 3.75% 08/08/2023	EUR	1 478 400,00	1 488 354,00	0,12
1 000 000,00	CROWN EUROPEAN HOLDINGS SA 2.25% 01/02/2023	EUR	1 016 000,00	1 022 550,00	0,08
<b>Multi-Utilities</b>			<b>5 976 990,00</b>	<b>6 048 255,00</b>	<b>0,49</b>
4 500 000,00	ENGIE SA 0.375% 28/02/2023	EUR	4 479 840,00	4 542 435,00	0,37
1 500 000,00	ENGIE SA 0.50% 13/03/2022	EUR	1 497 150,00	1 505 820,00	0,12
<b>Health</b>			<b>3 398 824,00</b>	<b>3 482 628,00</b>	<b>0,28</b>
1 400 000,00	ESSILORLUXOTTICA SA 0.25% 05/01/2024	EUR	1 399 748,00	1 418 872,00	0,11
1 200 000,00	SANOFI 1.00% 01/04/2025	EUR	1 196 676,00	1 253 124,00	0,10
800 000,00	SANOFI REG 0.50% 21/03/2023	EUR	802 400,00	810 632,00	0,07
<b>Telecommunication</b>			<b>2 296 412,00</b>	<b>2 297 608,00</b>	<b>0,19</b>
2 300 000,00	ILIAD SA 0.75% 11/02/2024	EUR	2 296 412,00	2 297 608,00	0,19
<b>Raw materials</b>			<b>599 358,00</b>	<b>625 752,00</b>	<b>0,05</b>
600 000,00	AIR LIQUIDE FINANCE SA 1.00% 02/04/2025	EUR	599 358,00	625 752,00	0,05
<b>NETHERLANDS</b>			<b>75 780 137,00</b>	<b>76 925 179,00</b>	<b>6,24</b>
<b>Consumer Retail</b>			<b>19 854 759,00</b>	<b>20 273 950,00</b>	<b>1,65</b>
6 400 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.25% 09/08/2021	EUR	6 392 000,00	6 404 736,00	0,52
3 100 000,00	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	3 086 329,00	3 255 775,00	0,26
2 800 000,00	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	EUR	2 788 492,00	2 893 240,00	0,24
2 500 000,00	DAIMLER INTERNATIONAL FIANCE BV 0.25% 06/11/2023	EUR	2 492 850,00	2 521 750,00	0,20
2 400 000,00	BMW FINANCE NV 0.125% 13/07/2022	EUR	2 395 128,00	2 413 464,00	0,20
1 900 000,00	WIZZ AIR FINANCE CO BV 1.35% 19/01/2024	EUR	1 900 000,00	1 942 465,00	0,16
800 000,00	UNILEVER NV REG 1.25% 25/03/2025	EUR	799 960,00	842 520,00	0,07
<b>Finance</b>			<b>17 141 641,00</b>	<b>16 853 021,00</b>	<b>1,37</b>
5 000 000,00	RABOBANK NEDERLAND 4.125% 14/09/2022	EUR	5 300 000,00	5 254 750,00	0,43
3 000 000,00	ING GROEP NV 0.75% 09/03/2022	EUR	3 057 640,00	3 024 360,00	0,25
2 400 000,00	ABN AMRO BANK NV 0.50% 17/07/2023	EUR	2 442 408,00	2 440 008,00	0,20
2 000 000,00	ABN AMRO BANK NV 7.125% 06/07/2022	EUR	2 415 960,00	2 144 900,00	0,17
1 700 000,00	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	1 691 211,00	1 709 911,00	0,14
1 200 000,00	VONOVIA FINANCE BV REG 1.625% 07/04/2024	EUR	1 197 972,00	1 251 432,00	0,10
1 000 000,00	ING GROEP NV 1.00% 20/09/2023	EUR	1 036 450,00	1 027 660,00	0,08
<b>Industries</b>			<b>9 683 952,00</b>	<b>9 845 991,00</b>	<b>0,80</b>
3 900 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.125% 05/06/2022	EUR	3 892 863,00	3 919 110,00	0,32
2 500 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.30% 28/02/2024	EUR	2 499 875,00	2 538 325,00	0,21
1 700 000,00	SIGNIFY NV 2.00% 11/05/2024	EUR	1 692 894,00	1 790 780,00	0,14
1 600 000,00	DANFOSS FINANCE I BV 0.125% 28/04/2026	EUR	1 598 320,00	1 597 776,00	0,13
<b>Energy</b>			<b>8 442 285,00</b>	<b>8 661 999,00</b>	<b>0,70</b>
4 900 000,00	SHELL INTERNATIONAL FINANCE BV REG 1.125% 07/04/2024	EUR	4 889 710,00	5 085 514,00	0,41
2 500 000,00	REPSOL INTERNATIONAL FINANCE BV 0.125% 05/10/2024	EUR	2 493 825,00	2 516 225,00	0,20
1 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	1 058 750,00	1 060 260,00	0,09
<b>Basic Goods</b>			<b>6 325 407,00</b>	<b>6 772 960,00</b>	<b>0,55</b>
4 100 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	4 078 557,00	4 382 900,00	0,35
1 250 000,00	HEINEKEN NV 1.625% 30/03/2025	EUR	1 246 850,00	1 330 200,00	0,11
1 000 000,00	LOUIS DREYFUS CO BV 2.375% 27/11/2025	EUR	1 000 000,00	1 059 860,00	0,09

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

## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>5 295 026,00</b>	<b>5 416 136,00</b>	<b>0,44</b>
1 900 000,00	UPJOHN FINANCE BV 1.023% 23/06/2024	EUR	1 900 000,00	1 953 447,00	0,16
1 900 000,00	UPJOHN FINANCE BV 0.816% 23/06/2022	EUR	1 900 000,00	1 917 917,00	0,15
800 000,00	BAYER CAPITAL CORP BV 0.625% 15/12/2022	EUR	798 176,00	809 072,00	0,07
700 000,00	KONINKLIJKE PHILIPS NV 1.375% 30/03/2025	EUR	696 850,00	735 700,00	0,06
<b>Multi-Utilities</b>			<b>5 041 267,00</b>	<b>5 080 582,00</b>	<b>0,41</b>
2 000 000,00	EDP FINANCE BV 2.625% 18/01/2022	EUR	2 065 560,00	2 033 320,00	0,17
1 900 000,00	NATURGY FINANCE BV 1.25% 15/01/2026	EUR	1 888 847,00	2 001 612,00	0,16
1 000 000,00	EDP FINANCE BV 2.375% 23/03/2023	EUR	1 086 860,00	1 045 650,00	0,08
<b>Computing and IT</b>			<b>2 006 000,00</b>	<b>2 015 260,00</b>	<b>0,16</b>
2 000 000,00	ASML HOLDING NV 0.625% 07/07/2022	EUR	2 006 000,00	2 015 260,00	0,16
<b>Telecommunication</b>			<b>1 989 800,00</b>	<b>2 005 280,00</b>	<b>0,16</b>
2 000 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 0.375% 30/10/2021	EUR	1 989 800,00	2 005 280,00	0,16
<b>ITALY</b>			<b>58 400 680,07</b>	<b>58 667 449,50</b>	<b>4,76</b>
<b>Finance</b>			<b>49 287 221,57</b>	<b>49 317 377,50</b>	<b>4,00</b>
10 800 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	12 326 250,58	11 773 512,00	0,96
6 000 000,00	INTESA SANPAOLO SPA 6.625% 13/09/2023	EUR	6 704 220,00	6 790 920,00	0,55
5 100 000,00	INTESA SANPAOLO SPA 1.125% 04/03/2022	EUR	5 081 589,00	5 150 082,00	0,42
4 300 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	4 291 529,00	4 618 286,00	0,37
4 000 000,00	INTESA SANPAOLO SPA 1.70% 13/03/2024	EUR	4 153 600,00	4 160 560,00	0,34
2 800 000,00	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	2 980 600,00	2 936 304,00	0,24
2 500 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.50% 17/07/2023	EUR	2 493 800,00	2 580 700,00	0,21
2 500 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	2 490 975,00	2 507 925,00	0,20
2 100 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	2 093 280,00	2 122 974,00	0,17
2 000 000,00	BANCA MONTE DEI PASCCHI DI SIENA SPA 3.625% 24/09/2024	EUR	2 134 999,99	2 085 760,00	0,17
2 000 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	1 994 520,00	1 997 740,00	0,16
1 000 000,00	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	993 360,00	999 070,00	0,08
800 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	799 728,00	820 392,00	0,07
750 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	748 770,00	773 152,50	0,06
<b>Energy</b>			<b>3 376 472,00</b>	<b>3 594 140,00</b>	<b>0,29</b>
3 400 000,00	ENI SPA 1.25% 18/05/2026	EUR	3 376 472,00	3 594 140,00	0,29
<b>Multi-Utilities</b>			<b>3 474 105,00</b>	<b>3 555 860,00</b>	<b>0,29</b>
2 500 000,00	ITALGAS SPA 0.25% 24/06/2025	EUR	2 480 125,00	2 515 650,00	0,20
1 000 000,00	IREN SPA 2.75% 02/11/2022	EUR	993 980,00	1 040 210,00	0,09
<b>Basic Goods</b>			<b>1 141 731,50</b>	<b>1 168 032,00</b>	<b>0,10</b>
1 150 000,00	ESSELUNGA SPA 0.875% 25/10/2023	EUR	1 141 731,50	1 168 032,00	0,10
<b>Telecommunication</b>			<b>1 121 150,00</b>	<b>1 032 040,00</b>	<b>0,08</b>
1 000 000,00	TELECOM ITALIA SPA 5.25% 10/02/2022	EUR	1 121 150,00	1 032 040,00	0,08
<b>UNITED STATES</b>			<b>45 822 063,13</b>	<b>46 696 110,77</b>	<b>3,79</b>
<b>Energy</b>			<b>9 600 000,00</b>	<b>9 678 624,00</b>	<b>0,79</b>
9 600 000,00	EXXON MOBIL CORP 0.142% 26/06/2024	EUR	9 600 000,00	9 678 624,00	0,79
<b>Finance</b>			<b>7 205 939,00</b>	<b>7 271 784,00</b>	<b>0,59</b>
2 300 000,00	CITIGROUP INC 0.50% 29/01/2022	EUR	2 297 953,00	2 311 362,00	0,19
2 000 000,00	MORGAN STANLEY 1.875% 30/03/2023	EUR	2 061 200,00	2 074 520,00	0,17
1 600 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	1 598 336,00	1 624 352,00	0,13
1 250 000,00	CHUBB INA HOLDINGS INC 0.30% 15/12/2024	EUR	1 248 450,00	1 261 550,00	0,10

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



## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>6 175 043,00</b>	<b>6 253 136,00</b>	<b>0,51</b>
2 800 000,00	INTERNATIONAL BUSINESS MACHINES CORP 0.375% 31/01/2023	EUR	2 787 400,00	2 831 248,00	0,23
2 300 000,00	FIDELITY NATIONAL INFORMATION SERVICES INC 0.125% 03/12/2022	EUR	2 291 559,00	2 311 592,00	0,19
1 100 000,00	FISERV INC 0.375% 01/07/2023	EUR	1 096 084,00	1 110 296,00	0,09
<b>Consumer Retail</b>			<b>5 919 224,63</b>	<b>6 103 723,77</b>	<b>0,50</b>
2 900 000,00	AMERICAN HONDA FINANCE CORP 1.60% 20/04/2022	EUR	2 899 652,00	2 946 835,00	0,24
1 800 000,00	FORD MOTOR CREDIT CO LLC 2.748% 14/06/2024	GBP	1 975 572,63	2 128 368,77	0,17
1 000 000,00	MCDONALD'S CORP 1.00% 15/11/2023	EUR	1 044 000,00	1 028 520,00	0,09
<b>Health</b>			<b>5 039 981,50</b>	<b>5 211 063,00</b>	<b>0,42</b>
2 850 000,00	DANAHER CORP 1.70% 30/03/2024	EUR	2 848 033,50	2 988 909,00	0,24
2 200 000,00	STRYKER CORP 0.25% 03/12/2024	EUR	2 191 948,00	2 222 154,00	0,18
<b>Basic Goods</b>			<b>4 590 067,00</b>	<b>4 669 558,00</b>	<b>0,38</b>
2 900 000,00	PEPSICO INC 0.25% 06/05/2024	EUR	2 896 085,00	2 943 616,00	0,24
1 700 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	1 693 982,00	1 725 942,00	0,14
<b>Government</b>			<b>2 399 064,00</b>	<b>2 574 168,00</b>	<b>0,21</b>
2 400 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	2 399 064,00	2 574 168,00	0,21
<b>Industries</b>			<b>1 994 860,00</b>	<b>2 009 880,00</b>	<b>0,16</b>
2 000 000,00	GENERAL ELECTRIC CO 0.375% 17/05/2022	EUR	1 994 860,00	2 009 880,00	0,16
<b>Telecommunication</b>			<b>1 899 544,00</b>	<b>1 906 004,00</b>	<b>0,15</b>
1 900 000,00	BOOKING HOLDINGS INC 0.10% 08/03/2025	EUR	1 899 544,00	1 906 004,00	0,15
<b>Multi-Utilities</b>			<b>998 340,00</b>	<b>1 018 170,00</b>	<b>0,08</b>
1 000 000,00	NATIONAL GRID NORTH AMERICA INC 0.75% 08/08/2023	EUR	998 340,00	1 018 170,00	0,08
<b>GERMANY</b>			<b>41 418 137,80</b>	<b>42 547 768,40</b>	<b>3,45</b>
<b>Health</b>			<b>14 787 189,00</b>	<b>14 882 814,00</b>	<b>1,21</b>
3 900 000,00	BAYER AG 0.05% 12/01/2025	EUR	3 905 772,00	3 892 863,00	0,32
3 700 000,00	MERCK FINANCIAL SERVICES GMBH 0.005% 15/12/2023	EUR	3 707 733,00	3 720 165,00	0,30
3 300 000,00	BAYER AG 0.375% 06/07/2024	EUR	3 285 150,00	3 336 597,00	0,27
2 400 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 0.25% 29/11/2023	EUR	2 397 624,00	2 419 104,00	0,20
1 500 000,00	MERCK FINANCIAL SERVICES GMBH 0.125% 16/07/2025	EUR	1 490 910,00	1 514 085,00	0,12
<b>Consumer Retail</b>			<b>10 643 966,00</b>	<b>11 282 161,50</b>	<b>0,92</b>
4 850 000,00	DAIMLER AG 1.625% 22/08/2023	EUR	4 862 680,00	5 038 131,50	0,41
3 200 000,00	DAIMLER AG 2.625% 07/04/2025	EUR	3 187 136,00	3 523 936,00	0,29
2 600 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 2.50% 06/04/2023	EUR	2 594 150,00	2 720 094,00	0,22
<b>Finance</b>			<b>7 515 523,00</b>	<b>7 797 154,00</b>	<b>0,63</b>
5 000 000,00	COMMERZBANK AG 0.50% 13/09/2023	EUR	4 825 000,00	5 062 000,00	0,41
2 700 000,00	SANTANDER CONSUMER BANK AG 0.75% 17/10/2022	EUR	2 690 523,00	2 735 154,00	0,22
<b>Raw materials</b>			<b>4 400 000,00</b>	<b>4 430 712,00</b>	<b>0,36</b>
4 400 000,00	BASF SE 0.101% 05/06/2023	EUR	4 400 000,00	4 430 712,00	0,36
<b>Computing and IT</b>			<b>1 896 808,00</b>	<b>1 932 528,00</b>	<b>0,16</b>
1 900 000,00	INFINEON TECHNOLOGIES AG 0.75% 24/06/2023	EUR	1 896 808,00	1 932 528,00	0,16
<b>Industries</b>			<b>1 093 477,00</b>	<b>1 145 639,00</b>	<b>0,09</b>
1 100 000,00	KION GROUP AG 1.625% 24/09/2025	EUR	1 093 477,00	1 145 639,00	0,09
<b>Multi-Utilities</b>			<b>1 048 500,00</b>	<b>1 027 340,00</b>	<b>0,08</b>
1 000 000,00	E.ON SE 0.875% 22/05/2024	EUR	1 048 500,00	1 027 340,00	0,08

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

## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Government</b>			<b>32 674,80</b>	<b>49 419,90</b>	<b>0,00</b>
30 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2034	EUR	32 674,80	49 419,90	0,00
<b>UNITED KINGDOM</b>			<b>26 102 467,43</b>	<b>27 049 168,29</b>	<b>2,19</b>
<b>Finance</b>			<b>7 046 817,00</b>	<b>7 244 618,00</b>	<b>0,59</b>
2 500 000,00	ROYAL BANK OF SCOTLAND PLC 2.75% 02/04/2025	EUR	2 490 575,00	2 755 850,00	0,22
2 000 000,00	BARCLAYS PLC 1.50% 01/04/2022	EUR	2 004 400,00	2 027 940,00	0,17
1 400 000,00	LLOYDS BANK CORPORATE MARKETS PLC 0.25% 04/10/2022	EUR	1 398 082,00	1 410 948,00	0,11
1 000 000,00	BARCLAYS BANK PLC 6.625% 30/03/2022	EUR	1 153 760,00	1 049 880,00	0,09
<b>Energy</b>			<b>6 300 000,00</b>	<b>6 655 824,00</b>	<b>0,54</b>
6 300 000,00	BP CAPITAL MARKETS PLC 1.876% 07/04/2024	EUR	6 300 000,00	6 655 824,00	0,54
<b>Multi-Utilities</b>			<b>6 091 540,00</b>	<b>6 317 187,00</b>	<b>0,51</b>
4 500 000,00	SSE PLC 1.25% 16/04/2025	EUR	4 482 900,00	4 703 715,00	0,38
1 600 000,00	STATE GRID EUROPE DEVELOPMENT 2014 PLC 1.50% 26/01/2022	EUR	1 608 640,00	1 613 472,00	0,13
<b>Health</b>			<b>3 296 832,00</b>	<b>3 328 215,00</b>	<b>0,27</b>
3 300 000,00	GLAXOSMITHKLINE CAPITAL PLC 0.125% 12/05/2023	EUR	3 296 832,00	3 328 215,00	0,27
<b>Basic Goods</b>			<b>2 255 471,96</b>	<b>2 291 961,19</b>	<b>0,18</b>
1 100 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	1 255 471,96	1 284 191,19	0,10
1 000 000,00	BAT INTERNATIONAL FINANCE PLC 1.00% 23/05/2022	EUR	1 000 000,00	1 007 770,00	0,08
<b>Consumer Retail</b>			<b>1 111 806,47</b>	<b>1 211 363,10</b>	<b>0,10</b>
1 000 000,00	MARKS & SPENCER PLC 3.75% 19/05/2026	GBP	1 111 806,47	1 211 363,10	0,10
<b>SPAIN</b>			<b>26 420 336,00</b>	<b>26 761 867,00</b>	<b>2,17</b>
<b>Finance</b>			<b>21 473 076,00</b>	<b>21 747 534,00</b>	<b>1,76</b>
5 400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	5 335 780,00	5 471 712,00	0,44
4 800 000,00	BANCO SANTANDER SA 1.375% 09/02/2022	EUR	4 873 488,00	4 853 328,00	0,39
3 200 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	3 190 592,00	3 233 984,00	0,26
2 000 000,00	BANCO DE SABADELL SA 0.875% 05/03/2023	EUR	1 985 080,00	2 029 300,00	0,17
1 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	1 790 784,00	1 854 432,00	0,15
1 400 000,00	CRITERIA CAIXA SAU 1.50% 10/05/2023	EUR	1 420 048,00	1 440 992,00	0,12
1 000 000,00	BANCO SANTANDER SA 1.375% 14/12/2022	EUR	1 048 190,00	1 024 460,00	0,08
1 000 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	1 003 370,00	1 016 030,00	0,08
800 000,00	SANTANDER CONSUMER FINANCE SA 1.00% 27/02/2024	EUR	825 744,00	823 296,00	0,07
<b>Industries</b>			<b>1 885 484,00</b>	<b>1 885 693,00</b>	<b>0,15</b>
1 900 000,00	CELLNEX FINANCE CO SA 0.75% 15/11/2026	EUR	1 885 484,00	1 885 693,00	0,15
<b>Telecommunication</b>			<b>1 263 720,00</b>	<b>1 260 024,00</b>	<b>0,10</b>
1 200 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	1 263 720,00	1 260 024,00	0,10
<b>Consumer Retail</b>			<b>900 000,00</b>	<b>935 289,00</b>	<b>0,08</b>
900 000,00	EL CORTE INGLES SA 3.625% 15/03/2024	EUR	900 000,00	935 289,00	0,08
<b>Multi-Utilities</b>			<b>898 056,00</b>	<b>933 327,00</b>	<b>0,08</b>
900 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	898 056,00	933 327,00	0,08
<b>LUXEMBOURG</b>			<b>21 983 783,00</b>	<b>22 287 272,50</b>	<b>1,81</b>
<b>Finance</b>			<b>6 244 352,00</b>	<b>6 176 162,00</b>	<b>0,50</b>
3 700 000,00	ADLER GROUP SA 1.875% 14/01/2026	EUR	3 656 562,00	3 630 662,00	0,29
2 500 000,00	LOGICOR FINANCING SARL 1.50% 14/11/2022	EUR	2 587 790,00	2 545 500,00	0,21

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

## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>5 258 916,00</b>	<b>5 503 489,50</b>	<b>0,45</b>
2 850 000,00	JOHN DEERE CASH MANAGEMENT SA REG 1.375% 02/04/2024	EUR	2 850 000,00	2 977 651,50	0,24
1 400 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.375% 09/04/2025	EUR	1 396 346,00	1 519 098,00	0,13
1 000 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 0.50% 09/08/2022	EUR	1 012 570,00	1 006 740,00	0,08
<b>Telecommunication</b>			<b>3 291 387,00</b>	<b>3 328 908,00</b>	<b>0,27</b>
3 300 000,00	CK HUTCHISON GROUP TELECOM FINANCE SA 0.375% 17/10/2023	EUR	3 291 387,00	3 328 908,00	0,27
<b>Multi-Utilities</b>			<b>2 500 000,00</b>	<b>2 539 850,00</b>	<b>0,21</b>
2 500 000,00	CONTOURGLOBAL POWER HOLDINGS SA 2.75% 01/01/2026	EUR	2 500 000,00	2 539 850,00	0,21
<b>Consumer Retail</b>			<b>2 389 128,00</b>	<b>2 407 008,00</b>	<b>0,19</b>
2 400 000,00	TRATON FINANCE LUXEMBOURG SA 0.125% 24/03/2025	EUR	2 389 128,00	2 407 008,00	0,19
<b>Health</b>			<b>2 300 000,00</b>	<b>2 331 855,00</b>	<b>0,19</b>
2 300 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	2 300 000,00	2 331 855,00	0,19
<b>SWEDEN</b>			<b>21 029 452,10</b>	<b>21 582 268,03</b>	<b>1,75</b>
<b>Finance</b>			<b>9 965 368,00</b>	<b>10 261 748,00</b>	<b>0,83</b>
4 800 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.25% 19/05/2023	EUR	4 785 696,00	4 852 896,00	0,39
3 200 000,00	SVENSKA HANDELSBANKEN AB 1.00% 15/04/2025	EUR	3 180 352,00	3 344 512,00	0,27
2 000 000,00	SWEDBANK AB 0.75% 05/05/2025	EUR	1 999 320,00	2 064 340,00	0,17
<b>Consumer Retail</b>			<b>9 963 413,10</b>	<b>10 217 033,03</b>	<b>0,83</b>
3 600 000,00	ESSITY AB 0.625% 28/03/2022	EUR	3 585 888,00	3 616 380,00	0,29
1 700 000,00	SCANIA CV AB 2.25% 03/06/2025	EUR	1 692 537,00	1 839 961,00	0,15
1 473 000,00	VOLVO CAR AB 2.125% 02/04/2024	EUR	1 490 234,10	1 537 974,03	0,13
1 400 000,00	VOLVO TREASURY AB 0.10% 24/05/2022	EUR	1 399 790,00	1 405 558,00	0,11
1 000 000,00	VOLVO TREASURY AB 0.125% 17/09/2024	EUR	996 580,00	1 007 440,00	0,08
800 000,00	SCANIA CV AB 0.50% 06/10/2023	EUR	798 384,00	809 720,00	0,07
<b>Multi-Utilities</b>			<b>1 100 671,00</b>	<b>1 103 487,00</b>	<b>0,09</b>
1 100 000,00	VATTENFALL AB 0.05% 15/10/2025	EUR	1 100 671,00	1 103 487,00	0,09
<b>IRELAND</b>			<b>14 650 223,00</b>	<b>14 873 150,50</b>	<b>1,21</b>
<b>Finance</b>			<b>5 646 305,00</b>	<b>5 663 015,00</b>	<b>0,46</b>
3 000 000,00	BANK OF IRELAND GROUP PLC 1.375% 29/08/2023	EUR	3 067 450,00	3 094 140,00	0,25
2 500 000,00	AIB GROUP PLC 1.50% 29/03/2023	EUR	2 578 855,00	2 568 875,00	0,21
<b>Computing and IT</b>			<b>3 388 406,00</b>	<b>3 553 102,00</b>	<b>0,29</b>
3 400 000,00	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	3 388 406,00	3 553 102,00	0,29
<b>Health</b>			<b>2 865 282,00</b>	<b>2 861 428,50</b>	<b>0,23</b>
2 850 000,00	FRESENIUS FINANCE IRELAND PLC 0.875% 31/01/2022	EUR	2 865 282,00	2 861 428,50	0,23
<b>Consumer Retail</b>			<b>1 691 330,00</b>	<b>1 708 415,00</b>	<b>0,14</b>
1 700 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	1 691 330,00	1 708 415,00	0,14
<b>Raw materials</b>			<b>1 058 900,00</b>	<b>1 087 190,00</b>	<b>0,09</b>
1 000 000,00	SMURFIT KAPPA ACQUISITIONS ULC 2.75% 01/02/2025	EUR	1 058 900,00	1 087 190,00	0,09
<b>SWITZERLAND</b>			<b>7 218 033,33</b>	<b>7 832 104,75</b>	<b>0,64</b>
<b>Finance</b>			<b>7 218 033,33</b>	<b>7 832 104,75</b>	<b>0,64</b>
5 500 000,00	UBS AG 0.75% 21/04/2023	EUR	5 488 450,00	5 602 245,00	0,46
2 400 000,00	UBS AG 5.125% 15/05/2024	USD	1 729 583,33	2 229 859,75	0,18

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## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>JAPAN</b>			<b>7 636 650,00</b>	<b>7 642 232,00</b>	<b>0,62</b>
<b>Basic Goods</b>			<b>4 701 140,00</b>	<b>4 723 653,00</b>	<b>0,38</b>
2 800 000,00	ASAHI GROUP HOLDINGS LTD 0.155% 23/10/2024	EUR	2 800 000,00	2 818 732,00	0,23
1 900 000,00	ASAHI GROUP HOLDINGS LTD 0.01% 19/04/2024	EUR	1 901 140,00	1 904 921,00	0,15
<b>Consumer Retail</b>			<b>1 900 000,00</b>	<b>1 899 829,00</b>	<b>0,16</b>
1 900 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	1 900 000,00	1 899 829,00	0,16
<b>Health</b>			<b>1 035 510,00</b>	<b>1 018 750,00</b>	<b>0,08</b>
1 000 000,00	TAKEDA PHARMACEUTICAL CO LTD 1.125% 21/11/2022	EUR	1 035 510,00	1 018 750,00	0,08
<b>GUERNSEY</b>			<b>5 061 444,00</b>	<b>5 154 927,00</b>	<b>0,42</b>
<b>Finance</b>			<b>5 061 444,00</b>	<b>5 154 927,00</b>	<b>0,42</b>
5 100 000,00	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	5 061 444,00	5 154 927,00	0,42
<b>FINLAND</b>			<b>4 827 223,00</b>	<b>5 023 065,00</b>	<b>0,41</b>
<b>Telecommunication</b>			<b>3 331 573,00</b>	<b>3 487 155,00</b>	<b>0,28</b>
2 300 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	2 291 973,00	2 444 555,00	0,20
1 000 000,00	NOKIA OYJ 2.00% 15/03/2024	EUR	1 039 600,00	1 042 600,00	0,08
<b>Industries</b>			<b>1 495 650,00</b>	<b>1 535 910,00</b>	<b>0,13</b>
1 500 000,00	CRH FINLAND SERVICES OYJ REG 0.875% 05/11/2023	EUR	1 495 650,00	1 535 910,00	0,13
<b>NORWAY</b>			<b>4 690 271,00</b>	<b>4 738 258,00</b>	<b>0,38</b>
<b>Finance</b>			<b>4 690 271,00</b>	<b>4 738 258,00</b>	<b>0,38</b>
4 700 000,00	DNB BANK ASA 0.05% 14/11/2023	EUR	4 690 271,00	4 738 258,00	0,38
<b>AUSTRALIA</b>			<b>3 700 000,00</b>	<b>3 761 753,00</b>	<b>0,31</b>
<b>Consumer Retail</b>			<b>3 700 000,00</b>	<b>3 761 753,00</b>	<b>0,31</b>
3 700 000,00	TOYOTA FINANCE AUSTRALIA LTD 1.584% 21/04/2022	EUR	3 700 000,00	3 761 753,00	0,31
<b>CANADA</b>			<b>3 287 504,00</b>	<b>3 343 901,00</b>	<b>0,27</b>
<b>Finance</b>			<b>3 287 504,00</b>	<b>3 343 901,00</b>	<b>0,27</b>
2 200 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	2 193 268,00	2 231 636,00	0,18
1 100 000,00	ROYAL BANK OF CANADA 0.25% 02/05/2024	EUR	1 094 236,00	1 112 265,00	0,09
<b>DENMARK</b>			<b>2 932 263,00</b>	<b>2 929 327,00</b>	<b>0,24</b>
<b>Finance</b>			<b>2 932 263,00</b>	<b>2 929 327,00</b>	<b>0,24</b>
1 900 000,00	NYKREDIT REALKREDIT A/S 0.25% 20/01/2023	EUR	1 895 953,00	1 914 117,00	0,16
1 000 000,00	DANSKE BANK A/S 1.375% 24/05/2022	EUR	1 036 310,00	1 015 210,00	0,08
<b>SOUTH KOREA</b>			<b>2 798 518,00</b>	<b>2 863 124,00</b>	<b>0,23</b>
<b>Government</b>			<b>1 500 000,00</b>	<b>1 554 180,00</b>	<b>0,12</b>
1 500 000,00	EXPORT-IMPORT BANK OF KOREA 0.829% 27/04/2025	EUR	1 500 000,00	1 554 180,00	0,12
<b>Raw materials</b>			<b>1 298 518,00</b>	<b>1 308 944,00</b>	<b>0,11</b>
1 300 000,00	POSCO 0.50% 17/01/2024	EUR	1 298 518,00	1 308 944,00	0,11
<b>AUSTRIA</b>			<b>2 482 725,00</b>	<b>2 612 475,00</b>	<b>0,21</b>
<b>Energy</b>			<b>2 482 725,00</b>	<b>2 612 475,00</b>	<b>0,21</b>
2 500 000,00	OMV AG 1.50% 09/04/2024	EUR	2 482 725,00	2 612 475,00	0,21
<b>BELGIUM</b>			<b>2 399 064,00</b>	<b>2 430 864,00</b>	<b>0,20</b>
<b>Finance</b>			<b>2 399 064,00</b>	<b>2 430 864,00</b>	<b>0,20</b>
2 400 000,00	BELFIUS BANK SA 0.75% 12/09/2022	EUR	2 399 064,00	2 430 864,00	0,20

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## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTUGAL</b>			<b>998 800,00</b>	<b>1 032 480,00</b>	<b>0,08</b>
<b>Finance</b>			<b>998 800,00</b>	<b>1 032 480,00</b>	<b>0,08</b>
1 000 000,00	CAIXA GERAL DE DEPOSITOS SA 1.25% 25/11/2024	EUR	998 800,00	1 032 480,00	0,08
<b>Floating Rate Notes</b>			<b>407 614 341,35</b>	<b>407 265 534,81</b>	<b>33,04</b>
<b>FRANCE</b>			<b>88 440 392,91</b>	<b>88 294 479,60</b>	<b>7,16</b>
<b>Finance</b>			<b>33 385 155,41</b>	<b>33 383 471,35</b>	<b>2,71</b>
5 000 000,00	BPCE SA FRN 09/03/2022	EUR	5 054 300,00	5 033 750,00	0,41
5 000 000,00	SOCIETE GENERALE SA REG FRN 06/03/2023	EUR	4 795 300,00	5 030 850,00	0,41
3 100 000,00	BPCE SA FRN 30/11/2027	EUR	3 315 345,00	3 218 358,00	0,26
2 700 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	2 687 715,00	2 697 813,00	0,22
2 600 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	2 598 492,00	2 683 174,00	0,22
2 300 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	2 286 913,00	2 371 921,00	0,19
2 200 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	2 197 096,00	2 205 830,00	0,18
2 000 000,00	BNP PARIBAS SA FRN 29/12/2049	EUR	2 247 200,00	2 102 500,00	0,17
1 900 000,00	SOCIETE GENERALE SA FRN 16/09/2026	EUR	1 968 780,00	1 910 184,00	0,16
1 400 000,00	AXA SA FRN 04/07/2043	EUR	1 622 880,00	1 540 350,00	0,12
1 400 000,00	CARREFOUR BANQUE SA FRN 12/09/2023	EUR	1 400 000,00	1 409 268,00	0,11
1 300 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	1 196 117,57	1 201 088,03	0,10
1 000 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	1 073 500,00	1 033 070,00	0,08
1 000 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	941 516,84	945 315,32	0,08
<b>Multi-Utilities</b>			<b>26 299 100,00</b>	<b>26 374 392,00</b>	<b>2,14</b>
8 400 000,00	SUEZ FRN 29/12/2049	EUR	8 715 100,00	8 484 588,00	0,69
8 300 000,00	ENGIE SA FRN 31/12/2099	EUR	8 272 050,00	8 445 416,00	0,68
4 700 000,00	ENGIE SA FRN 31/12/2099	EUR	4 763 450,00	4 799 828,00	0,39
3 500 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	3 500 000,00	3 591 560,00	0,29
1 000 000,00	SUEZ FRN 31/12/2099	EUR	1 048 500,00	1 053 000,00	0,09
<b>Energy</b>			<b>14 533 912,50</b>	<b>14 408 996,25</b>	<b>1,17</b>
4 955 000,00	TOTAL SA FRN 29/12/2049	EUR	5 168 312,50	5 156 916,25	0,42
5 000 000,00	TOTAL SA FRN 31/12/2099	EUR	5 064 900,00	5 123 600,00	0,42
4 000 000,00	TOTAL SA FRN 29/12/2049	EUR	4 300 700,00	4 128 480,00	0,33
<b>Raw materials</b>			<b>6 702 000,00</b>	<b>6 688 440,00</b>	<b>0,54</b>
3 000 000,00	SOLVAY FINANCE SA FRN 29/12/2049	EUR	3 385 500,00	3 378 750,00	0,27
3 000 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	3 316 500,00	3 309 690,00	0,27
<b>Telecommunication</b>			<b>4 020 225,00</b>	<b>3 928 855,00</b>	<b>0,32</b>
3 500 000,00	ORANGE SA FRN 29/12/2049	EUR	4 020 225,00	3 928 855,00	0,32
<b>Consumer Retail</b>			<b>3 500 000,00</b>	<b>3 510 325,00</b>	<b>0,28</b>
3 500 000,00	RCI BANQUE SA FRN 14/03/2022	EUR	3 500 000,00	3 510 325,00	0,28
<b>GERMANY</b>			<b>57 167 833,57</b>	<b>56 542 360,53</b>	<b>4,59</b>
<b>Raw materials</b>			<b>23 673 014,00</b>	<b>23 432 922,00</b>	<b>1,90</b>
12 400 000,00	EVONIK INDUSTRIES AG FRN 07/07/2077	EUR	12 744 710,00	12 602 120,00	1,02
10 145 000,00	LANXESS AG FRN 06/12/2076	EUR	10 928 304,00	10 830 802,00	0,88
<b>Finance</b>			<b>17 161 496,07</b>	<b>16 728 550,03</b>	<b>1,36</b>
5 500 000,00	ALLIANZ SE FRN 17/10/2042	EUR	6 396 065,00	5 896 660,00	0,48
3 800 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	3 782 406,00	3 879 002,00	0,31
3 600 000,00	ALLIANZ SE FRN 31/12/2099	USD	3 076 445,07	3 142 432,03	0,26
2 000 000,00	ALLIANZ SE FRN 31/12/2049	EUR	2 310 580,00	2 203 400,00	0,18
1 600 000,00	DEUTSCHE BANK AG FRN 16/05/2022	EUR	1 596 000,00	1 607 056,00	0,13
<b>Multi-Utilities</b>			<b>9 183 458,50</b>	<b>9 201 703,50</b>	<b>0,75</b>
7 350 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/04/2077	EUR	7 483 458,50	7 491 928,50	0,61
1 700 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	1 700 000,00	1 709 775,00	0,14

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## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>3 589 500,00</b>	<b>3 626 875,00</b>	<b>0,29</b>
3 500 000,00	BERTELSMANN SE & CO KGAA FRN 23/04/2075	EUR	3 589 500,00	3 626 875,00	0,29
<b>Health</b>			<b>3 560 365,00</b>	<b>3 552 310,00</b>	<b>0,29</b>
3 000 000,00	BAYER AG FRN 02/04/2075	EUR	3 063 500,00	3 045 330,00	0,25
500 000,00	BAYER AG FRN 12/11/2079	EUR	496 865,00	506 980,00	0,04
<b>NETHERLANDS</b>			<b>50 697 062,00</b>	<b>51 312 885,00</b>	<b>4,16</b>
<b>Multi-Utilities</b>			<b>14 160 050,00</b>	<b>14 273 825,00</b>	<b>1,16</b>
5 500 000,00	NATURGY FINANCE BV FRN 29/11/2049	EUR	5 847 900,00	5 776 540,00	0,47
4 400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	4 409 000,00	4 538 160,00	0,37
2 500 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	2 603 150,00	2 625 000,00	0,21
1 300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 300 000,00	1 334 125,00	0,11
<b>Consumer Retail</b>			<b>13 873 044,00</b>	<b>14 164 424,00</b>	<b>1,15</b>
9 200 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	9 364 189,00	9 471 124,00	0,77
3 046 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/12/2049	EUR	2 902 355,00	3 091 690,00	0,25
1 500 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 606 500,00	1 601 610,00	0,13
<b>Telecommunication</b>			<b>13 753 758,00</b>	<b>13 964 190,00</b>	<b>1,13</b>
7 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	7 051 200,00	7 232 190,00	0,59
4 400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	4 516 000,00	4 499 000,00	0,36
2 200 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	2 186 558,00	2 233 000,00	0,18
<b>Energy</b>			<b>4 381 100,00</b>	<b>4 368 160,00</b>	<b>0,35</b>
4 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	4 381 100,00	4 368 160,00	0,35
<b>Finance</b>			<b>3 129 110,00</b>	<b>3 070 452,00</b>	<b>0,25</b>
1 900 000,00	ING GROEP NV FRN 26/09/2029	EUR	1 968 020,00	1 970 452,00	0,16
1 000 000,00	ACHMEA BV FRN 04/04/2043	EUR	1 161 090,00	1 100 000,00	0,09
<b>Basic Goods</b>			<b>1 400 000,00</b>	<b>1 471 834,00</b>	<b>0,12</b>
1 400 000,00	JT INTERNATIONAL FINANCIAL SERVICES BV FRN 07/04/2081	EUR	1 400 000,00	1 471 834,00	0,12
<b>UNITED STATES</b>			<b>35 527 857,00</b>	<b>35 586 993,00</b>	<b>2,89</b>
<b>Finance</b>			<b>35 527 857,00</b>	<b>35 586 993,00</b>	<b>2,89</b>
6 900 000,00	GOLDMAN SACHS GROUP INC FRN 27/07/2021	EUR	6 900 000,00	6 904 761,00	0,56
6 700 000,00	GOLDMAN SACHS GROUP INC FRN 19/03/2026	EUR	6 795 006,00	6 819 997,00	0,55
6 700 000,00	MORGAN STANLEY FRN 08/11/2022	EUR	6 700 000,00	6 714 807,00	0,55
5 400 000,00	GOLDMAN SACHS GROUP INC FRN 09/09/2022	EUR	5 400 000,00	5 404 698,00	0,44
4 500 000,00	GOLDMAN SACHS GROUP INC FRN 30/04/2024	EUR	4 499 550,00	4 502 880,00	0,37
2 000 000,00	GOLDMAN SACHS GROUP INC FRN 21/04/2023	EUR	2 000 000,00	2 004 400,00	0,16
1 700 000,00	BANK OF AMERICA CORP FRN 25/04/2024	EUR	1 716 677,00	1 711 390,00	0,14
1 500 000,00	MORGAN STANLEY FRN 26/07/2024	EUR	1 516 624,00	1 524 060,00	0,12
<b>UNITED KINGDOM</b>			<b>34 708 908,55</b>	<b>35 264 506,92</b>	<b>2,86</b>
<b>Finance</b>			<b>22 875 558,55</b>	<b>23 334 076,92</b>	<b>1,89</b>
5 300 000,00	HSBC HOLDINGS PLC FRN 05/10/2023	EUR	5 300 000,00	5 321 412,00	0,43
4 000 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	3 986 480,00	4 359 000,00	0,35
3 200 000,00	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	3 200 000,00	3 211 776,00	0,26
2 800 000,00	NATWEST MARKETS PLC FRN 27/09/2021	EUR	2 795 772,00	2 805 432,00	0,23
2 000 000,00	ROYAL BANK OF SCOTLAND GROUP PLC FRN 08/03/2023	EUR	1 974 880,00	2 029 620,00	0,16
1 400 000,00	BARCLAYS PLC REG FRN 09/06/2025	EUR	1 394 526,00	1 424 276,00	0,12
1 112 000,00	HSBC HOLDINGS PLC FRN 27/09/2022	EUR	1 112 000,00	1 113 601,28	0,09
1 000 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	1 098 500,00	1 096 250,00	0,09
1 000 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	1 090 800,00	1 046 460,00	0,08
1 000 000,00	BARCLAYS PLC FRN 31/12/2099	USD	922 600,55	926 249,64	0,08
<b>Telecommunication</b>			<b>9 733 350,00</b>	<b>9 685 950,00</b>	<b>0,79</b>
9 300 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	9 733 350,00	9 685 950,00	0,79

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## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>2 100 000,00</b>	<b>2 244 480,00</b>	<b>0,18</b>
2 100 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	2 100 000,00	2 244 480,00	0,18
<b>ITALY</b>			<b>32 692 141,77</b>	<b>33 351 558,26</b>	<b>2,70</b>
<b>Finance</b>			<b>18 252 071,25</b>	<b>17 978 791,10</b>	<b>1,46</b>
5 200 000,00	UNICREDIT SPA FRN 29/12/2049	EUR	5 332 240,00	5 258 656,00	0,43
4 070 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	4 287 075,00	4 381 477,10	0,35
3 400 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 04/03/2029	EUR	3 819 756,25	3 817 112,00	0,31
2 300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022	EUR	2 300 000,00	2 311 546,00	0,19
2 000 000,00	ASSICURAZIONI GENERALI SPA FRN 10/07/2042	EUR	2 513 000,00	2 210 000,00	0,18
<b>Multi-Utilities</b>			<b>7 733 068,52</b>	<b>8 466 582,16</b>	<b>0,68</b>
4 051 000,00	ENEL SPA FRN 24/05/2080	EUR	3 796 341,75	4 430 659,72	0,36
3 000 000,00	ENEL SPA FRN 31/12/2099	EUR	3 086 250,00	3 142 500,00	0,25
796 000,00	ENEL SPA FRN 10/01/2074	EUR	850 476,77	893 422,44	0,07
<b>Energy</b>			<b>6 707 002,00</b>	<b>6 906 185,00</b>	<b>0,56</b>
4 100 000,00	ENI SPA FRN 31/12/2099	EUR	4 107 002,00	4 308 239,00	0,35
2 600 000,00	ENI SPA FRN 31/12/2099	EUR	2 600 000,00	2 597 946,00	0,21
<b>SWITZERLAND</b>			<b>19 564 717,00</b>	<b>19 703 865,00</b>	<b>1,60</b>
<b>Finance</b>			<b>19 564 717,00</b>	<b>19 703 865,00</b>	<b>1,60</b>
9 200 000,00	CREDIT SUISSE AG FRN 18/05/2022	EUR	9 203 105,00	9 267 896,00	0,75
7 300 000,00	CREDIT SUISSE GROUP AG FRN 16/01/2026	EUR	7 394 316,00	7 345 552,00	0,60
1 500 000,00	UBS GROUP FUNDING SWITZERLAND AG FRN 29/12/2049	EUR	1 572 000,00	1 546 875,00	0,13
1 400 000,00	CREDIT SUISSE GROUP AG FRN 02/04/2026	EUR	1 395 296,00	1 543 542,00	0,12
<b>AUSTRIA</b>			<b>17 242 285,00</b>	<b>16 131 643,00</b>	<b>1,31</b>
<b>Finance</b>			<b>9 072 345,00</b>	<b>8 519 451,00</b>	<b>0,69</b>
6 400 000,00	ERSTE GROUP BANK AG REG FRN 29/12/2049	EUR	7 118 530,00	6 555 008,00	0,53
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 31/12/2099	EUR	1 058 900,00	1 056 730,00	0,09
900 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	894 915,00	907 713,00	0,07
<b>Energy</b>			<b>8 169 940,00</b>	<b>7 612 192,00</b>	<b>0,62</b>
5 900 000,00	OMV AG FRN 29/12/2049	EUR	6 580 840,00	6 028 207,00	0,49
1 500 000,00	OMV AG FRN 31/12/2099	EUR	1 589 100,00	1 583 985,00	0,13
<b>BELGIUM</b>			<b>13 064 690,00</b>	<b>13 039 200,00</b>	<b>1,06</b>
<b>Finance</b>			<b>7 697 140,00</b>	<b>7 708 840,00</b>	<b>0,63</b>
6 000 000,00	KBC GROUP NV FRN 10/09/2026	EUR	5 980 020,00	5 994 840,00	0,49
1 600 000,00	KBC GROUP NV FRN 31/12/2099	EUR	1 717 120,00	1 714 000,00	0,14
<b>Raw materials</b>			<b>3 238 250,00</b>	<b>3 225 000,00</b>	<b>0,26</b>
3 000 000,00	SOLVAY SA FRN 31/12/2099	EUR	3 238 250,00	3 225 000,00	0,26
<b>Multi-Utilities</b>			<b>2 129 300,00</b>	<b>2 105 360,00</b>	<b>0,17</b>
2 000 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	2 129 300,00	2 105 360,00	0,17
<b>LUXEMBOURG</b>			<b>12 256 898,50</b>	<b>12 110 575,50</b>	<b>0,98</b>
<b>Industries</b>			<b>5 132 108,00</b>	<b>5 232 750,00</b>	<b>0,42</b>
5 000 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	5 132 108,00	5 232 750,00	0,42
<b>Finance</b>			<b>4 170 454,00</b>	<b>3 918 120,00</b>	<b>0,32</b>
2 000 000,00	TALANX FINANZ LUXEMBOURG SA REG FRN 15/06/2042	EUR	2 393 800,00	2 158 620,00	0,18
1 800 000,00	GRAND CITY PROPERTIES SA FRN 31/12/2099	EUR	1 776 654,00	1 759 500,00	0,14
<b>Health</b>			<b>2 954 336,50</b>	<b>2 959 705,50</b>	<b>0,24</b>
2 950 000,00	DH EUROPE FINANCE SA FRN 30/06/2022	EUR	2 954 336,50	2 959 705,50	0,24

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## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>10 845 383,55</b>	<b>10 837 022,00</b>	<b>0,88</b>
<b>Finance</b>			<b>10 845 383,55</b>	<b>10 837 022,00</b>	<b>0,88</b>
3 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 12/04/2022	EUR	3 100 434,55	3 113 082,00	0,25
2 600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	2 814 500,00	2 808 000,00	0,23
1 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	1 971 000,00	1 971 000,00	0,16
1 900 000,00	BANCO DE SABADELL SA FRN 29/06/2023	EUR	1 899 449,00	1 934 770,00	0,16
1 000 000,00	BANCO SANTANDER SA FRN 11/09/2049	EUR	1 060 000,00	1 010 170,00	0,08
<b>SWEDEN</b>			<b>8 378 877,00</b>	<b>8 370 993,00</b>	<b>0,68</b>
<b>Finance</b>			<b>5 843 675,00</b>	<b>5 861 625,00</b>	<b>0,48</b>
3 850 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	3 850 000,00	3 859 625,00	0,32
2 000 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	1 993 675,00	2 002 000,00	0,16
<b>Telecommunication</b>			<b>2 535 202,00</b>	<b>2 509 368,00</b>	<b>0,20</b>
2 400 000,00	TELIA CO AB FRN 04/04/2078	EUR	2 535 202,00	2 509 368,00	0,20
<b>PORTUGAL</b>			<b>7 771 875,00</b>	<b>7 628 460,00</b>	<b>0,62</b>
<b>Multi-Utilities</b>			<b>7 771 875,00</b>	<b>7 628 460,00</b>	<b>0,62</b>
7 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	7 771 875,00	7 628 460,00	0,62
<b>CANADA</b>			<b>6 382 089,00</b>	<b>6 308 253,00</b>	<b>0,51</b>
<b>Finance</b>			<b>6 382 089,00</b>	<b>6 308 253,00</b>	<b>0,51</b>
6 300 000,00	BANK OF MONTREAL FRN 28/09/2021	EUR	6 382 089,00	6 308 253,00	0,51
<b>DENMARK</b>			<b>4 533 800,00</b>	<b>4 472 680,00</b>	<b>0,36</b>
<b>Multi-Utilities</b>			<b>4 533 800,00</b>	<b>4 472 680,00</b>	<b>0,36</b>
4 000 000,00	ORSTED AS FRN 26/06/3013	EUR	4 533 800,00	4 472 680,00	0,36
<b>IRELAND</b>			<b>4 376 800,50</b>	<b>4 402 182,00</b>	<b>0,36</b>
<b>Finance</b>			<b>4 376 800,50</b>	<b>4 402 182,00</b>	<b>0,36</b>
2 350 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	2 342 080,50	2 386 143,00	0,19
1 000 000,00	AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO LTD REG FRN 02/10/2043	EUR	1 138 500,00	1 093 260,00	0,09
900 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	896 220,00	922 779,00	0,08
<b>FINLAND</b>			<b>3 962 730,00</b>	<b>3 907 878,00</b>	<b>0,32</b>
<b>Finance</b>			<b>3 962 730,00</b>	<b>3 907 878,00</b>	<b>0,32</b>
3 900 000,00	NORDEA BANK ABP FRN 07/09/2026	EUR	3 962 730,00	3 907 878,00	0,32
<b>Zero-Coupon Bonds</b>			<b>117 731 884,00</b>	<b>118 172 441,00</b>	<b>9,59</b>
<b>FRANCE</b>			<b>28 194 424,00</b>	<b>28 319 011,00</b>	<b>2,30</b>
<b>Finance</b>			<b>7 988 834,00</b>	<b>8 017 142,00</b>	<b>0,65</b>
5 300 000,00	SOCIETE GENERALE SA 0.00% 27/05/2022	EUR	5 290 238,00	5 323 055,00	0,43
2 700 000,00	PSA BANQUE FRANCE SA 0.00% 22/01/2025	EUR	2 698 596,00	2 694 087,00	0,22
<b>Consumer Retail</b>			<b>7 213 662,00</b>	<b>7 242 645,00</b>	<b>0,59</b>
5 700 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE REG 0.00% 11/02/2024	EUR	5 715 732,00	5 741 895,00	0,47
1 500 000,00	ALD SA 0.00% 23/02/2024	EUR	1 497 930,00	1 500 750,00	0,12
<b>Health</b>			<b>5 906 132,00</b>	<b>5 926 898,00</b>	<b>0,48</b>
3 300 000,00	ESSILORLUXOTTICA SA 0.00% 27/05/2023	EUR	3 302 310,00	3 318 942,00	0,27
2 600 000,00	SANOFI 0.00% 21/03/2022	EUR	2 603 822,00	2 607 956,00	0,21

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



## Eurizon Fund - Bond Corporate EUR Short Term

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>3 795 516,00</b>	<b>3 818 544,00</b>	<b>0,31</b>
1 900 000,00	PERNOD RICARD SA 0.00% 24/10/2023	EUR	1 898 328,00	1 909 880,00	0,16
1 900 000,00	DANONE SA 0.00% 01/12/2025	EUR	1 897 188,00	1 908 664,00	0,15
<b>Telecommunication</b>			<b>1 993 400,00</b>	<b>2 005 020,00</b>	<b>0,16</b>
2 000 000,00	VIVENDI SA 0.00% 13/06/2022	EUR	1 993 400,00	2 005 020,00	0,16
<b>Industries</b>			<b>1 296 880,00</b>	<b>1 308 762,00</b>	<b>0,11</b>
1 300 000,00	SCHNEIDER ELECTRIC SE 0.00% 12/06/2023	EUR	1 296 880,00	1 308 762,00	0,11
<b>GERMANY</b>			<b>27 807 586,00</b>	<b>27 866 579,00</b>	<b>2,26</b>
<b>Multi-Utilities</b>			<b>10 731 132,00</b>	<b>10 742 733,00</b>	<b>0,87</b>
5 000 000,00	E.ON SE 0.00% 28/08/2024	EUR	5 037 400,00	5 018 450,00	0,41
2 800 000,00	E.ON SE 0.00% 24/10/2022	EUR	2 801 596,00	2 811 284,00	0,23
1 900 000,00	E.ON SE REG 0.00% 29/09/2022	EUR	1 897 606,00	1 907 619,00	0,15
1 000 000,00	E.ON SE REG 0.00% 18/12/2023	EUR	994 530,00	1 005 380,00	0,08
<b>Consumer Retail</b>			<b>9 891 724,00</b>	<b>9 918 329,00</b>	<b>0,80</b>
3 300 000,00	VOLKSWAGEN LEASING GMBH 0.00% 19/07/2024	EUR	3 294 060,00	3 297 096,00	0,27
3 000 000,00	DAIMLER AG 0.00% 08/02/2024	EUR	2 996 490,00	3 013 320,00	0,24
2 900 000,00	VOLKSWAGEN LEASING GMBH 0.00% 12/07/2023	EUR	2 898 927,00	2 903 741,00	0,23
700 000,00	ADIDAS AG 0.00% 09/09/2024	EUR	702 247,00	704 172,00	0,06
<b>Industries</b>			<b>3 887 403,00</b>	<b>3 886 740,00</b>	<b>0,32</b>
3 900 000,00	VANTAGE TOWERS AG 0.00% 31/03/2025	EUR	3 887 403,00	3 886 740,00	0,32
<b>Computing and IT</b>			<b>3 297 327,00</b>	<b>3 318 777,00</b>	<b>0,27</b>
3 300 000,00	SAP SE 0.00% 17/05/2023	EUR	3 297 327,00	3 318 777,00	0,27
<b>LUXEMBOURG</b>			<b>18 306 677,00</b>	<b>18 384 006,00</b>	<b>1,49</b>
<b>Health</b>			<b>7 105 228,00</b>	<b>7 139 428,00</b>	<b>0,58</b>
4 200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 02/12/2022	EUR	4 203 024,00	4 222 260,00	0,34
2 900 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 15/03/2023	EUR	2 902 204,00	2 917 168,00	0,24
<b>Basic Goods</b>			<b>5 702 052,00</b>	<b>5 744 118,00</b>	<b>0,46</b>
5 700 000,00	NESTLE FINANCE INTERNATIONAL LTD 0.00% 12/11/2024	EUR	5 702 052,00	5 744 118,00	0,46
<b>Industries</b>			<b>3 197 120,00</b>	<b>3 198 528,00</b>	<b>0,26</b>
3 200 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	3 197 120,00	3 198 528,00	0,26
<b>Consumer Retail</b>			<b>2 302 277,00</b>	<b>2 301 932,00</b>	<b>0,19</b>
2 300 000,00	TRATON FINANCE LUXEMBOURG SA 0.00% 14/06/2024	EUR	2 302 277,00	2 301 932,00	0,19
<b>ITALY</b>			<b>10 394 556,00</b>	<b>10 404 460,00</b>	<b>0,84</b>
<b>Industries</b>			<b>5 205 200,00</b>	<b>5 194 228,00</b>	<b>0,42</b>
5 200 000,00	POSTE ITALIANE SPA 0.00% 10/12/2024	EUR	5 205 200,00	5 194 228,00	0,42
<b>Multi-Utilities</b>			<b>2 791 012,00</b>	<b>2 810 808,00</b>	<b>0,23</b>
2 800 000,00	SNAM SPA 0.00% 12/05/2024	EUR	2 791 012,00	2 810 808,00	0,23
<b>Finance</b>			<b>2 398 344,00</b>	<b>2 399 424,00</b>	<b>0,19</b>
2 400 000,00	FCA BANK SPA 0.00% 16/04/2024	EUR	2 398 344,00	2 399 424,00	0,19
<b>NETHERLANDS</b>			<b>8 855 790,00</b>	<b>8 952 492,00</b>	<b>0,73</b>
<b>Industries</b>			<b>4 482 218,00</b>	<b>4 526 595,00</b>	<b>0,37</b>
4 500 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.00% 20/02/2023	EUR	4 482 218,00	4 526 595,00	0,37
<b>Multi-Utilities</b>			<b>2 478 075,00</b>	<b>2 515 200,00</b>	<b>0,20</b>
2 500 000,00	ENEL FINANCE INTERNATIONAL NV 0.00% 17/06/2024	EUR	2 478 075,00	2 515 200,00	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>1 895 497,00</b>	<b>1 910 697,00</b>	<b>0,16</b>
1 900 000,00	BMW FINANCE NV 0.00% 24/03/2023	EUR	1 895 497,00	1 910 697,00	0,16
<b>IRELAND</b>			<b>5 389 254,00</b>	<b>5 396 268,00</b>	<b>0,44</b>
<b>Basic Goods</b>			<b>2 799 888,00</b>	<b>2 801 260,00</b>	<b>0,23</b>
2 800 000,00	CCEP FINANCE IRELAND DAC 0.00% 06/09/2025	EUR	2 799 888,00	2 801 260,00	0,23
<b>Health</b>			<b>2 589 366,00</b>	<b>2 595 008,00</b>	<b>0,21</b>
2 600 000,00	FRESENIUS FINANCE IRELAND PLC 0.00% 01/10/2025	EUR	2 589 366,00	2 595 008,00	0,21
<b>UNITED STATES</b>			<b>4 790 880,00</b>	<b>4 801 200,00</b>	<b>0,39</b>
<b>Consumer Retail</b>			<b>4 790 880,00</b>	<b>4 801 200,00</b>	<b>0,39</b>
4 800 000,00	TOYOTA MOTOR CREDIT CORP 0.00% 21/07/2021	EUR	4 790 880,00	4 801 200,00	0,39
<b>SWEDEN</b>			<b>4 502 393,00</b>	<b>4 512 697,00</b>	<b>0,37</b>
<b>Consumer Retail</b>			<b>4 502 393,00</b>	<b>4 512 697,00</b>	<b>0,37</b>
3 400 000,00	SCANIA CV AB 0.00% 23/11/2022	EUR	3 401 700,00	3 407 582,00	0,28
1 100 000,00	VOLVO TREASURY AB 0.00% 11/02/2023	EUR	1 100 693,00	1 105 115,00	0,09
<b>AUSTRIA</b>			<b>3 286 272,00</b>	<b>3 314 454,00</b>	<b>0,27</b>
<b>Energy</b>			<b>3 286 272,00</b>	<b>3 314 454,00</b>	<b>0,27</b>
3 300 000,00	OMV AG 0.00% 16/06/2023	EUR	3 286 272,00	3 314 454,00	0,27
<b>UNITED KINGDOM</b>			<b>2 304 232,00</b>	<b>2 312 535,00</b>	<b>0,19</b>
<b>Health</b>			<b>2 304 232,00</b>	<b>2 312 535,00</b>	<b>0,19</b>
2 300 000,00	GLAXOSMITHKLINE CAPITAL INC 0.00% 23/09/2023	EUR	2 304 232,00	2 312 535,00	0,19
<b>CHINA</b>			<b>1 998 680,00</b>	<b>1 998 080,00</b>	<b>0,16</b>
<b>Finance</b>			<b>1 998 680,00</b>	<b>1 998 080,00</b>	<b>0,16</b>
2 000 000,00	CHINA DEVELOPMENT BANK 0.00% 27/10/2023	EUR	1 998 680,00	1 998 080,00	0,16
<b>NORWAY</b>			<b>1 901 140,00</b>	<b>1 910 659,00</b>	<b>0,15</b>
<b>Telecommunication</b>			<b>1 901 140,00</b>	<b>1 910 659,00</b>	<b>0,15</b>
1 900 000,00	TELENOR ASA 0.00% 25/09/2023	EUR	1 901 140,00	1 910 659,00	0,15
<b>INVESTMENT FUNDS</b>			<b>117 349 449,50</b>	<b>119 997 487,07</b>	<b>9,73</b>
<b>UCI Units</b>			<b>117 349 449,50</b>	<b>119 997 487,07</b>	<b>9,73</b>
<b>LUXEMBOURG</b>			<b>117 349 449,50</b>	<b>119 997 487,07</b>	<b>9,73</b>
<b>Finance</b>			<b>117 349 449,50</b>	<b>119 997 487,07</b>	<b>9,73</b>
571 115,15	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	57 149 999,98	59 053 306,61	4,79
357 830,11	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	35 586 449,41	36 398 478,79	2,95
150 289,04	EURIZON FUND - BOND CORPORATE EUR SHORT TERM LTE -Z-	EUR	15 000 000,05	14 977 805,83	1,21
96 704,02	EURIZON FUND - MONEY MARKET -Z-	EUR	9 613 000,06	9 567 895,84	0,78
<b>Total Portfolio</b>			<b>1 133 318 765,71</b>	<b>1 144 080 240,62</b>	<b>92,81</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(17 630,00)</b>	<b>121 674 050,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(17 630,00)</b>	<b>121 674 050,00</b>
100 000	(907)	Sale	EURO BOBL	08/09/2021	EUR	(17 630,00)	121 674 050,00

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(26 811,73)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>15 290,17</b>
09/08/2021	4 671 707,44	EUR	4 000 000,00	GBP	15 290,17
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(42 101,90)</b>
09/08/2021	4 103 182,48	EUR	4 900 000,00	USD	(25 486,49)
09/08/2021	4 364 829,21	EUR	5 200 000,00	USD	(16 615,41)

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

## Eurizon Fund - Bond Corporate EUR Short Term

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### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>1 944,44</b>	<b>(73 210,20)</b>
ITRAXX EUROPE SENIOR FINANCIALS SERIES 26 VERSION 1	EUR	S	7 000 000,00	BNP PARIBAS SA	20/12/2021	1 944,44	(73 210,20)

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

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## Eurizon Fund - Bond Corporate EUR

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	2 106 667 930,94	
Banks	(Note 3)	2 111 539,28	
Other banks and broker accounts	(Notes 2, 3, 9)	5 460 266,77	
Swap premium paid	(Notes 2, 9)	380 832,96	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	73 775,09	
Interest receivable on swap contracts	(Notes 2, 9)	6 944,44	
Other interest receivable		12 795 953,19	
Receivable on investments sold		43 312 027,87	
Receivable on subscriptions		2 089 345,78	
Other assets	(Note 11)	49 919,16	
<b>Total assets</b>		<b>2 172 948 535,48</b>	
<b>Liabilities</b>			
Swap premium received	(Notes 2, 9)	(5 388 980,68)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(173 334,79)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 715 000,00)	
Unrealised loss on swap contracts	(Notes 2, 9)	(276 407,52)	
Interest payable on swap contracts	(Notes 2, 9)	(61 805,56)	
Payable on investments purchased		(37 240 378,50)	
Payable on redemptions		(2 377 468,99)	
Other liabilities		(1 318 627,01)	
<b>Total liabilities</b>		<b>(48 552 003,05)</b>	
<b>Total net assets</b>		<b>2 124 396 532,43</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	106,65	3 543 639,826
Class RD Units	EUR	101,79	120,331
Class X Units	EUR	110,56	858 502,481
Class Z Units	EUR	142,15	11 559 945,497
Class ZD Units	EUR	106,56	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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>2 276 144 056,20</b>
Net income from investments	(Note 2)	17 812 218,63
Interest received on swap contracts	(Notes 2, 9)	213 541,65
Other income	(Note 6)	98 300,99
<b>Total income</b>		<b>18 124 061,27</b>
Management fee	(Note 6)	(4 883 989,63)
Depositary fee	(Note 8)	(278 701,02)
Subscription tax	(Note 4)	(173 974,74)
Interest paid on swap contracts	(Notes 2, 9)	(50 277,78)
Other charges and taxes	(Notes 5, 8)	(1 538 380,76)
<b>Total expenses</b>		<b>(6 925 323,93)</b>
<b>Net investment income / (loss)</b>		<b>11 198 737,34</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	20 791 177,90
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(35 719 117,86)
- forward foreign exchange contracts	(Notes 2, 9)	(353 276,89)
- foreign currencies	(Note 2)	9 283,75
- future contracts	(Notes 2, 9)	(1 542 080,00)
- swap contracts	(Notes 2, 9)	(628 335,23)
<b>Net result of operations for the period</b>		<b>(6 243 610,99)</b>
Subscriptions for the period		548 232 938,70
Redemptions for the period		(693 431 269,42)
Dividend distributions	(Note 15)	(305 582,06)
<b>Net assets at the end of the period</b>		<b>2 124 396 532,43</b>

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>2 021 856 007,99</b>	<b>2 106 667 930,94</b>	<b>99,16</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 930 919 032,78</b>	<b>2 011 063 649,71</b>	<b>94,66</b>
<b>Shares</b>			<b>6 600 000,00</b>	<b>6 600 198,00</b>	<b>0,31</b>
<b>SPAIN</b>			<b>6 600 000,00</b>	<b>6 600 198,00</b>	<b>0,31</b>
<b>Industries</b>			<b>6 600 000,00</b>	<b>6 600 198,00</b>	<b>0,31</b>
6 600 000,00	INTL CONSOLIDATED AIRLIN	EUR	6 600 000,00	6 600 198,00	0,31
<b>Ordinary Bonds</b>			<b>1 212 380 676,88</b>	<b>1 267 506 051,61</b>	<b>59,66</b>
<b>FRANCE</b>			<b>306 143 832,07</b>	<b>321 254 573,50</b>	<b>15,12</b>
<b>Finance</b>			<b>130 525 678,40</b>	<b>134 841 274,00</b>	<b>6,35</b>
7 900 000,00	LA MONDIALE SAM 2.125% 23/06/2031	EUR	7 933 417,00	8 296 817,00	0,39
7 700 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 04/12/2031	EUR	7 679 749,00	7 916 216,00	0,37
8 000 000,00	CNP ASSURANCES 0.375% 08/03/2028	EUR	7 977 200,00	7 831 600,00	0,37
6 500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.75% 08/06/2026	EUR	6 526 097,40	6 716 385,00	0,32
6 200 000,00	BPCE SA 1.00% 01/04/2025	EUR	6 319 586,00	6 410 738,00	0,30
5 300 000,00	ICADE 0.625% 18/01/2031	EUR	5 292 845,00	5 171 899,00	0,24
4 600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 31/03/2027	EUR	4 578 058,00	5 111 750,00	0,24
4 600 000,00	COVIVIO 1.625% 23/06/2030	EUR	4 576 448,00	4 956 592,00	0,23
4 500 000,00	SOCIETE GENERALE SA 1.25% 12/06/2030	EUR	4 476 510,00	4 640 805,00	0,22
4 500 000,00	KLEPIERRE SA 0.875% 17/02/2031	EUR	4 488 165,00	4 569 615,00	0,21
4 300 000,00	BNP PARIBAS SA 0.125% 04/09/2026	EUR	4 268 094,00	4 269 212,00	0,20
3 900 000,00	CREDIT AGRICOLE ASSURANCES SA 2.00% 17/07/2030	EUR	3 883 932,00	4 083 963,00	0,19
3 800 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	3 777 276,00	3 848 336,00	0,18
3 500 000,00	CARMILA SA 2.375% 16/09/2024	EUR	3 471 405,00	3 753 505,00	0,18
3 600 000,00	SOCIETE GENERALE SA 0.125% 24/02/2026	EUR	3 590 352,00	3 615 300,00	0,17
3 500 000,00	CREDIT AGRICOLE SA 0.50% 24/06/2024	EUR	3 493 630,00	3 555 895,00	0,17
3 700 000,00	UNIBAIL-RODAMCO SE 1.75% 01/07/2049	EUR	3 632 142,00	3 526 544,00	0,17
3 300 000,00	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	3 292 641,00	3 377 616,00	0,16
3 100 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	3 091 289,00	3 177 965,00	0,15
3 000 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 15/04/2030	EUR	2 754 000,00	3 162 480,00	0,15
3 000 000,00	BNP PARIBAS SA 1.625% 02/07/2031	EUR	3 014 152,00	3 130 170,00	0,15
2 800 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	2 766 988,00	2 803 640,00	0,13
2 600 000,00	CARMILA SA 1.625% 30/05/2027	EUR	2 588 820,00	2 661 750,00	0,13
2 600 000,00	PSA BANQUE FRANCE SA 0.625% 21/06/2024	EUR	2 585 128,00	2 645 292,00	0,12
2 300 000,00	CREDIT AGRICOLE SA 2.00% 25/03/2029	EUR	2 280 887,00	2 480 872,00	0,12
2 300 000,00	LA BANQUE POSTALE SA 0.25% 12/07/2026	EUR	2 294 595,00	2 324 311,00	0,11
2 000 000,00	CREDIT AGRICOLE SA 1.75% 05/03/2029	EUR	2 054 000,00	2 173 960,00	0,10
2 000 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.50% 29/05/2029	EUR	2 103 000,00	2 131 660,00	0,10
1 900 000,00	BNP PARIBAS SA 1.50% 25/05/2028	EUR	2 018 750,00	2 077 346,00	0,10
1 900 000,00	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	1 950 084,00	1 965 379,00	0,09
1 800 000,00	CREDIT AGRICOLE SA 1.25% 14/04/2026	EUR	1 870 290,00	1 907 244,00	0,09
1 800 000,00	SOCIETE GENERALE SA 1.125% 23/01/2025	EUR	1 806 390,00	1 861 938,00	0,09
1 500 000,00	SOCIETE GENERALE SA 1.75% 22/03/2029	EUR	1 561 590,00	1 607 625,00	0,08
1 400 000,00	CNP ASSURANCES 2.75% 05/02/2029	EUR	1 383 788,00	1 589 140,00	0,07
1 300 000,00	LA BANQUE POSTALE SA 3.00% 09/06/2028	EUR	1 358 500,00	1 513 018,00	0,07
1 400 000,00	IN'LI SA 1.125% 02/07/2029	EUR	1 395 660,00	1 469 636,00	0,07
1 200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	1 196 208,00	1 291 416,00	0,06
1 200 000,00	PSA BANQUE FRANCE SA 0.625% 10/10/2022	EUR	1 194 012,00	1 213 644,00	0,06
<b>Consumer Retail</b>			<b>52 023 087,00</b>	<b>54 239 663,00</b>	<b>2,55</b>
7 800 000,00	ILIAD SA 2.375% 17/06/2026	EUR	7 686 666,00	8 010 366,00	0,38
5 700 000,00	PEUGEOT SA 2.75% 15/05/2026	EUR	5 677 029,00	6 323 181,00	0,30

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



## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 800 000,00	RCI BANQUE SA 0.625% 10/11/2021	EUR	4 799 520,00	4 804 848,00	0,23
4 800 000,00	RENAULT SA 1.25% 24/06/2025	EUR	4 767 312,00	4 728 720,00	0,22
4 000 000,00	SODEXO SA 1.00% 27/04/2029	EUR	3 954 395,00	4 200 800,00	0,20
3 800 000,00	APRR SA 1.25% 14/01/2027	EUR	3 781 266,00	4 047 684,00	0,19
3 800 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.125% 11/02/2028	EUR	3 768 118,00	3 839 064,00	0,18
3 400 000,00	PERNOD RICARD SA 1.75% 08/04/2030	EUR	3 383 952,00	3 822 926,00	0,18
3 300 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 07/04/2025	EUR	3 290 661,00	3 413 322,00	0,16
2 900 000,00	FAURECIA SE 2.375% 15/06/2029	EUR	2 900 000,00	2 954 636,00	0,14
2 600 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 0.625% 14/09/2028	EUR	2 566 070,00	2 578 316,00	0,12
2 400 000,00	RCI BANQUE SA 0.75% 10/04/2023	EUR	2 394 648,00	2 430 480,00	0,11
2 000 000,00	REXEL SA 2.125% 15/06/2028	EUR	2 000 000,00	2 042 500,00	0,09
1 000 000,00	VIVENDI SA 1.125% 11/12/2028	EUR	1 053 450,00	1 042 820,00	0,05
<b>Industries</b>			<b>31 012 696,00</b>	<b>32 576 330,00</b>	<b>1,53</b>
5 900 000,00	WORLDLINE SA 0.875% 30/06/2027	EUR	5 858 287,00	6 111 161,00	0,29
5 600 000,00	VERALLIA SA 1.625% 14/05/2028	EUR	5 600 000,00	5 660 312,00	0,27
4 600 000,00	BOUYGUES SA 1.125% 24/07/2028	EUR	4 566 742,00	4 907 418,00	0,23
2 600 000,00	CIE DE SAINT-GOBAIN 2.375% 04/10/2027	EUR	2 578 550,00	2 950 298,00	0,14
2 700 000,00	LEGRAND SA 0.625% 24/06/2028	EUR	2 671 677,00	2 791 152,00	0,13
2 500 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.50% 04/05/2027	EUR	2 478 525,00	2 786 725,00	0,13
2 500 000,00	LA POSTE SA 0.625% 21/10/2026	EUR	2 483 875,00	2 572 600,00	0,12
2 400 000,00	ALSTOM SA 0.25% 14/10/2026	EUR	2 390 208,00	2 411 256,00	0,11
2 400 000,00	IMERYS SA 1.00% 15/07/2031	EUR	2 384 832,00	2 385 408,00	0,11
<b>Multi-Utilities</b>			<b>24 072 320,00</b>	<b>25 676 275,50</b>	<b>1,21</b>
6 200 000,00	SUEZ SA 1.25% 14/05/2035	EUR	6 174 766,00	6 481 046,00	0,30
6 000 000,00	ENGIE SA 0.375% 11/06/2027	EUR	5 955 120,00	6 088 740,00	0,29
3 800 000,00	SUEZ 1.25% 02/04/2027	EUR	3 792 666,00	4 031 192,00	0,19
2 600 000,00	VEOLIA ENVIRONNEMENT SA 0.80% 15/01/2032	EUR	2 600 000,00	2 623 218,00	0,12
2 000 000,00	ENGIE SA 2.375% 19/05/2026	EUR	2 276 000,00	2 233 100,00	0,11
1 350 000,00	VEOLIA ENVIRONNEMENT SA 6.125% 25/11/2033	EUR	1 473 768,00	2 196 787,50	0,10
1 800 000,00	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	1 800 000,00	2 022 192,00	0,10
<b>Health</b>			<b>17 421 194,86</b>	<b>18 199 266,00</b>	<b>0,85</b>
8 900 000,00	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	8 866 714,00	9 100 517,00	0,43
5 500 000,00	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	5 237 395,00	5 610 055,00	0,26
3 300 000,00	SANOFI 0.875% 21/03/2029	EUR	3 317 085,86	3 488 694,00	0,16
<b>Computing and IT</b>			<b>14 203 482,81</b>	<b>15 863 855,00</b>	<b>0,75</b>
8 100 000,00	CAPGEMINI SE 2.375% 15/04/2032	EUR	8 149 102,81	9 534 915,00	0,45
5 000 000,00	CAPGEMINI SE 1.125% 23/06/2030	EUR	4 976 050,00	5 270 550,00	0,25
1 000 000,00	ATOS SE 1.75% 07/05/2025	EUR	1 078 330,00	1 058 390,00	0,05
<b>Telecommunication</b>			<b>12 199 663,00</b>	<b>12 932 109,00</b>	<b>0,61</b>
5 800 000,00	ILIAD SA 1.875% 11/02/2028	EUR	5 790 604,00	5 712 362,00	0,27
2 400 000,00	ORANGE SA 1.625% 07/04/2032	EUR	2 376 240,00	2 670 936,00	0,12
1 800 000,00	VIVENDI SA 0.625% 11/06/2025	EUR	1 798 416,00	1 834 668,00	0,09
900 000,00	ORANGE SA 8.125% 28/01/2033	EUR	1 235 493,00	1 647 153,00	0,08
1 000 000,00	ORANGE SA 1.25% 07/07/2027	EUR	998 910,00	1 066 990,00	0,05
<b>Energy</b>			<b>11 165 860,00</b>	<b>11 940 140,00</b>	<b>0,56</b>
3 500 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.491% 04/09/2030	EUR	3 765 860,00	3 854 305,00	0,18
3 200 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	3 200 000,00	3 454 400,00	0,16
2 500 000,00	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	2 500 000,00	2 666 575,00	0,13
1 700 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.994% 08/04/2032	EUR	1 700 000,00	1 964 860,00	0,09

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>7 747 626,00</b>	<b>8 660 128,00</b>	<b>0,41</b>
5 900 000,00	CARREFOUR SA 2.625% 15/12/2027	EUR	5 956 014,00	6 776 032,00	0,32
1 800 000,00	CARREFOUR SA 1.00% 17/05/2027	EUR	1 791 612,00	1 884 096,00	0,09
<b>Raw materials</b>			<b>5 772 224,00</b>	<b>6 325 533,00</b>	<b>0,30</b>
3 900 000,00	FIRMENICH PRODUCTIONS PARTICIPATIONS SAS 1.75% 30/04/2030	EUR	3 874 884,00	4 299 126,00	0,20
1 900 000,00	FIRMENICH PRODUCTIONS PARTICIPATIONS SAS 1.375% 30/10/2026	EUR	1 897 340,00	2 026 407,00	0,10
<b>NETHERLANDS</b>			<b>166 122 710,91</b>	<b>173 632 289,00</b>	<b>8,17</b>
<b>Consumer Retail</b>			<b>40 356 203,00</b>	<b>41 583 532,00</b>	<b>1,96</b>
6 300 000,00	STELLANTIS NV 1.25% 20/06/2033	EUR	6 222 321,00	6 223 266,00	0,29
5 200 000,00	CONTI-GUMMI FINANCE BV 1.125% 25/09/2024	EUR	5 178 628,00	5 373 160,00	0,25
4 900 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	4 874 079,00	5 071 598,00	0,24
4 200 000,00	RECKITT BENCKISER TREASURY SERVICES NEDERLAND BV 0.75% 19/05/2030	EUR	4 195 968,00	4 318 020,00	0,20
3 900 000,00	EASYJET FINCO BV 1.875% 03/03/2028	EUR	3 868 449,00	3 911 388,00	0,19
3 700 000,00	DAIMLER INTERNATIONAL FINANCE BV 0.625% 06/05/2027	EUR	3 676 061,00	3 800 492,00	0,18
3 400 000,00	WIZZ AIR FINANCE CO BV 1.35% 19/01/2024	EUR	3 400 000,00	3 475 990,00	0,16
3 200 000,00	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	3 177 344,00	3 268 704,00	0,16
2 500 000,00	BMW FINANCE NV 0.75% 13/07/2026	EUR	2 490 575,00	2 599 100,00	0,12
1 850 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.625% 16/01/2030	EUR	1 831 278,00	2 011 394,00	0,10
1 500 000,00	BMW FINANCE NV 0.375% 24/09/2027	EUR	1 441 500,00	1 530 420,00	0,07
<b>Finance</b>			<b>39 903 899,00</b>	<b>41 564 218,00</b>	<b>1,96</b>
10 400 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	10 326 888,00	11 118 640,00	0,52
7 100 000,00	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	7 065 565,00	6 859 239,00	0,32
6 200 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	6 197 540,00	6 479 310,00	0,31
5 300 000,00	EXOR NV 0.875% 19/01/2031	EUR	5 251 717,00	5 255 056,00	0,25
3 400 000,00	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	EUR	3 396 226,00	3 474 562,00	0,16
3 000 000,00	EXOR NV 2.25% 29/04/2030	EUR	2 980 920,00	3 329 520,00	0,16
2 000 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	2 011 940,00	2 053 320,00	0,10
1 400 000,00	VONOVIA FINANCE BV 2.25% 07/04/2030	EUR	1 384 712,00	1 588 062,00	0,07
1 300 000,00	RABOBANK NEDERLAND 3.875% 25/07/2023	EUR	1 288 391,00	1 406 509,00	0,07
<b>Energy</b>			<b>28 630 296,66</b>	<b>29 915 738,00</b>	<b>1,41</b>
6 300 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	6 297 921,00	6 829 893,00	0,32
6 400 000,00	BP CAPITAL MARKETS BV 0.933% 04/12/2040	EUR	6 400 000,00	5 949 760,00	0,28
3 800 000,00	SHELL INTERNATIONAL FINANCE BV 1.875% 07/04/2032	EUR	3 779 822,00	4 294 228,00	0,20
3 000 000,00	SCHLUMBERGER FINANCE BV 2.00% 06/05/2032	EUR	2 991 131,66	3 399 150,00	0,16
3 200 000,00	SCHLUMBERGER FINANCE BV 0.25% 15/10/2027	EUR	3 192 832,00	3 201 376,00	0,15
2 900 000,00	SHELL INTERNATIONAL FINANCE BV 1.50% 07/04/2028	EUR	2 884 630,00	3 154 301,00	0,15
2 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	2 074 000,00	2 082 980,00	0,10
1 000 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	1 009 960,00	1 004 050,00	0,05
<b>Basic Goods</b>			<b>21 225 971,25</b>	<b>22 661 998,00</b>	<b>1,07</b>
5 200 000,00	B.A.T. NETHERLANDS 3.125% 07/04/2028	EUR	5 162 768,00	5 919 992,00	0,28
5 200 000,00	IMPERIAL BRANDS FINANCE NETHERLANDS BV 1.75% 18/03/2033	EUR	5 154 448,00	5 252 208,00	0,25
3 400 000,00	LOUIS DREYFUS CO BV 1.625% 28/04/2028	EUR	3 393 982,00	3 433 354,00	0,16
2 900 000,00	HEINEKEN NV 1.75% 07/05/2040	EUR	2 894 664,00	3 103 841,00	0,15
2 700 000,00	KONINKLIJKE AHOLD DELHAIZE NV 1.75% 02/04/2027	EUR	2 720 109,25	2 938 869,00	0,14
1 900 000,00	LOUIS DREYFUS CO BV 2.375% 27/11/2025	EUR	1 900 000,00	2 013 734,00	0,09
<b>Multi-Utilities</b>			<b>13 451 526,00</b>	<b>14 067 482,00</b>	<b>0,66</b>
4 000 000,00	NATURGY FINANCE BV 1.25% 15/01/2026	EUR	3 976 520,00	4 213 920,00	0,20
2 600 000,00	NATURGY FINANCE BV 0.75% 28/11/2029	EUR	2 593 526,00	2 670 122,00	0,12

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 000 000,00	REDEXIS GAS FINANCE BV 1.875% 28/05/2025	EUR	1 990 000,00	2 121 800,00	0,10
1 800 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	1 790 190,00	1 942 740,00	0,09
1 000 000,00	EDP FINANCE BV 1.50% 22/11/2027	EUR	1 101 300,00	1 075 510,00	0,05
1 000 000,00	EDP FINANCE BV 1.125% 12/02/2024	EUR	996 160,00	1 033 260,00	0,05
1 000 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	1 003 830,00	1 010 130,00	0,05
<b>Industries</b>			<b>10 090 046,00</b>	<b>10 689 101,00</b>	<b>0,50</b>
3 900 000,00	WURTH FINANCE INTERNATIONAL BV 0.75% 22/11/2027	EUR	3 890 952,00	4 050 033,00	0,19
3 100 000,00	CRH FUNDING BV 1.625% 05/05/2030	EUR	3 107 805,00	3 407 892,00	0,16
1 900 000,00	DANFOSS FINANCE II BV 0.75% 28/04/2031	EUR	1 895 801,00	1 901 216,00	0,09
1 200 000,00	SIGNIFY NV 2.375% 11/05/2027	EUR	1 195 488,00	1 329 960,00	0,06
<b>Health</b>			<b>6 989 374,00</b>	<b>7 368 718,00</b>	<b>0,35</b>
4 900 000,00	UPJOHN FINANCE BV 1.908% 23/06/2032	EUR	4 900 000,00	5 217 373,00	0,25
2 100 000,00	KONINKLIJKE PHILIPS NV 0.50% 22/05/2026	EUR	2 089 374,00	2 151 345,00	0,10
<b>Raw materials</b>			<b>3 080 085,00</b>	<b>3 306 934,00</b>	<b>0,15</b>
1 800 000,00	AKZO NOBEL NV 1.625% 14/04/2030	EUR	1 789 146,00	1 977 840,00	0,09
1 300 000,00	SYNGENTA FINANCE NV 1.25% 10/09/2027	EUR	1 290 939,00	1 329 094,00	0,06
<b>Computing and IT</b>			<b>2 395 310,00</b>	<b>2 474 568,00</b>	<b>0,11</b>
2 400 000,00	ASML HOLDING NV 0.625% 07/05/2029	EUR	2 395 310,00	2 474 568,00	0,11
<b>UNITED STATES</b>			<b>147 086 239,23</b>	<b>153 608 530,49</b>	<b>7,23</b>
<b>Telecommunication</b>			<b>31 755 852,00</b>	<b>33 742 680,00</b>	<b>1,59</b>
8 600 000,00	VERIZON COMMUNICATIONS INC 1.30% 18/05/2033	EUR	8 582 628,00	8 871 416,00	0,42
4 800 000,00	NETFLIX INC 3.00% 15/06/2025	EUR	4 896 300,00	5 227 008,00	0,25
4 300 000,00	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	4 283 113,00	4 447 576,00	0,21
4 100 000,00	AT&T INC 1.45% 01/06/2022	EUR	4 088 274,00	4 147 478,00	0,19
2 300 000,00	VERIZON COMMUNICATIONS INC 2.875% 15/01/2038	EUR	2 286 936,00	2 838 545,00	0,13
2 400 000,00	AT&T INC 2.45% 15/03/2035	EUR	2 383 872,00	2 703 240,00	0,13
2 300 000,00	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	2 285 740,00	2 341 883,00	0,11
1 900 000,00	AT&T INC 2.05% 19/05/2032	EUR	1 896 219,00	2 104 174,00	0,10
1 000 000,00	AT&T INC 2.40% 15/03/2024	EUR	1 052 770,00	1 061 360,00	0,05
<b>Finance</b>			<b>28 011 278,00</b>	<b>28 848 206,00</b>	<b>1,36</b>
6 000 000,00	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	5 955 960,00	6 112 740,00	0,29
4 000 000,00	GOLDMAN SACHS GROUP INC 2.00% 01/11/2028	EUR	4 251 910,00	4 418 120,00	0,21
4 400 000,00	PROLOGIS EURO FINANCE LLC 0.50% 16/02/2032	EUR	4 382 664,00	4 280 364,00	0,20
4 000 000,00	CHUBB INA HOLDINGS INC 0.875% 15/12/2029	EUR	3 995 800,00	4 118 400,00	0,19
3 600 000,00	CAPITAL ONE FINANCIAL CORP 0.80% 12/06/2024	EUR	3 600 771,00	3 680 496,00	0,17
2 400 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	2 395 440,00	2 691 432,00	0,13
1 800 000,00	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	EUR	1 797 642,00	1 865 304,00	0,09
1 650 000,00	GOLDMAN SACHS GROUP INC 0.875% 21/01/2030	EUR	1 631 091,00	1 681 350,00	0,08
<b>Basic Goods</b>			<b>19 890 810,14</b>	<b>21 154 131,00</b>	<b>1,00</b>
5 000 000,00	COCA-COLA CO 1.625% 09/03/2035	EUR	5 028 503,14	5 534 800,00	0,26
3 300 000,00	PHILIP MORRIS INTERNATIONAL INC 0.125% 03/08/2026	EUR	3 261 594,00	3 285 579,00	0,16
3 000 000,00	PHILIP MORRIS INTERNATIONAL INC 2.00% 09/05/2036	EUR	2 986 800,00	3 235 230,00	0,15
2 500 000,00	PEPSICO INC 0.875% 18/07/2028	EUR	2 491 500,00	2 625 100,00	0,13
1 700 000,00	MONDELEZ INTERNATIONAL INC 2.375% 06/03/2035	EUR	1 689 307,00	1 956 717,00	0,09
1 900 000,00	GENERAL MILLS INC 0.45% 15/01/2026	EUR	1 899 221,00	1 931 255,00	0,09
1 500 000,00	PEPSICO INC 0.75% 18/03/2027	EUR	1 497 225,00	1 562 370,00	0,07
1 000 000,00	BAT CAPITAL CORP 1.125% 16/11/2023	EUR	1 036 660,00	1 023 080,00	0,05
<b>Consumer Retail</b>			<b>19 225 444,09</b>	<b>20 018 786,49</b>	<b>0,94</b>
7 200 000,00	PEPSICO INC 0.50% 06/05/2028	EUR	7 193 808,00	7 394 040,00	0,35
4 300 000,00	AMERICAN HONDA FINANCE CORP 1.95% 18/10/2024	EUR	4 294 324,00	4 587 885,00	0,21
3 100 000,00	FORD MOTOR CREDIT CO LLC 2.748% 14/06/2024	GBP	3 402 375,09	3 665 523,99	0,17
3 150 000,00	GENERAL MOTORS FINANCIAL CO INC 0.60% 20/05/2027	EUR	3 144 645,00	3 139 825,50	0,15
1 200 000,00	ECOLAB INC 1.00% 15/01/2024	EUR	1 190 292,00	1 231 512,00	0,06

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>19 072 717,00</b>	<b>19 739 262,00</b>	<b>0,93</b>
5 500 000,00	IQVIA INC 2.25% 15/03/2029	EUR	5 500 000,00	5 495 215,00	0,26
2 900 000,00	DANAHER CORP 2.10% 30/09/2026	EUR	2 916 853,00	3 192 175,00	0,15
2 500 000,00	THERMO FISHER SCIENTIFIC INC 2.00% 15/04/2025	EUR	2 492 000,00	2 680 550,00	0,13
2 300 000,00	BOSTON SCIENTIFIC CORP 0.625% 01/12/2027	EUR	2 285 096,00	2 334 178,00	0,11
2 200 000,00	ORGANON & CO VIA ORGANON FOREIGN DEBT CO-ISSUER BV 2.875% 30/04/2028	EUR	2 200 000,00	2 234 430,00	0,10
1 800 000,00	THERMO FISHER SCIENTIFIC INC 1.50% 01/10/2039	EUR	1 795 374,00	1 868 634,00	0,09
1 600 000,00	THERMO FISHER SCIENTIFIC INC 0.125% 01/03/2025	EUR	1 585 824,00	1 607 872,00	0,08
300 000,00	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	297 570,00	326 208,00	0,01
<b>Industries</b>			<b>12 018 038,00</b>	<b>12 550 122,00</b>	<b>0,59</b>
6 300 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 2.00% 01/09/2028	EUR	6 300 000,00	6 320 979,00	0,30
2 000 000,00	GENERAL ELECTRIC CO 1.50% 17/05/2029	EUR	1 984 800,00	2 111 460,00	0,10
1 800 000,00	FEDEX CORP 0.45% 05/08/2025	EUR	1 797 768,00	1 830 708,00	0,09
1 500 000,00	FEDEX CORP 1.625% 11/01/2027	EUR	1 558 800,00	1 610 790,00	0,07
500 000,00	GENERAL ELECTRIC CO 4.125% 19/09/2035	EUR	376 670,00	676 185,00	0,03
<b>Energy</b>			<b>8 000 000,00</b>	<b>7 986 080,00</b>	<b>0,38</b>
8 000 000,00	EXXON MOBIL CORP 0.835% 26/06/2032	EUR	8 000 000,00	7 986 080,00	0,38
<b>Government</b>			<b>3 798 518,00</b>	<b>4 075 766,00</b>	<b>0,19</b>
3 800 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	3 798 518,00	4 075 766,00	0,19
<b>Computing and IT</b>			<b>3 324 742,00</b>	<b>3 477 957,00</b>	<b>0,16</b>
1 950 000,00	FISERV INC 1.125% 01/07/2027	EUR	1 933 464,00	2 037 399,00	0,09
1 400 000,00	FIDELITY NATIONAL INFORMATION SERVICES INC 1.00% 03/12/2028	EUR	1 391 278,00	1 440 558,00	0,07
<b>Raw materials</b>			<b>1 988 840,00</b>	<b>2 015 540,00</b>	<b>0,09</b>
2 000 000,00	DOW CHEMICAL CO 0.50% 15/03/2027	EUR	1 988 840,00	2 015 540,00	0,09
<b>GERMANY</b>			<b>128 790 842,20</b>	<b>133 614 702,59</b>	<b>6,29</b>
<b>Consumer Retail</b>			<b>39 428 803,50</b>	<b>41 520 720,50</b>	<b>1,95</b>
7 700 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	7 700 000,00	7 678 748,00	0,36
6 700 000,00	DAIMLER AG 2.00% 22/08/2026	EUR	6 710 113,00	7 365 444,00	0,35
5 400 000,00	DAIMLER AG 2.625% 07/04/2025	EUR	5 378 292,00	5 946 642,00	0,28
5 300 000,00	CONTINENTAL AG 2.50% 27/08/2026	EUR	5 235 923,00	5 881 781,00	0,28
4 400 000,00	VOLKSWAGEN LEASING GMBH 0.50% 12/01/2029	EUR	4 375 316,00	4 376 724,00	0,20
3 600 000,00	DAIMLER AG 0.375% 08/11/2026	EUR	3 596 148,00	3 656 880,00	0,17
2 900 000,00	VOLKSWAGEN LEASING GMBH 0.375% 20/07/2026	EUR	2 896 143,00	2 909 338,00	0,14
2 150 000,00	KNORR-BREMSE AG 0.50% 08/12/2021	EUR	2 142 496,50	2 153 375,50	0,10
1 400 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 3.00% 06/04/2025	EUR	1 394 372,00	1 551 788,00	0,07
<b>Health</b>			<b>23 837 945,20</b>	<b>24 472 478,00</b>	<b>1,15</b>
4 200 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 0.625% 30/11/2026	EUR	4 167 996,00	4 283 202,00	0,20
4 400 000,00	BAYER AG 0.625% 12/07/2031	EUR	4 357 012,00	4 256 648,00	0,20
3 900 000,00	BAYER AG 1.375% 06/07/2032	EUR	3 896 139,00	3 998 163,00	0,19
3 500 000,00	MERCK FINANCIAL SERVICES GMBH 0.50% 16/07/2028	EUR	3 487 260,00	3 579 310,00	0,17
2 900 000,00	FRESENIUS SE & CO KGAA 1.625% 08/10/2027	EUR	2 871 609,00	3 121 328,00	0,15
1 900 000,00	FRESENIUS SE & CO KGAA 0.75% 15/01/2028	EUR	1 890 766,00	1 937 525,00	0,09
1 580 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 1.50% 11/07/2025	EUR	1 575 323,20	1 669 902,00	0,08
1 600 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	1 591 840,00	1 626 400,00	0,07

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>16 937 709,00</b>	<b>17 365 704,00</b>	<b>0,82</b>
6 500 000,00	BASF SE 0.25% 05/06/2027	EUR	6 485 180,00	6 610 825,00	0,31
6 000 000,00	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	5 975 940,00	6 146 160,00	0,29
2 300 000,00	EVONIK INDUSTRIES AG 1.00% 23/01/2023	EUR	2 284 751,00	2 337 329,00	0,11
2 200 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	2 191 838,00	2 271 390,00	0,11
<b>Industries</b>			<b>16 942 621,00</b>	<b>17 160 497,00</b>	<b>0,81</b>
7 700 000,00	HAPAG-LLOYD AG 2.50% 15/04/2028	EUR	7 700 000,00	7 886 879,00	0,37
4 000 000,00	KION GROUP AG 1.625% 24/09/2025	EUR	3 976 280,00	4 165 960,00	0,20
3 200 000,00	HOCHTIEF AG 0.50% 03/09/2027	EUR	3 176 064,00	3 216 608,00	0,15
2 100 000,00	DEUTSCHE BAHN FINANCE GMBH 0.625% 08/12/2050	EUR	2 090 277,00	1 891 050,00	0,09
<b>Computing and IT</b>			<b>10 904 145,00</b>	<b>11 572 457,00</b>	<b>0,55</b>
3 500 000,00	SAP SE 0.375% 18/05/2029	EUR	3 465 245,00	3 557 505,00	0,17
3 200 000,00	SAP SE 1.25% 10/03/2028	EUR	3 171 872,00	3 444 896,00	0,16
2 900 000,00	INFINEON TECHNOLOGIES AG 1.625% 24/06/2029	EUR	2 873 146,00	3 124 402,00	0,15
1 400 000,00	AMPHENOL TECHNOLOGIES HOLDING GMBH 0.75% 04/05/2026	EUR	1 393 882,00	1 445 654,00	0,07
<b>Finance</b>			<b>11 019 132,00</b>	<b>11 493 030,00</b>	<b>0,54</b>
7 500 000,00	COMMERZBANK AG 0.50% 13/09/2023	EUR	7 237 500,00	7 593 000,00	0,36
2 000 000,00	DEUTSCHE BAHN FINANCE GMBH 0.50% 09/04/2027	EUR	1 986 060,00	2 061 240,00	0,10
1 800 000,00	COMMERZBANK AG 0.625% 28/08/2024	EUR	1 795 572,00	1 838 790,00	0,08
<b>Multi-Utilities</b>			<b>6 520 973,50</b>	<b>6 731 634,14</b>	<b>0,32</b>
2 677 000,00	E.ON SE 1.00% 07/10/2025	EUR	2 664 953,50	2 786 275,14	0,13
2 300 000,00	E.ON SE 0.75% 18/12/2030	EUR	2 259 796,00	2 355 407,00	0,11
1 600 000,00	E.ON SE 0.35% 28/02/2030	EUR	1 596 224,00	1 589 952,00	0,08
<b>Telecommunication</b>			<b>3 179 296,00</b>	<b>3 273 472,00</b>	<b>0,15</b>
3 200 000,00	DEUTSCHE TELEKOM AG 0.50% 05/07/2027	EUR	3 179 296,00	3 273 472,00	0,15
<b>Government</b>			<b>20 217,00</b>	<b>24 709,95</b>	<b>0,00</b>
15 000,00	BUNDESREPUBLIK DEUTSCHLAND 4.75% 04/07/2034	EUR	20 217,00	24 709,95	0,00
<b>SPAIN</b>			<b>121 413 307,42</b>	<b>126 289 754,00</b>	<b>5,94</b>
<b>Finance</b>			<b>73 443 579,42</b>	<b>76 311 898,00</b>	<b>3,59</b>
6 400 000,00	BANCO SANTANDER SA 3.125% 19/01/2027	EUR	6 364 925,41	7 264 576,00	0,34
6 000 000,00	CAIXABANK SA 1.125% 27/03/2026	EUR	6 016 517,01	6 261 780,00	0,30
4 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	4 889 390,00	4 953 264,00	0,23
4 500 000,00	BANCO SANTANDER SA 1.375% 05/01/2026	EUR	4 477 485,00	4 717 305,00	0,22
4 500 000,00	CRITERIA CAIXA SA 0.875% 28/10/2027	EUR	4 475 745,00	4 567 185,00	0,22
4 200 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	4 187 652,00	4 244 604,00	0,20
4 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	3 979 520,00	4 120 960,00	0,19
3 900 000,00	CRITERIA CAIXA SAU 1.50% 10/05/2023	EUR	3 955 848,00	4 014 192,00	0,19
3 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.50% 14/01/2027	EUR	3 770 132,00	3 823 826,00	0,18
3 500 000,00	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	3 492 510,00	3 620 400,00	0,17
3 400 000,00	BANKIA SA 0.75% 09/07/2026	EUR	3 393 064,00	3 483 470,00	0,16
3 000 000,00	BANKIA SA 0.875% 25/03/2024	EUR	3 017 250,00	3 078 330,00	0,15
2 800 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	2 789 584,00	2 820 356,00	0,13
2 600 000,00	BANCO SANTANDER SA 2.50% 18/03/2025	EUR	2 575 118,00	2 814 708,00	0,13
2 700 000,00	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	2 737 614,00	2 801 007,00	0,13
2 600 000,00	CAIXABANK SA 1.375% 19/06/2026	EUR	2 584 712,00	2 717 494,00	0,13
2 300 000,00	KUTXABANK SA 0.50% 25/09/2024	EUR	2 286 683,00	2 332 637,00	0,11
1 900 000,00	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	2 097 600,00	2 140 825,00	0,10
2 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	1 994 760,00	2 081 280,00	0,10
1 500 000,00	CAIXABANK SA 2.375% 01/02/2024	EUR	1 589 850,00	1 591 860,00	0,08
1 400 000,00	BANCO SANTANDER SA 2.125% 08/02/2028	EUR	1 474 900,00	1 516 144,00	0,07
1 300 000,00	CRITERIA CAIXA SAU 1.375% 10/04/2024	EUR	1 292 720,00	1 345 695,00	0,06

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>20 877 422,00</b>	<b>21 739 383,00</b>	<b>1,02</b>
6 700 000,00	ABERTIS INFRAESTRUTURAS SA 2.25% 29/03/2029	EUR	6 646 333,00	7 346 617,00	0,34
6 700 000,00	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	6 638 159,00	6 833 464,00	0,32
5 800 000,00	CELLNEX FINANCE CO SA 1.25% 15/01/2029	EUR	5 717 756,00	5 677 504,00	0,27
1 900 000,00	CELLNEX TELECOM SA 1.00% 20/04/2027	EUR	1 875 174,00	1 881 798,00	0,09
<b>Telecommunication</b>			<b>12 229 120,00</b>	<b>12 904 886,00</b>	<b>0,61</b>
8 100 000,00	TELEFONICA EMISIONES SA 1.788% 12/03/2029	EUR	8 513 150,00	8 945 721,00	0,42
2 500 000,00	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	2 500 000,00	2 755 475,00	0,13
1 000 000,00	TELEFONICA EMISIONES SA 2.932% 17/10/2029	EUR	1 215 970,00	1 203 690,00	0,06
<b>Consumer Retail</b>			<b>8 182 845,00</b>	<b>8 578 698,00</b>	<b>0,40</b>
4 000 000,00	ABERTIS INFRAESTRUTURAS SA 1.625% 15/07/2029	EUR	3 999 740,00	4 204 880,00	0,20
2 000 000,00	ABERTIS INFRAESTRUTURAS SA 2.375% 27/09/2027	EUR	2 087 200,00	2 205 960,00	0,10
1 400 000,00	EL CORTE INGLES SA 3.625% 15/03/2024	EUR	1 400 000,00	1 454 894,00	0,07
700 000,00	ABERTIS INFRAESTRUTURAS SA 0.625% 15/07/2025	EUR	695 905,00	712 964,00	0,03
<b>Multi-Utilities</b>			<b>6 680 341,00</b>	<b>6 754 889,00</b>	<b>0,32</b>
3 300 000,00	NORTEGAS ENERGIA DISTRIBUCION SA 0.905% 22/01/2031	EUR	3 300 000,00	3 258 717,00	0,16
1 900 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	1 895 896,00	1 970 357,00	0,09
1 500 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	1 484 445,00	1 525 815,00	0,07
<b>ITALY</b>			<b>97 703 789,82</b>	<b>101 904 454,89</b>	<b>4,80</b>
<b>Finance</b>			<b>65 472 623,12</b>	<b>68 282 665,24</b>	<b>3,22</b>
10 218 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	10 499 552,00	11 009 179,74	0,52
5 800 000,00	INTESA SANPAOLO SPA 1.70% 13/03/2024	EUR	6 022 720,00	6 032 812,00	0,29
5 600 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	5 588 968,00	6 014 512,00	0,28
5 000 000,00	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	4 569 375,00	5 342 550,00	0,25
5 000 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 3.625% 24/09/2024	EUR	5 337 500,00	5 214 400,00	0,25
4 800 000,00	INTESA SANPAOLO SPA 2.925% 14/10/2030	EUR	4 800 000,00	5 109 744,00	0,24
4 600 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	4 600 000,00	4 874 344,00	0,23
4 500 000,00	INTESA SANPAOLO SPA 1.35% 24/02/2031	EUR	4 496 670,00	4 496 985,00	0,21
3 200 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	3 189 760,00	3 235 008,00	0,15
3 200 000,00	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	2 893 704,00	3 197 024,00	0,15
2 900 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	2 954 375,00	2 986 623,00	0,14
2 300 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	2 518 496,12	2 695 945,00	0,13
2 600 000,00	INTESA SANPAOLO SPA 1.00% 19/11/2026	EUR	2 592 148,00	2 680 366,00	0,13
2 500 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	2 490 975,00	2 507 925,00	0,12
1 250 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	1 247 950,00	1 288 587,50	0,06
1 000 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	1 173 060,00	1 090 140,00	0,05
500 000,00	UNIONE DI BANCHE ITALIANE SPA 0.75% 17/10/2022	EUR	497 370,00	506 520,00	0,02
<b>Industries</b>			<b>13 169 670,00</b>	<b>13 593 815,00</b>	<b>0,64</b>
5 900 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	5 888 731,00	6 166 621,00	0,29
3 500 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.625% 21/10/2028	EUR	3 491 425,00	3 565 065,00	0,17
2 300 000,00	POSTE ITALIANE SPA 0.50% 10/12/2028	EUR	2 294 434,00	2 281 669,00	0,11
1 500 000,00	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	1 495 080,00	1 580 460,00	0,07
<b>Energy</b>			<b>10 472 543,00</b>	<b>11 445 559,00</b>	<b>0,54</b>
6 900 000,00	ENI SPA 2.00% 18/05/2031	EUR	6 895 929,00	7 780 854,00	0,37
2 500 000,00	ERG SPA 0.50% 11/09/2027	EUR	2 480 200,00	2 496 725,00	0,12
1 100 000,00	ERG SPA 1.875% 11/04/2025	EUR	1 096 414,00	1 167 980,00	0,05
<b>Telecommunication</b>			<b>6 637 958,00</b>	<b>6 590 723,00</b>	<b>0,31</b>
6 700 000,00	TELECOM ITALIA SPA 1.625% 18/01/2029	EUR	6 637 958,00	6 590 723,00	0,31

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>1 488 795,00</b>	<b>1 507 995,00</b>	<b>0,07</b>
1 500 000,00	AMPLIFON SPA REG 1.125% 13/02/2027	EUR	1 488 795,00	1 507 995,00	0,07
<b>Multi-Utilities</b>			<b>462 200,70</b>	<b>483 697,65</b>	<b>0,02</b>
465 000,00	IREN SPA 2.75% 02/11/2022	EUR	462 200,70	483 697,65	0,02
<b>UNITED KINGDOM</b>			<b>65 884 938,67</b>	<b>70 295 222,52</b>	<b>3,31</b>
<b>Basic Goods</b>			<b>17 878 402,97</b>	<b>18 444 914,83</b>	<b>0,87</b>
5 300 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	5 300 000,00	5 355 968,00	0,25
2 700 000,00	PREMIER FOODS FINANCE PLC 3.50% 15/10/2026	GBP	3 136 949,86	3 146 224,10	0,15
2 600 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026	EUR	2 586 818,00	2 673 320,00	0,13
2 100 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	2 396 810,11	2 451 637,73	0,11
2 000 000,00	COCA-COLA EUROPEAN PARTNERS PLC 2.375% 07/05/2025	EUR	1 982 720,00	2 175 540,00	0,10
1 500 000,00	BAT INTERNATIONAL FINANCE PLC 2.25% 16/01/2030	EUR	1 453 245,00	1 614 585,00	0,08
1 000 000,00	BAT INTERNATIONAL FINANCE PLC 1.25% 13/03/2027	EUR	1 021 860,00	1 027 640,00	0,05
<b>Consumer Retail</b>			<b>14 598 739,70</b>	<b>15 436 747,69</b>	<b>0,73</b>
3 000 000,00	COCA-COLA EUROPEAN PARTNERS PLC 1.75% 27/03/2026	EUR	3 005 092,00	3 229 140,00	0,15
3 100 000,00	RENTOKIL INITIAL PLC 0.50% 14/10/2028	EUR	3 088 158,00	3 103 906,00	0,15
2 400 000,00	DIAGEO FINANCE PLC 1.875% 27/03/2027	EUR	2 388 648,00	2 640 192,00	0,12
2 200 000,00	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	2 193 906,00	2 272 534,00	0,11
1 800 000,00	MARKS & SPENCER PLC 3.75% 19/05/2026	GBP	2 001 251,65	2 180 453,57	0,10
1 700 000,00	WHITBREAD GROUP PLC 2.375% 31/05/2027	GBP	1 921 684,05	2 010 522,12	0,10
<b>Finance</b>			<b>13 529 573,00</b>	<b>15 017 399,00</b>	<b>0,71</b>
8 100 000,00	ROYAL BANK OF SCOTLAND PLC 2.75% 02/04/2025	EUR	8 065 653,00	8 928 954,00	0,42
5 500 000,00	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026	EUR	5 463 920,00	6 088 445,00	0,29
<b>Multi-Utilities</b>			<b>7 649 148,00</b>	<b>8 209 486,00</b>	<b>0,38</b>
5 200 000,00	SSE PLC 1.75% 16/04/2030	EUR	5 155 748,00	5 688 436,00	0,26
2 500 000,00	STATE GRID EUROPE DEVELOPMENT 2014 PLC 1.50% 26/01/2022	EUR	2 493 400,00	2 521 050,00	0,12
<b>Telecommunication</b>			<b>7 629 075,00</b>	<b>7 945 411,00</b>	<b>0,37</b>
3 400 000,00	VODAFONE GROUP PLC 1.875% 11/09/2025	EUR	3 447 312,00	3 656 054,00	0,17
2 000 000,00	OMNICOM FINANCE HOLDINGS PLC 0.80% 08/07/2027	EUR	1 996 760,00	2 064 940,00	0,10
1 100 000,00	OTE PLC 0.875% 24/09/2026	EUR	1 091 563,00	1 132 417,00	0,05
1 000 000,00	VODAFONE GROUP PLC 1.625% 24/11/2030	EUR	1 093 440,00	1 092 000,00	0,05
<b>Energy</b>			<b>4 600 000,00</b>	<b>5 241 264,00</b>	<b>0,25</b>
2 800 000,00	BP CAPITAL MARKETS PLC 2.822% 07/04/2032	EUR	2 800 000,00	3 364 620,00	0,16
1 800 000,00	BP CAPITAL MARKETS PLC 1.231% 08/05/2031	EUR	1 800 000,00	1 876 644,00	0,09
<b>LUXEMBOURG</b>			<b>57 471 249,27</b>	<b>59 235 888,45</b>	<b>2,79</b>
<b>Industries</b>			<b>26 056 786,50</b>	<b>27 051 515,50</b>	<b>1,27</b>
4 800 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.625% 06/04/2030	EUR	4 745 472,00	4 794 240,00	0,23
4 100 000,00	INPOST SA 2.25% 15/07/2027	EUR	4 100 000,00	4 128 331,00	0,19
4 200 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 23/04/2031	EUR	4 176 270,00	4 107 138,00	0,19
3 600 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.25% 26/05/2028	EUR	3 632 364,00	4 042 332,00	0,19
3 350 000,00	JOHN DEERE CASH MANAGEMENT SA 1.85% 02/04/2028	EUR	3 344 807,50	3 725 903,50	0,18
2 800 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 29/11/2026	EUR	2 783 536,00	2 846 676,00	0,13
2 000 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.125% 01/12/2027	EUR	1 982 540,00	2 099 940,00	0,10
1 300 000,00	WHIRLPOOL EMEA FINANCE SARL 0.50% 20/02/2028	EUR	1 291 797,00	1 306 955,00	0,06
<b>Finance</b>			<b>25 430 483,77</b>	<b>26 023 080,95</b>	<b>1,23</b>
5 900 000,00	ADLER GROUP SA 2.25% 14/01/2029	EUR	5 794 213,00	5 713 914,00	0,27
5 800 000,00	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	5 692 874,00	5 636 034,00	0,27

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 800 000,00	LOGICOR FINANCING SARL 0.75% 15/07/2024	EUR	3 784 420,00	3 863 764,00	0,18
3 000 000,00	AROUNDTOWN SA 0.625% 09/07/2025	EUR	2 815 500,00	3 047 490,00	0,14
2 400 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.876% 17/04/2025	EUR	2 400 000,00	2 572 176,00	0,12
1 900 000,00	BEVCO LUX SARL 1.50% 16/09/2027	EUR	1 884 287,00	1 993 119,00	0,10
1 673 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	1 663 781,77	1 721 767,95	0,08
1 400 000,00	SELP FINANCE SARL 1.50% 20/12/2026	EUR	1 395 408,00	1 474 816,00	0,07
<b>Telecommunication</b>			<b>3 683 979,00</b>	<b>3 828 908,00</b>	<b>0,18</b>
3 700 000,00	CK HUTCHISON GROUP TELECOM FINANCE SA 1.125% 17/10/2028	EUR	3 683 979,00	3 828 908,00	0,18
<b>Multi-Utilities</b>			<b>2 300 000,00</b>	<b>2 332 384,00</b>	<b>0,11</b>
2 300 000,00	CONTOURGLOBAL POWER HOLDINGS SA 3.125% 01/01/2028	EUR	2 300 000,00	2 332 384,00	0,11
<b>IRELAND</b>			<b>32 615 224,50</b>	<b>33 464 384,50</b>	<b>1,58</b>
<b>Finance</b>			<b>9 008 824,50</b>	<b>9 428 874,00</b>	<b>0,44</b>
4 050 000,00	AIB GROUP PLC 1.25% 28/05/2024	EUR	4 065 699,50	4 198 149,00	0,20
3 100 000,00	PARTNERRE IRELAND FINANCE DAC 1.25% 15/09/2026	EUR	3 028 328,00	3 258 782,00	0,15
1 000 000,00	BANK OF IRELAND GROUP PLC 1.375% 29/08/2023	EUR	1 016 210,00	1 031 380,00	0,05
900 000,00	LIBERTY MUTUAL FINANCE EUROPE DAC 1.75% 27/03/2024	EUR	898 587,00	940 563,00	0,04
<b>Computing and IT</b>			<b>6 577 494,00</b>	<b>6 897 198,00</b>	<b>0,33</b>
6 600 000,00	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	6 577 494,00	6 897 198,00	0,33
<b>Raw materials</b>			<b>6 912 220,00</b>	<b>6 830 390,00</b>	<b>0,32</b>
7 000 000,00	GLENCORE CAPITAL FINANCE DAC 1.25% 01/03/2033	EUR	6 912 220,00	6 830 390,00	0,32
<b>Health</b>			<b>6 024 676,00</b>	<b>6 132 607,50</b>	<b>0,29</b>
2 600 000,00	ABBOTT IRELAND FINANCING DAC 0.375% 19/11/2027	EUR	2 580 656,00	2 634 788,00	0,13
1 950 000,00	FRESENIUS FINANCE IRELAND PLC 0.875% 31/01/2022	EUR	1 944 774,00	1 957 819,50	0,09
1 400 000,00	FRESENIUS FINANCE IRELAND PLC 2.125% 01/02/2027	EUR	1 499 246,00	1 540 000,00	0,07
<b>Consumer Retail</b>			<b>3 084 190,00</b>	<b>3 115 345,00</b>	<b>0,15</b>
3 100 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	3 084 190,00	3 115 345,00	0,15
<b>Industries</b>			<b>1 007 820,00</b>	<b>1 059 970,00</b>	<b>0,05</b>
1 000 000,00	CRH SMW FINANCE DAC 1.25% 05/11/2026	EUR	1 007 820,00	1 059 970,00	0,05
<b>SWEDEN</b>			<b>16 152 315,00</b>	<b>17 229 801,00</b>	<b>0,81</b>
<b>Consumer Retail</b>			<b>13 160 925,00</b>	<b>14 206 701,00</b>	<b>0,67</b>
5 400 000,00	VOLVO TREASURY AB 1.625% 26/05/2025	EUR	5 383 314,00	5 732 586,00	0,27
5 100 000,00	SCANIA CV AB 2.25% 03/06/2025	EUR	5 077 611,00	5 519 883,00	0,26
2 700 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	2 700 000,00	2 954 232,00	0,14
<b>Industries</b>			<b>2 991 390,00</b>	<b>3 023 100,00</b>	<b>0,14</b>
3 000 000,00	ALFA LAVAL TREASURY INTERNATIONAL AB 0.25% 25/06/2024	EUR	2 991 390,00	3 023 100,00	0,14
<b>BELGIUM</b>			<b>14 069 425,24</b>	<b>15 142 656,50</b>	<b>0,71</b>
<b>Basic Goods</b>			<b>5 794 119,00</b>	<b>6 528 280,50</b>	<b>0,31</b>
3 600 000,00	ANHEUSER-BUSCH INBEV SA/NV 1.15% 22/01/2027	EUR	3 575 304,00	3 803 328,00	0,18
2 250 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.75% 17/03/2036	EUR	2 218 815,00	2 724 952,50	0,13
<b>Finance</b>			<b>5 271 466,24</b>	<b>5 379 086,00</b>	<b>0,25</b>
3 200 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	3 187 804,24	3 271 904,00	0,15
2 100 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	2 083 662,00	2 107 182,00	0,10

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>3 003 840,00</b>	<b>3 235 290,00</b>	<b>0,15</b>
3 000 000,00	LONZA FINANCE INTERNATIONAL NV 1.625% 21/04/2027	EUR	3 003 840,00	3 235 290,00	0,15
<b>AUSTRIA</b>			<b>12 438 065,00</b>	<b>14 008 135,00</b>	<b>0,66</b>
<b>Energy</b>			<b>7 462 515,00</b>	<b>8 386 185,00</b>	<b>0,40</b>
4 500 000,00	OMV AG 2.375% 09/04/2032	EUR	4 477 725,00	5 304 195,00	0,25
3 000 000,00	OMV AG 0.75% 16/06/2030	EUR	2 984 790,00	3 081 990,00	0,15
<b>Raw materials</b>			<b>4 975 550,00</b>	<b>5 621 950,00</b>	<b>0,26</b>
5 000 000,00	MONDI FINANCE EUROPE GMBH 2.375% 01/04/2028	EUR	4 975 550,00	5 621 950,00	0,26
<b>DENMARK</b>			<b>8 867 256,00</b>	<b>9 035 071,00</b>	<b>0,43</b>
<b>Finance</b>			<b>2 796 948,00</b>	<b>2 854 964,00</b>	<b>0,14</b>
2 800 000,00	NYKREDIT REALKREDIT A/S 0.75% 20/01/2027	EUR	2 796 948,00	2 854 964,00	0,14
<b>Basic Goods</b>			<b>2 484 700,00</b>	<b>2 528 250,00</b>	<b>0,12</b>
2 500 000,00	CARLSBERG BREWERIES A/S 0.375% 30/06/2027	EUR	2 484 700,00	2 528 250,00	0,12
<b>Health</b>			<b>1 896 029,00</b>	<b>1 932 205,00</b>	<b>0,09</b>
1 900 000,00	H LUNDBECK A/S 0.875% 14/10/2027	EUR	1 896 029,00	1 932 205,00	0,09
<b>Consumer Retail</b>			<b>1 689 579,00</b>	<b>1 719 652,00</b>	<b>0,08</b>
1 700 000,00	ISS GLOBAL A/S 0.875% 18/06/2026	EUR	1 689 579,00	1 719 652,00	0,08
<b>JAPAN</b>			<b>8 600 000,00</b>	<b>8 650 106,00</b>	<b>0,41</b>
<b>Basic Goods</b>			<b>6 400 000,00</b>	<b>6 450 304,00</b>	<b>0,31</b>
6 400 000,00	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	6 400 000,00	6 450 304,00	0,31
<b>Consumer Retail</b>			<b>2 200 000,00</b>	<b>2 199 802,00</b>	<b>0,10</b>
2 200 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	2 200 000,00	2 199 802,00	0,10
<b>FINLAND</b>			<b>7 083 042,00</b>	<b>7 519 586,00</b>	<b>0,35</b>
<b>Telecommunication</b>			<b>5 000 535,00</b>	<b>5 387 960,00</b>	<b>0,25</b>
3 500 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	3 487 785,00	3 719 975,00	0,17
1 500 000,00	NOKIA OYJ 3.125% 15/05/2028	EUR	1 512 750,00	1 667 985,00	0,08
<b>Industries</b>			<b>2 082 507,00</b>	<b>2 131 626,00</b>	<b>0,10</b>
2 100 000,00	METSO OUTOTEC OYJ 0.875% 26/05/2028	EUR	2 082 507,00	2 131 626,00	0,10
<b>SWITZERLAND</b>			<b>7 393 835,55</b>	<b>7 417 330,17</b>	<b>0,35</b>
<b>Finance</b>			<b>7 393 835,55</b>	<b>7 417 330,17</b>	<b>0,35</b>
6 300 000,00	CREDIT SUISSE GROUP AG 0.625% 18/01/2033	EUR	6 240 780,00	5 930 757,00	0,28
1 600 000,00	UBS AG 5.125% 15/05/2024	USD	1 153 055,55	1 486 573,17	0,07
<b>PORTUGAL</b>			<b>4 180 605,00</b>	<b>4 460 797,00</b>	<b>0,21</b>
<b>Multi-Utilities</b>			<b>2 882 165,00</b>	<b>3 118 573,00</b>	<b>0,15</b>
2 900 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	2 882 165,00	3 118 573,00	0,15
<b>Finance</b>			<b>1 298 440,00</b>	<b>1 342 224,00</b>	<b>0,06</b>
1 300 000,00	CAIXA GERAL DE DEPOSITOS SA 1.25% 25/11/2024	EUR	1 298 440,00	1 342 224,00	0,06
<b>NORWAY</b>			<b>4 373 869,00</b>	<b>4 415 239,00</b>	<b>0,21</b>
<b>Telecommunication</b>			<b>4 373 869,00</b>	<b>4 415 239,00</b>	<b>0,21</b>
2 300 000,00	TELENOR ASA 0.25% 14/02/2028	EUR	2 294 365,00	2 303 542,00	0,11
2 100 000,00	TELENOR ASA 0.25% 25/09/2027	EUR	2 079 504,00	2 111 697,00	0,10

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SOUTH KOREA</b>			<b>3 798 290,00</b>	<b>3 893 396,00</b>	<b>0,18</b>
<b>Government</b>			<b>2 300 000,00</b>	<b>2 383 076,00</b>	<b>0,11</b>
2 300 000,00	EXPORT-IMPORT BANK OF KOREA 0.829% 27/04/2025	EUR	2 300 000,00	2 383 076,00	0,11
<b>Raw materials</b>			<b>1 498 290,00</b>	<b>1 510 320,00</b>	<b>0,07</b>
1 500 000,00	POSCO 0.50% 17/01/2024	EUR	1 498 290,00	1 510 320,00	0,07
<b>AUSTRALIA</b>			<b>2 191 840,00</b>	<b>2 434 134,00</b>	<b>0,11</b>
<b>Multi-Utilities</b>			<b>1 191 840,00</b>	<b>1 298 424,00</b>	<b>0,06</b>
1 200 000,00	APT PIPELINES LTD 2.00% 15/07/2030	EUR	1 191 840,00	1 298 424,00	0,06
<b>Consumer Retail</b>			<b>1 000 000,00</b>	<b>1 135 710,00</b>	<b>0,05</b>
1 000 000,00	TOYOTA FINANCE AUSTRALIA LTD 2.28% 21/10/2027	EUR	1 000 000,00	1 135 710,00	0,05
<b>Floating Rate Notes</b>			<b>700 890 319,90</b>	<b>725 893 807,10</b>	<b>34,17</b>
<b>FRANCE</b>			<b>174 056 985,32</b>	<b>178 868 865,94</b>	<b>8,42</b>
<b>Finance</b>			<b>106 779 067,32</b>	<b>111 753 881,94</b>	<b>5,26</b>
10 000 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	9 920 207,00	10 312 700,00	0,49
8 100 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	8 086 407,00	8 359 119,00	0,39
7 300 000,00	CNP ASSURANCES FRN 30/06/2051	EUR	7 270 216,00	7 808 664,00	0,37
6 500 000,00	BNP PARIBAS SA FRN 19/02/2028	EUR	5 927 460,00	6 508 580,00	0,31
5 000 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	4 977 250,00	4 995 950,00	0,23
4 200 000,00	AXA SA FRN 06/07/2047	EUR	4 323 362,00	4 808 160,00	0,23
4 800 000,00	BNP PARIBAS SA FRN 01/09/2028	EUR	4 766 208,00	4 788 384,00	0,22
4 200 000,00	BNP PARIBAS SA FRN 17/04/2029	EUR	4 162 788,00	4 345 320,00	0,20
3 900 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2049	EUR	4 258 582,00	4 333 914,00	0,20
4 300 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	4 294 324,00	4 311 395,00	0,20
4 600 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	3 811 459,09	4 031 660,02	0,19
3 800 000,00	LA BANQUE POSTALE SA FRN 17/06/2026	EUR	3 777 998,00	3 845 942,00	0,18
3 400 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	3 399 830,00	3 532 634,00	0,17
3 000 000,00	CNP ASSURANCES FRN 05/06/2045	EUR	3 345 000,00	3 417 240,00	0,16
3 200 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	3 171 328,00	3 335 552,00	0,16
2 800 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	2 799 524,00	2 994 544,00	0,14
2 600 000,00	LA BANQUE POSTALE SA FRN 19/11/2027	EUR	2 590 198,00	2 697 838,00	0,13
2 500 000,00	BNP PARIBAS SA FRN 29/12/2049	EUR	2 550 000,00	2 628 125,00	0,12
2 500 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	2 477 150,00	2 595 800,00	0,12
3 000 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	2 302 477,63	2 574 347,31	0,12
2 300 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	2 291 628,00	2 336 340,00	0,11
2 600 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	2 127 920,60	2 270 586,61	0,11
2 000 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	2 107 000,00	2 158 780,00	0,10
1 900 000,00	LA MONDIALE SAM FRN 31/12/2099	EUR	1 875 000,00	2 090 000,00	0,10
1 800 000,00	AXA SA FRN 28/05/2049	EUR	1 883 844,00	2 060 874,00	0,10
1 500 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	1 496 715,00	1 501 575,00	0,07
1 400 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	1 397 284,00	1 421 616,00	0,07
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	1 412 138,00	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	1 409 212,00	0,07
1 000 000,00	AXA SA FRN 29/11/2049	EUR	1 104 000,00	1 108 030,00	0,05
800 000,00	BNP PARIBAS CARDIF SA FRN 29/11/2049	EUR	800 000,00	904 064,00	0,04
700 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	693 931,00	854 798,00	0,04
<b>Energy</b>			<b>26 866 960,00</b>	<b>26 687 526,00</b>	<b>1,26</b>
7 900 000,00	TOTAL SA FRN 31/12/2099	EUR	8 044 860,00	8 095 288,00	0,38
7 300 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	7 300 000,00	7 189 989,00	0,34
6 800 000,00	TOTAL SE FRN 31/12/2099	EUR	6 800 000,00	6 850 252,00	0,32

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 500 000,00	TOTAL SA FRN 29/12/2049	EUR	2 703 750,00	2 642 575,00	0,13
1 850 000,00	TOTAL SA FRN 29/12/2049	EUR	2 018 350,00	1 909 422,00	0,09
<b>Multi-Utilities</b>			<b>19 800 184,00</b>	<b>19 789 280,00</b>	<b>0,93</b>
6 800 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	6 800 000,00	6 835 292,00	0,32
3 300 000,00	SUEZ FRN 29/12/2049	EUR	3 375 300,00	3 333 231,00	0,15
2 500 000,00	ENGIE SA FRN 31/12/2099	EUR	2 739 268,00	2 707 900,00	0,13
1 900 000,00	ENGIE SA FRN 02/06/2049	EUR	2 068 625,00	2 090 000,00	0,10
1 900 000,00	SUEZ FRN 31/12/2099	EUR	1 890 671,00	1 909 937,00	0,09
1 800 000,00	SUEZ FRN 31/12/2099	EUR	1 912 320,00	1 895 400,00	0,09
1 000 000,00	ENGIE SA FRN 31/12/2099	EUR	1 014 000,00	1 017 520,00	0,05
<b>Raw materials</b>			<b>13 913 180,00</b>	<b>14 063 815,00</b>	<b>0,66</b>
6 000 000,00	ARKEMA SA FRN 31/12/2099	EUR	5 959 500,00	6 045 780,00	0,29
5 500 000,00	ARKEMA SA FRN 31/12/2099	EUR	5 637 980,00	5 811 575,00	0,27
2 000 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	2 315 700,00	2 206 460,00	0,10
<b>Telecommunication</b>			<b>5 097 594,00</b>	<b>4 969 643,00</b>	<b>0,23</b>
2 400 000,00	ORANGE SA FRN 29/10/2049	EUR	2 926 750,00	2 865 384,00	0,13
1 500 000,00	ORANGE SA FRN 29/12/2049	EUR	1 773 600,00	1 683 795,00	0,08
400 000,00	ORANGE SA FRN 31/12/2099	EUR	397 244,00	420 464,00	0,02
<b>Consumer Retail</b>			<b>1 600 000,00</b>	<b>1 604 720,00</b>	<b>0,08</b>
1 600 000,00	RCI BANQUE SA FRN 14/03/2022	EUR	1 600 000,00	1 604 720,00	0,08
<b>NETHERLANDS</b>			<b>128 952 655,29</b>	<b>134 629 558,90</b>	<b>6,34</b>
<b>Finance</b>			<b>43 048 874,10</b>	<b>46 093 581,90</b>	<b>2,17</b>
5 800 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	5 800 000,00	5 870 528,00	0,28
5 000 000,00	COOPERATIEVE RABOBANK UA FRN 05/05/2028	EUR	4 995 600,00	5 182 050,00	0,24
4 400 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 01/10/2046	EUR	4 393 444,00	5 016 660,00	0,24
4 000 000,00	NN GROUP NV FRN 13/01/2048	EUR	4 601 970,00	4 765 000,00	0,23
4 400 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	4 400 000,00	4 764 012,00	0,22
4 200 000,00	ACHMEA BV FRN 31/12/2099	EUR	4 200 000,00	4 541 250,00	0,21
3 800 000,00	ING GROEP NV FRN 26/05/2031	EUR	3 793 844,00	4 040 616,00	0,19
3 500 000,00	ING GROEP NV FRN 11/04/2028	EUR	3 572 970,00	3 672 550,00	0,17
2 730 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	2 722 001,10	3 204 555,90	0,15
2 000 000,00	ELM BV FOR HELVETIA SCHWEIZERISCHE VERSICHERUNGSGESELLSCHAFT AG FRN 29/09/2047	EUR	1 995 142,00	2 248 680,00	0,11
1 400 000,00	ING GROEP NV FRN 26/09/2029	EUR	1 384 679,00	1 451 912,00	0,07
800 000,00	ASR NEDERLAND NV FRN 02/05/2049	EUR	791 552,00	895 720,00	0,04
400 000,00	AEGON NV FRN 25/04/2044	EUR	397 672,00	440 048,00	0,02
<b>Telecommunication</b>			<b>28 596 956,00</b>	<b>28 413 010,00</b>	<b>1,34</b>
17 500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	17 500 000,00	17 106 250,00	0,80
5 400 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	5 367 621,00	5 481 000,00	0,26
3 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 962 100,00	3 099 510,00	0,15
2 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 196 000,00	2 170 000,00	0,10
500 000,00	TELEFONICA EUROPE BV FRN 31/03/2049	EUR	571 235,00	556 250,00	0,03
<b>Energy</b>			<b>23 555 024,00</b>	<b>24 214 904,00</b>	<b>1,14</b>
10 900 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	10 900 000,00	11 663 000,00	0,55
7 000 000,00	WINTERSHALL DEA FINANCE BV FRN 31/12/2099	EUR	7 000 000,00	6 982 500,00	0,33
5 100 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	5 655 024,00	5 569 404,00	0,26
<b>Consumer Retail</b>			<b>15 219 000,00</b>	<b>16 842 231,00</b>	<b>0,79</b>
9 800 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	9 800 000,00	10 881 136,00	0,51
3 300 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	3 300 000,00	3 646 335,00	0,17
2 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	2 119 000,00	2 314 760,00	0,11

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>11 797 385,19</b>	<b>12 108 082,00</b>	<b>0,57</b>
5 200 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	5 200 000,00	5 396 248,00	0,25
3 600 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	3 600 000,00	3 633 084,00	0,17
3 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	2 997 385,19	3 078 750,00	0,15
<b>Industries</b>			<b>4 535 416,00</b>	<b>4 559 750,00</b>	<b>0,22</b>
4 600 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	4 535 416,00	4 559 750,00	0,22
<b>Basic Goods</b>			<b>2 200 000,00</b>	<b>2 398 000,00</b>	<b>0,11</b>
2 200 000,00	JT INTERNATIONAL FINANCIAL SERVICES BV FRN 07/10/2083	EUR	2 200 000,00	2 398 000,00	0,11
<b>UNITED KINGDOM</b>			<b>120 303 773,10</b>	<b>125 795 806,96</b>	<b>5,92</b>
<b>Finance</b>			<b>67 625 780,48</b>	<b>71 603 036,46</b>	<b>3,37</b>
8 500 000,00	STANDARD CHARTERED PLC FRN 23/09/2031	EUR	8 483 085,00	8 519 550,00	0,40
7 000 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	7 250 075,00	7 673 750,00	0,36
6 000 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	EUR	5 763 000,00	6 789 000,00	0,32
5 900 000,00	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	5 914 397,00	6 640 214,00	0,31
4 900 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	4 892 895,00	5 201 889,00	0,24
4 100 000,00	ROYAL BANK OF SCOTLAND GROUP PLC FRN 14/08/2030	GBP	4 694 064,14	5 096 402,31	0,24
4 600 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	4 584 452,00	5 012 850,00	0,24
3 900 000,00	NATWEST GROUP PLC FRN 28/11/2031	GBP	4 501 504,74	4 566 943,36	0,21
4 400 000,00	BARCLAYS PLC FRN 22/03/2031	EUR	4 382 796,00	4 423 584,00	0,21
3 500 000,00	STANDARD CHARTERED PLC FRN 27/01/2028	EUR	3 496 185,00	3 587 850,00	0,17
4 000 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	3 316 064,00	3 433 137,68	0,16
3 100 000,00	BARCLAYS PLC REG FRN 09/06/2025	EUR	3 087 879,00	3 153 754,00	0,15
3 400 000,00	STANDARD CHARTERED PLC FRN 31/12/2099	USD	2 769 517,60	2 948 672,11	0,14
2 700 000,00	HSBC HOLDINGS PLC FRN 13/11/2026	EUR	2 700 000,00	2 709 936,00	0,13
1 800 000,00	BARCLAYS PLC FRN 07/02/2028	EUR	1 789 866,00	1 845 504,00	0,09
<b>Telecommunication</b>			<b>21 010 392,62</b>	<b>21 227 404,50</b>	<b>1,00</b>
13 000 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	13 441 710,00	13 539 500,00	0,64
4 050 000,00	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	4 001 400,00	3 945 874,50	0,18
2 000 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	2 002 209,09	2 056 420,00	0,10
1 500 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	1 565 073,53	1 685 610,00	0,08
<b>Energy</b>			<b>19 729 760,00</b>	<b>20 448 568,00</b>	<b>0,96</b>
12 400 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	12 841 910,00	13 501 368,00	0,63
6 500 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	6 887 850,00	6 947 200,00	0,33
<b>Government</b>			<b>6 651 500,00</b>	<b>7 158 255,00</b>	<b>0,34</b>
6 500 000,00	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	6 651 500,00	7 158 255,00	0,34
<b>Multi-Utilities</b>			<b>5 286 340,00</b>	<b>5 358 543,00</b>	<b>0,25</b>
4 300 000,00	NGG FINANCE PLC FRN 05/12/2079	EUR	4 294 750,00	4 346 053,00	0,20
1 000 000,00	NGG FINANCE PLC FRN 05/09/2082	EUR	991 590,00	1 012 490,00	0,05
<b>GERMANY</b>			<b>55 654 583,01</b>	<b>57 352 807,08</b>	<b>2,70</b>
<b>Finance</b>			<b>42 308 644,01</b>	<b>43 752 184,08</b>	<b>2,06</b>
7 800 000,00	TALANX AG FRN 05/12/2047	EUR	7 772 790,00	8 380 476,00	0,39
5 800 000,00	ALLIANZ SE FRN 07/07/2045	EUR	5 874 974,00	6 206 058,00	0,29
6 000 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	5 972 220,00	6 124 740,00	0,29
5 800 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	5 733 126,00	5 883 926,00	0,28
4 800 000,00	ALLIANZ SE FRN 31/12/2099	EUR	4 800 384,00	4 843 728,00	0,23
4 800 000,00	DEUTSCHE BANK AG FRN 17/02/2027	EUR	4 786 656,00	4 830 624,00	0,23
2 600 000,00	ALLIANZ SE FRN 31/12/2099	USD	2 199 898,73	2 269 534,24	0,11
2 000 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	1 990 260,00	2 036 700,00	0,09
1 556 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	1 555 035,28	1 634 017,84	0,08
1 400 000,00	ALLIANZ SE FRN 31/12/2049	EUR	1 623 300,00	1 542 380,00	0,07

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>9 240 939,00</b>	<b>9 499 135,00</b>	<b>0,45</b>
6 100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/04/2077	EUR	6 063 339,00	6 217 791,00	0,29
3 200 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	3 177 600,00	3 281 344,00	0,16
<b>Raw materials</b>			<b>3 705 000,00</b>	<b>3 685 300,00</b>	<b>0,17</b>
2 500 000,00	LANXESS AG FRN 06/12/2076	EUR	2 668 750,00	2 669 000,00	0,12
1 000 000,00	EVONIK INDUSTRIES AG FRN 07/07/2077	EUR	1 036 250,00	1 016 300,00	0,05
<b>Health</b>			<b>400 000,00</b>	<b>416 188,00</b>	<b>0,02</b>
400 000,00	BAYER AG FRN 12/11/2079	EUR	400 000,00	416 188,00	0,02
<b>ITALY</b>			<b>43 151 912,00</b>	<b>45 308 232,65</b>	<b>2,13</b>
<b>Finance</b>			<b>21 830 142,00</b>	<b>23 043 110,65</b>	<b>1,08</b>
5 250 000,00	UNICREDIT SPA FRN 22/07/2027	EUR	5 242 387,50	5 586 525,00	0,26
4 905 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	5 079 112,50	5 280 379,65	0,25
3 200 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	3 193 056,00	3 225 088,00	0,15
3 000 000,00	UNICREDIT SPA FRN 29/12/2049	EUR	3 285 000,00	3 213 750,00	0,15
2 800 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	2 338 000,00	2 969 232,00	0,14
2 200 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	2 192 586,00	2 265 626,00	0,11
500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 18/05/2022	EUR	500 000,00	502 510,00	0,02
<b>Energy</b>			<b>14 669 972,00</b>	<b>15 254 560,00</b>	<b>0,72</b>
7 400 000,00	ENI SPA FRN 31/12/2099	EUR	7 505 000,00	7 862 500,00	0,37
3 900 000,00	ENI SPA FRN 31/12/2099	EUR	3 884 673,00	3 924 453,00	0,19
3 300 000,00	ENI SPA FRN 31/12/2099	EUR	3 280 299,00	3 467 607,00	0,16
<b>Multi-Utilities</b>			<b>6 651 798,00</b>	<b>7 010 562,00</b>	<b>0,33</b>
4 500 000,00	ENEL SPA FRN 31/12/2099	EUR	4 471 798,00	4 713 750,00	0,22
2 100 000,00	ENEL SPA FRN 24/05/2080	EUR	2 180 000,00	2 296 812,00	0,11
<b>UNITED STATES</b>			<b>43 439 958,00</b>	<b>44 845 147,00</b>	<b>2,11</b>
<b>Finance</b>			<b>43 439 958,00</b>	<b>44 845 147,00</b>	<b>2,11</b>
9 400 000,00	CITIGROUP INC FRN 06/07/2026	EUR	9 354 128,00	9 815 386,00	0,46
5 500 000,00	CITIGROUP INC FRN 24/07/2026	EUR	5 671 300,00	5 792 655,00	0,27
5 300 000,00	JPMORGAN CHASE & CO FRN 11/03/2027	EUR	5 328 000,00	5 518 784,00	0,26
4 800 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	4 800 000,00	4 774 704,00	0,23
4 800 000,00	BANK OF AMERICA CORP FRN 26/10/2031	EUR	4 800 000,00	4 753 728,00	0,22
4 300 000,00	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	4 230 190,00	4 316 770,00	0,20
3 600 000,00	BANK OF AMERICA CORP FRN 09/05/2026	EUR	3 600 000,00	3 701 844,00	0,17
2 400 000,00	BANK OF AMERICA CORP FRN 31/03/2029	EUR	2 400 000,00	2 899 248,00	0,14
1 800 000,00	JPMORGAN CHASE & CO FRN 25/07/2031	EUR	1 856 340,00	1 849 572,00	0,09
1 400 000,00	MORGAN STANLEY FRN 26/07/2024	EUR	1 400 000,00	1 422 456,00	0,07
<b>BELGIUM</b>			<b>40 450 438,78</b>	<b>42 141 969,00</b>	<b>1,98</b>
<b>Finance</b>			<b>37 469 158,78</b>	<b>39 044 829,00</b>	<b>1,84</b>
10 000 000,00	KBC GROUP NV FRN 10/09/2026	EUR	9 966 700,00	9 991 400,00	0,47
7 600 000,00	BELFIUS BANK SA FRN 31/12/2099	EUR	6 830 177,78	7 514 500,00	0,35
6 900 000,00	AGEAS FRN 24/11/2051	EUR	6 874 194,00	6 944 988,00	0,33
6 400 000,00	AGEAS FRN 31/12/2099	EUR	6 524 230,00	6 808 000,00	0,32
4 300 000,00	AGEAS FRN 02/07/2049	EUR	4 394 708,00	4 860 247,00	0,23
2 900 000,00	KBC GROUP NV FRN 16/06/2027	EUR	2 879 149,00	2 925 694,00	0,14
<b>Raw materials</b>			<b>2 981 280,00</b>	<b>3 097 140,00</b>	<b>0,14</b>
3 000 000,00	SOLVAY SA FRN 31/12/2099	EUR	2 981 280,00	3 097 140,00	0,14

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

## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>26 455 276,00</b>	<b>27 064 433,00</b>	<b>1,27</b>
<b>Finance</b>			<b>15 713 661,00</b>	<b>16 075 658,00</b>	<b>0,75</b>
6 900 000,00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	6 963 276,00	7 457 934,00	0,35
5 400 000,00	AROUNDTOWN SA FRN 31/12/2099	EUR	5 295 780,00	5 196 474,00	0,24
3 500 000,00	GRAND CITY PROPERTIES SA FRN 31/12/2099	EUR	3 454 605,00	3 421 250,00	0,16
<b>Industries</b>			<b>10 741 615,00</b>	<b>10 988 775,00</b>	<b>0,52</b>
10 500 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	10 741 615,00	10 988 775,00	0,52
<b>AUSTRIA</b>			<b>15 453 883,00</b>	<b>15 767 075,00</b>	<b>0,74</b>
<b>Energy</b>			<b>8 692 450,00</b>	<b>8 491 760,00</b>	<b>0,40</b>
4 600 000,00	OMV AG FRN 31/12/2099	EUR	4 600 000,00	4 813 532,00	0,23
3 600 000,00	OMV AG FRN 29/12/2049	EUR	4 092 450,00	3 678 228,00	0,17
<b>Finance</b>			<b>6 761 433,00</b>	<b>7 275 315,00</b>	<b>0,34</b>
4 900 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 18/06/2032	EUR	4 872 168,00	5 359 032,00	0,25
1 900 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	1 889 265,00	1 916 283,00	0,09
<b>SPAIN</b>			<b>12 277 694,00</b>	<b>12 458 725,00</b>	<b>0,59</b>
<b>Finance</b>			<b>12 277 694,00</b>	<b>12 458 725,00</b>	<b>0,59</b>
3 900 000,00	CAIXABANK SA FRN 10/07/2026	EUR	3 883 815,00	3 984 240,00	0,19
3 200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	3 504 000,00	3 504 000,00	0,17
3 400 000,00	BANCO DE SABADELL SA FRN 29/06/2023	EUR	3 399 014,00	3 462 220,00	0,16
1 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	1 490 865,00	1 508 265,00	0,07
<b>SWITZERLAND</b>			<b>8 594 018,20</b>	<b>9 125 036,85</b>	<b>0,43</b>
<b>Finance</b>			<b>8 594 018,20</b>	<b>9 125 036,85</b>	<b>0,43</b>
3 400 000,00	CREDIT SUISSE GROUP AG FRN 02/04/2026	EUR	3 388 576,00	3 748 602,00	0,18
3 400 000,00	UBS GROUP AG FRN 31/12/2099	USD	2 813 986,20	2 927 570,85	0,14
2 400 000,00	CREDIT SUISSE GROUP AG FRN 24/06/2027	EUR	2 391 456,00	2 448 864,00	0,11
<b>PORTUGAL</b>			<b>8 127 500,00</b>	<b>8 026 518,00</b>	<b>0,38</b>
<b>Multi-Utilities</b>			<b>6 227 500,00</b>	<b>6 102 768,00</b>	<b>0,29</b>
5 600 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	6 227 500,00	6 102 768,00	0,29
<b>Finance</b>			<b>1 900 000,00</b>	<b>1 923 750,00</b>	<b>0,09</b>
1 900 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	1 900 000,00	1 923 750,00	0,09
<b>SWEDEN</b>			<b>7 818 652,00</b>	<b>7 751 800,00</b>	<b>0,37</b>
<b>Finance</b>			<b>5 571 392,00</b>	<b>5 606 800,00</b>	<b>0,27</b>
4 800 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	4 771 392,00	4 804 800,00	0,23
800 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	800 000,00	802 000,00	0,04
<b>Consumer Retail</b>			<b>2 247 260,00</b>	<b>2 145 000,00</b>	<b>0,10</b>
2 000 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	2 247 260,00	2 145 000,00	0,10
<b>FINLAND</b>			<b>6 161 078,00</b>	<b>6 562 020,00</b>	<b>0,31</b>
<b>Finance</b>			<b>6 161 078,00</b>	<b>6 562 020,00</b>	<b>0,31</b>
3 400 000,00	SAMPO OYJ FRN 03/09/2052	EUR	3 381 232,00	3 607 468,00	0,17
1 700 000,00	NORDEA BANK ABP FRN 07/09/2026	EUR	1 689 647,00	1 703 434,00	0,08
1 100 000,00	SAMPO OYJ FRN 23/05/2049	EUR	1 090 199,00	1 251 118,00	0,06
<b>DENMARK</b>			<b>5 067 556,30</b>	<b>5 167 149,32</b>	<b>0,24</b>
<b>Finance</b>			<b>2 784 880,00</b>	<b>2 853 900,00</b>	<b>0,13</b>
2 800 000,00	DANSKE BANK A/S FRN 12/02/2030	EUR	2 784 880,00	2 853 900,00	0,13

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## Eurizon Fund - Bond Corporate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>2 282 676,30</b>	<b>2 313 249,32</b>	<b>0,11</b>
2 000 000,00	ORSTED AS FRN 18/02/3021	GBP	2 282 676,30	2 313 249,32	0,11
<b>IRELAND</b>			<b>4 924 356,90</b>	<b>5 028 662,40</b>	<b>0,24</b>
<b>Finance</b>			<b>4 924 356,90</b>	<b>5 028 662,40</b>	<b>0,24</b>
2 630 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	2 621 136,90	2 670 449,40	0,13
2 300 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	2 303 220,00	2 358 213,00	0,11
<b>Zero-Coupon Bonds</b>			<b>11 048 036,00</b>	<b>11 063 593,00</b>	<b>0,52</b>
<b>LUXEMBOURG</b>			<b>4 196 220,00</b>	<b>4 198 068,00</b>	<b>0,20</b>
<b>Industries</b>			<b>4 196 220,00</b>	<b>4 198 068,00</b>	<b>0,20</b>
4 200 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	4 196 220,00	4 198 068,00	0,20
<b>AUSTRIA</b>			<b>2 875 408,00</b>	<b>2 905 307,00</b>	<b>0,14</b>
<b>Energy</b>			<b>2 875 408,00</b>	<b>2 905 307,00</b>	<b>0,14</b>
2 900 000,00	OMV AG 0.00% 03/07/2025	EUR	2 875 408,00	2 905 307,00	0,14
<b>BELGIUM</b>			<b>2 588 014,00</b>	<b>2 589 002,00</b>	<b>0,12</b>
<b>Finance</b>			<b>2 588 014,00</b>	<b>2 589 002,00</b>	<b>0,12</b>
2 600 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	2 588 014,00	2 589 002,00	0,12
<b>FINLAND</b>			<b>1 388 394,00</b>	<b>1 371 216,00</b>	<b>0,06</b>
<b>Finance</b>			<b>1 388 394,00</b>	<b>1 371 216,00</b>	<b>0,06</b>
1 400 000,00	HEMSO TREASURY OYJ 0.00% 19/01/2028	EUR	1 388 394,00	1 371 216,00	0,06
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>5 522 367,71</b>	<b>5 470 862,44</b>	<b>0,26</b>
<b>Ordinary Bonds</b>			<b>5 522 367,71</b>	<b>5 470 862,44</b>	<b>0,26</b>
<b>ITALY</b>			<b>5 522 367,71</b>	<b>5 470 862,44</b>	<b>0,26</b>
<b>Finance</b>			<b>5 522 367,71</b>	<b>5 470 862,44</b>	<b>0,26</b>
6 100 000,00	INTESA SANPAOLO SPA 3.25% 23/09/2024	USD	5 522 367,71	5 470 862,44	0,26
<b>INVESTMENT FUNDS</b>			<b>85 414 607,50</b>	<b>90 133 418,79</b>	<b>4,24</b>
<b>UCI Units</b>			<b>85 414 607,50</b>	<b>90 133 418,79</b>	<b>4,24</b>
<b>LUXEMBOURG</b>			<b>81 621 108,63</b>	<b>85 251 275,62</b>	<b>4,01</b>
<b>Finance</b>			<b>81 621 108,63</b>	<b>85 251 275,62</b>	<b>4,01</b>
428 514,20	EURIZON FUND - MONEY MARKET -Z-	EUR	42 421 860,51	42 397 195,05	1,99
38 040,67	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	19 999 248,09	22 878 040,55	1,08
122 044,55	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	12 199 999,99	12 619 406,47	0,59
65 678,37	EURIZON FUND - BOND EURO HIGH YIELD -Z-	EUR	7 000 000,04	7 356 633,55	0,35
<b>IRELAND</b>			<b>3 793 498,87</b>	<b>4 882 143,17</b>	<b>0,23</b>
<b>Finance</b>			<b>3 793 498,87</b>	<b>4 882 143,17</b>	<b>0,23</b>
25 388,16	ALGEBRIS UCITS FUNDS PLC - ALGEBRIS FINANCIAL CREDIT FUND -IE-	EUR	3 793 498,87	4 882 143,17	0,23
<b>Total Portfolio</b>			<b>2 021 856 007,99</b>	<b>2 106 667 930,94</b>	<b>99,16</b>

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

## Eurizon Fund - Bond Corporate EUR

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(1 715 000,00)</b>	<b>302 067 500,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 715 000,00)</b>	<b>302 067 500,00</b>
100 000	(1 750)	Sale	EURO BUND	08/09/2021	EUR	(1 715 000,00)	302 067 500,00

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



## Eurizon Fund - Bond Corporate EUR

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(99 559,70)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>73 775,09</b>
09/08/2021	22 540 988,39	EUR	19 300 000,00	GBP	73 775,09
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(173 334,79)</b>
09/08/2021	27 005 639,78	EUR	32 250 000,00	USD	(167 742,73)
21/07/2021	3 138 550,25	EUR	2 700 000,00	GBP	(5 592,06)

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

## Eurizon Fund - Bond Corporate EUR

### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(54 861,12)</b>	<b>(276 407,52)</b>
ITRAXX EUROPE CROSSOVER SERIES 33 VERSION 2	EUR	L	42 500 000,00	JP MORGAN AG	20/06/2026	(59 027,78)	(10 081,00)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 26 VERSION 1	EUR	S	12 000 000,00	BNP PARIBAS SA	20/12/2021	3 333,33	(125 503,21)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 27 VERSION 1	EUR	S	13 000 000,00	BNP PARIBAS SA	20/06/2022	3 611,11	(84 839,49)
ITRAXX EUROPE SERIES 30 VERSION 1	EUR	L	10 000 000,00	BNP PARIBAS SA	20/12/2023	(2 777,78)	(55 983,82)

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

## Eurizon Fund - Green Euro Credit

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	254 239 552,20	
Banks	(Note 3)	621 161,76	
Other banks and broker accounts	(Notes 2, 3, 9)	867 597,92	
Option contracts	(Notes 2, 9)	75 673,27	
Swap premium paid	(Notes 2, 9)	865 402,19	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	74 831,30	
Unrealised profit on swap contracts	(Notes 2, 9)	78 029,67	
Interest receivable on swap contracts	(Notes 2, 9)	11 250,00	
Other interest receivable		1 171 936,41	
Receivable on investments sold		2 019 293,96	
Receivable on subscriptions		239 852,51	
Other assets	(Note 11)	162,41	
<b>Total assets</b>		<b>260 264 743,60</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(146 952,39)	
Unrealised loss on future contracts	(Notes 2, 9)	(185 900,02)	
Payable on investments purchased		(3 402 695,42)	
Payable on redemptions		(18 977,19)	
Other liabilities		(173 955,68)	
<b>Total liabilities</b>		<b>(3 928 480,70)</b>	
<b>Total net assets</b>		<b>256 336 262,90</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	99,93	222 167,842
Class Z Units	EUR	99,98	2 341 891,103

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 FROM 23 FEBRUARY 2021 (LAUNCH DATE) UNTIL 30 JUNE 2021 IN EUR

Net assets at the beginning of the period	Notes	0,00
Net income from investments	(Note 2)	856 902,22
Interest received on swap contracts	(Notes 2, 9)	125 621,66
Other income	(Note 6)	172,74
<b>Total income</b>		<b>982 696,62</b>
Management fee	(Note 6)	(270 764,87)
Depositary fee	(Note 8)	(22 258,17)
Subscription tax	(Note 4)	(14 465,02)
Other charges and taxes	(Notes 5, 8)	(166 080,70)
<b>Total expenses</b>		<b>(473 568,76)</b>
<b>Net investment income / (loss)</b>		<b>509 127,86</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	285 038,22
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(661 576,14)
- option contracts	(Notes 2, 9)	(98 720,64)
- forward foreign exchange contracts	(Notes 2, 9)	74 831,30
- foreign currencies	(Note 2)	3 120,65
- future contracts	(Notes 2, 9)	(185 900,02)
- swap contracts	(Notes 2, 9)	78 029,67
<b>Net result of operations for the period</b>		<b>3 950,90</b>
Subscriptions for the period		388 411 483,19
Redemptions for the period		(132 079 171,19)
<b>Net assets at the end of the period</b>		<b>256 336 262,90</b>

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

## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>254 901 128,34</b>	<b>254 239 552,20</b>	<b>99,18</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>253 849 367,58</b>	<b>253 188 109,50</b>	<b>98,77</b>
<b>Ordinary Bonds</b>			<b>197 060 050,58</b>	<b>196 462 192,50</b>	<b>76,64</b>
<b>NETHERLANDS</b>			<b>52 562 416,18</b>	<b>52 403 823,00</b>	<b>20,44</b>
<b>Finance</b>			<b>25 878 916,00</b>	<b>25 740 469,00</b>	<b>10,04</b>
3 200 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	3 862 624,00	3 806 976,00	1,49
2 500 000,00	DIGITAL DUTCH FINCO BV 1.00% 15/01/2032	EUR	2 497 247,00	2 476 875,00	0,97
2 300 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	2 328 520,00	2 327 462,00	0,91
1 800 000,00	DIGITAL DUTCH FINCO BV 1.50% 15/03/2030	EUR	1 913 166,00	1 900 368,00	0,74
1 800 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	1 854 540,00	1 847 988,00	0,72
1 400 000,00	CTP BV 0.625% 27/11/2023	EUR	1 419 942,00	1 415 330,00	0,55
1 200 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	1 287 996,00	1 282 932,00	0,50
1 200 000,00	CTP NV 0.50% 21/06/2025	EUR	1 195 884,00	1 195 224,00	0,47
1 100 000,00	CTP BV 2.125% 01/10/2025	EUR	1 171 698,00	1 163 470,00	0,45
1 000 000,00	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	1 021 300,00	1 019 680,00	0,40
1 000 000,00	CTP NV 0.75% 18/02/2027	EUR	991 930,00	986 620,00	0,38
1 000 000,00	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	971 510,00	966 090,00	0,38
900 000,00	ABN AMRO BANK NV 0.875% 22/04/2025	EUR	938 763,00	935 559,00	0,37
800 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	907 312,00	901 264,00	0,35
800 000,00	CITYCON TREASURY BV 1.625% 12/03/2028	EUR	800 554,00	802 384,00	0,31
800 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	796 400,00	797 616,00	0,31
700 000,00	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	728 483,00	727 545,00	0,28
700 000,00	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	694 477,00	692 741,00	0,27
500 000,00	CTP NV 1.25% 21/06/2029	EUR	496 570,00	494 345,00	0,19
<b>Multi-Utilities</b>			<b>18 488 153,18</b>	<b>18 412 587,00</b>	<b>7,18</b>
2 700 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	2 878 065,00	2 863 485,00	1,12
2 700 000,00	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	2 859 678,00	2 840 508,00	1,11
2 400 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	2 495 711,18	2 486 400,00	0,97
2 100 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	2 177 301,00	2 170 665,00	0,84
1 900 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	2 035 299,00	2 021 448,00	0,79
1 500 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	1 624 965,00	1 618 950,00	0,63
1 600 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	1 616 864,00	1 616 208,00	0,63
1 400 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	1 483 006,00	1 479 758,00	0,58
500 000,00	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	509 710,00	510 160,00	0,20
500 000,00	REN FINANCE BV 0.50% 16/04/2029	EUR	499 805,00	500 340,00	0,19
300 000,00	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	307 749,00	304 665,00	0,12
<b>Consumer Retail</b>			<b>5 147 210,00</b>	<b>5 196 682,00</b>	<b>2,03</b>
3 200 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 0.875% 22/09/2028	EUR	3 276 652,00	3 312 064,00	1,29
1 800 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.25% 23/09/2032	EUR	1 870 558,00	1 884 618,00	0,74
<b>Telecommunication</b>			<b>1 724 492,00</b>	<b>1 731 323,00</b>	<b>0,67</b>
1 000 000,00	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	1 012 400,00	1 021 600,00	0,40
700 000,00	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	712 092,00	709 723,00	0,27
<b>Industries</b>			<b>1 323 645,00</b>	<b>1 322 762,00</b>	<b>0,52</b>
800 000,00	POSTNL NV 0.625% 23/09/2026	EUR	824 128,00	817 992,00	0,32
500 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	499 517,00	504 770,00	0,20

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

## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>33 854 310,00</b>	<b>33 759 880,00</b>	<b>13,17</b>
<b>Finance</b>			<b>12 112 906,00</b>	<b>12 138 827,00</b>	<b>4,74</b>
1 600 000,00	BERLIN HYP AG 1.125% 25/10/2027	EUR	1 688 160,00	1 682 912,00	0,66
1 600 000,00	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	1 591 344,00	1 595 824,00	0,62
1 300 000,00	BERLIN HYP AG 1.50% 18/04/2028	EUR	1 397 916,00	1 394 874,00	0,54
1 200 000,00	BERLIN HYP AG 0.50% 05/11/2029	EUR	1 239 936,00	1 226 940,00	0,48
1 100 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	1 137 807,00	1 132 901,00	0,44
1 100 000,00	DEUTSCHE WOHNEN SE 0.50% 07/04/2031	EUR	1 084 600,00	1 109 614,00	0,43
1 000 000,00	DEUTSCHE WOHNEN SE 1.30% 07/04/2041	EUR	978 380,00	1 007 600,00	0,39
1 000 000,00	VONOVIA SE 0.625% 24/03/2031	EUR	995 570,00	989 460,00	0,39
500 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.10% 02/02/2026	EUR	498 852,00	499 215,00	0,19
400 000,00	BERLIN HYP AG 0.50% 26/09/2023	EUR	405 336,00	405 032,00	0,16
400 000,00	DEUTSCHE KREDITBANK AG 0.01% 23/02/2026	EUR	400 440,00	400 076,00	0,16
400 000,00	DZ BANK AG 0.05% 08/12/2027	EUR	397 076,00	397 076,00	0,16
300 000,00	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	297 489,00	296 559,00	0,12
<b>Multi-Utilities</b>			<b>12 196 000,00</b>	<b>12 087 332,00</b>	<b>4,71</b>
2 900 000,00	E.ON SE 0.875% 20/08/2031	EUR	3 039 894,00	2 990 596,00	1,17
2 600 000,00	E.ON SE 0.35% 28/02/2030	EUR	2 598 840,00	2 583 672,00	1,01
2 000 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	2 143 136,00	2 106 700,00	0,82
1 800 000,00	E.ON SE 0.60% 01/10/2032	EUR	1 788 876,00	1 784 700,00	0,69
1 600 000,00	E.ON SE 0.375% 29/09/2027	EUR	1 628 144,00	1 619 824,00	0,63
1 000 000,00	RWE AG 0.625% 11/06/2031	EUR	997 110,00	1 001 840,00	0,39
<b>Government</b>			<b>4 593 584,00</b>	<b>4 559 188,00</b>	<b>1,78</b>
2 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 15/05/2023	EUR	2 098 500,00	2 083 020,00	0,81
1 400 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 15/02/2023	EUR	1 461 474,00	1 450 078,00	0,57
1 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 04/09/2022	EUR	1 033 610,00	1 026 090,00	0,40
<b>Consumer Retail</b>			<b>3 950 780,00</b>	<b>3 972 203,00</b>	<b>1,55</b>
2 200 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	2 263 360,00	2 263 822,00	0,88
1 700 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	1 687 420,00	1 708 381,00	0,67
<b>Energy</b>			<b>1 001 040,00</b>	<b>1 002 330,00</b>	<b>0,39</b>
1 000 000,00	EEW ENERGY FROM WASTE GMBH 0.361% 30/06/2026	EUR	1 001 040,00	1 002 330,00	0,39
<b>FRANCE</b>			<b>26 496 470,00</b>	<b>26 433 092,00</b>	<b>10,31</b>
<b>Finance</b>			<b>17 875 237,00</b>	<b>17 882 582,00</b>	<b>6,98</b>
2 200 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.00% 14/03/2025	EUR	2 281 620,00	2 289 958,00	0,89
2 200 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	2 227 962,00	2 226 026,00	0,87
1 600 000,00	BNP PARIBAS SA 1.125% 28/08/2024	EUR	1 663 872,00	1 659 184,00	0,65
1 400 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	1 393 070,00	1 393 070,00	0,54
1 300 000,00	COVIVIO 1.125% 17/09/2031	EUR	1 337 466,00	1 347 216,00	0,53
1 300 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	1 343 745,00	1 340 664,00	0,52
1 300 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	1 278 230,00	1 276 548,00	0,50
1 200 000,00	BPCE SA 0.125% 04/12/2024	EUR	1 212 012,00	1 212 036,00	0,47
1 100 000,00	COVIVIO 1.875% 20/05/2026	EUR	1 198 736,00	1 196 074,00	0,47
1 000 000,00	ICADE 1.50% 13/09/2027	EUR	1 079 880,00	1 075 880,00	0,42
1 000 000,00	GECINA SA 0.875% 30/06/2036	EUR	983 490,00	998 980,00	0,39
800 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	798 448,00	796 344,00	0,31
700 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 2.50% 26/02/2024	EUR	753 501,00	750 778,00	0,29
300 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	323 205,00	319 824,00	0,13
<b>Multi-Utilities</b>			<b>7 194 300,00</b>	<b>7 108 175,00</b>	<b>2,77</b>
2 000 000,00	ENGIE SA 1.375% 21/06/2039	EUR	2 182 104,00	2 129 580,00	0,83
1 400 000,00	ENGIE SA 0.50% 24/10/2030	EUR	1 416 408,00	1 407 784,00	0,55
900 000,00	ENGIE SA 1.50% 27/03/2028	EUR	982 089,00	977 112,00	0,38

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

## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
900 000,00	ENGIE SA 1.375% 28/02/2029	EUR	978 912,00	971 667,00	0,38
800 000,00	ENGIE SA 0.375% 21/06/2027	EUR	812 000,00	812 160,00	0,32
700 000,00	ENGIE SA 2.125% 30/03/2032	EUR	822 787,00	809 872,00	0,31
<b>Raw materials</b>			<b>696 987,00</b>	<b>707 322,00</b>	<b>0,27</b>
500 000,00	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	495 805,00	506 000,00	0,19
200 000,00	ARKEMA SA 0.125% 14/10/2026	EUR	201 182,00	201 322,00	0,08
<b>Consumer Retail</b>			<b>400 000,00</b>	<b>407 536,00</b>	<b>0,16</b>
400 000,00	FAURECIA SE 2.375% 15/06/2029	EUR	400 000,00	407 536,00	0,16
<b>Industries</b>			<b>329 946,00</b>	<b>327 477,00</b>	<b>0,13</b>
300 000,00	LA POSTE SA 1.45% 30/11/2028	EUR	329 946,00	327 477,00	0,13
<b>ITALY</b>			<b>19 053 493,00</b>	<b>18 958 021,00</b>	<b>7,40</b>
<b>Finance</b>			<b>9 281 740,00</b>	<b>9 269 336,00</b>	<b>3,62</b>
1 800 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	1 946 456,00	1 939 374,00	0,76
1 800 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	1 802 431,00	1 809 810,00	0,71
1 700 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	1 805 570,00	1 801 388,00	0,70
1 600 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	1 655 728,00	1 648 704,00	0,64
1 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	1 046 260,00	1 042 420,00	0,41
500 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 21/09/2028	EUR	513 100,00	514 895,00	0,20
500 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	512 195,00	512 745,00	0,20
<b>Multi-Utilities</b>			<b>5 746 808,00</b>	<b>5 655 169,00</b>	<b>2,21</b>
1 400 000,00	IREN SPA 0.875% 14/10/2029	EUR	1 462 608,00	1 428 350,00	0,56
1 300 000,00	IREN SPA 1.95% 19/09/2025	EUR	1 406 964,00	1 393 067,00	0,54
1 300 000,00	IREN SPA 1.50% 24/10/2027	EUR	1 408 966,00	1 387 997,00	0,54
1 000 000,00	IREN SPA 0.25% 17/01/2031	EUR	978 600,00	958 130,00	0,38
500 000,00	ACEA SPA 0.25% 28/07/2030	EUR	489 670,00	487 625,00	0,19
<b>Energy</b>			<b>3 214 293,00</b>	<b>3 190 604,00</b>	<b>1,24</b>
1 600 000,00	ERG SPA 0.50% 11/09/2027	EUR	1 608 288,00	1 597 904,00	0,62
1 500 000,00	ERG SPA 1.875% 11/04/2025	EUR	1 606 005,00	1 592 700,00	0,62
<b>Industries</b>			<b>810 652,00</b>	<b>842 912,00</b>	<b>0,33</b>
800 000,00	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	810 652,00	842 912,00	0,33
<b>SPAIN</b>			<b>18 724 476,00</b>	<b>18 678 805,00</b>	<b>7,29</b>
<b>Finance</b>			<b>12 568 066,00</b>	<b>12 543 535,00</b>	<b>4,89</b>
2 700 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	2 823 307,00	2 814 831,00	1,10
2 400 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	2 426 193,00	2 418 840,00	0,94
2 200 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	2 217 336,00	2 215 994,00	0,87
1 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	1 859 922,00	1 854 432,00	0,72
1 700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	1 769 054,00	1 769 088,00	0,69
1 400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	1 472 254,00	1 470 350,00	0,57
<b>Multi-Utilities</b>			<b>5 619 484,00</b>	<b>5 606 784,00</b>	<b>2,19</b>
2 000 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	2 040 980,00	2 034 420,00	0,79
1 400 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	1 511 902,00	1 504 888,00	0,59
900 000,00	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	961 281,00	957 942,00	0,38
700 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	689 913,00	694 722,00	0,27
400 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	415 408,00	414 812,00	0,16
<b>Industries</b>			<b>536 926,00</b>	<b>528 486,00</b>	<b>0,21</b>
300 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	324 120,00	317 328,00	0,13
200 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 1.661% 04/12/2026	EUR	212 806,00	211 158,00	0,08

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## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>11 132 868,00</b>	<b>11 048 080,50</b>	<b>4,31</b>
<b>Finance</b>			<b>11 132 868,00</b>	<b>11 048 080,50</b>	<b>4,31</b>
1 600 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	1 644 194,00	1 644 688,00	0,64
1 500 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	1 634 917,00	1 633 170,00	0,64
1 425 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	1 574 297,25	1 542 576,75	0,60
1 500 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.75% 23/03/2033	EUR	1 494 015,00	1 470 525,00	0,57
1 300 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	1 354 860,00	1 337 895,00	0,52
1 300 000,00	SELP FINANCE SARL 0.875% 27/05/2029	EUR	1 292 421,00	1 303 640,00	0,51
925 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	1 022 069,50	1 009 415,50	0,39
525 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	619 274,25	607 010,25	0,24
500 000,00	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	496 820,00	499 160,00	0,20
<b>UNITED STATES</b>			<b>7 398 648,40</b>	<b>7 373 663,00</b>	<b>2,88</b>
<b>Finance</b>			<b>5 596 908,40</b>	<b>5 584 857,00</b>	<b>2,18</b>
1 900 000,00	DIGITAL EURO FINCO LLC 2.50% 16/01/2026	EUR	2 099 475,00	2 087 872,00	0,81
1 600 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	1 615 760,00	1 612 976,00	0,63
1 100 000,00	EQUINIX INC 1.00% 15/03/2033	EUR	1 086 327,00	1 089 385,00	0,43
800 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	795 346,40	794 624,00	0,31
<b>Multi-Utilities</b>			<b>1 201 068,00</b>	<b>1 192 664,00</b>	<b>0,47</b>
1 100 000,00	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	1 201 068,00	1 192 664,00	0,47
<b>Consumer Retail</b>			<b>600 672,00</b>	<b>596 142,00</b>	<b>0,23</b>
600 000,00	VF CORP 0.25% 25/02/2028	EUR	600 672,00	596 142,00	0,23
<b>JAPAN</b>			<b>5 943 497,00</b>	<b>5 934 511,00</b>	<b>2,31</b>
<b>Finance</b>			<b>5 443 497,00</b>	<b>5 434 556,00</b>	<b>2,12</b>
1 800 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	1 869 462,00	1 859 256,00	0,73
1 000 000,00	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	1 035 010,00	1 033 620,00	0,40
1 000 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	1 016 850,00	1 017 020,00	0,40
1 000 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	1 004 970,00	1 007 710,00	0,39
500 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	517 205,00	516 950,00	0,20
<b>Consumer Retail</b>			<b>500 000,00</b>	<b>499 955,00</b>	<b>0,19</b>
500 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	500 000,00	499 955,00	0,19
<b>UNITED KINGDOM</b>			<b>4 690 642,00</b>	<b>4 691 271,00</b>	<b>1,83</b>
<b>Finance</b>			<b>2 094 431,00</b>	<b>2 106 662,00</b>	<b>0,82</b>
1 100 000,00	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 1.75% 07/04/2026	EUR	1 098 526,00	1 107 612,00	0,43
1 000 000,00	TRITAX EUROBOX PLC 0.95% 02/06/2026	EUR	995 905,00	999 050,00	0,39
<b>Multi-Utilities</b>			<b>1 967 339,00</b>	<b>1 959 889,00</b>	<b>0,77</b>
800 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	807 856,00	805 848,00	0,32
600 000,00	SSE PLC 0.875% 06/09/2025	EUR	622 578,00	620 586,00	0,24
500 000,00	SSE PLC 1.375% 04/09/2027	EUR	536 905,00	533 455,00	0,21
<b>Telecommunication</b>			<b>628 872,00</b>	<b>624 720,00</b>	<b>0,24</b>
600 000,00	VODAFONE GROUP PLC 0.90% 24/11/2026	EUR	628 872,00	624 720,00	0,24
<b>FINLAND</b>			<b>3 971 996,00</b>	<b>3 962 669,00</b>	<b>1,55</b>
<b>Raw materials</b>			<b>2 776 718,00</b>	<b>2 761 843,00</b>	<b>1,08</b>
1 100 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	1 087 922,00	1 082 202,00	0,42
1 100 000,00	UPM-KYMMENE OYJ 0.50% 22/03/2031	EUR	1 088 406,00	1 081 927,00	0,42
600 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	600 390,00	597 714,00	0,24

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## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>1 195 278,00</b>	<b>1 200 826,00</b>	<b>0,47</b>
700 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	696 878,00	699 496,00	0,27
500 000,00	KOJAMO OYJ 0.875% 28/05/2029	EUR	498 400,00	501 330,00	0,20
<b>AUSTRIA</b>			<b>2 732 706,00</b>	<b>2 748 317,00</b>	<b>1,07</b>
<b>Finance</b>			<b>2 732 706,00</b>	<b>2 748 317,00</b>	<b>1,07</b>
2 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	2 031 460,00	2 032 840,00	0,79
700 000,00	CA IMMOBILIEN ANLAGEN AG 1.00% 27/10/2025	EUR	701 246,00	715 477,00	0,28
<b>SWITZERLAND</b>			<b>2 025 028,00</b>	<b>2 016 996,00</b>	<b>0,79</b>
<b>Finance</b>			<b>2 025 028,00</b>	<b>2 016 996,00</b>	<b>0,79</b>
1 200 000,00	CREDIT SUISSE AG 0.45% 19/05/2025	EUR	1 226 628,00	1 217 652,00	0,48
800 000,00	UBS AG 0.01% 29/06/2026	EUR	798 400,00	799 344,00	0,31
<b>BELGIUM</b>			<b>1 795 700,00</b>	<b>1 792 901,00</b>	<b>0,70</b>
<b>Finance</b>			<b>1 795 700,00</b>	<b>1 792 901,00</b>	<b>0,70</b>
1 000 000,00	BELFIUS BANK SA 0.375% 08/06/2027	EUR	997 460,00	998 160,00	0,39
500 000,00	VGP NV 1.50% 08/04/2029	EUR	497 610,00	493 715,00	0,19
300 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	300 630,00	301 026,00	0,12
<b>PORTUGAL</b>			<b>1 621 500,00</b>	<b>1 613 055,00</b>	<b>0,63</b>
<b>Multi-Utilities</b>			<b>1 621 500,00</b>	<b>1 613 055,00</b>	<b>0,63</b>
1 500 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	1 621 500,00	1 613 055,00	0,63
<b>DENMARK</b>			<b>1 470 728,00</b>	<b>1 462 748,00</b>	<b>0,57</b>
<b>Finance</b>			<b>1 470 728,00</b>	<b>1 462 748,00</b>	<b>0,57</b>
1 400 000,00	DANSKE BANK A/S 1.625% 15/03/2024	EUR	1 470 728,00	1 462 748,00	0,57
<b>SOUTH KOREA</b>			<b>1 314 339,00</b>	<b>1 312 220,00</b>	<b>0,51</b>
<b>Raw materials</b>			<b>1 314 339,00</b>	<b>1 312 220,00</b>	<b>0,51</b>
1 300 000,00	LG CHEM LTD 0.50% 15/04/2023	EUR	1 314 339,00	1 312 220,00	0,51
<b>SWEDEN</b>			<b>1 231 303,00</b>	<b>1 236 510,00</b>	<b>0,48</b>
<b>Finance</b>			<b>691 285,00</b>	<b>689 430,00</b>	<b>0,27</b>
700 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	691 285,00	689 430,00	0,27
<b>Consumer Retail</b>			<b>540 018,00</b>	<b>547 080,00</b>	<b>0,21</b>
500 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	540 018,00	547 080,00	0,21
<b>GUERNSEY</b>			<b>544 425,00</b>	<b>541 720,00</b>	<b>0,21</b>
<b>Finance</b>			<b>544 425,00</b>	<b>541 720,00</b>	<b>0,21</b>
500 000,00	GLOBALWORTH REAL ESTATE INVESTMENTS LTD 2.95% 29/07/2026	EUR	544 425,00	541 720,00	0,21
<b>NORWAY</b>			<b>495 505,00</b>	<b>493 910,00</b>	<b>0,19</b>
<b>Finance</b>			<b>495 505,00</b>	<b>493 910,00</b>	<b>0,19</b>
500 000,00	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	495 505,00	493 910,00	0,19
<b>Floating Rate Notes</b>			<b>55 805 117,00</b>	<b>55 738 127,00</b>	<b>21,74</b>
<b>FRANCE</b>			<b>16 602 370,00</b>	<b>16 545 866,00</b>	<b>6,45</b>
<b>Finance</b>			<b>12 044 889,00</b>	<b>12 008 638,00</b>	<b>4,68</b>
3 200 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	3 272 160,00	3 250 560,00	1,27
2 500 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	2 611 783,00	2 595 800,00	1,01
1 800 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	1 831 068,00	1 827 792,00	0,71

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## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 800 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	1 808 910,00	1 801 890,00	0,70
1 700 000,00	AXA SA FRN 07/10/2041	EUR	1 680 348,00	1 698 708,00	0,66
800 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	840 620,00	833 888,00	0,33
<b>Multi-Utilities</b>			<b>4 557 481,00</b>	<b>4 537 228,00</b>	<b>1,77</b>
1 300 000,00	ENGIE SA FRN 31/12/2099	EUR	1 422 159,00	1 408 108,00	0,55
1 200 000,00	ENGIE SA FRN 31/12/2099	EUR	1 220 760,00	1 221 024,00	0,48
1 100 000,00	ENGIE SA FRN 31/12/2099	EUR	1 120 850,00	1 103 344,00	0,43
800 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	793 712,00	804 752,00	0,31
<b>NETHERLANDS</b>			<b>9 384 382,00</b>	<b>9 365 218,00</b>	<b>3,65</b>
<b>Multi-Utilities</b>			<b>6 253 934,00</b>	<b>6 245 694,00</b>	<b>2,43</b>
1 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 538 798,00	1 539 375,00	0,60
1 300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 422 672,00	1 413 750,00	0,55
1 100 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 161 725,00	1 163 965,00	0,45
1 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 005 695,00	1 004 220,00	0,39
600 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	604 044,00	605 514,00	0,24
500 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	521 000,00	518 870,00	0,20
<b>Finance</b>			<b>2 520 554,00</b>	<b>2 508 130,00</b>	<b>0,98</b>
2 200 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	2 321 506,00	2 308 042,00	0,90
200 000,00	ING GROEP NV FRN 09/06/2032	EUR	199 048,00	200 088,00	0,08
<b>Telecommunication</b>			<b>609 894,00</b>	<b>611 394,00</b>	<b>0,24</b>
600 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	609 894,00	611 394,00	0,24
<b>SPAIN</b>			<b>8 210 300,00</b>	<b>8 243 703,00</b>	<b>3,22</b>
<b>Finance</b>			<b>8 210 300,00</b>	<b>8 243 703,00</b>	<b>3,22</b>
2 200 000,00	CAIXABANK SA FRN 18/11/2026	EUR	2 195 090,00	2 203 102,00	0,86
2 000 000,00	CAIXABANK SA FRN 18/06/2031	EUR	1 991 460,00	2 013 360,00	0,79
1 200 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	1 233 996,00	1 233 060,00	0,48
1 000 000,00	CAIXABANK SA FRN 26/05/2028	EUR	993 190,00	1 006 100,00	0,39
700 000,00	BANCO DE SABADELL SA FRN 16/06/2028	EUR	696 913,00	689 773,00	0,27
700 000,00	CAIXABANK SA FRN 09/02/2029	EUR	690 459,00	689 668,00	0,27
400 000,00	CAIXABANK SA FRN 10/07/2026	EUR	409 192,00	408 640,00	0,16
<b>GERMANY</b>			<b>5 420 398,00</b>	<b>5 414 065,00</b>	<b>2,11</b>
<b>Finance</b>			<b>4 398 687,00</b>	<b>4 402 170,00</b>	<b>1,72</b>
1 800 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	1 827 630,00	1 833 030,00	0,71
1 100 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	1 160 236,00	1 155 154,00	0,45
1 000 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	1 012 545,00	1 014 470,00	0,40
400 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	398 276,00	399 516,00	0,16
<b>Multi-Utilities</b>			<b>1 021 711,00</b>	<b>1 011 895,00</b>	<b>0,39</b>
400 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	407 500,00	402 544,00	0,15
300 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	311 442,00	307 626,00	0,12
300 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	302 769,00	301 725,00	0,12
<b>UNITED KINGDOM</b>			<b>4 344 618,00</b>	<b>4 327 998,00</b>	<b>1,69</b>
<b>Finance</b>			<b>4 344 618,00</b>	<b>4 327 998,00</b>	<b>1,69</b>
2 900 000,00	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	3 028 914,00	3 012 723,00	1,18
1 300 000,00	BARCLAYS PLC FRN 14/11/2023	EUR	1 315 704,00	1 315 275,00	0,51

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## Eurizon Fund - Green Euro Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>2 933 024,00</b>	<b>2 939 789,00</b>	<b>1,15</b>
<b>Finance</b>			<b>2 933 024,00</b>	<b>2 939 789,00</b>	<b>1,15</b>
1 300 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	1 298 804,00	1 303 653,00	0,51
1 000 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	996 180,00	994 520,00	0,39
600 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	638 040,00	641 616,00	0,25
<b>BELGIUM</b>			<b>2 224 574,00</b>	<b>2 219 492,00</b>	<b>0,86</b>
<b>Finance</b>			<b>2 224 574,00</b>	<b>2 219 492,00</b>	<b>0,86</b>
2 200 000,00	KBC GROUP NV FRN 16/06/2027	EUR	2 224 574,00	2 219 492,00	0,86
<b>AUSTRIA</b>			<b>1 494 803,00</b>	<b>1 495 950,00</b>	<b>0,58</b>
<b>Finance</b>			<b>1 494 803,00</b>	<b>1 495 950,00</b>	<b>0,58</b>
1 500 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	1 494 803,00	1 495 950,00	0,58
<b>SWEDEN</b>			<b>1 297 556,00</b>	<b>1 300 546,00</b>	<b>0,51</b>
<b>Finance</b>			<b>1 297 556,00</b>	<b>1 300 546,00</b>	<b>0,51</b>
1 300 000,00	SWEDBANK AB FRN 20/05/2027	EUR	1 297 556,00	1 300 546,00	0,51
<b>NORWAY</b>			<b>1 087 240,00</b>	<b>1 081 806,00</b>	<b>0,42</b>
<b>Finance</b>			<b>1 087 240,00</b>	<b>1 081 806,00</b>	<b>0,42</b>
1 100 000,00	STOREBRAND LIVSFORSIKRING AS FRN 30/09/2051	EUR	1 087 240,00	1 081 806,00	0,42
<b>SLOVAKIA</b>			<b>995 880,00</b>	<b>992 500,00</b>	<b>0,39</b>
<b>Finance</b>			<b>995 880,00</b>	<b>992 500,00</b>	<b>0,39</b>
1 000 000,00	TATRA BANKA AS FRN 23/04/2028	EUR	995 880,00	992 500,00	0,39
<b>PORTUGAL</b>			<b>802 608,00</b>	<b>804 016,00</b>	<b>0,31</b>
<b>Multi-Utilities</b>			<b>802 608,00</b>	<b>804 016,00</b>	<b>0,31</b>
400 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	400 156,00	402 128,00	0,16
400 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	402 452,00	401 888,00	0,15
<b>DENMARK</b>			<b>609 836,00</b>	<b>607 226,00</b>	<b>0,24</b>
<b>Multi-Utilities</b>			<b>609 836,00</b>	<b>607 226,00</b>	<b>0,24</b>
400 000,00	ORSTED AS FRN 18/02/3021	EUR	400 036,00	397 984,00	0,16
200 000,00	ORSTED A/S FRN 24/11/3017	EUR	209 800,00	209 242,00	0,08
<b>CZECH REPUBLIC</b>			<b>397 528,00</b>	<b>399 952,00</b>	<b>0,16</b>
<b>Finance</b>			<b>397 528,00</b>	<b>399 952,00</b>	<b>0,16</b>
400 000,00	RAIFFEISENBANK AS FRN 09/06/2028	EUR	397 528,00	399 952,00	0,16
<b>Zero-Coupon Bonds</b>			<b>984 200,00</b>	<b>987 790,00</b>	<b>0,39</b>
<b>FRANCE</b>			<b>984 200,00</b>	<b>987 790,00</b>	<b>0,39</b>
<b>Industries</b>			<b>984 200,00</b>	<b>987 790,00</b>	<b>0,39</b>
1 000 000,00	VINCI SA 0.00% 27/11/2028	EUR	984 200,00	987 790,00	0,39
<b>INVESTMENT FUNDS</b>			<b>1 051 760,76</b>	<b>1 051 442,70</b>	<b>0,41</b>
<b>UCI Units</b>			<b>1 051 760,76</b>	<b>1 051 442,70</b>	<b>0,41</b>
<b>LUXEMBOURG</b>			<b>1 051 760,76</b>	<b>1 051 442,70</b>	<b>0,41</b>
<b>Finance</b>			<b>1 051 760,76</b>	<b>1 051 442,70</b>	<b>0,41</b>
10 627,07	EURIZON FUND - MONEY MARKET -Z-	EUR	1 051 760,76	1 051 442,70	0,41
<b>Total Portfolio</b>			<b>254 901 128,34</b>	<b>254 239 552,20</b>	<b>99,18</b>

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

## Eurizon Fund - Green Euro Credit

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(185 900,02)</b>	<b>48 998 230,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(185 900,02)</b>	<b>48 998 230,00</b>
100 000	(144)	Sale	EURO BUND	08/09/2021	EUR	(167 040,00)	24 855 840,00
100 000	(133)	Sale	EURO BOBL	08/09/2021	EUR	(15 960,00)	17 841 950,00
100 000	(31)	Sale	EURO BUXL	08/09/2021	EUR	(2 900,02)	6 300 440,00

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

## Eurizon Fund - Green Euro Credit

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>27 441,52</b>	<b>70 480,88</b>	<b>6 900 000,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>34 583,02</b>	<b>75 673,27</b>	<b>—</b>
		ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION				
6 900 000	PUT	1 212,50 18/08/21	EUR	8 935,50	6 395,47	—
3 800 000	PUT	EUR/USD PUT 1,20 28/10/21	EUR	25 647,52	69 277,80	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(7 141,50)</b>	<b>(5 192,39)</b>	<b>6 900 000,00</b>
		ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION				
(6 900 000)	CALL	1 400,00 18/08/21	EUR	(7 141,50)	(5 192,39)	6 900 000,00
Quantity	Call/ Put	Description	Currency		Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>					<b>(141 760,00)</b>	<b>—</b>
<b>PURCHASED FUTURE STYLE OPTION CONTRACTS</b>					<b>(141 760,00)</b>	<b>—</b>
192	PUT	EURO BUND FUTURES 171,00 27/08/21	EUR		(141 760,00)	—

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

## Eurizon Fund - Green Euro Credit

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>74 831,30</b>
<b>Unrealised profit on forward foreign exchange contracts</b>			<b>74 831,30</b>
03/09/2021	3 000 000,00	USD	54 664,06
03/09/2021	3 000 000,00	USD	20 167,24

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

## Eurizon Fund - Green Euro Credit

### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>11 250,00</b>	<b>78 029,67</b>
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	2 500 000,00	DEUTSCHE BANK AG FRANKFURT	20/06/2026	3 472,22	7 306,92
ITRAXX EUROPE SENIOR FINANCIALS SERIES 35 VERSION 1	EUR	L	5 000 000,00	DEUTSCHE BANK AG FRANKFURT	20/06/2026	1 388,89	4 728,99
ITRAXX EUROPE SENIOR FINANCIALS SERIES 35 VERSION 1	EUR	L	11 000 000,00	MORGAN STANLEY BANK AG	20/06/2026	3 055,56	31 562,23
ITRAXX EUROPE SENIOR FINANCIALS SERIES 35 VERSION 1	EUR	L	12 000 000,00	MORGAN STANLEY BANK AG	20/06/2026	3 333,33	34 431,53

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

## Eurizon Fund - Bond Aggregate EUR

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 062 905 525,06	
Banks	(Note 3)	20 693 368,58	
Other banks and broker accounts	(Notes 2, 3, 9)	58 875 967,81	
Option contracts	(Notes 2, 9)	299 746,12	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	167 429,32	
Unrealised profit on future contracts	(Notes 2, 9)	278 639,35	
Unrealised profit on swap contracts	(Notes 2, 9)	107 624,66	
Interest receivable on swap contracts	(Notes 2, 9)	102 698,85	
Other interest receivable		4 138 106,24	
Receivable on investments sold		30 980 578,97	
Receivable on subscriptions		2 554 851,56	
Other assets	(Note 11)	39 612,77	
<b>Total assets</b>		<b>1 181 144 149,29</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(279 708,76)	
Unrealised loss on future contracts	(Notes 2, 9)	(743 105,32)	
Unrealised loss on swap contracts	(Notes 2, 9)	(190 462,05)	
Interest payable on swap contracts	(Notes 2, 9)	(33 561,02)	
Payable on investments purchased		(50 781 095,84)	
Payable on redemptions		(2 048 138,47)	
Other liabilities		(1 028 177,78)	
<b>Total liabilities</b>		<b>(55 104 249,24)</b>	
<b>Total net assets</b>		<b>1 126 039 900,05</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	110,08	6 816 350,426
Class Z Units	EUR	113,46	3 311 503,998

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>686 793 816,12</b>
Net income from investments	(Note 2)	4 553 335,83
Interest received on swap contracts	(Notes 2, 9)	263 673,39
Other income	(Note 6)	96 114,02
<b>Total income</b>		<b>4 913 123,24</b>
Management fee	(Note 6)	(3 964 990,40)
Depositary fee	(Note 8)	(99 201,47)
Subscription tax	(Note 4)	(177 156,17)
Interest paid on swap contracts	(Notes 2, 9)	(65 049,83)
Other charges and taxes	(Notes 5, 8)	(640 791,01)
<b>Total expenses</b>		<b>(4 947 188,88)</b>
<b>Net investment income / (loss)</b>		<b>(34 065,64)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	3 923 007,88
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(18 277 361,65)
- option contracts	(Notes 2, 9)	133 530,90
- forward foreign exchange contracts	(Notes 2, 9)	(147 207,54)
- foreign currencies	(Note 2)	172 709,12
- future contracts	(Notes 2, 9)	(543 030,74)
- swap contracts	(Notes 2, 9)	(297 867,29)
<b>Net result of operations for the period</b>		<b>(15 070 284,96)</b>
Subscriptions for the period		638 544 751,30
Redemptions for the period		(184 228 382,41)
<b>Net assets at the end of the period</b>		<b>1 126 039 900,05</b>

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 056 362 338,18</b>	<b>1 062 905 525,06</b>	<b>94,39</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>949 266 269,03</b>	<b>953 924 826,04</b>	<b>84,71</b>
<b>Ordinary Bonds</b>			<b>783 186 910,83</b>	<b>786 167 822,84</b>	<b>69,82</b>
<b>ITALY</b>			<b>224 065 973,47</b>	<b>225 392 355,63</b>	<b>20,02</b>
<b>Government</b>			<b>189 474 639,69</b>	<b>190 139 101,63</b>	<b>16,89</b>
70 000 000,00	BTP 2.10% 15/07/2026	EUR	76 786 360,66	76 979 000,00	6,84
20 000 000,00	BTP 1.65% 01/12/2030	EUR	21 544 091,11	21 652 000,00	1,92
20 000 000,00	BTP 1.60% 01/06/2026	EUR	21 501 800,00	21 458 000,00	1,91
15 000 000,00	BTP 1.65% 01/03/2032	EUR	16 091 200,00	16 183 500,00	1,44
15 500 000,00	BTP 0.25% 15/03/2028	EUR	15 422 190,00	15 343 450,00	1,36
10 300 000,00	BTP 3.45% 01/03/2048	EUR	13 915 485,00	14 005 940,00	1,24
5 000 000,00	BTP 2.80% 01/03/2067	EUR	5 475 869,00	5 914 000,00	0,53
5 139 000,00	BTP 0.95% 01/03/2037	EUR	5 108 628,51	4 892 328,00	0,43
4 335 000,00	BTP 1.80% 01/03/2041	EUR	4 324 812,75	4 533 109,50	0,40
3 000 000,00	BTP 0.60% 15/06/2023	EUR	2 990 452,50	3 056 700,00	0,27
2 951 000,00	BTP 1.50% 30/04/2045	EUR	2 926 447,68	2 869 847,50	0,26
2 389 420,80	BTP 0.15% 15/05/2051	EUR	2 370 864,46	2 220 010,87	0,20
1 004 780,00	BTP 0.45% 22/05/2023	EUR	1 016 438,02	1 031 215,76	0,09
<b>Finance</b>			<b>18 288 627,78</b>	<b>18 690 208,00</b>	<b>1,66</b>
3 400 000,00	UNICREDIT SPA 0.85% 19/01/2031	EUR	3 396 090,00	3 341 656,00	0,30
3 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 994 090,00	3 222 060,00	0,29
2 400 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	2 398 848,00	2 413 080,00	0,21
2 000 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	1 994 520,00	1 997 740,00	0,18
1 500 000,00	BPER BANCA 1.875% 07/07/2025	EUR	1 493 550,00	1 560 465,00	0,14
1 500 000,00	BANCO BPM SPA 1.625% 18/02/2025	EUR	1 498 065,00	1 529 100,00	0,14
1 000 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	1 154 600,28	1 172 150,00	0,10
1 000 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	1 000 000,00	1 059 640,00	0,09
500 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	530 500,00	538 715,00	0,05
500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	507 832,50	515 435,00	0,05
500 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 21/09/2028	EUR	497 255,00	514 895,00	0,04
500 000,00	BANCO BPM SPA 1.75% 24/04/2023	EUR	507 746,00	514 640,00	0,04
300 000,00	UNICREDIT SPA 2.00% 04/03/2023	EUR	315 531,00	310 632,00	0,03
<b>Multi-Utilities</b>			<b>9 745 262,00</b>	<b>9 929 553,00</b>	<b>0,88</b>
2 700 000,00	IREN SPA 1.00% 01/07/2030	EUR	2 649 888,00	2 771 091,00	0,25
1 500 000,00	ITALGAS SPA 0.875% 24/04/2030	EUR	1 505 410,00	1 530 810,00	0,14
1 500 000,00	SNAM SPA 0.75% 17/06/2030	EUR	1 497 840,00	1 522 785,00	0,13
1 000 000,00	SNAM SPA 1.00% 12/09/2034	EUR	1 024 664,00	1 009 910,00	0,09
1 000 000,00	IREN SPA 0.25% 17/01/2031	EUR	972 042,00	958 130,00	0,08
600 000,00	HERA SPA 5.20% 29/01/2028	EUR	798 000,00	795 414,00	0,07
500 000,00	IREN SPA 1.50% 24/10/2027	EUR	514 206,00	533 845,00	0,05
400 000,00	A2A SPA 1.00% 16/07/2029	EUR	390 044,00	417 468,00	0,04
400 000,00	ACEA SPA 0.25% 28/07/2030	EUR	393 168,00	390 100,00	0,03
<b>Energy</b>			<b>2 940 337,00</b>	<b>2 987 910,00</b>	<b>0,26</b>
1 500 000,00	ENI SPA 0.375% 14/06/2028	EUR	1 497 825,00	1 504 680,00	0,13
700 000,00	ERG SPA 1.875% 11/04/2025	EUR	734 578,00	743 260,00	0,07
700 000,00	ENI SPA 1.25% 18/05/2026	EUR	707 934,00	739 970,00	0,06
<b>Industries</b>			<b>2 107 112,00</b>	<b>2 114 068,00</b>	<b>0,19</b>
1 600 000,00	POSTE ITALIANE SPA 0.50% 10/12/2028	EUR	1 596 128,00	1 587 248,00	0,14
500 000,00	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	510 984,00	526 820,00	0,05
<b>Basic Goods</b>			<b>993 627,00</b>	<b>1 015 680,00</b>	<b>0,09</b>
1 000 000,00	ESSELUNGA SPA 0.875% 25/10/2023	EUR	993 627,00	1 015 680,00	0,09

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>516 368,00</b>	<b>515 835,00</b>	<b>0,05</b>
500 000,00	RAI-RADIOTELEVISIONE ITALIANA SPA 1.375% 04/12/2024	EUR	516 368,00	515 835,00	0,05
<b>GERMANY</b>			<b>117 042 805,89</b>	<b>117 176 313,96</b>	<b>10,41</b>
<b>Government</b>			<b>77 121 090,37</b>	<b>76 918 770,66</b>	<b>6,83</b>
64 393 800,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2026	EUR	70 675 992,86	70 473 218,66	6,26
2 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.25% 15/08/2048	EUR	2 499 116,71	2 524 120,00	0,22
1 500 000,00	EIB 1.125% 15/11/2032	EUR	1 673 878,80	1 671 690,00	0,15
1 300 000,00	GEMEINSAME DEUTSCHE BUNDESLAENDER 0.01% 26/08/2030	EUR	1 323 701,00	1 298 973,00	0,12
500 000,00	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.20% 09/04/2030	EUR	508 665,00	509 965,00	0,04
400 000,00	STATE OF NORTH RHINE-WESTPHALIA GERMANY 1.10% 13/03/2034	EUR	439 736,00	440 804,00	0,04
<b>Finance</b>			<b>11 333 719,00</b>	<b>11 451 631,00</b>	<b>1,02</b>
2 900 000,00	BERLIN HYP AG 0.375% 21/04/2031	EUR	2 889 792,00	2 905 104,00	0,26
1 900 000,00	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0.375% 04/06/2029	EUR	1 884 411,00	1 891 583,00	0,17
1 800 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.375% 20/05/2036	EUR	1 799 086,00	1 819 494,00	0,16
1 500 000,00	LANDESBANK HESSEN-THUERINGEN GIROZENTRALE 0.375% 12/05/2025	EUR	1 492 170,00	1 528 935,00	0,13
1 100 000,00	DEUTSCHE BAHN FINANCE GMBH 0.50% 09/04/2027	EUR	1 114 284,00	1 133 682,00	0,10
1 000 000,00	LANDESBANK BADEN-WUERTTEMBERG 0.375% 30/09/2027	EUR	993 340,00	1 008 600,00	0,09
400 000,00	KREDITANSTALT FUER WIEDERAUFBAU 1.125% 15/06/2037	EUR	446 576,00	448 040,00	0,04
400 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	413 416,00	411 964,00	0,04
200 000,00	DEUTSCHE BANK AG 1.25% 08/09/2021	EUR	201 734,00	200 582,00	0,02
100 000,00	DEUTSCHE WOHNEN SE 1.00% 30/04/2025	EUR	98 910,00	103 647,00	0,01
<b>Consumer Retail</b>			<b>8 122 284,00</b>	<b>8 258 122,00</b>	<b>0,73</b>
2 000 000,00	VOLKSWAGEN LEASING GMBH 0.25% 12/01/2026	EUR	1 998 622,00	2 007 040,00	0,18
1 500 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	1 534 250,00	1 601 670,00	0,14
1 400 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	1 389 640,00	1 406 902,00	0,12
1 000 000,00	DAIMLER AG 2.375% 22/05/2030	EUR	1 166 090,00	1 163 400,00	0,10
1 000 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 2.50% 06/04/2023	EUR	997 750,00	1 046 190,00	0,09
500 000,00	DAIMLER AG 1.00% 15/11/2027	EUR	526 742,00	523 745,00	0,05
500 000,00	VOLKSWAGEN LEASING GMBH 1.00% 16/02/2023	EUR	509 190,00	509 175,00	0,05
<b>Health</b>			<b>7 204 292,00</b>	<b>7 268 374,00</b>	<b>0,65</b>
2 000 000,00	BAYER AG 0.75% 06/01/2027	EUR	2 001 458,00	2 038 160,00	0,18
2 000 000,00	FRESENIUS SE & CO KGAA 0.375% 28/09/2026	EUR	1 994 044,00	2 022 820,00	0,18
1 700 000,00	BAYER AG 0.375% 12/01/2029	EUR	1 689 341,00	1 667 479,00	0,15
1 000 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	1 011 073,00	1 016 500,00	0,09
500 000,00	MERCK FINANCIAL SERVICES GMBH 0.875% 05/07/2031	EUR	508 376,00	523 415,00	0,05
<b>Industries</b>			<b>6 724 415,02</b>	<b>6 659 394,00</b>	<b>0,59</b>
1 900 000,00	DEUTSCHE BAHN FINANCE GMBH 1.375% 28/03/2031	EUR	2 097 836,02	2 089 753,00	0,18
1 600 000,00	DEUTSCHE BAHN FINANCE GMBH 0.625% 15/04/2036	EUR	1 572 289,00	1 561 152,00	0,14
800 000,00	DEUTSCHE BAHN FINANCE GMBH 2.75% 19/03/2029	EUR	981 615,00	964 304,00	0,09
900 000,00	DEUTSCHE BAHN FINANCE GMBH 0.875% 11/07/2031	EUR	960 965,00	949 500,00	0,08
500 000,00	DEUTSCHE POST AG 1.625% 05/12/2028	EUR	514 488,00	554 385,00	0,05
600 000,00	DEUTSCHE BAHN FINANCE GMBH 0.625% 08/12/2050	EUR	597 222,00	540 300,00	0,05
<b>Multi-Utilities</b>			<b>3 818 674,50</b>	<b>3 865 967,30</b>	<b>0,34</b>
1 000 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	1 067 340,00	1 053 350,00	0,09
1 000 000,00	E.ON SE 0.35% 28/02/2030	EUR	977 036,00	993 720,00	0,09
900 000,00	E.ON SE 0.375% 20/04/2023	EUR	897 291,00	909 603,00	0,08
565 000,00	E.ON SE 1.00% 07/10/2025	EUR	562 457,50	588 063,30	0,05
300 000,00	EUROGRID GMBH 1.875% 10/06/2025	EUR	314 550,00	321 231,00	0,03

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>2 718 331,00</b>	<b>2 754 055,00</b>	<b>0,25</b>
1 000 000,00	EVONIK INDUSTRIES AG 0.625% 18/09/2025	EUR	1 001 722,00	1 024 360,00	0,09
1 000 000,00	BASF SE 0.101% 05/06/2023	EUR	1 000 000,00	1 006 980,00	0,09
700 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	716 609,00	722 715,00	0,07
<b>FRANCE</b>			<b>97 195 720,89</b>	<b>97 842 032,50</b>	<b>8,69</b>
<b>Government</b>			<b>55 542 301,39</b>	<b>55 494 584,50</b>	<b>4,93</b>
17 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	16 731 895,97	16 254 040,00	1,44
13 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	14 690 904,13	14 563 510,00	1,29
4 878 520,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.80% 25/07/2040	EUR	7 220 980,17	7 753 529,41	0,69
3 838 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	3 816 200,16	3 667 170,62	0,33
2 600 000,00	CAISSE FRANCAISE DE FINANCEMENT LOCAL 1.00% 25/04/2028	EUR	2 786 586,75	2 799 524,00	0,25
1 800 000,00	BPIFRANCE FINANCEMENT SA 0.05% 26/09/2029	EUR	1 790 489,78	1 796 202,00	0,16
1 400 000,00	BPIFRANCE FINANCEMENT SA 0.125% 26/02/2027	EUR	1 400 919,00	1 427 328,00	0,13
1 400 000,00	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.10% 13/11/2029	EUR	1 401 220,50	1 412 824,00	0,12
1 400 000,00	ACTION LOGEMENT SERVICES 0.50% 30/10/2034	EUR	1 400 140,53	1 383 690,00	0,12
1 300 000,00	CAISSE FRANCAISE DE FINANCEMENT LOCAL 0.01% 07/05/2025	EUR	1 311 662,00	1 317 628,00	0,12
1 100 000,00	RTE RESEAU DE TRANSPORT 0.625% 08/07/2032	EUR	1 094 940,00	1 104 851,00	0,10
700 000,00	CITY OF PARIS FRANCE 1.20% 25/06/2039	EUR	694 925,00	751 337,47	0,07
700 000,00	AGENCE FRANCE LOCALE 0.125% 20/06/2026	EUR	706 263,40	709 996,00	0,06
300 000,00	SOCIETE DU GRAND PARIS EPIC 1.70% 25/05/2050	EUR	297 573,00	349 752,00	0,03
200 000,00	SFIL SA 0.125% 18/10/2024	EUR	197 601,00	203 202,00	0,02
<b>Finance</b>			<b>17 399 596,00</b>	<b>17 571 826,00</b>	<b>1,56</b>
1 900 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	2 002 164,00	2 025 552,00	0,18
2 000 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	1 990 100,00	1 990 100,00	0,18
1 000 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 2.125% 16/09/2029	EUR	989 620,00	1 049 280,00	0,09
1 000 000,00	COVIVIO 1.125% 17/09/2031	EUR	1 003 884,00	1 036 320,00	0,09
1 000 000,00	SOCIETE GENERALE SA 1.25% 12/06/2030	EUR	1 005 565,00	1 031 290,00	0,09
1 000 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	968 639,00	1 001 300,00	0,09
1 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	998 415,00	995 430,00	0,09
1 000 000,00	CNP ASSURANCES 0.375% 08/03/2028	EUR	995 542,00	978 950,00	0,09
1 000 000,00	UNIBAIL-RODAMCO SE 1.75% 01/07/2049	EUR	971 908,00	953 120,00	0,08
900 000,00	CIE DE FINANCEMENT FONCIER SA 0.01% 25/09/2030	EUR	912 869,00	895 347,00	0,08
700 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 11/09/2025	EUR	791 107,00	778 505,00	0,07
700 000,00	CREDIT AGRICOLE SA 2.70% 15/07/2025	EUR	758 293,00	755 909,00	0,07
700 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	747 764,00	753 767,00	0,07
700 000,00	LA BANQUE POSTALE SA 0.25% 12/07/2026	EUR	683 767,00	707 399,00	0,06
500 000,00	COVIVIO 1.625% 23/06/2030	EUR	506 021,00	538 760,00	0,05
500 000,00	CREDIT MUTUEL ARKEA SA 1.25% 31/05/2024	EUR	519 508,00	517 595,00	0,05
500 000,00	BPCE SA 1.00% 01/04/2025	EUR	519 422,00	516 995,00	0,04
500 000,00	BPCE SA 0.125% 04/12/2024	EUR	489 690,00	505 015,00	0,04
300 000,00	ICADE 1.75% 10/06/2026	EUR	325 532,00	323 724,00	0,03
200 000,00	COVIVIO 1.875% 20/05/2026	EUR	219 786,00	217 468,00	0,02
<b>Industries</b>			<b>9 918 544,00</b>	<b>10 389 595,00</b>	<b>0,92</b>
1 500 000,00	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	1 488 450,00	1 550 910,00	0,14
1 200 000,00	AEROPORTS DE PARIS 1.00% 05/01/2029	EUR	1 174 416,00	1 258 992,00	0,11
1 100 000,00	AEROPORTS DE PARIS 2.125% 02/10/2026	EUR	1 088 109,00	1 217 095,00	0,11

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 200 000,00	ILE-DE-FRANCE MOBILITES 0.20% 16/11/2035	EUR	1 177 656,00	1 128 588,00	0,10
1 000 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.50% 04/05/2027	EUR	991 410,00	1 114 690,00	0,10
1 000 000,00	LEGRAND SA 0.625% 24/06/2028	EUR	1 002 765,00	1 033 760,00	0,09
1 000 000,00	ILE-DE-FRANCE MOBILITES 0.95% 28/05/2041	EUR	1 000 372,00	1 011 970,00	0,09
700 000,00	SCHNEIDER ELECTRIC SE 0.25% 11/03/2029	EUR	695 107,00	704 648,00	0,06
500 000,00	LEGRAND SA 0.75% 20/05/2030	EUR	497 990,00	520 590,00	0,04
400 000,00	SCHNEIDER ELECTRIC SE 1.50% 15/01/2028	EUR	404 849,00	436 736,00	0,04
400 000,00	LA POSTE SA 0.625% 21/10/2026	EUR	397 420,00	411 616,00	0,04
<b>Multi-Utilities</b>			<b>6 070 807,00</b>	<b>6 144 643,00</b>	<b>0,55</b>
1 000 000,00	ENGIE SA 1.375% 28/02/2029	EUR	1 096 328,00	1 079 630,00	0,10
1 000 000,00	SUEZ 1.25% 19/05/2028	EUR	1 066 846,00	1 065 470,00	0,09
1 000 000,00	ELECTRICITE DE FRANCE SA 1.00% 13/10/2026	EUR	1 023 220,00	1 046 990,00	0,09
1 000 000,00	ENGIE SA 0.375% 11/06/2027	EUR	999 234,00	1 014 790,00	0,09
500 000,00	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	552 601,00	561 720,00	0,05
500 000,00	ENGIE SA 1.75% 27/03/2028	EUR	508 953,00	549 870,00	0,05
500 000,00	VEOLIA ENVIRONNEMENT SA 0.80% 15/01/2032	EUR	500 000,00	504 465,00	0,05
300 000,00	SUEZ 1.75% 10/09/2025	EUR	323 625,00	321 708,00	0,03
<b>Consumer Retail</b>			<b>4 372 845,50</b>	<b>4 302 830,00</b>	<b>0,38</b>
1 000 000,00	ACCOR SA 3.625% 17/09/2023	EUR	1 074 122,50	1 067 660,00	0,09
1 000 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	989 005,00	973 820,00	0,09
900 000,00	RCI BANQUE SA 0.50% 15/09/2023	EUR	889 056,00	909 135,00	0,08
700 000,00	VALEO SA 1.625% 18/03/2026	EUR	718 912,00	725 200,00	0,06
500 000,00	SNCF RESEAU 2.25% 20/12/2047	EUR	701 750,00	627 015,00	0,06
<b>Health</b>			<b>1 912 695,00</b>	<b>1 962 373,00</b>	<b>0,17</b>
1 000 000,00	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	996 260,00	1 022 530,00	0,09
900 000,00	SANOFI 1.00% 01/04/2025	EUR	916 435,00	939 843,00	0,08
<b>Computing and IT</b>			<b>798 352,00</b>	<b>808 896,00</b>	<b>0,07</b>
800 000,00	CAPGEMINI SE 1.25% 15/04/2022	EUR	798 352,00	808 896,00	0,07
<b>Raw materials</b>			<b>613 038,00</b>	<b>619 470,00</b>	<b>0,06</b>
300 000,00	AIR LIQUIDE FINANCE SA 1.00% 08/03/2027	EUR	314 646,00	317 487,00	0,03
300 000,00	ARKEMA SA 0.125% 14/10/2026	EUR	298 392,00	301 983,00	0,03
<b>Energy</b>			<b>567 542,00</b>	<b>547 815,00</b>	<b>0,05</b>
500 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.535% 31/05/2039	EUR	567 542,00	547 815,00	0,05
<b>SPAIN</b>			<b>61 998 093,21</b>	<b>61 719 598,90</b>	<b>5,48</b>
<b>Government</b>			<b>37 035 874,92</b>	<b>36 292 335,90</b>	<b>3,22</b>
10 000 000,00	SPAIN GOVERNMENT BOND 1.85% 30/07/2035	EUR	11 275 324,45	11 431 100,00	1,02
7 000 000,00	SPAIN GOVERNMENT BOND 1.00% 31/10/2050	EUR	6 976 354,00	6 330 730,00	0,56
5 405 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	5 382 244,95	5 416 782,90	0,48
4 000 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	4 087 025,46	4 075 560,00	0,36
3 000 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	2 991 390,00	2 647 740,00	0,23
1 700 000,00	BASQUE GOVERNMENT 1.45% 30/04/2028	EUR	1 842 182,14	1 853 748,00	0,16
1 600 000,00	BASQUE GOVERNMENT 0.25% 30/04/2031	EUR	1 587 948,92	1 573 696,00	0,14
1 000 000,00	XUNTA DE GALICIA 0.084% 30/07/2027	EUR	1 000 130,00	1 000 850,00	0,09
800 000,00	AUTONOMOUS COMMUNITY OF MADRID SPAIN 1.571% 30/04/2029	EUR	800 048,00	879 592,00	0,08
700 000,00	FONDO DE TITULIZACION DEL DEFICIT DEL SISTEMA ELECTRICO FTA 6.25% 17/03/2025	EUR	894 317,00	868 819,00	0,08
200 000,00	BASQUE GOVERNMENT 1.125% 30/04/2029	EUR	198 910,00	213 718,00	0,02
<b>Finance</b>			<b>12 078 107,00</b>	<b>12 400 788,00</b>	<b>1,10</b>
1 200 000,00	BANCO DE SABADELL SA 2.50% 15/04/2031	EUR	1 199 484,00	1 207 452,00	0,11
1 000 000,00	BANCO SANTANDER SA 2.50% 18/03/2025	EUR	1 071 000,00	1 082 580,00	0,10

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	CEPSA FINANCE SA 2.25% 13/02/2026	EUR	1 019 609,00	1 073 920,00	0,10
1 000 000,00	CAIXABANK SA 1.375% 19/06/2026	EUR	1 004 742,00	1 045 190,00	0,09
1 000 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	1 007 994,00	1 042 530,00	0,09
1 000 000,00	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	997 556,00	1 037 410,00	0,09
1 000 000,00	BANCO DE SABADELL SA 1.125% 27/03/2025	EUR	1 003 322,00	1 019 880,00	0,09
1 000 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	1 000 754,00	1 011 990,00	0,09
1 000 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	965 766,00	1 007 270,00	0,09
900 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	896 274,00	911 115,00	0,08
700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	709 750,00	735 175,00	0,07
700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	702 000,00	722 351,00	0,06
500 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	499 856,00	503 925,00	0,04
<b>Multi-Utilities</b>			<b>5 308 168,00</b>	<b>5 347 445,00</b>	<b>0,48</b>
1 100 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	1 084 149,00	1 091 706,00	0,10
1 100 000,00	NORTEGAS ENERGIA DISTRIBUCION SA 0.905% 22/01/2031	EUR	1 100 000,00	1 086 239,00	0,10
1 000 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	994 532,00	1 017 210,00	0,09
500 000,00	FCC AQUALIA SA 2.629% 08/06/2027	EUR	555 122,00	552 660,00	0,05
500 000,00	ENAGAS FINANCIACIONES SAU 1.375% 05/05/2028	EUR	545 575,00	543 655,00	0,05
500 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	529 870,00	537 460,00	0,05
500 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	498 920,00	518 515,00	0,04
<b>Industries</b>			<b>3 483 774,00</b>	<b>3 503 079,00</b>	<b>0,31</b>
1 500 000,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA 1.375% 17/06/2025	EUR	1 503 873,00	1 519 455,00	0,13
700 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	739 487,00	740 432,00	0,07
700 000,00	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	737 859,00	734 797,00	0,07
500 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 0.815% 04/12/2023	EUR	502 555,00	508 395,00	0,04
<b>Consumer Retail</b>			<b>2 799 169,00</b>	<b>2 868 049,00</b>	<b>0,25</b>
1 000 000,00	ABERTIS INFRAESTRUCTURAS SA 2.375% 27/09/2027	EUR	1 076 056,00	1 102 980,00	0,10
700 000,00	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	EUR	709 769,00	712 964,00	0,06
500 000,00	ADIF - ALTA VELOCIDAD 0.95% 30/04/2027	EUR	499 230,00	526 495,00	0,05
500 000,00	ABERTIS INFRAESTRUCTURAS SA 1.625% 15/07/2029	EUR	514 114,00	525 610,00	0,04
<b>Telecommunication</b>			<b>1 293 000,29</b>	<b>1 307 902,00</b>	<b>0,12</b>
1 000 000,00	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	1 091 084,00	1 101 990,00	0,10
200 000,00	TELEFONICA EMISIONES SAU 1.069% 05/02/2024	EUR	201 916,29	205 912,00	0,02
<b>NETHERLANDS</b>			<b>48 661 114,31</b>	<b>49 599 850,55</b>	<b>4,40</b>
<b>Finance</b>			<b>15 294 947,89</b>	<b>15 567 065,00</b>	<b>1,38</b>
1 300 000,00	EXOR NV 0.875% 19/01/2031	EUR	1 288 157,00	1 288 976,00	0,11
1 200 000,00	BNG BANK NV 0.125% 09/07/2035	EUR	1 186 164,00	1 160 676,00	0,10
1 000 000,00	EXOR NV 2.25% 29/04/2030	EUR	1 039 250,00	1 109 840,00	0,10
1 000 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	1 008 180,00	1 045 050,00	0,09
1 000 000,00	VONOVIA FINANCE BV 0.625% 09/07/2026	EUR	999 379,00	1 022 280,00	0,09
1 000 000,00	DIGITAL DUTCH FINCO BV 0.625% 15/07/2025	EUR	1 001 756,00	1 019 680,00	0,09
1 000 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	997 112,00	997 020,00	0,09
1 000 000,00	VONOVIA FINANCE BV 0.50% 14/09/2029	EUR	990 345,00	995 680,00	0,09
900 000,00	DE VOLKSBANK NV 0.01% 16/09/2024	EUR	898 785,00	905 544,00	0,08
900 000,00	NEDERLANDSE WATERSCHAPS BANK NV 0.50% 26/04/2051	EUR	878 592,00	883 665,00	0,08
800 000,00	BNG BANK NV 0.25% 07/05/2025	EUR	822 963,00	820 296,00	0,07
600 000,00	EURONEXT NV 1.125% 12/06/2029	EUR	594 434,00	628 698,00	0,06
500 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	537 710,00	594 840,00	0,05
500 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	506 002,00	534 555,00	0,05
500 000,00	NEDERLANDSE WATERSCHAPS BANK NV 0.125% 28/05/2027	EUR	497 420,00	510 395,00	0,05
500 000,00	LEASEPLAN CORP NV 0.125% 13/09/2023	EUR	497 415,00	502 915,00	0,04

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	VONOVIA FINANCE BV 0.125% 06/04/2023	EUR	495 948,89	502 465,00	0,04
400 000,00	ABN AMRO BANK NV 0.875% 22/04/2025	EUR	403 646,00	415 804,00	0,04
300 000,00	RABOBANK NEDERLAND 4.125% 14/09/2022	EUR	344 265,00	315 285,00	0,03
300 000,00	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	307 424,00	313 401,00	0,03
<b>Industries</b>			<b>7 313 326,44</b>	<b>7 553 015,00</b>	<b>0,67</b>
1 800 000,00	ROYAL SCHIPHOL GROUP NV 0.75% 22/04/2033	EUR	1 780 877,00	1 793 484,00	0,16
1 500 000,00	ROYAL SCHIPHOL GROUP NV 0.875% 08/09/2032	EUR	1 511 445,00	1 531 845,00	0,13
1 000 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 28/02/2039	EUR	1 066 481,00	1 153 950,00	0,10
900 000,00	POSTNL NV 0.625% 23/09/2026	EUR	891 320,00	920 241,00	0,08
700 000,00	ROYAL SCHIPHOL GROUP NV 1.50% 05/11/2030	EUR	761 250,00	767 683,00	0,07
500 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.90% 28/02/2028	EUR	503 109,44	526 880,00	0,05
400 000,00	ROYAL SCHIPHOL GROUP NV 2.00% 06/04/2029	EUR	399 056,00	450 044,00	0,04
400 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	399 788,00	408 888,00	0,04
<b>Multi-Utilities</b>			<b>7 180 906,06</b>	<b>7 275 493,00</b>	<b>0,64</b>
2 100 000,00	NEDERLANDSE GASUNIE NV 0.375% 03/10/2031	EUR	2 096 006,06	2 093 406,00	0,18
1 200 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	1 195 620,00	1 212 156,00	0,11
800 000,00	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	821 582,00	812 440,00	0,07
700 000,00	TENNET HOLDING BV 0.50% 30/11/2040	EUR	696 024,00	635 803,00	0,05
500 000,00	EDP FINANCE BV 1.50% 22/11/2027	EUR	492 571,00	537 755,00	0,05
500 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	481 500,00	531 960,00	0,05
500 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	501 320,00	521 555,00	0,04
400 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	391 639,00	413 460,00	0,04
300 000,00	EDP FINANCE BV 1.125% 12/02/2024	EUR	305 510,00	309 978,00	0,03
200 000,00	ENEXIS HOLDING NV 0.75% 02/07/2031	EUR	199 134,00	206 980,00	0,02
<b>Energy</b>			<b>5 074 553,00</b>	<b>5 142 979,00</b>	<b>0,46</b>
1 000 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	999 670,00	1 084 110,00	0,10
1 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	1 055 988,00	1 041 490,00	0,09
800 000,00	SAIPEM FINANCE INTERNATIONAL BV 2.625% 07/01/2025	EUR	805 424,00	831 224,00	0,07
700 000,00	BP CAPITAL MARKETS BV 0.933% 04/12/2040	EUR	700 000,00	650 755,00	0,06
500 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	515 500,00	530 130,00	0,05
500 000,00	REPSOL INTERNATIONAL FINANCE BV 0.125% 05/10/2024	EUR	498 765,00	503 245,00	0,05
500 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	499 206,00	502 025,00	0,04
<b>Government</b>			<b>4 311 449,70</b>	<b>4 298 440,55</b>	<b>0,38</b>
4 073 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	4 311 449,70	4 298 440,55	0,38
<b>Basic Goods</b>			<b>4 071 581,34</b>	<b>4 214 330,00</b>	<b>0,37</b>
1 900 000,00	IMPERIAL BRANDS FINANCE NETHERLANDS BV 1.75% 18/03/2033	EUR	1 883 356,00	1 919 076,00	0,17
1 800 000,00	HEINEKEN NV 1.25% 07/05/2033	EUR	1 795 500,00	1 891 062,00	0,17
400 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	392 725,34	404 192,00	0,03
<b>Consumer Retail</b>			<b>3 286 306,78</b>	<b>3 349 697,00</b>	<b>0,30</b>
1 200 000,00	DIAGEO CAPITAL BV 0.125% 28/09/2028	EUR	1 193 904,00	1 195 272,00	0,11
1 000 000,00	WOLTERS KLUWER NV 0.75% 03/07/2030	EUR	998 896,00	1 021 470,00	0,09
600 000,00	CONTI-GUMMI FINANCE BV 2.125% 27/11/2023	EUR	597 354,00	630 150,00	0,06
500 000,00	BMW FINANCE NV 0.125% 13/07/2022	EUR	496 152,78	502 805,00	0,04
<b>Telecommunication</b>			<b>1 233 082,10</b>	<b>1 239 651,00</b>	<b>0,11</b>
500 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	599 110,60	602 080,00	0,05
500 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.375% 30/01/2027	EUR	537 750,00	535 600,00	0,05
100 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	96 221,50	101 971,00	0,01

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>496 985,00</b>	<b>549 400,00</b>	<b>0,05</b>
500 000,00	AKZO NOBEL NV 1.625% 14/04/2030	EUR	496 985,00	549 400,00	0,05
<b>Health</b>			<b>397 976,00</b>	<b>409 780,00</b>	<b>0,04</b>
400 000,00	KONINKLIJKE PHILIPS NV 0.50% 22/05/2026	EUR	397 976,00	409 780,00	0,04
<b>BELGIUM</b>			<b>38 665 650,96</b>	<b>37 547 517,30</b>	<b>3,33</b>
<b>Government</b>			<b>26 977 034,06</b>	<b>25 869 757,00</b>	<b>2,30</b>
5 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.60% 22/06/2047	EUR	6 269 262,83	5 907 650,00	0,53
5 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.80% 22/06/2028	EUR	5 348 590,00	5 374 900,00	0,48
3 000 000,00	EUROPEAN UNION 0.30% 04/11/2050	EUR	3 010 802,00	2 729 880,00	0,24
3 000 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 0.65% 22/06/2071	EUR	2 949 120,00	2 496 750,00	0,22
2 000 000,00	EUROPEAN UNION 0.10% 04/10/2040	EUR	1 935 056,00	1 853 740,00	0,16
1 800 000,00	FLEMISH COMMUNITY 0.375% 15/04/2030	EUR	1 811 969,77	1 839 474,00	0,16
1 300 000,00	REGION WALLONNE BELGIUM 1.05% 22/06/2040	EUR	1 302 948,84	1 328 301,00	0,12
1 000 000,00	FLEMISH COMMUNITY 1.875% 02/06/2042	EUR	1 266 404,00	1 208 850,00	0,11
1 000 000,00	FLEMISH COMMUNITY 1.50% 11/04/2044	EUR	1 083 180,00	1 124 510,00	0,10
1 000 000,00	REGION WALLONNE 1.25% 03/05/2034	EUR	1 076 576,40	1 087 000,00	0,10
900 000,00	REGION WALLONNE 0.25% 03/05/2026	EUR	923 124,22	918 702,00	0,08
<b>Supranational</b>			<b>7 064 814,40</b>	<b>6 996 176,30</b>	<b>0,62</b>
3 090 000,00	EUROPEAN UNION 0.45% 02/05/2046	EUR	3 041 697,40	2 985 156,30	0,27
2 000 000,00	EUROPEAN UNION 0.75% 04/01/2047	EUR	2 039 517,00	2 058 400,00	0,18
2 000 000,00	EUROPEAN UNION 0.20% 04/06/2036	EUR	1 983 600,00	1 952 620,00	0,17
<b>Multi-Utilities</b>			<b>1 709 832,00</b>	<b>1 720 548,00</b>	<b>0,15</b>
1 000 000,00	ELIA TRANSMISSION BELGIUM SA 0.875% 28/04/2030	EUR	1 010 385,00	1 031 580,00	0,09
700 000,00	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	699 447,00	688 968,00	0,06
<b>Raw materials</b>			<b>1 549 021,00</b>	<b>1 594 255,00</b>	<b>0,14</b>
1 000 000,00	SOLVAY SA 0.50% 06/09/2029	EUR	985 106,00	1 012 900,00	0,09
500 000,00	SOLVAY SA 2.75% 02/12/2027	EUR	563 915,00	581 355,00	0,05
<b>Finance</b>			<b>808 443,00</b>	<b>808 451,00</b>	<b>0,07</b>
500 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	505 094,00	501 710,00	0,04
300 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	303 349,00	306 741,00	0,03
<b>Basic Goods</b>			<b>556 506,50</b>	<b>558 330,00</b>	<b>0,05</b>
500 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.00% 17/03/2028	EUR	556 506,50	558 330,00	0,05
<b>LUXEMBOURG</b>			<b>22 183 293,00</b>	<b>22 583 633,00</b>	<b>2,01</b>
<b>Government</b>			<b>6 987 885,00</b>	<b>7 010 472,00</b>	<b>0,62</b>
4 200 000,00	EUROPEAN FINANCIAL STABILITY FACILITY 0.75% 03/05/2027	EUR	4 237 002,00	4 449 984,00	0,39
2 800 000,00	EIB 0.01% 15/05/2041	EUR	2 750 883,00	2 560 488,00	0,23
<b>Industries</b>			<b>5 138 940,00</b>	<b>5 221 546,00</b>	<b>0,47</b>
1 500 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 23/04/2031	EUR	1 488 415,00	1 466 835,00	0,13
1 000 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.75% 24/04/2028	EUR	1 036 205,00	1 086 040,00	0,10
1 000 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 12/09/2025	EUR	1 039 205,00	1 061 880,00	0,09
600 000,00	HOLCIM FINANCE LUXEMBOURG SA 3.00% 22/01/2024	EUR	668 760,00	647 778,00	0,06
500 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.125% 01/12/2027	EUR	507 399,00	524 985,00	0,05
400 000,00	HOLCIM FINANCE LUXEMBOURG SA 2.375% 09/04/2025	EUR	398 956,00	434 028,00	0,04
<b>Supranational</b>			<b>3 938 145,00</b>	<b>4 012 384,00</b>	<b>0,36</b>
1 300 000,00	EIB 1.50% 15/11/2047	EUR	1 575 034,00	1 591 330,00	0,14
1 000 000,00	EIB 0.50% 13/11/2037	EUR	1 022 990,00	1 026 690,00	0,09

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
750 000,00	EUROPEAN STABILITY MECHANISM TREASURY BILL 0.50% 05/03/2029	EUR	745 275,00	786 180,00	0,07
600 000,00	EUROPEAN UNION 0.70% 06/07/2051	EUR	594 846,00	608 184,00	0,06
<b>Finance</b>			<b>2 994 639,00</b>	<b>3 062 450,00</b>	<b>0,27</b>
1 000 000,00	AROUNDTOWN SA 0.625% 09/07/2025	EUR	982 777,00	1 015 830,00	0,09
1 000 000,00	CPI PROPERTY GROUP SA 1.50% 27/01/2031	EUR	979 430,00	975 210,00	0,08
500 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	519 435,00	541 255,00	0,05
500 000,00	EUROCLEAR INVESTMENTS SA 1.125% 07/12/2026	EUR	512 997,00	530 155,00	0,05
<b>Health</b>			<b>2 014 833,00</b>	<b>2 137 984,00</b>	<b>0,19</b>
1 200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 15/10/2050	EUR	1 167 096,00	1 235 016,00	0,11
500 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 2.25% 07/03/2039	EUR	549 081,00	586 180,00	0,05
300 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	298 656,00	316 788,00	0,03
<b>Multi-Utilities</b>			<b>1 108 851,00</b>	<b>1 138 797,00</b>	<b>0,10</b>
1 100 000,00	CZECH GAS NETWORKS INVESTMENTS SARL 1.00% 16/07/2027	EUR	1 108 851,00	1 138 797,00	0,10
<b>AUSTRALIA</b>			<b>19 574 779,36</b>	<b>19 245 974,30</b>	<b>1,71</b>
<b>Government</b>			<b>15 535 369,36</b>	<b>15 242 348,30</b>	<b>1,35</b>
24 500 000,00	AUSTRALIA GOVERNMENT BOND 0.50% 21/09/2026	AUD	15 535 369,36	15 242 348,30	1,35
<b>Consumer Retail</b>			<b>1 623 297,00</b>	<b>1 612 920,00</b>	<b>0,14</b>
1 500 000,00	TRANSURBAN FINANCE CO PTY LTD 2.00% 28/08/2025	EUR	1 623 297,00	1 612 920,00	0,14
<b>Raw materials</b>			<b>1 195 577,00</b>	<b>1 188 920,00</b>	<b>0,11</b>
1 000 000,00	BHP BILLITON FINANCE LTD 3.25% 24/09/2027	EUR	1 195 577,00	1 188 920,00	0,11
<b>Multi-Utilities</b>			<b>997 057,00</b>	<b>989 750,00</b>	<b>0,09</b>
1 000 000,00	ORIGIN ENERGY FINANCE LTD 1.00% 17/09/2029	EUR	997 057,00	989 750,00	0,09
<b>Telecommunication</b>			<b>223 479,00</b>	<b>212 036,00</b>	<b>0,02</b>
200 000,00	TELSTRA CORP LTD 2.50% 15/09/2023	EUR	223 479,00	212 036,00	0,02
<b>GREECE</b>			<b>17 463 985,72</b>	<b>17 672 397,06</b>	<b>1,57</b>
<b>Government</b>			<b>17 463 985,72</b>	<b>17 672 397,06</b>	<b>1,57</b>
15 094 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.75% 18/06/2031	EUR	14 971 229,72	15 000 266,26	1,33
2 540 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 1.875% 24/01/2052	EUR	2 492 756,00	2 672 130,80	0,24
<b>UNITED STATES</b>			<b>16 389 664,50</b>	<b>16 633 750,00</b>	<b>1,48</b>
<b>Basic Goods</b>			<b>4 445 549,00</b>	<b>4 475 186,00</b>	<b>0,40</b>
2 300 000,00	KELLOGG CO 0.50% 20/05/2029	EUR	2 287 085,00	2 301 265,00	0,20
500 000,00	PHILIP MORRIS INTERNATIONAL INC 2.75% 19/03/2025	EUR	552 725,00	550 855,00	0,05
500 000,00	PEPSICO INC 0.875% 18/07/2028	EUR	510 933,00	525 020,00	0,05
500 000,00	PHILIP MORRIS INTERNATIONAL INC 1.45% 01/08/2039	EUR	489 260,00	485 900,00	0,04
400 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	403 756,00	406 104,00	0,04
100 000,00	KELLOGG CO 1.25% 10/03/2025	EUR	100 170,00	104 516,00	0,01
100 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	101 620,00	101 526,00	0,01
<b>Finance</b>			<b>3 728 163,00</b>	<b>3 777 753,00</b>	<b>0,33</b>
500 000,00	JPMORGAN CHASE & CO 2.875% 24/05/2028	EUR	586 291,00	588 710,00	0,05
500 000,00	DIGITAL EURO FINCO LLC 2.50% 16/01/2026	EUR	520 132,00	549 440,00	0,05
500 000,00	BERKSHIRE HATHAWAY INC 1.125% 16/03/2027	EUR	507 514,00	527 030,00	0,05
500 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	502 991,00	504 055,00	0,04
500 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	497 325,00	496 640,00	0,04
500 000,00	PROLOGIS EURO FINANCE LLC 0.625% 10/09/2031	EUR	506 555,00	495 900,00	0,04
300 000,00	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	304 969,00	310 176,00	0,03
300 000,00	CITIGROUP INC 0.75% 26/10/2023	EUR	302 386,00	305 802,00	0,03

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>3 042 553,00</b>	<b>3 048 891,00</b>	<b>0,27</b>
1 100 000,00	PEPSICO INC 0.40% 09/10/2032	EUR	1 098 460,00	1 085 194,00	0,10
500 000,00	MCDONALD'S CORP 0.90% 15/06/2026	EUR	507 273,00	520 420,00	0,05
500 000,00	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	EUR	503 760,00	518 570,00	0,04
500 000,00	VF CORP 0.25% 25/02/2028	EUR	496 794,00	496 785,00	0,04
200 000,00	ECOLAB INC 2.625% 08/07/2025	EUR	228 092,00	220 494,00	0,02
200 000,00	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	EUR	208 174,00	207 428,00	0,02
<b>Industries</b>			<b>2 368 945,50</b>	<b>2 437 699,00</b>	<b>0,22</b>
700 000,00	GENERAL ELECTRIC CO 0.875% 17/05/2025	EUR	685 486,00	719 138,00	0,06
650 000,00	GENERAL ELECTRIC CO 0.375% 17/05/2022	EUR	641 810,50	653 211,00	0,06
500 000,00	FEDEX CORP 1.625% 11/01/2027	EUR	524 541,00	536 930,00	0,05
500 000,00	UNITED PARCEL SERVICE INC 1.00% 15/11/2028	EUR	517 108,00	528 420,00	0,05
<b>Raw materials</b>			<b>1 097 142,00</b>	<b>1 114 392,00</b>	<b>0,10</b>
600 000,00	DOW CHEMICAL CO 0.50% 15/03/2027	EUR	596 652,00	604 662,00	0,05
500 000,00	AIR PRODUCTS AND CHEMICALS INC 0.50% 05/05/2028	EUR	500 490,00	509 730,00	0,05
<b>Telecommunication</b>			<b>693 189,00</b>	<b>724 024,00</b>	<b>0,06</b>
700 000,00	VERIZON COMMUNICATIONS INC 0.875% 08/04/2027	EUR	693 189,00	724 024,00	0,06
<b>Computing and IT</b>			<b>516 238,00</b>	<b>543 190,00</b>	<b>0,05</b>
500 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.50% 23/05/2029	EUR	516 238,00	543 190,00	0,05
<b>Supranational</b>			<b>497 885,00</b>	<b>512 615,00</b>	<b>0,05</b>
500 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.25% 21/05/2029	EUR	497 885,00	512 615,00	0,05
<b>PORTUGAL</b>			<b>15 966 971,96</b>	<b>15 832 471,28</b>	<b>1,41</b>
<b>Government</b>			<b>13 391 822,06</b>	<b>13 246 907,28</b>	<b>1,18</b>
7 008 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	7 158 300,06	7 145 777,28	0,64
4 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.00% 12/04/2052	EUR	3 816 200,00	3 652 000,00	0,32
1 300 000,00	PARPUBLICA - PARTICIPACOES PUBLICAS SGPS SA 3.75% 05/07/2021	EUR	1 372 022,00	1 300 000,00	0,12
1 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	1 045 300,00	1 149 130,00	0,10
<b>Multi-Utilities</b>			<b>1 011 040,00</b>	<b>1 075 370,00</b>	<b>0,09</b>
1 000 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	1 011 040,00	1 075 370,00	0,09
<b>Industries</b>			<b>919 079,90</b>	<b>866 286,00</b>	<b>0,08</b>
850 000,00	INFRAESTRUTURAS DE PORTUGAL SA 4.25% 13/12/2021	EUR	919 079,90	866 286,00	0,08
<b>Consumer Retail</b>			<b>645 030,00</b>	<b>643 908,00</b>	<b>0,06</b>
600 000,00	BRISA CONCESSAO RODOVIARIA SA 1.875% 30/04/2025	EUR	645 030,00	643 908,00	0,06
<b>UNITED KINGDOM</b>			<b>13 294 703,00</b>	<b>13 380 616,00</b>	<b>1,19</b>
<b>Telecommunication</b>			<b>3 641 140,00</b>	<b>3 716 132,00</b>	<b>0,33</b>
1 000 000,00	VODAFONE GROUP PLC 0.90% 24/11/2026	EUR	1 009 441,00	1 041 200,00	0,09
1 000 000,00	BRITISH TELECOMMUNICATIONS PLC 0.50% 12/09/2025	EUR	1 013 585,00	1 013 900,00	0,09
600 000,00	OTE PLC 0.875% 24/09/2026	EUR	595 398,00	617 682,00	0,05
500 000,00	BRITISH TELECOMMUNICATIONS PLC 1.50% 23/06/2027	EUR	497 610,00	530 730,00	0,05
500 000,00	OTE PLC 2.375% 18/07/2022	EUR	525 106,00	512 620,00	0,05
<b>Finance</b>			<b>2 695 045,50</b>	<b>2 710 476,00</b>	<b>0,24</b>
1 000 000,00	HSBC HOLDINGS PLC 3.125% 07/06/2028	EUR	1 131 691,00	1 172 860,00	0,10
500 000,00	NATWEST MARKETS PLC 0.625% 02/03/2022	EUR	502 362,00	503 640,00	0,04
400 000,00	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	405 699,50	410 784,00	0,04

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	BARCLAYS BANK PLC 6.625% 30/03/2022	EUR	358 259,00	314 964,00	0,03
200 000,00	LLOYDS BANKING GROUP PLC 1.00% 09/11/2023	EUR	198 714,00	205 360,00	0,02
100 000,00	HSBC HOLDINGS PLC 0.875% 06/09/2024	EUR	98 320,00	102 868,00	0,01
<b>Basic Goods</b>			<b>2 594 301,50</b>	<b>2 605 078,00</b>	<b>0,23</b>
1 000 000,00	COCA-COLA EUROPEAN PARTNERS PLC 0.70% 12/09/2031	EUR	996 678,00	997 830,00	0,09
1 000 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	986 525,00	976 870,00	0,09
600 000,00	COCA-COLA EUROPEAN PARTNERS PLC 1.125% 12/04/2029	EUR	611 098,50	630 378,00	0,05
<b>Multi-Utilities</b>			<b>2 504 400,00</b>	<b>2 511 240,00</b>	<b>0,22</b>
1 500 000,00	CADENT FINANCE PLC REG 0.75% 11/03/2032	EUR	1 485 202,00	1 490 430,00	0,13
500 000,00	SSE PLC 0.875% 06/09/2025	EUR	519 198,00	517 155,00	0,05
500 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	500 000,00	503 655,00	0,04
<b>Health</b>			<b>799 232,00</b>	<b>806 840,00</b>	<b>0,07</b>
800 000,00	GLAXOSMITHKLINE CAPITAL PLC 0.125% 12/05/2023	EUR	799 232,00	806 840,00	0,07
<b>Raw materials</b>			<b>554 355,00</b>	<b>528 930,00</b>	<b>0,05</b>
500 000,00	ANGLO AMERICAN CAPITAL PLC 3.25% 03/04/2023	EUR	554 355,00	528 930,00	0,05
<b>Energy</b>			<b>506 229,00</b>	<b>501 920,00</b>	<b>0,05</b>
500 000,00	BP CAPITAL MARKETS PLC 1.104% 15/11/2034	EUR	506 229,00	501 920,00	0,05
<b>AUSTRIA</b>			<b>12 930 081,00</b>	<b>12 967 328,00</b>	<b>1,15</b>
<b>Government</b>			<b>5 860 920,00</b>	<b>5 793 370,00</b>	<b>0,51</b>
5 500 000,00	REPUBLIC OF AUSTRIA GOVERNMENT BOND 0.50% 20/02/2029	EUR	5 860 920,00	5 793 370,00	0,51
<b>Finance</b>			<b>4 682 448,00</b>	<b>4 718 012,00</b>	<b>0,42</b>
2 000 000,00	ERSTE GROUP BANK AG 0.125% 17/05/2028	EUR	1 984 768,00	1 985 340,00	0,18
1 700 000,00	VOLKSBANK WIEN AG 0.875% 23/03/2026	EUR	1 699 848,00	1 716 252,00	0,15
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	997 832,00	1 016 420,00	0,09
<b>Energy</b>			<b>1 886 963,00</b>	<b>1 952 751,00</b>	<b>0,17</b>
1 000 000,00	OMV AG 1.00% 03/07/2034	EUR	993 182,00	1 012 260,00	0,09
900 000,00	OMV AG 1.50% 09/04/2024	EUR	893 781,00	940 491,00	0,08
<b>Multi-Utilities</b>			<b>499 750,00</b>	<b>503 195,00</b>	<b>0,05</b>
500 000,00	VERBUND AG 0.90% 01/04/2041	EUR	499 750,00	503 195,00	0,05
<b>CANADA</b>			<b>11 340 126,32</b>	<b>11 420 292,50</b>	<b>1,01</b>
<b>Finance</b>			<b>5 853 000,32</b>	<b>5 920 818,50</b>	<b>0,52</b>
1 550 000,00	CPPIB CAPITAL INC 0.875% 06/02/2029	EUR	1 626 932,32	1 650 176,50	0,15
1 500 000,00	ONTARIO TEACHERS' FINANCE TRUST 0.50% 06/05/2025	EUR	1 507 213,00	1 543 200,00	0,14
1 500 000,00	CPPIB CAPITAL INC 0.25% 06/04/2027	EUR	1 535 400,00	1 534 665,00	0,13
700 000,00	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	695 335,00	685 587,00	0,06
500 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	488 120,00	507 190,00	0,04
<b>Government</b>			<b>5 487 126,00</b>	<b>5 499 474,00</b>	<b>0,49</b>
2 200 000,00	PROVINCE OF ONTARIO CANADA 0.375% 08/04/2027	EUR	2 271 059,00	2 260 962,00	0,20
1 300 000,00	PROVINCE OF QUEBEC CANADA 0.875% 05/07/2028	EUR	1 372 262,00	1 379 443,00	0,12
1 300 000,00	PROVINCE OF ONTARIO CANADA 0.625% 17/04/2025	EUR	1 345 203,00	1 346 839,00	0,12
500 000,00	EXPORT DEVELOPMENT CANADA 0.25% 07/03/2026	EUR	498 602,00	512 230,00	0,05
<b>DENMARK</b>			<b>10 328 438,27</b>	<b>10 248 911,00</b>	<b>0,91</b>
<b>Government</b>			<b>3 243 606,27</b>	<b>3 110 336,00</b>	<b>0,28</b>
2 300 000,00	KOMMUNEKREDIT 0.125% 26/09/2040	EUR	2 206 529,00	2 099 486,00	0,19
1 000 000,00	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	1 037 077,27	1 010 850,00	0,09

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>1 990 520,00</b>	<b>1 976 240,00</b>	<b>0,18</b>
2 000 000,00	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	1 990 520,00	1 976 240,00	0,18
<b>Basic Goods</b>			<b>1 509 906,00</b>	<b>1 513 635,00</b>	<b>0,13</b>
1 500 000,00	CARLSBERG BREWERIES A/S 0.625% 09/03/2030	EUR	1 509 906,00	1 513 635,00	0,13
<b>Industries</b>			<b>1 053 704,00</b>	<b>1 074 040,00</b>	<b>0,09</b>
1 000 000,00	AP MOLLER - MAERSK A/S 1.75% 16/03/2026	EUR	1 053 704,00	1 074 040,00	0,09
<b>Health</b>			<b>1 005 826,00</b>	<b>1 016 950,00</b>	<b>0,09</b>
1 000 000,00	H LUNDBECK A/S 0.875% 14/10/2027	EUR	1 005 826,00	1 016 950,00	0,09
<b>Consumer Retail</b>			<b>1 001 134,00</b>	<b>1 011 560,00</b>	<b>0,09</b>
1 000 000,00	ISS GLOBAL A/S 0.875% 18/06/2026	EUR	1 001 134,00	1 011 560,00	0,09
<b>Multi-Utilities</b>			<b>523 742,00</b>	<b>546 150,00</b>	<b>0,05</b>
500 000,00	ORSTED A/S 1.50% 26/11/2029	EUR	523 742,00	546 150,00	0,05
<b>NORWAY</b>			<b>8 340 901,54</b>	<b>8 599 542,00</b>	<b>0,76</b>
<b>Finance</b>			<b>3 198 097,00</b>	<b>3 213 389,00</b>	<b>0,28</b>
1 400 000,00	SANTANDER CONSUMER BANK AS 0.125% 25/02/2025	EUR	1 394 708,00	1 402 030,00	0,12
800 000,00	SPAREBANK 1 BOLIGKREDIT AS 0.01% 22/09/2027	EUR	816 368,00	807 984,00	0,07
500 000,00	SANTANDER CONSUMER BANK AS 0.125% 11/09/2024	EUR	489 371,00	502 315,00	0,05
500 000,00	SPAREBANK 1 SMN 0.125% 11/09/2026	EUR	497 650,00	501 060,00	0,04
<b>Telecommunication</b>			<b>1 998 170,00</b>	<b>2 165 210,00</b>	<b>0,19</b>
1 000 000,00	TELENOR ASA 1.75% 31/05/2034	EUR	1 000 000,00	1 131 220,00	0,10
1 000 000,00	TELENOR ASA 0.75% 31/05/2026	EUR	998 170,00	1 033 990,00	0,09
<b>Raw materials</b>			<b>1 748 044,00</b>	<b>1 818 488,00</b>	<b>0,16</b>
1 000 000,00	NORSK HYDRO ASA 2.00% 11/04/2029	EUR	1 039 990,00	1 095 150,00	0,10
700 000,00	NORSK HYDRO ASA 1.125% 11/04/2025	EUR	708 054,00	723 338,00	0,06
<b>Government</b>			<b>887 592,54</b>	<b>886 040,00</b>	<b>0,08</b>
850 000,00	KOMMUNALBANKEN AS 0.625% 20/04/2026	EUR	887 592,54	886 040,00	0,08
<b>Multi-Utilities</b>			<b>508 998,00</b>	<b>516 415,00</b>	<b>0,05</b>
500 000,00	STATNETT SF 0.875% 08/03/2025	EUR	508 998,00	516 415,00	0,05
<b>JAPAN</b>			<b>6 832 564,60</b>	<b>6 858 010,00</b>	<b>0,61</b>
<b>Health</b>			<b>2 904 397,60</b>	<b>2 894 780,00</b>	<b>0,26</b>
1 000 000,00	TAKEDA PHARMACEUTICAL 3.00% 21/11/2030	EUR	1 204 020,00	1 198 910,00	0,11
1 000 000,00	TAKEDA PHARMACEUTICAL CO LTD 1.00% 09/07/2029	EUR	1 031 437,60	1 032 840,00	0,09
600 000,00	TAKEDA PHARMACEUTICAL CO LTD 2.25% 21/11/2026	EUR	668 940,00	663 030,00	0,06
<b>Finance</b>			<b>2 425 599,00</b>	<b>2 452 025,00</b>	<b>0,22</b>
900 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	900 000,00	906 939,00	0,08
700 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.978% 09/06/2024	EUR	700 000,00	723 170,00	0,06
500 000,00	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	521 300,00	516 810,00	0,05
300 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	304 299,00	305 106,00	0,03
<b>Basic Goods</b>			<b>1 502 568,00</b>	<b>1 511 205,00</b>	<b>0,13</b>
1 000 000,00	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	1 002 568,00	1 007 860,00	0,09
500 000,00	ASAHI GROUP HOLDINGS LTD 0.155% 23/10/2024	EUR	500 000,00	503 345,00	0,04
<b>SLOVENIA</b>			<b>5 452 440,80</b>	<b>5 465 265,60</b>	<b>0,49</b>
<b>Government</b>			<b>5 452 440,80</b>	<b>5 465 265,60</b>	<b>0,49</b>
3 270 000,00	SLOVENIA GOVERNMENT BOND 0.125% 01/07/2031	EUR	3 255 415,80	3 267 645,60	0,29
2 000 000,00	SLOVENIA GOVERNMENT BOND 1.188% 14/03/2029	EUR	2 197 025,00	2 197 620,00	0,20

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>POLAND</b>			<b>4 592 269,20</b>	<b>4 673 437,00</b>	<b>0,41</b>
<b>Multi-Utilities</b>			<b>2 636 250,00</b>	<b>2 611 225,00</b>	<b>0,23</b>
2 500 000,00	TAURON POLSKA ENERGIA SA 2.375% 05/07/2027	EUR	2 636 250,00	2 611 225,00	0,23
<b>Government</b>			<b>1 956 019,20</b>	<b>2 062 212,00</b>	<b>0,18</b>
1 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.00% 07/03/2029	EUR	994 620,00	1 075 060,00	0,09
800 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 08/03/2049	EUR	961 399,20	987 152,00	0,09
<b>FINLAND</b>			<b>4 527 251,51</b>	<b>4 598 968,00</b>	<b>0,41</b>
<b>Government</b>			<b>1 666 032,01</b>	<b>1 680 625,00</b>	<b>0,15</b>
900 000,00	FINNVERA OYJ 0.375% 09/04/2029	EUR	920 847,01	930 492,00	0,08
400 000,00	FINNVERA OYJ 1.25% 14/07/2033	EUR	445 275,00	446 896,00	0,04
300 000,00	MUNICIPALITY FINANCE PLC 0.05% 06/09/2029	EUR	299 910,00	303 237,00	0,03
<b>Industries</b>			<b>999 635,00</b>	<b>1 015 060,00</b>	<b>0,09</b>
1 000 000,00	METSO OUTOTEC OYJ 0.875% 26/05/2028	EUR	999 635,00	1 015 060,00	0,09
<b>Telecommunication</b>			<b>718 234,00</b>	<b>743 995,00</b>	<b>0,07</b>
700 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	718 234,00	743 995,00	0,07
<b>Multi-Utilities</b>			<b>645 936,50</b>	<b>661 193,00</b>	<b>0,06</b>
650 000,00	FORTUM OYJ 0.875% 27/02/2023	EUR	645 936,50	661 193,00	0,06
<b>Raw materials</b>			<b>497 414,00</b>	<b>498 095,00</b>	<b>0,04</b>
500 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	497 414,00	498 095,00	0,04
<b>SWEDEN</b>			<b>3 381 790,00</b>	<b>3 425 867,00</b>	<b>0,30</b>
<b>Multi-Utilities</b>			<b>2 084 992,00</b>	<b>2 110 750,00</b>	<b>0,19</b>
1 300 000,00	VATTENFALL AB 0.05% 15/10/2025	EUR	1 291 765,00	1 304 121,00	0,12
500 000,00	VATTENFALL AB 0.50% 24/06/2026	EUR	493 941,00	510 985,00	0,04
300 000,00	VATTENFALL AB 0.125% 12/02/2029	EUR	299 286,00	295 644,00	0,03
<b>Consumer Retail</b>			<b>698 586,00</b>	<b>708 505,00</b>	<b>0,06</b>
700 000,00	SCANIA CV AB 0.50% 06/10/2023	EUR	698 586,00	708 505,00	0,06
<b>Finance</b>			<b>598 212,00</b>	<b>606 612,00</b>	<b>0,05</b>
600 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.25% 19/05/2023	EUR	598 212,00	606 612,00	0,05
<b>IRELAND</b>			<b>2 753 973,00</b>	<b>2 938 499,00</b>	<b>0,26</b>
<b>Industries</b>			<b>1 100 000,00</b>	<b>1 158 894,00</b>	<b>0,10</b>
1 100 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 2.20% 23/05/2027	EUR	1 100 000,00	1 158 894,00	0,10
<b>Raw materials</b>			<b>756 110,00</b>	<b>774 739,00</b>	<b>0,07</b>
700 000,00	SMURFIT KAPPA ACQUISITIONS ULC 2.875% 15/01/2026	EUR	756 110,00	774 739,00	0,07
<b>Government</b>			<b>496 565,00</b>	<b>581 590,00</b>	<b>0,05</b>
500 000,00	IRELAND GOVERNMENT BOND 1.50% 15/05/2050	EUR	496 565,00	581 590,00	0,05
<b>Multi-Utilities</b>			<b>401 298,00</b>	<b>423 276,00</b>	<b>0,04</b>
400 000,00	ESB FINANCE DAC 1.125% 11/06/2030	EUR	401 298,00	423 276,00	0,04

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>MEXICO</b>			<b>2 835 266,00</b>	<b>2 850 931,00</b>	<b>0,25</b>
<b>Government</b>			<b>2 835 266,00</b>	<b>2 850 931,00</b>	<b>0,25</b>
1 900 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.45% 25/10/2033	EUR	1 851 113,00	1 813 493,00	0,16
700 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.35% 18/09/2027	EUR	688 359,00	725 375,00	0,06
300 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.875% 08/04/2039	EUR	295 794,00	312 063,00	0,03
<b>INDONESIA</b>			<b>2 319 766,33</b>	<b>2 352 500,00</b>	<b>0,21</b>
<b>Government</b>			<b>2 319 766,33</b>	<b>2 352 500,00</b>	<b>0,21</b>
1 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.75% 24/04/2025	EUR	1 016 541,33	1 050 000,00	0,09
775 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	807 400,00	813 750,00	0,07
500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.10% 12/03/2033	EUR	495 825,00	488 750,00	0,05
<b>JERSEY</b>			<b>1 726 105,00</b>	<b>1 750 652,00</b>	<b>0,16</b>
<b>Raw materials</b>			<b>1 726 105,00</b>	<b>1 750 652,00</b>	<b>0,16</b>
1 000 000,00	GLENCORE FINANCE EUROPE LTD 0.625% 11/09/2024	EUR	999 120,00	1 015 470,00	0,09
700 000,00	GLENCORE FINANCE EUROPE SA 1.75% 17/03/2025	EUR	726 985,00	735 182,00	0,07
<b>SLOVAKIA</b>			<b>1 589 125,00</b>	<b>1 632 315,00</b>	<b>0,14</b>
<b>Government</b>			<b>1 589 125,00</b>	<b>1 632 315,00</b>	<b>0,14</b>
1 500 000,00	SLOVAKIA REPUBLIC GOVERNMENT BOND 1.00% 12/06/2028	EUR	1 589 125,00	1 632 315,00	0,14
<b>BRITISH VIRGIN ISLANDS</b>			<b>1 523 332,00</b>	<b>1 545 267,00</b>	<b>0,14</b>
<b>Multi-Utilities</b>			<b>1 523 332,00</b>	<b>1 545 267,00</b>	<b>0,14</b>
800 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.303% 05/08/2032	EUR	812 152,00	830 728,00	0,08
700 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 0.797% 05/08/2026	EUR	711 180,00	714 539,00	0,06
<b>LITHUANIA</b>			<b>1 304 896,00</b>	<b>1 317 636,00</b>	<b>0,12</b>
<b>Multi-Utilities</b>			<b>1 304 896,00</b>	<b>1 317 636,00</b>	<b>0,12</b>
1 200 000,00	LIETUVOS ENERGIJA UAB 1.875% 10/07/2028	EUR	1 304 896,00	1 317 636,00	0,12
<b>BERMUDA</b>			<b>1 275 224,00</b>	<b>1 260 372,00</b>	<b>0,11</b>
<b>Basic Goods</b>			<b>1 275 224,00</b>	<b>1 260 372,00</b>	<b>0,11</b>
1 200 000,00	BACARDI LTD 2.75% 03/07/2023	EUR	1 275 224,00	1 260 372,00	0,11
<b>CHINA</b>			<b>1 097 833,00</b>	<b>1 103 157,00</b>	<b>0,10</b>
<b>Finance</b>			<b>1 097 833,00</b>	<b>1 103 157,00</b>	<b>0,10</b>
1 100 000,00	BANK OF CHINA LTD 0.25% 17/04/2022	EUR	1 097 833,00	1 103 157,00	0,10
<b>SOUTH KOREA</b>			<b>1 004 960,00</b>	<b>1 006 880,00</b>	<b>0,09</b>
<b>Raw materials</b>			<b>1 004 960,00</b>	<b>1 006 880,00</b>	<b>0,09</b>
1 000 000,00	POSCO 0.50% 17/01/2024	EUR	1 004 960,00	1 006 880,00	0,09
<b>PHILIPPINES</b>			<b>997 522,00</b>	<b>1 003 920,00</b>	<b>0,09</b>
<b>Government</b>			<b>997 522,00</b>	<b>1 003 920,00</b>	<b>0,09</b>
1 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	997 522,00	1 003 920,00	0,09

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>COLOMBIA</b>			<b>940 313,70</b>	<b>798 299,63</b>	<b>0,07</b>
<b>Government</b>			<b>940 313,70</b>	<b>798 299,63</b>	<b>0,07</b>
800 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	940 313,70	798 299,63	0,07
<b>KAZAKHSTAN</b>			<b>607 450,00</b>	<b>621 126,00</b>	<b>0,06</b>
<b>Government</b>			<b>607 450,00</b>	<b>621 126,00</b>	<b>0,06</b>
600 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	607 450,00	621 126,00	0,06
<b>ROMANIA</b>			<b>510 570,00</b>	<b>592 500,00</b>	<b>0,05</b>
<b>Government</b>			<b>510 570,00</b>	<b>592 500,00</b>	<b>0,05</b>
500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.125% 11/03/2039	EUR	510 570,00	592 500,00	0,05
<b>HONG KONG</b>			<b>525 850,00</b>	<b>519 000,00</b>	<b>0,05</b>
<b>Multi-Utilities</b>			<b>525 850,00</b>	<b>519 000,00</b>	<b>0,05</b>
500 000,00	CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	525 850,00	519 000,00	0,05
<b>NEW ZEALAND</b>			<b>499 605,00</b>	<b>507 365,00</b>	<b>0,04</b>
<b>Finance</b>			<b>499 605,00</b>	<b>507 365,00</b>	<b>0,04</b>
500 000,00	WESTPAC SECURITIES NZ LTD 0.30% 25/06/2024	EUR	499 605,00	507 365,00	0,04
<b>GUERNSEY</b>			<b>409 624,00</b>	<b>404 308,00</b>	<b>0,04</b>
<b>Finance</b>			<b>409 624,00</b>	<b>404 308,00</b>	<b>0,04</b>
400 000,00	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	409 624,00	404 308,00	0,04
<b>EGYPT</b>			<b>352 904,80</b>	<b>370 250,26</b>	<b>0,03</b>
<b>Government</b>			<b>352 904,80</b>	<b>370 250,26</b>	<b>0,03</b>
400 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.60% 01/03/2029	USD	352 904,80	370 250,26	0,03
<b>DOMINICAN REPUBLIC</b>			<b>265 984,39</b>	<b>272 800,27</b>	<b>0,02</b>
<b>Government</b>			<b>265 984,39</b>	<b>272 800,27</b>	<b>0,02</b>
300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.40% 05/06/2049	USD	265 984,39	272 800,27	0,02
<b>VENEZUELA</b>			<b>249 792,50</b>	<b>254 407,50</b>	<b>0,02</b>
<b>Supranational</b>			<b>249 792,50</b>	<b>254 407,50</b>	<b>0,02</b>
250 000,00	CORP ANDINA DE FOMENTO 0.75% 13/06/2023	EUR	249 792,50	254 407,50	0,02
<b>IVORY COAST</b>			<b>168 194,60</b>	<b>181 505,60</b>	<b>0,02</b>
<b>Supranational</b>			<b>168 194,60</b>	<b>181 505,60</b>	<b>0,02</b>
170 000,00	AFRICAN DEVELOPMENT BANK 0.875% 24/05/2028	EUR	168 194,60	181 505,60	0,02
<b>Floating Rate Notes</b>			<b>103 233 340,00</b>	<b>105 101 206,00</b>	<b>9,33</b>
<b>FRANCE</b>			<b>22 816 160,00</b>	<b>23 129 482,00</b>	<b>2,05</b>
<b>Finance</b>			<b>10 710 463,00</b>	<b>10 894 305,00</b>	<b>0,97</b>
2 000 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	1 992 328,00	2 062 540,00	0,19
1 700 000,00	AXA SA FRN 07/10/2041	EUR	1 680 348,00	1 698 708,00	0,15
1 100 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	1 089 946,00	1 142 152,00	0,10
1 000 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2049	EUR	1 128 700,00	1 111 260,00	0,10
1 000 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	1 001 320,00	1 042 360,00	0,09

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	1 001 772,00	1 015 800,00	0,09
1 000 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	998 107,00	1 001 050,00	0,09
700 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	699 076,00	701 855,00	0,06
500 000,00	AXA SA FRN 20/05/2049	EUR	556 150,00	564 565,00	0,05
500 000,00	AXA SA FRN 29/11/2049	EUR	562 716,00	554 015,00	0,05
<b>Multi-Utilities</b>			<b>4 766 528,00</b>	<b>4 831 582,00</b>	<b>0,43</b>
1 200 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	1 200 000,00	1 231 392,00	0,11
1 000 000,00	ENGIE SA FRN 31/12/2099	EUR	1 082 788,00	1 083 160,00	0,10
1 000 000,00	SUEZ FRN 31/12/2099	EUR	1 000 645,00	1 005 230,00	0,09
1 000 000,00	ENGIE SA FRN 31/12/2099	EUR	997 516,00	1 003 040,00	0,09
500 000,00	ENGIE SA FRN 31/12/2099	EUR	485 579,00	508 760,00	0,04
<b>Telecommunication</b>			<b>2 569 219,00</b>	<b>2 622 485,00</b>	<b>0,23</b>
1 000 000,00	ORANGE SA FRN 31/12/2099	EUR	997 500,00	1 021 250,00	0,09
500 000,00	ORANGE SA FRN 29/12/2049	EUR	564 473,00	561 265,00	0,05
500 000,00	ORANGE SA FRN 31/12/2099	EUR	511 561,00	525 580,00	0,05
500 000,00	ORANGE SA FRN 31/12/2099	EUR	495 685,00	514 390,00	0,04
<b>Energy</b>			<b>2 099 026,00</b>	<b>2 107 715,00</b>	<b>0,19</b>
1 000 000,00	TOTAL SA FRN 29/12/2049	EUR	1 051 359,00	1 040 750,00	0,09
500 000,00	TOTAL SA FRN 29/12/2049	EUR	547 250,00	554 605,00	0,05
500 000,00	TOTAL SA FRN 31/12/2099	EUR	500 417,00	512 360,00	0,05
<b>Raw materials</b>			<b>1 641 655,00</b>	<b>1 631 555,00</b>	<b>0,14</b>
1 000 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	1 114 255,00	1 103 230,00	0,10
500 000,00	ARKEMA SA FRN 31/12/2099	EUR	527 400,00	528 325,00	0,04
<b>Industries</b>			<b>521 250,00</b>	<b>529 265,00</b>	<b>0,05</b>
500 000,00	LA POSTE SA FRN 31/12/2099	EUR	521 250,00	529 265,00	0,05
<b>Basic Goods</b>			<b>508 019,00</b>	<b>512 575,00</b>	<b>0,04</b>
500 000,00	DANONE SA FRN 31/12/2099	EUR	508 019,00	512 575,00	0,04
<b>NETHERLANDS</b>			<b>19 396 902,00</b>	<b>19 877 037,00</b>	<b>1,76</b>
<b>Finance</b>			<b>5 099 007,00</b>	<b>5 337 130,00</b>	<b>0,47</b>
1 500 000,00	ACHMEA BV FRN 31/12/2099	EUR	1 500 000,00	1 621 875,00	0,14
1 000 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 19/02/2049	EUR	1 056 380,00	1 121 660,00	0,10
1 000 000,00	ING GROEP NV FRN 09/06/2032	EUR	995 240,00	1 000 440,00	0,09
500 000,00	AEGON NV FRN 25/04/2044	EUR	539 156,00	550 060,00	0,05
500 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	499 815,00	524 555,00	0,05
500 000,00	ING GROEP NV FRN 26/09/2029	EUR	508 416,00	518 540,00	0,04
<b>Multi-Utilities</b>			<b>3 869 571,00</b>	<b>3 908 172,00</b>	<b>0,35</b>
1 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 042 469,00	1 058 150,00	0,10
900 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	900 000,00	908 271,00	0,08
800 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	800 000,00	803 376,00	0,07
700 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	714 602,00	718 375,00	0,06
400 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	412 500,00	420 000,00	0,04
<b>Energy</b>			<b>3 527 250,00</b>	<b>3 600 000,00</b>	<b>0,32</b>
2 000 000,00	WINTERSHALL DEA FINANCE BV FRN 31/12/2099	EUR	1 998 250,00	1 995 000,00	0,18
1 500 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	1 529 000,00	1 605 000,00	0,14
<b>Industries</b>			<b>3 360 848,00</b>	<b>3 376 500,00</b>	<b>0,30</b>
2 400 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	2 366 304,00	2 379 000,00	0,21
1 000 000,00	FERROVIAL NETHERLANDS BV FRN 31/12/2099	EUR	994 544,00	997 500,00	0,09
<b>Consumer Retail</b>			<b>2 528 226,00</b>	<b>2 636 245,00</b>	<b>0,23</b>
1 500 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 516 110,00	1 621 245,00	0,14
1 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/12/2049	EUR	1 012 116,00	1 015 000,00	0,09

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>1 012 000,00</b>	<b>1 018 990,00</b>	<b>0,09</b>
1 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 012 000,00	1 018 990,00	0,09
<b>GERMANY</b>			<b>13 593 078,00</b>	<b>13 873 025,00</b>	<b>1,23</b>
<b>Finance</b>			<b>9 357 750,00</b>	<b>9 599 273,00</b>	<b>0,85</b>
1 500 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	1 493 055,00	1 531 185,00	0,14
1 200 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	1 186 164,00	1 217 364,00	0,11
1 000 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	1 053 670,00	1 108 420,00	0,10
1 000 000,00	ALLIANZ SE FRN 31/12/2099	EUR	1 083 556,00	1 090 920,00	0,10
1 000 000,00	ALLIANZ SE FRN 08/07/2050	EUR	1 014 370,00	1 072 200,00	0,09
1 000 000,00	HANNOVER RUECK SE FRN 08/10/2040	EUR	1 014 626,00	1 049 080,00	0,09
1 000 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	1 012 471,00	1 018 350,00	0,09
700 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	696 983,00	699 153,00	0,06
500 000,00	DEUTSCHE BOERSE AG FRN 16/06/2047	EUR	505 900,00	512 325,00	0,04
300 000,00	DEUTSCHE BANK AG FRN 10/09/2021	EUR	296 955,00	300 276,00	0,03
<b>Industries</b>			<b>2 476 863,00</b>	<b>2 501 700,00</b>	<b>0,22</b>
2 500 000,00	DEUTSCHE BAHN FINANCE GMBH FRN 31/12/2099	EUR	2 476 863,00	2 501 700,00	0,22
<b>Raw materials</b>			<b>1 063 965,00</b>	<b>1 067 600,00</b>	<b>0,10</b>
1 000 000,00	LANXESS AG FRN 06/12/2076	EUR	1 063 965,00	1 067 600,00	0,10
<b>Multi-Utilities</b>			<b>694 500,00</b>	<b>704 452,00</b>	<b>0,06</b>
700 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	694 500,00	704 452,00	0,06
<b>ITALY</b>			<b>11 266 917,00</b>	<b>11 476 867,00</b>	<b>1,02</b>
<b>Finance</b>			<b>7 466 059,00</b>	<b>7 544 865,00</b>	<b>0,67</b>
2 200 000,00	BPER BANCA FRN 31/03/2027	EUR	2 199 472,00	2 214 322,00	0,20
1 100 000,00	BPER BANCA FRN 31/05/2027	EUR	1 152 250,00	1 148 213,00	0,10
1 000 000,00	BANCO BPM SPA FRN 21/09/2027	EUR	1 033 750,00	1 038 080,00	0,09
1 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 23/11/2030	EUR	1 014 235,00	1 018 100,00	0,09
1 000 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	957 410,00	1 007 840,00	0,09
500 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	541 512,00	562 675,00	0,05
500 000,00	ASSICURAZIONI GENERALI SPA FRN 12/12/2042	EUR	567 430,00	555 635,00	0,05
<b>Energy</b>			<b>2 622 323,00</b>	<b>2 743 764,00</b>	<b>0,24</b>
1 600 000,00	ENI SPA FRN 31/12/2099	EUR	1 590 448,00	1 681 264,00	0,15
1 000 000,00	ENI SPA FRN 31/12/2099	EUR	1 031 875,00	1 062 500,00	0,09
<b>Multi-Utilities</b>			<b>1 178 535,00</b>	<b>1 188 238,00</b>	<b>0,11</b>
600 000,00	ENEL SPA FRN 24/11/2081	EUR	669 300,00	664 488,00	0,06
500 000,00	ENEL SPA FRN 31/12/2099	EUR	509 235,00	523 750,00	0,05
<b>SPAIN</b>			<b>6 536 722,00</b>	<b>6 566 720,00</b>	<b>0,58</b>
<b>Finance</b>			<b>6 536 722,00</b>	<b>6 566 720,00</b>	<b>0,58</b>
2 000 000,00	CAIXABANK SA FRN 18/11/2026	EUR	1 995 812,00	2 002 820,00	0,18
1 000 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	1 019 000,00	1 027 550,00	0,09
1 000 000,00	CAIXABANK SA FRN 10/07/2026	EUR	1 001 070,00	1 021 600,00	0,09
1 000 000,00	BANCO DE SABADELL SA FRN 29/06/2023	EUR	1 007 610,00	1 018 300,00	0,09
1 000 000,00	CAIXABANK SA FRN 09/02/2029	EUR	992 866,00	985 240,00	0,09
500 000,00	BANKIA SA FRN 15/03/2027	EUR	520 364,00	511 210,00	0,04
<b>BELGIUM</b>			<b>4 320 902,00</b>	<b>4 384 369,00</b>	<b>0,39</b>
<b>Finance</b>			<b>1 733 920,00</b>	<b>1 772 969,00</b>	<b>0,16</b>
1 200 000,00	AGEAS FRN 24/11/2051	EUR	1 195 512,00	1 207 824,00	0,11
500 000,00	AGEAS FRN 02/07/2049	EUR	538 408,00	565 145,00	0,05

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## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>1 578 326,00</b>	<b>1 579 020,00</b>	<b>0,14</b>
1 500 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	1 578 326,00	1 579 020,00	0,14
<b>Raw materials</b>			<b>1 008 656,00</b>	<b>1 032 380,00</b>	<b>0,09</b>
1 000 000,00	SOLVAY SA FRN 31/12/2099	EUR	1 008 656,00	1 032 380,00	0,09
<b>AUSTRIA</b>			<b>4 126 224,00</b>	<b>4 304 888,00</b>	<b>0,38</b>
<b>Finance</b>			<b>4 126 224,00</b>	<b>4 304 888,00</b>	<b>0,38</b>
1 100 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 18/06/2032	EUR	1 093 752,00	1 203 048,00	0,11
1 000 000,00	UNIQA INSURANCE GROUP AG FRN 09/10/2035	EUR	1 031 322,00	1 082 870,00	0,09
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	1 005 830,00	1 021 670,00	0,09
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	995 320,00	997 300,00	0,09
<b>DENMARK</b>			<b>4 165 852,00</b>	<b>4 142 383,00</b>	<b>0,37</b>
<b>Multi-Utilities</b>			<b>2 103 130,00</b>	<b>2 078 293,00</b>	<b>0,19</b>
1 400 000,00	ORSTED AS FRN 26/06/3013	EUR	1 591 550,00	1 565 438,00	0,14
300 000,00	ORSTED A/S FRN 24/11/3017	EUR	311 580,00	313 863,00	0,03
200 000,00	ORSTED AS FRN 18/02/3021	EUR	200 000,00	198 992,00	0,02
<b>Finance</b>			<b>2 062 722,00</b>	<b>2 064 090,00</b>	<b>0,18</b>
1 000 000,00	DANSKE BANK A/S FRN 21/06/2029	EUR	1 055 132,00	1 053 790,00	0,09
1 000 000,00	DANSKE BANK A/S FRN 27/08/2025	EUR	1 007 590,00	1 010 300,00	0,09
<b>IRELAND</b>			<b>3 695 742,00</b>	<b>3 811 109,00</b>	<b>0,34</b>
<b>Finance</b>			<b>3 695 742,00</b>	<b>3 811 109,00</b>	<b>0,34</b>
1 700 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	1 698 436,00	1 704 777,00	0,15
1 400 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	1 399 328,00	1 497 104,00	0,13
600 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	597 978,00	609 228,00	0,06
<b>UNITED KINGDOM</b>			<b>3 623 286,00</b>	<b>3 743 385,00</b>	<b>0,33</b>
<b>Government</b>			<b>1 062 250,00</b>	<b>1 101 270,00</b>	<b>0,10</b>
1 000 000,00	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	1 062 250,00	1 101 270,00	0,10
<b>Energy</b>			<b>1 021 054,00</b>	<b>1 068 800,00</b>	<b>0,09</b>
1 000 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	1 021 054,00	1 068 800,00	0,09
<b>Finance</b>			<b>1 001 077,00</b>	<b>1 011 445,00</b>	<b>0,09</b>
500 000,00	BARCLAYS PLC FRN 14/11/2023	EUR	502 875,00	505 875,00	0,05
500 000,00	STANDARD CHARTERED PLC FRN 03/10/2023	EUR	498 202,00	505 570,00	0,04
<b>Telecommunication</b>			<b>538 905,00</b>	<b>561 870,00</b>	<b>0,05</b>
500 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	538 905,00	561 870,00	0,05
<b>LUXEMBOURG</b>			<b>3 723 288,00</b>	<b>3 712 860,00</b>	<b>0,33</b>
<b>Finance</b>			<b>3 723 288,00</b>	<b>3 712 860,00</b>	<b>0,33</b>
1 500 000,00	HANNOVER FINANCE LUXEMBOURG SA FRN 30/06/2043	EUR	1 682 550,00	1 646 310,00	0,15
1 000 000,00	SWISS RE FINANCE LUXEMBOURG SA FRN 30/04/2050	EUR	1 060 038,00	1 104 240,00	0,10
1 000 000,00	AROUNDTOWN SA FRN 31/12/2099	EUR	980 700,00	962 310,00	0,08
<b>SWEDEN</b>			<b>2 549 180,00</b>	<b>2 551 520,00</b>	<b>0,23</b>
<b>Finance</b>			<b>1 998 376,00</b>	<b>2 015 270,00</b>	<b>0,18</b>
1 500 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	1 493 075,00	1 501 500,00	0,13
500 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	505 301,00	513 770,00	0,05
<b>Consumer Retail</b>			<b>550 804,00</b>	<b>536 250,00</b>	<b>0,05</b>
500 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	550 804,00	536 250,00	0,05

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### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED STATES</b>			<b>2 391 704,00</b>	<b>2 476 663,00</b>	<b>0,22</b>
<b>Finance</b>			<b>2 391 704,00</b>	<b>2 476 663,00</b>	<b>0,22</b>
1 700 000,00	CITIGROUP INC FRN 06/07/2026	EUR	1 691 704,00	1 775 123,00	0,16
700 000,00	GOLDMAN SACHS GROUP INC FRN 21/04/2023	EUR	700 000,00	701 540,00	0,06
<b>PORTUGAL</b>			<b>527 240,00</b>	<b>544 890,00</b>	<b>0,05</b>
<b>Multi-Utilities</b>			<b>527 240,00</b>	<b>544 890,00</b>	<b>0,05</b>
500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	527 240,00	544 890,00	0,05
<b>NORWAY</b>			<b>299 514,00</b>	<b>305 604,00</b>	<b>0,03</b>
<b>Finance</b>			<b>299 514,00</b>	<b>305 604,00</b>	<b>0,03</b>
300 000,00	DNB BANK ASA FRN 20/03/2028	EUR	299 514,00	305 604,00	0,03
<b>FINLAND</b>			<b>200 629,00</b>	<b>200 404,00</b>	<b>0,02</b>
<b>Finance</b>			<b>200 629,00</b>	<b>200 404,00</b>	<b>0,02</b>
200 000,00	NORDEA BANK ABP FRN 07/09/2026	EUR	200 629,00	200 404,00	0,02
<b>Zero-Coupon Bonds</b>			<b>62 846 018,20</b>	<b>62 655 797,20</b>	<b>5,56</b>
<b>GERMANY</b>			<b>20 877 761,00</b>	<b>20 730 518,00</b>	<b>1,84</b>
<b>Government</b>			<b>16 572 389,00</b>	<b>16 401 010,00</b>	<b>1,46</b>
15 000 000,00	BUNDESREPUBLIK DEUTSCHLAND 0.00% 15/08/2029	EUR	15 610 530,00	15 452 850,00	1,37
1 000 000,00	STATE OF NORTH RHINE-WESTPHALIA GERMANY 0.00% 12/10/2035	EUR	961 859,00	948 160,00	0,09
<b>Finance</b>			<b>3 311 546,00</b>	<b>3 336 628,00</b>	<b>0,29</b>
900 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/09/2028	EUR	911 271,00	912 447,00	0,08
900 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 17/09/2030	EUR	900 304,00	902 997,00	0,08
800 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/09/2023	EUR	800 440,00	810 376,00	0,07
700 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 02/04/2024	EUR	699 531,00	710 808,00	0,06
<b>Consumer Retail</b>			<b>993 826,00</b>	<b>992 880,00</b>	<b>0,09</b>
1 000 000,00	ADIDAS AG 0.00% 05/10/2028	EUR	993 826,00	992 880,00	0,09
<b>GREECE</b>			<b>12 938 813,70</b>	<b>13 026 215,20</b>	<b>1,16</b>
<b>Government</b>			<b>12 938 813,70</b>	<b>13 026 215,20</b>	<b>1,16</b>
13 045 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.00% 12/02/2026	EUR	12 938 813,70	13 026 215,20	1,16
<b>LUXEMBOURG</b>			<b>8 473 575,00</b>	<b>8 518 400,00</b>	<b>0,76</b>
<b>Supranational</b>			<b>6 782 752,00</b>	<b>6 806 486,00</b>	<b>0,61</b>
5 500 000,00	EUROPEAN UNION 0.00% 06/07/2026	EUR	5 593 060,00	5 608 790,00	0,50
1 200 000,00	EUROPEAN UNION 0.00% 04/07/2031	EUR	1 189 692,00	1 197 696,00	0,11
<b>Health</b>			<b>993 420,00</b>	<b>1 002 310,00</b>	<b>0,09</b>
1 000 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 0.00% 15/10/2025	EUR	993 420,00	1 002 310,00	0,09
<b>Government</b>			<b>697 403,00</b>	<b>709 604,00</b>	<b>0,06</b>
700 000,00	EUROPEAN FINANCIAL STABILITY FACILITY 0.00% 19/04/2024	EUR	697 403,00	709 604,00	0,06
<b>BELGIUM</b>			<b>8 626 115,00</b>	<b>8 492 189,00</b>	<b>0,75</b>
<b>Supranational</b>			<b>7 190 191,00</b>	<b>7 064 903,00</b>	<b>0,63</b>
2 000 000,00	EUROPEAN UNION 0.00% 02/06/2028	EUR	2 067 783,00	2 031 200,00	0,18
2 000 000,00	EUROPEAN UNION 0.00% 04/07/2035	EUR	1 977 376,00	1 912 340,00	0,17
1 600 000,00	EUROPEAN UNION 0.00% 04/10/2030	EUR	1 638 336,00	1 605 088,00	0,14
1 500 000,00	EUROPEAN UNION 0.00% 04/07/2029	EUR	1 506 696,00	1 516 275,00	0,14

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Government</b>			<b>1 435 924,00</b>	<b>1 427 286,00</b>	<b>0,12</b>
1 400 000,00	EUROPEAN UNION 0.00% 04/11/2025	EUR	1 435 924,00	1 427 286,00	0,12
<b>ITALY</b>			<b>3 000 585,00</b>	<b>2 998 161,00</b>	<b>0,26</b>
<b>Industries</b>			<b>2 702 700,00</b>	<b>2 697 003,00</b>	<b>0,24</b>
2 700 000,00	POSTE ITALIANE SPA 0.00% 10/12/2024	EUR	2 702 700,00	2 697 003,00	0,24
<b>Multi-Utilities</b>			<b>297 885,00</b>	<b>301 158,00</b>	<b>0,02</b>
300 000,00	SNAM SPA 0.00% 12/05/2024	EUR	297 885,00	301 158,00	0,02
<b>FRANCE</b>			<b>2 799 141,00</b>	<b>2 801 979,00</b>	<b>0,25</b>
<b>Industries</b>			<b>1 498 271,00</b>	<b>1 491 160,00</b>	<b>0,13</b>
1 000 000,00	VINCI SA 0.00% 27/11/2028	EUR	999 471,00	987 790,00	0,09
500 000,00	SCHNEIDER ELECTRIC SE 0.00% 12/06/2023	EUR	498 800,00	503 370,00	0,04
<b>Computing and IT</b>			<b>699 510,00</b>	<b>703 913,00</b>	<b>0,06</b>
700 000,00	DASSAULT SYSTEMES SE 0.00% 16/09/2024	EUR	699 510,00	703 913,00	0,06
<b>Government</b>			<b>601 360,00</b>	<b>606 906,00</b>	<b>0,06</b>
600 000,00	SFIL SA 0.00% 24/05/2024	EUR	601 360,00	606 906,00	0,06
<b>CANADA</b>			<b>1 798 465,00</b>	<b>1 782 648,00</b>	<b>0,16</b>
<b>Government</b>			<b>1 798 465,00</b>	<b>1 782 648,00</b>	<b>0,16</b>
1 800 000,00	PROVINCE OF QUEBEC CANADA 0.00% 15/10/2029	EUR	1 798 465,00	1 782 648,00	0,16
<b>SPAIN</b>			<b>1 512 835,00</b>	<b>1 511 622,00</b>	<b>0,13</b>
<b>Government</b>			<b>1 512 835,00</b>	<b>1 511 622,00</b>	<b>0,13</b>
900 000,00	INSTITUTO DE CREDITO OFICIAL 0.00% 30/04/2026	EUR	909 169,00	908 928,00	0,08
600 000,00	INSTITUTO DE CREDITO OFICIAL 0.00% 30/04/2027	EUR	603 666,00	602 694,00	0,05
<b>IRELAND</b>			<b>1 499 918,00</b>	<b>1 500 675,00</b>	<b>0,13</b>
<b>Basic Goods</b>			<b>1 499 918,00</b>	<b>1 500 675,00</b>	<b>0,13</b>
1 500 000,00	CCEP FINANCE IRELAND DAC 0.00% 06/09/2025	EUR	1 499 918,00	1 500 675,00	0,13
<b>DENMARK</b>			<b>1 020 800,00</b>	<b>992 220,00</b>	<b>0,09</b>
<b>Government</b>			<b>1 020 800,00</b>	<b>992 220,00</b>	<b>0,09</b>
1 000 000,00	KOMMUNEKREDIT 0.00% 27/08/2030	EUR	1 020 800,00	992 220,00	0,09
<b>NETHERLANDS</b>			<b>298 009,50</b>	<b>301 170,00</b>	<b>0,03</b>
<b>Finance</b>			<b>298 009,50</b>	<b>301 170,00</b>	<b>0,03</b>
300 000,00	ING BANK NV 0.00% 08/04/2022	EUR	298 009,50	301 170,00	0,03
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>2 188 469,37</b>	<b>2 217 829,24</b>	<b>0,20</b>
<b>Ordinary Bonds</b>			<b>2 188 469,37</b>	<b>2 217 829,24</b>	<b>0,20</b>
<b>UNITED STATES</b>			<b>1 732 304,56</b>	<b>1 750 576,75</b>	<b>0,16</b>
<b>Consumer Retail</b>			<b>1 289 017,39</b>	<b>1 294 661,64</b>	<b>0,12</b>
1 500 000,00	DAIMLER FINANCE NORTH AMERICA LLC 2.55% 15/08/2022	USD	1 289 017,39	1 294 661,64	0,12
<b>Multi-Utilities</b>			<b>443 287,17</b>	<b>455 915,11</b>	<b>0,04</b>
500 000,00	PUBLIC SERVICE CO OF COLORADO 3.20% 01/03/2050	USD	443 287,17	455 915,11	0,04
<b>FRANCE</b>			<b>456 164,81</b>	<b>467 252,49</b>	<b>0,04</b>
<b>Finance</b>			<b>456 164,81</b>	<b>467 252,49</b>	<b>0,04</b>
500 000,00	BPCE SA 5.70% 22/10/2023	USD	456 164,81	467 252,49	0,04

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

## Eurizon Fund - Bond Aggregate EUR

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>104 907 599,78</b>	<b>106 762 869,78</b>	<b>9,48</b>
<b>UCI Units</b>			<b>104 907 599,78</b>	<b>106 762 869,78</b>	<b>9,48</b>
<b>LUXEMBOURG</b>			<b>104 907 599,78</b>	<b>106 762 869,78</b>	<b>9,48</b>
<b>Finance</b>			<b>104 907 599,78</b>	<b>106 762 869,78</b>	<b>9,48</b>
450 964,63	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	44 999 999,98	44 695 104,48	3,97
297 435,17	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	30 107 599,91	30 255 105,59	2,69
14 558,26	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	7 399 999,94	8 755 483,75	0,78
69 522,47	EURIZON FUND - MONEY MARKET -Z-	EUR	6 879 000,05	6 878 553,48	0,61
51 297,83	EURIZON FUND - GLOBAL MULTI CREDIT -Z-	EUR	4 999 999,98	5 454 498,80	0,48
46 065,97	EURIZON FUND - ABSOLUTE GREEN BONDS -Z-	EUR	4 999 999,95	4 999 999,95	0,44
30 000,00	EURIZON FUND - BOND EMERGING MARKETS IN LOCAL CURRENCIES ESG -Z-	EUR	3 000 000,00	2 994 600,00	0,27
25 191,73	EURIZON FUND - BOND INTERNATIONAL -Z-	EUR	2 520 999,97	2 729 523,73	0,24
<b>Total Portfolio</b>			<b>1 056 362 338,18</b>	<b>1 062 905 525,06</b>	<b>94,39</b>

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

## Eurizon Fund - Bond Aggregate EUR

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(464 465,97)</b>	<b>242 773 441,85</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>278 639,35</b>	<b>110 399 755,47</b>
100 000	200	Purchase	EURO BTP	08/09/2021	EUR	114 500,00	30 282 000,00
100 000	600	Purchase	US 5YR NOTE (CBT)	30/09/2021	USD	85 641,92	62 448 583,85
100 000	70	Purchase	EURO BUND	08/09/2021	EUR	56 098,84	12 082 700,00
100 000	50	Purchase	US 10YR NOTE	21/09/2021	USD	22 398,59	5 586 471,62
<b>Unrealised loss on future contracts and commitment</b>						<b>(743 105,32)</b>	<b>132 373 686,38</b>
100 000	(120)	Sale	EURO BUXL	08/09/2021	EUR	(408 000,00)	24 388 800,00
100 000	(390)	Sale	US LONG BOND (CBT)	21/09/2021	USD	(293 105,32)	52 864 886,38
100 000	(200)	Sale	EURO BOBL	08/09/2021	EUR	(32 000,00)	26 830 000,00
100 000	(250)	Sale	SHORT EURO BTP	08/09/2021	EUR	(10 000,00)	28 290 000,00

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

## Eurizon Fund - Bond Aggregate EUR

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>180 419,75</b>	<b>299 746,12</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>180 419,75</b>	<b>299 746,12</b>	—
700	PUT	US 5YR FUT OPTN 123,50 27/08/21	USD	180 419,75	299 746,12	—

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

## Eurizon Fund - Bond Aggregate EUR

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(112 279,44)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>167 429,32</b>
17/09/2021	13 912 209,00	USD	18 300 000,00	AUD	142 234,84
17/09/2021	16 780 707,94	EUR	26 500 000,00	AUD	25 194,48
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(279 708,76)</b>
17/09/2021	18 300 000,00	AUD	14 075 494,41	USD	(279 708,76)

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



## Eurizon Fund - Bond Aggregate EUR

### SWAP CONTRACTS AS AT 30 JUNE 2021

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>102 698,85</b>	<b>(33 561,02)</b>	<b>(190 462,05)</b>
GOLDMAN SACHS BANK EUROPE SE	CAD	26 000 000,00	09/06/2026	13 955,44	(4 629,08)	(107 347,99)
JP MORGAN AG	CAD	23 400 000,00	21/04/2026	42 352,78	(13 411,17)	(34 584,49)
MORGAN STANLEY BANK AG	CAD	17 000 000,00	10/03/2026	46 390,63	(15 520,77)	(48 529,57)
<b>INFLATION SWAP</b>				<b>—</b>	<b>—</b>	<b>107 624,66</b>
CREDIT AGRICOLE CIB	USD	4 500 000,00	26/02/2031	—	—	107 624,66

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

## Eurizon Fund - Bond Aggregate RMB

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	2 971 202 744,40	
Banks	(Note 3)	46 942 367,76	
Other banks and broker accounts	(Notes 2, 3, 9)	7 970 000,00	
Option contracts	(Notes 2, 9)	3 598 830,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	6 438 532,26	
Other interest receivable		42 686 790,26	
Receivable on investments sold		20 267 563,62	
Receivable on subscriptions		19 884 050,22	
<b>Total assets</b>		<b>3 118 990 878,52</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(684 180,00)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(13 990 370,41)	
Payable on investments purchased		(38 583 047,77)	
Payable on redemptions		(7 132 071,69)	
Other liabilities		(1 956 222,01)	
<b>Total liabilities</b>		<b>(62 345 891,88)</b>	
<b>Total net assets</b>		<b>3 056 644 986,64</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	115,19	1 898 295,273
Class R2 Units	USD	101,66	14 194,052
Class R7 Units	CHF	100,93	3 979,000
Class RD Units	EUR	108,91	63 246,902
Class RH Units	EUR	100,17	5 259,012
Class X Units	EUR	107,87	1 008 785,339
Class X2 Units	USD	103,99	7 800,000
Class Z Units	EUR	118,61	20 096 417,725
Class Z2 Units	USD	112,10	40 524,106
Class Z7 Units	CHF	103,11	488 760,003
Class ZD Units	EUR	105,39	156 313,197
Class ZH Units	EUR	100,87	2 672 617,865

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>2 060 204 648,37</b>
Net income from investments	(Note 2)	40 994 789,97
Other income	(Note 6)	24 902,23
<b>Total income</b>		<b>41 019 692,20</b>
Management fee	(Note 6)	(5 992 475,19)
Performance fee	(Note 7)	(158 079,88)
Depositary fee	(Note 8)	(330 723,54)
Subscription tax	(Note 4)	(182 895,61)
Other charges and taxes	(Notes 5, 8)	(2 301 310,96)
<b>Total expenses</b>		<b>(8 965 485,18)</b>
<b>Net investment income / (loss)</b>		<b>32 054 207,02</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	36 842 887,71
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	92 131 706,03
- option contracts	(Notes 2, 9)	1 497 150,00
- forward foreign exchange contracts	(Notes 2, 9)	(10 859 219,48)
- foreign currencies	(Note 2)	715 048,86
<b>Net result of operations for the period</b>		<b>152 381 780,14</b>
Subscriptions for the period		1 614 327 962,21
Redemptions for the period		(770 234 388,51)
Dividend distributions	(Note 15)	(35 015,57)
<b>Net assets at the end of the period</b>		<b>3 056 644 986,64</b>

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

## Eurizon Fund - Bond Aggregate RMB

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>2 903 832 614,82</b>	<b>2 971 202 744,40</b>	<b>97,20</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>2 899 516 136,25</b>	<b>2 966 690 981,27</b>	<b>97,05</b>
<b>Shares</b>			<b>12 766 669,23</b>	<b>13 046 732,24</b>	<b>0,42</b>
<b>LUXEMBOURG</b>			<b>12 766 669,23</b>	<b>13 046 732,24</b>	<b>0,42</b>
<b>Finance</b>			<b>12 766 669,23</b>	<b>13 046 732,24</b>	<b>0,42</b>
100 000 000,00	INTESA SANPAOLO BANK LUXEMBOURG SA	CNY	12 766 669,23	13 046 732,24	0,42
<b>Ordinary Bonds</b>			<b>2 886 749 467,02</b>	<b>2 953 644 249,03</b>	<b>96,63</b>
<b>CHINA</b>			<b>2 882 537 347,02</b>	<b>2 949 623 183,76</b>	<b>96,50</b>
<b>Finance</b>			<b>1 637 725 431,50</b>	<b>1 678 279 221,16</b>	<b>54,91</b>
1 340 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.35% 24/03/2026	CNY	172 614 578,05	175 291 006,19	5,73
1 330 000 000,00	CHINA DEVELOPMENT BANK 3.48% 08/01/2029	CNY	167 105 676,61	173 153 483,75	5,66
1 050 000 000,00	CHINA DEVELOPMENT BANK 3.66% 01/03/2031	CNY	135 836 626,96	138 500 747,68	4,53
800 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 2.25% 22/04/2025	CNY	95 438 382,78	100 679 008,71	3,29
590 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.63% 19/07/2026	CNY	78 087 645,69	78 031 646,49	2,55
470 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.85% 06/01/2027	CNY	62 415 627,60	62 744 041,21	2,05
460 000 000,00	CHINA DEVELOPMENT BANK 3.90% 03/08/2040	CNY	58 680 172,87	61 702 270,92	2,02
410 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.50% 03/11/2023	CNY	53 122 086,56	53 795 535,37	1,76
390 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.15% 14/01/2023	CNY	49 359 301,97	50 874 147,29	1,66
380 000 000,00	CHINA DEVELOPMENT BANK 3.65% 21/05/2029	CNY	48 014 354,32	50 000 346,67	1,64
400 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 2.96% 17/04/2030	CNY	49 186 572,62	49 922 384,33	1,63
330 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.75% 25/01/2029	CNY	42 919 670,56	43 677 338,94	1,43
320 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 2.15% 22/04/2023	CNY	40 284 653,21	41 009 071,69	1,34
300 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.79% 26/10/2030	CNY	39 377 676,17	39 925 972,62	1,31
300 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.70% 19/06/2024	CNY	39 304 200,89	39 520 704,02	1,29
270 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.55% 14/01/2025	CNY	35 896 565,33	35 443 534,41	1,16
245 000 000,00	CHINA CONSTRUCTION BANK CORP 4.20% 14/09/2030	CNY	31 408 910,03	32 419 642,31	1,06
240 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.24% 14/08/2024	CNY	30 132 293,97	31 429 159,53	1,03
240 000 000,00	BANK OF COMMUNICATIONS CO LTD 3.24% 21/05/2030	CNY	29 695 277,03	30 613 272,76	1,00
230 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.06% 05/08/2023	CNY	29 482 705,39	30 070 713,02	0,98
190 000 000,00	BANK OF CHINA LTD 4.01% 22/11/2029	CNY	24 279 862,04	25 029 026,31	0,82
180 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 4.20% 24/09/2030	CNY	23 171 000,74	23 802 159,01	0,78
180 000 000,00	BANK OF CHINA LTD 3.98% 24/09/2029	CNY	22 540 208,51	23 701 385,42	0,78
170 000 000,00	AGRICULTURAL BANK OF CHINA LTD 3.10% 06/05/2030	CNY	20 754 846,65	21 612 294,52	0,71
150 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 4.15% 16/11/2030	CNY	19 481 732,11	19 802 460,28	0,65
150 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.18% 26/09/2022	CNY	19 092 079,36	19 596 689,75	0,64
130 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.48% 29/08/2024	CNY	17 164 127,51	16 911 354,75	0,55
125 000 000,00	CHINA DEVELOPMENT BANK 3.80% 25/01/2036	CNY	15 481 670,91	16 490 237,26	0,54
120 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 4.26% 25/03/2029	CNY	15 435 535,93	15 944 392,04	0,52
120 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 2.75% 13/03/2023	CNY	14 880 751,06	15 553 920,77	0,51
100 000 000,00	CHINA CONSTRUCTION BANK CORP 4.86% 25/09/2028	CNY	12 940 599,54	13 438 772,92	0,44
100 000 000,00	CHINA CONSTRUCTION BANK CORP 4.70% 29/10/2028	CNY	13 043 691,44	13 403 904,29	0,44
100 000 000,00	AGRICULTURAL BANK OF CHINA LTD 4.28% 19/03/2029	CNY	12 713 351,87	13 293 445,69	0,43

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## Eurizon Fund - Bond Aggregate RMB

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.32% 21/11/2022	CNY	12 760 561,21	13 088 704,94	0,43
100 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.52% 24/05/2031	CNY	12 805 509,88	13 013 336,56	0,43
100 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.52% 24/05/2031	CNY	12 769 623,86	13 013 336,56	0,43
70 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 4.40% 26/04/2029	CNY	8 947 735,58	9 335 969,94	0,31
70 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 4.12% 13/09/2023	CNY	9 184 540,44	9 284 179,27	0,30
60 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.67% 16/01/2024	CNY	7 706 501,77	7 902 158,18	0,26
60 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.63% 03/11/2025	CNY	7 650 100,20	7 837 862,52	0,26
50 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 4.38% 30/08/2022	CNY	6 472 381,69	6 623 670,45	0,22
50 000 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD 4.15% 21/01/2031	CNY	6 506 174,05	6 596 590,23	0,22
50 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.70% 21/11/2024	CNY	6 511 436,85	6 583 060,75	0,22
50 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.92% 18/06/2051	CNY	6 513 912,11	6 580 570,22	0,21
40 000 000,00	BANK OF COMMUNICATIONS CO LTD 4.10% 16/08/2029	CNY	5 057 831,34	5 281 260,90	0,17
40 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.02% 13/03/2025	CNY	4 964 168,65	5 157 077,54	0,17
30 000 000,00	AGRICULTURAL DEVELOPMENT BANK OF CHINA 3.95% 26/02/2036	CNY	4 161 917,27	4 014 441,32	0,13
30 000 000,00	CENTRAL HUIJIN INVESTMENT LTD 3.24% 24/10/2022	CNY	3 820 431,04	3 922 661,88	0,13
20 000 000,00	AGRICULTURAL BANK OF CHINA LTD 4.30% 11/04/2029	CNY	2 550 169,28	2 660 268,98	0,09
<b>Government</b>			<b>852 016 757,01</b>	<b>867 031 215,16</b>	<b>28,36</b>
1 060 000 000,00	EXPORT-IMPORT BANK OF CHINA/THE 2.93% 02/03/2025	CNY	130 155 336,57	136 943 358,38	4,48
857 000 000,00	CHINA GOVERNMENT BOND 3.72% 12/04/2051	CNY	112 395 451,30	112 864 031,85	3,69
830 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.43% 23/10/2025	CNY	108 794 593,25	108 992 414,13	3,57
820 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.28% 11/02/2024	CNY	105 370 288,39	107 541 475,16	3,52
700 000 000,00	CHINA GOVERNMENT BOND 2.85% 04/06/2027	CNY	87 423 324,56	90 315 309,78	2,95
380 000 000,00	CHINA GOVERNMENT BOND 3.81% 14/09/2050	CNY	48 565 670,11	50 791 636,39	1,66
360 000 000,00	CHINA GOVERNMENT BOND 3.39% 16/03/2050	CNY	44 178 438,91	44 444 696,40	1,45
340 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.26% 24/02/2027	CNY	45 610 992,53	44 094 526,75	1,44
300 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.22% 14/05/2026	CNY	39 102 999,38	39 015 999,22	1,28
284 000 000,00	CHINA GOVERNMENT BOND 3.76% 22/03/2071	CNY	36 883 564,08	37 100 955,83	1,21
200 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.74% 16/11/2030	CNY	26 148 095,43	26 501 824,97	0,87
189 000 000,00	EXPORT-IMPORT BANK OF CHINA 4.11% 20/03/2027	CNY	25 398 565,99	25 553 355,30	0,84
100 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.34% 04/09/2023	CNY	12 953 272,36	13 150 608,16	0,43
100 000 000,00	CHINA GOVERNMENT BOND 1.99% 09/04/2025	CNY	12 284 483,14	12 605 210,69	0,41
50 000 000,00	EXPORT-IMPORT BANK OF CHINA/THE 3.23% 23/03/2030	CNY	5 921 702,61	6 374 519,44	0,21
40 000 000,00	CHINA GOVERNMENT BOND 3.97% 23/07/2048	CNY	5 646 558,15	5 452 399,56	0,18
40 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.88% 12/01/2036	CNY	5 183 420,25	5 288 893,15	0,17
<b>Energy</b>			<b>210 176 416,71</b>	<b>217 001 296,27</b>	<b>7,10</b>
430 000 000,00	CHINA PETROLEUM & CHEMICAL CORP 2.70% 01/04/2023	CNY	53 980 288,23	55 598 175,60	1,82
400 000 000,00	CHINA NATIONAL PETROLEUM CORP 2.99% 23/03/2025	CNY	49 524 655,93	51 367 288,09	1,68
240 000 000,00	CHINA NATIONAL PETROLEUM CORP 2.99% 23/03/2025	CNY	29 423 372,39	30 800 976,78	1,01
200 000 000,00	CHINA PETROLEUM & CHEMICAL CORP 2.70% 01/04/2023	CNY	25 110 333,45	25 860 137,96	0,85
190 000 000,00	CHINA NATIONAL PETROLEUM CORP 3.77% 09/01/2024	CNY	24 523 072,74	25 058 077,42	0,82
100 000 000,00	CHINA NATIONAL PETROLEUM CORP 2.05% 30/04/2023	CNY	12 367 563,72	12 794 504,97	0,42
70 000 000,00	CHINA PETROLEUM & CHEMICAL CORP 2.20% 28/05/2023	CNY	8 613 259,95	8 958 343,36	0,29
50 000 000,00	CHINA NATIONAL PETROLEUM CORP 3.58% 17/10/2024	CNY	6 633 870,30	6 563 792,09	0,21
<b>Multi-Utilities</b>			<b>154 217 180,59</b>	<b>157 940 086,37</b>	<b>5,17</b>
240 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 2.70% 27/05/2025	CNY	29 060 558,68	30 536 602,25	1,00
200 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 3.66% 25/02/2024	CNY	25 899 807,53	26 318 969,98	0,86
150 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 3.30% 10/01/2023	CNY	19 121 601,53	19 607 052,58	0,64
100 000 000,00	STATE GRID CORP OF CHINA 3.23% 28/04/2023	CNY	12 768 349,26	13 052 989,04	0,43
90 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 3.70% 24/09/2024	CNY	12 055 142,86	11 848 095,12	0,39
90 000 000,00	STATE GRID CORP OF CHINA 3.32% 30/03/2023	CNY	11 540 376,38	11 769 229,17	0,39
80 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 2.94% 12/03/2023	CNY	10 098 217,23	10 395 673,79	0,34
70 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 3.85% 17/07/2024	CNY	9 141 334,49	9 271 081,51	0,30

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## Eurizon Fund - Bond Aggregate RMB

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
50 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 2.74% 23/04/2025	CNY	6 043 830,04	6 359 095,52	0,21
40 000 000,00	STATE GRID CORP OF CHINA 5.38% 19/08/2024	CNY	5 573 240,02	5 529 782,57	0,18
30 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 4.87% 12/04/2023	CNY	3 929 188,49	4 018 152,38	0,13
30 000 000,00	STATE GRID CORP OF CHINA 5.00% 20/11/2022	CNY	3 894 693,15	4 010 576,18	0,13
30 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 3.00% 26/02/2023	CNY	3 793 633,02	3 904 243,42	0,13
10 000 000,00	CHINA SOUTHERN POWER GRID CO LTD 3.73% 25/02/2024	CNY	1 297 207,91	1 318 542,86	0,04
<b>Industries</b>			<b>28 401 561,21</b>	<b>29 371 364,80</b>	<b>0,96</b>
60 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.39% 16/09/2035	CNY	8 389 562,47	8 420 184,88	0,27
60 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.07% 07/12/2035	CNY	7 799 527,26	8 144 406,63	0,27
50 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.48% 19/08/2035	CNY	6 716 939,54	7 080 541,68	0,23
40 000 000,00	CHINA STATE RAILWAY GROUP CO LTD 4.59% 15/07/2035	CNY	5 495 531,94	5 726 231,61	0,19
<b>BRITISH VIRGIN ISLANDS</b>			<b>4 212 120,00</b>	<b>4 021 065,27</b>	<b>0,13</b>
<b>Industries</b>			<b>4 212 120,00</b>	<b>4 021 065,27</b>	<b>0,13</b>
5 000 000,00	GUANGZHOU METRO INVESTMENT FINANCE BVI LTD 2.31% 17/09/2030	USD	4 212 120,00	4 021 065,27	0,13
<b>INVESTMENT FUNDS</b>			<b>4 316 478,57</b>	<b>4 511 763,13</b>	<b>0,15</b>
<b>UCI Units</b>			<b>4 316 478,57</b>	<b>4 511 763,13</b>	<b>0,15</b>
<b>LUXEMBOURG</b>			<b>4 316 478,57</b>	<b>4 511 763,13</b>	<b>0,15</b>
<b>Finance</b>			<b>4 316 478,57</b>	<b>4 511 763,13</b>	<b>0,15</b>
45 294,28	EURIZON FUND - SLJ FLEXIBLE GLOBAL MACRO -Z-	EUR	4 316 478,57	4 511 763,13	0,15
<b>Total Portfolio</b>			<b>2 903 832 614,82</b>	<b>2 971 202 744,40</b>	<b>97,20</b>

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

## Eurizon Fund - Bond Aggregate RMB

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>1 417 500,00</b>	<b>2 914 650,00</b>	<b>270 000 000,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>2 093 580,00</b>	<b>3 598 830,00</b>	<b>—</b>
270 000 000	PUT	EUR/USD PUT 1,20 28/07/21	EUR	2 093 580,00	3 598 830,00	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(676 080,00)</b>	<b>(684 180,00)</b>	<b>270 000 000,00</b>
(270 000 000)	PUT	EUR/USD PUT 1,18 28/07/21	EUR	(676 080,00)	(684 180,00)	270 000 000,00

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

## Eurizon Fund - Bond Aggregate RMB

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(7 551 838,15)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>6 438 532,26</b>
18/01/2022	684 671 220,57	CNY	85 354 512,32	EUR	2 150 274,68
18/01/2022	147 792 777,65	CNY	18 274 222,89	EUR	614 515,44
18/01/2022	179 591 266,74	CNY	22 446 102,58	EUR	506 659,38
15/12/2021	190 000 000,00	CNY	23 977 789,00	EUR	427 422,98
18/01/2022	17 273 021,97	USD	14 088 258,44	EUR	403 083,71
15/09/2021	90 000 000,00	CNY	11 357 982,03	EUR	300 269,51
15/09/2021	100 000 000,00	CNY	12 656 369,43	EUR	297 243,39
18/01/2022	114 285 146,20	CNY	14 344 815,64	EUR	261 461,18
18/01/2022	80 291 215,29	CNY	10 052 737,61	EUR	208 925,92
18/01/2022	40 816 504,41	CNY	5 032 426,84	EUR	184 149,26
15/09/2021	50 000 000,00	CNY	6 298 815,82	EUR	177 990,59
18/01/2022	50 738 670,95	CNY	6 307 798,67	EUR	176 885,45
18/01/2022	46 174 681,46	CNY	5 730 432,81	EUR	170 948,09
18/01/2022	85 975 188,46	CNY	10 847 098,63	EUR	141 008,26
15/09/2021	40 000 000,00	CNY	5 072 889,56	EUR	108 555,57
18/01/2022	23 585 936,99	CNY	2 912 023,83	EUR	102 389,99
18/01/2022	25 313 234,18	CNY	3 144 891,81	EUR	90 280,19
15/12/2021	100 000 000,00	CNY	12 777 756,48	EUR	67 091,93
15/12/2021	100 000 000,00	CNY	12 796 221,49	EUR	48 626,92
18/01/2022	72 672,01	CNY	9 042,41	EUR	245,48
18/01/2022	88 662,37	CNY	11 186,13	EUR	145,41
18/01/2022	48 104,00	CNY	6 015,86	EUR	132,10
18/01/2022	26 197,22	CNY	3 239,22	EUR	108,93
18/01/2022	11 409,30	CNY	1 415,93	EUR	42,24
18/01/2022	1 565,75	USD	1 277,06	EUR	36,54
18/01/2022	3 577,20	CNY	441,05	EUR	16,14
18/01/2022	4 289,37	CNY	533,25	EUR	14,96
18/01/2022	1 847,20	CNY	228,06	EUR	8,02
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(13 990 370,41)</b>
18/01/2022	133 172 173,94	EUR	1 078 468 216,18	CNY	(4 662 057,60)
18/01/2022	139 387 012,68	EUR	1 125 619 820,90	CNY	(4 473 455,99)
18/01/2022	37 812 210,78	EUR	303 027 057,19	CNY	(916 331,18)
18/01/2022	19 785 725,43	EUR	159 097 018,18	CNY	(547 757,66)
18/01/2022	19 359 108,43	EUR	155 695 629,55	CNY	(539 658,29)
18/01/2022	23 895 058,60	EUR	191 172 416,33	CNY	(537 838,64)
15/09/2021	12 707 982,01	EUR	100 000 000,00	CNY	(245 630,81)
18/01/2022	6 767 237,22	EUR	54 711 759,48	CNY	(225 229,70)
18/01/2022	6 793 507,21	EUR	54 748 874,61	CNY	(203 703,23)
18/01/2022	6 777 843,58	EUR	54 358 305,52	CNY	(169 449,96)
18/01/2022	6 299 397,45	EUR	7 660 672,04	USD	(127 585,61)
18/01/2022	5 237 098,40	EUR	41 952 824,15	CNY	(124 705,68)
18/01/2022	3 136 822,46	EUR	3 862 275,39	USD	(103 464,87)
18/01/2022	2 386 684,21	EUR	19 370 329,05	CNY	(88 951,49)
18/01/2022	2 215 810,72	EUR	18 012 325,34	CNY	(86 264,56)
18/01/2022	12 697 675,56	EUR	100 019 590,39	CNY	(85 383,94)
18/01/2022	2 115 731,75	EUR	17 151 814,15	CNY	(76 365,42)
18/01/2022	2 733 172,15	EUR	21 971 970,91	CNY	(74 967,84)
18/01/2022	2 860 867,30	EUR	3 485 669,27	USD	(63 463,26)
18/01/2022	2 125 343,90	EUR	2 607 690,70	USD	(62 399,40)
18/01/2022	1 340 483,72	EUR	10 881 108,50	CNY	(50 182,42)

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



## Eurizon Fund - Bond Aggregate RMB

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
18/01/2022	2 124 665,79	EUR	17 001 575,65	CNY	(48 230,06)
18/01/2022	1 624 328,26	EUR	13 032 797,79	CNY	(41 335,73)
18/01/2022	1 172 117,22	EUR	9 471 762,04	CNY	(38 426,61)
15/09/2021	4 168 896,68	EUR	5 000 000,00	USD	(38 162,82)
18/01/2022	1 481 134,60	EUR	11 848 780,57	CNY	(33 205,41)
18/01/2022	1 204 953,98	EUR	9 680 961,76	CNY	(32 326,73)
18/01/2022	1 412 175,12	EUR	11 293 164,43	CNY	(31 154,06)
15/09/2021	3 855 248,28	EUR	30 000 000,00	CNY	(30 835,57)
18/01/2022	867 564,15	EUR	7 022 584,77	CNY	(29 961,21)
18/01/2022	834 020,37	EUR	6 757 066,23	CNY	(29 570,25)
18/01/2022	4 980 561,75	EUR	39 182 079,29	CNY	(27 125,74)
18/01/2022	1 100 086,42	EUR	8 816 092,57	CNY	(26 659,21)
18/01/2022	1 070 452,58	EUR	8 570 471,54	CNY	(24 901,31)
18/01/2022	589 055,71	EUR	4 796 268,31	CNY	(23 934,03)
18/01/2022	1 205 859,41	EUR	9 611 905,36	CNY	(22 595,51)
18/01/2022	2 641 483,28	EUR	20 787 152,67	CNY	(15 230,35)
18/01/2022	2 074 972,15	EUR	16 292 681,32	CNY	(7 323,07)
15/09/2021	19 424 264,78	EUR	150 000 000,00	CNY	(6 154,45)
18/01/2022	13 424 349,10	CNY	1 720 629,21	EUR	(4 922,79)
18/01/2022	175 546,14	EUR	1 403 842,48	CNY	(3 872,73)
18/01/2022	140 348,38	EUR	1 126 646,62	CNY	(3 643,32)
18/01/2022	59 739,16	EUR	479 633,77	CNY	(1 560,70)
18/01/2022	39 218,09	EUR	316 705,69	CNY	(1 258,66)
18/01/2022	29 378,61	EUR	236 427,30	CNY	(838,11)
18/01/2022	29 915,32	EUR	238 416,13	CNY	(555,59)
18/01/2022	19 984,43	EUR	159 903,42	CNY	(452,12)
18/01/2022	11 760,85	EUR	95 242,91	CNY	(411,72)
18/01/2022	15 496,37	EUR	123 749,36	CNY	(319,49)
18/01/2022	6 075,55	EUR	48 610,48	CNY	(137,14)
18/01/2022	4 707,75	EUR	37 860,67	CNY	(131,05)
18/01/2022	5 236,67	EUR	41 949,39	CNY	(124,70)
18/01/2022	1 372,01	EUR	11 092,42	CNY	(45,66)
18/01/2022	2 091,05	EUR	16 707,70	CNY	(44,29)
18/01/2022	11 265,90	EUR	88 418,17	CNY	(34,43)
18/01/2022	527,66	EUR	641,69	USD	(10,69)
18/01/2022	308,40	EUR	379,72	USD	(10,17)
18/01/2022	215,23	EUR	264,08	USD	(6,32)
18/01/2022	253,06	EUR	308,33	USD	(5,62)
18/01/2022	361,31	EUR	435,19	USD	(3,80)
18/01/2022	81,23	EUR	98,78	USD	(1,64)

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

## Eurizon Fund - Global Bond

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	234 029 204,79	
Banks	(Note 3)	5 958 559,03	
Other banks and broker accounts	(Notes 2, 3, 9)	528 911,02	
Option contracts	(Notes 2, 9)	130 228,48	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 174 917,25	
Unrealised profit on future contracts	(Notes 2, 9)	294 607,30	
Unrealised profit on swap contracts	(Notes 2, 9)	88 917,62	
Interest receivable on swap contracts	(Notes 2, 9)	146 837,68	
Other interest receivable		1 966 334,42	
Receivable on investments sold		720 220,00	
Receivable on subscriptions		57 567,37	
Other assets	(Note 11)	2 098,98	
<b>Total assets</b>		<b>245 098 403,94</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(3 122,52)	
Swap premium received	(Notes 2, 9)	(172 019,39)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(466 701,76)	
Unrealised loss on future contracts	(Notes 2, 9)	(364 123,28)	
Unrealised loss on swap contracts	(Notes 2, 9)	(540 717,15)	
Interest payable on swap contracts	(Notes 2, 9)	(83 932,29)	
Payable on investments purchased		(1 817 628,00)	
Payable on redemptions		(214 921,23)	
Other liabilities		(136 889,19)	
<b>Total liabilities</b>		<b>(3 800 054,81)</b>	
<b>Total net assets</b>		<b>241 298 349,13</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	108,42	101 322,108
Class Z Units	EUR	108,68	2 119 157,907

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>242 985 663,74</b>
Net income from investments	(Note 2)	3 474 567,88
Interest received on swap contracts	(Notes 2, 9)	207 516,68
Other income	(Note 6)	20 956,69
<b>Total income</b>		<b>3 703 041,25</b>
Management fee	(Note 6)	(499 871,80)
Depositary fee	(Note 8)	(28 805,02)
Subscription tax	(Note 4)	(13 017,81)
Interest paid on swap contracts	(Notes 2, 9)	(129 964,25)
Other charges and taxes	(Notes 5, 8)	(158 509,53)
<b>Total expenses</b>		<b>(830 168,41)</b>
<b>Net investment income / (loss)</b>		<b>2 872 872,84</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(5 492 686,75)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 981 591,08
- option contracts	(Notes 2, 9)	(17 186,74)
- forward foreign exchange contracts	(Notes 2, 9)	881 033,34
- foreign currencies	(Note 2)	35 573,32
- future contracts	(Notes 2, 9)	(73 343,84)
- swap contracts	(Notes 2, 9)	(734 972,76)
<b>Net result of operations for the period</b>		<b>(547 119,51)</b>
Subscriptions for the period		41 065 202,67
Redemptions for the period		(42 205 397,77)
<b>Net assets at the end of the period</b>		<b>241 298 349,13</b>

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

## Eurizon Fund - Global Bond

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>237 972 460,50</b>	<b>234 029 204,79</b>	<b>96,99</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>210 575 747,35</b>	<b>206 823 200,85</b>	<b>85,71</b>
<b>Ordinary Bonds</b>			<b>200 238 370,74</b>	<b>196 357 979,12</b>	<b>81,37</b>
<b>CHINA</b>			<b>40 116 590,63</b>	<b>40 598 746,21</b>	<b>16,82</b>
<b>Government</b>			<b>40 116 590,63</b>	<b>40 598 746,21</b>	<b>16,82</b>
190 000 000,00	CHINA GOVERNMENT BOND 3.22% 06/12/2025	CNY	24 727 628,85	25 083 448,50	10,40
68 800 000,00	CHINA GOVERNMENT BOND 3.54% 16/08/2028	CNY	9 178 681,97	9 276 190,63	3,84
43 000 000,00	CHINA GOVERNMENT BOND 3.97% 23/07/2048	CNY	5 853 625,02	5 868 225,64	2,43
3 000 000,00	CHINA GOVERNMENT BOND 3.39% 16/03/2050	CNY	356 654,79	370 881,44	0,15
<b>UNITED STATES</b>			<b>28 560 400,72</b>	<b>27 520 441,01</b>	<b>11,41</b>
<b>Government</b>			<b>20 342 195,75</b>	<b>19 964 982,37</b>	<b>8,28</b>
10 000 000,00	UNITED STATES TREASURY NOTE 1.75% 15/11/2029	USD	8 994 447,14	8 705 145,76	3,61
5 000 000,00	UNITED STATES TREASURY NOTE 0.75% 31/05/2026	USD	4 178 398,55	4 192 818,26	1,74
4 000 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	3 578 673,91	3 647 544,35	1,51
4 000 000,00	UNITED STATES TREASURY NOTE 1.75% 30/04/2022	USD	3 590 676,15	3 419 474,00	1,42
<b>Supranational</b>			<b>8 218 204,97</b>	<b>7 555 458,64</b>	<b>3,13</b>
500 000 000,00	INTERNATIONAL FINANCE CORP 6.30% 25/11/2024	INR	6 341 729,07	5 852 090,27	2,42
150 000 000,00	INTER-AMERICAN DEVELOPMENT BANK 5.50% 23/08/2021	INR	1 876 475,90	1 703 368,37	0,71
<b>ITALY</b>			<b>21 046 487,65</b>	<b>21 425 867,13</b>	<b>8,88</b>
<b>Government</b>			<b>18 651 215,65</b>	<b>18 848 219,13</b>	<b>7,81</b>
5 000 000,00	BTP 0.50% 01/02/2026	EUR	5 072 400,00	5 100 000,00	2,11
4 600 000,00	BTP 0.25% 15/03/2028	EUR	4 576 908,00	4 553 540,00	1,89
2 821 000,00	BTP 1.70% 01/09/2051	EUR	2 716 662,06	2 734 113,20	1,13
1 862 000,00	BTP 0.95% 01/03/2037	EUR	1 850 995,58	1 772 624,00	0,74
1 300 000,00	BTP 1.00% 15/07/2022	EUR	1 319 958,96	1 319 357,00	0,55
1 000 000,00	BTP 3.10% 01/03/2040	EUR	1 054 567,33	1 265 700,00	0,52
1 030 660,00	BTP 0.40% 15/05/2030	EUR	1 026 939,00	1 114 864,92	0,46
730 100,80	BTP 0.15% 15/05/2051	EUR	724 430,81	678 336,65	0,28
302 136,00	BTP 0.50% 20/04/2023	EUR	308 353,91	309 683,36	0,13
<b>Finance</b>			<b>2 395 272,00</b>	<b>2 577 648,00</b>	<b>1,07</b>
2 400 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 395 272,00	2 577 648,00	1,07
<b>SOUTH KOREA</b>			<b>16 331 907,35</b>	<b>15 898 003,36</b>	<b>6,59</b>
<b>Government</b>			<b>16 331 907,35</b>	<b>15 898 003,36</b>	<b>6,59</b>
10 000 000 000,00	KOREA TREASURY BOND 2.00% 10/09/2022	KRW	7 720 719,02	7 621 254,31	3,16
10 000 000 000,00	KOREA TREASURY BOND 1.375% 10/12/2029	KRW	7 353 919,48	7 114 104,18	2,95
100 000 000,00	EXPORT-IMPORT BANK OF KOREA 6.90% 07/02/2023	INR	1 257 268,85	1 162 644,87	0,48
<b>JAPAN</b>			<b>14 830 382,31</b>	<b>13 512 150,27</b>	<b>5,60</b>
<b>Government</b>			<b>14 830 382,31</b>	<b>13 512 150,27</b>	<b>5,60</b>
642 700 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.10% 20/12/2028	JPY	5 320 979,46	4 939 766,82	2,05
650 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BOND 0.20% 20/06/2036	JPY	5 306 854,69	4 892 119,76	2,03
291 000 000,00	JAPAN GOVERNMENT TEN YEAR BOND 0.40% 20/06/2025	JPY	2 488 447,23	2 257 595,55	0,93
200 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BOND 0.30% 20/06/2046	JPY	1 714 100,93	1 422 668,14	0,59
<b>INDONESIA</b>			<b>7 807 287,45</b>	<b>7 319 654,64</b>	<b>3,03</b>
<b>Government</b>			<b>7 807 287,45</b>	<b>7 319 654,64</b>	<b>3,03</b>
70 000 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2029	IDR	4 857 091,56	4 538 962,76	1,88
25 000 000 000,00	INDONESIA TREASURY BOND 7.50% 15/06/2035	IDR	1 601 272,31	1 503 455,09	0,62
20 000 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2036	IDR	1 348 923,58	1 277 236,79	0,53

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

## Eurizon Fund - Global Bond

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>6 938 747,53</b>	<b>6 952 955,04</b>	<b>2,88</b>
<b>Government</b>			<b>6 742 975,53</b>	<b>6 742 905,04</b>	<b>2,79</b>
5 000 000,00	SPAIN GOVERNMENT BOND 0.50% 30/04/2030	EUR	5 041 457,35	5 094 450,00	2,11
1 179 000,00	SPAIN GOVERNMENT BOND 0.50% 31/10/2031	EUR	1 174 036,41	1 181 570,22	0,49
529 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	527 481,77	466 884,82	0,19
<b>Finance</b>			<b>195 772,00</b>	<b>210 050,00</b>	<b>0,09</b>
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	195 772,00	210 050,00	0,09
<b>UNITED KINGDOM</b>			<b>6 047 973,20</b>	<b>6 060 959,60</b>	<b>2,51</b>
<b>Government</b>			<b>6 047 973,20</b>	<b>6 060 959,60</b>	<b>2,51</b>
2 150 000,00	UNITED KINGDOM GILT 2.75% 07/09/2024	GBP	2 718 175,70	2 708 318,36	1,12
1 300 000,00	UNITED KINGDOM GILT 3.25% 22/01/2044	GBP	2 067 446,90	2 119 261,62	0,88
1 000 000,00	UNITED KINGDOM GILT 1.50% 22/07/2047	GBP	1 262 350,60	1 233 379,62	0,51
<b>PHILIPPINES</b>			<b>6 186 448,63</b>	<b>5 801 659,41</b>	<b>2,40</b>
<b>Supranational</b>			<b>5 205 063,55</b>	<b>4 828 189,45</b>	<b>2,00</b>
220 000 000,00	ASIAN DEVELOPMENT BANK 6.15% 25/02/2030	INR	2 622 647,29	2 505 186,99	1,04
200 000 000,00	ASIAN DEVELOPMENT BANK 6.20% 06/10/2026	INR	2 582 416,26	2 323 002,46	0,96
<b>Government</b>			<b>981 385,08</b>	<b>973 469,96</b>	<b>0,40</b>
56 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.90% 26/11/2022	PHP	981 385,08	973 469,96	0,40
<b>THAILAND</b>			<b>6 191 820,97</b>	<b>5 749 886,32</b>	<b>2,38</b>
<b>Government</b>			<b>6 191 820,97</b>	<b>5 749 886,32</b>	<b>2,38</b>
109 800 000,00	THAILAND GOVERNMENT BOND 4.875% 22/06/2029	THB	3 938 691,81	3 589 173,52	1,49
82 129 500,00	THAILAND GOVERNMENT BOND 1.20% 14/07/2021	THB	2 253 129,16	2 160 712,80	0,89
<b>RUSSIA</b>			<b>5 062 534,82</b>	<b>5 301 353,13</b>	<b>2,20</b>
<b>Government</b>			<b>5 062 534,82</b>	<b>5 301 353,13</b>	<b>2,20</b>
500 000 000,00	RUSSIAN FEDERAL BOND - OFZ 4.50% 16/07/2025	RUB	5 062 534,82	5 301 353,13	2,20
<b>AUSTRALIA</b>			<b>5 290 091,20</b>	<b>5 197 642,46</b>	<b>2,15</b>
<b>Government</b>			<b>5 290 091,20</b>	<b>5 197 642,46</b>	<b>2,15</b>
5 000 000,00	AUSTRALIA GOVERNMENT BOND 0.50% 21/09/2026	AUD	3 170 483,54	3 110 683,33	1,29
2 000 000,00	AUSTRALIA GOVERNMENT BOND 3.00% 21/03/2047	AUD	1 507 941,51	1 452 158,67	0,60
800 000,00	AUSTRALIA GOVERNMENT BOND 3.75% 21/04/2037	AUD	611 666,15	634 800,46	0,26
<b>SOUTH AFRICA</b>			<b>4 649 893,78</b>	<b>4 926 251,27</b>	<b>2,04</b>
<b>Government</b>			<b>4 649 893,78</b>	<b>4 926 251,27</b>	<b>2,04</b>
97 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.50% 31/01/2037	ZAR	4 649 893,78	4 926 251,27	2,04
<b>GREECE</b>			<b>4 171 001,05</b>	<b>4 239 174,27</b>	<b>1,76</b>
<b>Government</b>			<b>4 171 001,05</b>	<b>4 239 174,27</b>	<b>1,76</b>
2 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 1.875% 23/07/2026	EUR	2 178 800,00	2 183 900,00	0,90
1 253 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.75% 18/06/2031	EUR	1 236 523,05	1 245 218,87	0,52
770 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 1.875% 24/01/2052	EUR	755 678,00	810 055,40	0,34
<b>MEXICO</b>			<b>3 531 185,07</b>	<b>3 233 216,51</b>	<b>1,34</b>
<b>Government</b>			<b>3 531 185,07</b>	<b>3 233 216,51</b>	<b>1,34</b>
40 000 000,00	MEXICAN BONOS 10.00% 05/12/2024	MXN	2 097 346,31	1 893 792,95	0,78
30 000 000,00	MEXICAN BONOS 7.75% 23/11/2034	MXN	1 433 838,76	1 339 423,56	0,56

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

## Eurizon Fund - Global Bond

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ISRAEL</b>			<b>3 058 244,81</b>	<b>3 073 879,34</b>	<b>1,27</b>
<b>Government</b>			<b>3 058 244,81</b>	<b>3 073 879,34</b>	<b>1,27</b>
4 500 000,00	ISRAEL GOVERNMENT BOND - FIXED 2.00% 31/03/2027	ILS	1 294 435,29	1 262 571,28	0,52
2 500 000,00	ISRAEL GOVERNMENT BOND - FIXED 5.50% 31/01/2042	ILS	1 035 566,40	1 040 109,37	0,43
2 300 000,00	ISRAEL GOVERNMENT BOND 3.75% 31/03/2047	ILS	728 243,12	771 198,69	0,32
<b>BRAZIL</b>			<b>2 296 114,07</b>	<b>2 495 480,81</b>	<b>1,03</b>
<b>Government</b>			<b>2 296 114,07</b>	<b>2 495 480,81</b>	<b>1,03</b>
14 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2029	BRL	2 296 114,07	2 495 480,81	1,03
<b>ROMANIA</b>			<b>2 150 024,88</b>	<b>2 148 497,37</b>	<b>0,89</b>
<b>Government</b>			<b>2 150 024,88</b>	<b>2 148 497,37</b>	<b>0,89</b>
10 000 000,00	ROMANIA GOVERNMENT BOND 4.50% 17/06/2024	RON	2 150 024,88	2 148 497,37	0,89
<b>CANADA</b>			<b>1 745 812,78</b>	<b>1 634 401,67</b>	<b>0,68</b>
<b>Government</b>			<b>1 745 812,78</b>	<b>1 634 401,67</b>	<b>0,68</b>
2 000 000,00	CANADIAN GOVERNMENT BOND 2.75% 01/12/2048	CAD	1 745 812,78	1 634 401,67	0,68
<b>HUNGARY</b>			<b>1 755 044,88</b>	<b>1 606 128,23</b>	<b>0,67</b>
<b>Government</b>			<b>1 755 044,88</b>	<b>1 606 128,23</b>	<b>0,67</b>
550 000 000,00	HUNGARY GOVERNMENT BOND 2.50% 24/10/2024	HUF	1 755 044,88	1 606 128,23	0,67
<b>SWEDEN</b>			<b>1 397 155,48</b>	<b>1 369 262,51</b>	<b>0,57</b>
<b>Government</b>			<b>1 397 155,48</b>	<b>1 369 262,51</b>	<b>0,57</b>
12 000 000,00	SWEDEN GOVERNMENT BOND 3.50% 01/06/2022	SEK	1 257 782,81	1 224 835,37	0,51
1 000 000,00	SWEDEN GOVERNMENT BOND 3.50% 30/03/2039	SEK	139 372,67	144 427,14	0,06
<b>DENMARK</b>			<b>1 269 666,12</b>	<b>1 268 986,56</b>	<b>0,53</b>
<b>Government</b>			<b>1 269 666,12</b>	<b>1 268 986,56</b>	<b>0,53</b>
9 000 000,00	DENMARK GOVERNMENT BOND 0.50% 15/11/2027	DKK	1 269 666,12	1 268 986,56	0,53
<b>INDIA</b>			<b>1 290 622,73</b>	<b>1 165 896,91</b>	<b>0,48</b>
<b>Finance</b>			<b>625 565,52</b>	<b>589 945,38</b>	<b>0,24</b>
50 000 000,00	HDFC BANK LTD 8.10% 22/03/2025	INR	625 565,52	589 945,38	0,24
<b>Energy</b>			<b>665 057,21</b>	<b>575 951,53</b>	<b>0,24</b>
50 000 000,00	INDIAN RENEWABLE ENERGY DEVELOPMENT AGENCY LTD 7.125% 10/10/2022	INR	665 057,21	575 951,53	0,24
<b>FRANCE</b>			<b>1 183 646,66</b>	<b>1 120 270,00</b>	<b>0,46</b>
<b>Government</b>			<b>1 183 646,66</b>	<b>1 120 270,00</b>	<b>0,46</b>
1 000 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.25% 25/05/2036	EUR	1 183 646,66	1 120 270,00	0,46
<b>EGYPT</b>			<b>1 003 741,85</b>	<b>1 038 718,02</b>	<b>0,43</b>
<b>Government</b>			<b>1 003 741,85</b>	<b>1 038 718,02</b>	<b>0,43</b>
10 000 000,00	EGYPT GOVERNMENT BOND 14.35% 10/09/2024	EGP	555 443,66	536 298,85	0,22
9 000 000,00	EGYPT GOVERNMENT BOND 15.70% 07/11/2027	EGP	448 298,19	502 419,17	0,21
<b>SWITZERLAND</b>			<b>1 033 289,08</b>	<b>910 560,71</b>	<b>0,38</b>
<b>Government</b>			<b>1 033 289,08</b>	<b>910 560,71</b>	<b>0,38</b>
900 000,00	SWISS CONFEDERATION GOVERNMENT BOND 0.50% 28/06/2045	CHF	1 033 289,08	910 560,71	0,38

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

## Eurizon Fund - Global Bond

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NORWAY</b>			<b>829 724,43</b>	<b>797 694,31</b>	<b>0,33</b>
<b>Government</b>			<b>829 724,43</b>	<b>797 694,31</b>	<b>0,33</b>
8 000 000,00	NORWAY GOVERNMENT BOND 1.50% 19/02/2026	NOK	829 724,43	797 694,31	0,33
<b>BELGIUM</b>			<b>655 947,60</b>	<b>637 606,20</b>	<b>0,26</b>
<b>Supranational</b>			<b>655 947,60</b>	<b>637 606,20</b>	<b>0,26</b>
660 000,00	EUROPEAN UNION 0.45% 02/05/2046	EUR	655 947,60	637 606,20	0,26
<b>NIGERIA</b>			<b>750 224,71</b>	<b>618 153,24</b>	<b>0,26</b>
<b>Government</b>			<b>750 224,71</b>	<b>618 153,24</b>	<b>0,26</b>
300 000 000,00	NIGERIA GOVERNMENT BOND 12.50% 22/01/2026	NGN	750 224,71	618 153,24	0,26
<b>SLOVENIA</b>			<b>597 324,00</b>	<b>599 568,00</b>	<b>0,25</b>
<b>Government</b>			<b>597 324,00</b>	<b>599 568,00</b>	<b>0,25</b>
600 000,00	SLOVENIA GOVERNMENT BOND 0.125% 01/07/2031	EUR	597 324,00	599 568,00	0,25
<b>CZECH REPUBLIC</b>			<b>620 996,41</b>	<b>580 232,83</b>	<b>0,24</b>
<b>Government</b>			<b>620 996,41</b>	<b>580 232,83</b>	<b>0,24</b>
10 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 4.85% 26/11/2057	CZK	620 996,41	580 232,83	0,24
<b>COLOMBIA</b>			<b>709 218,15</b>	<b>555 079,08</b>	<b>0,23</b>
<b>Government</b>			<b>709 218,15</b>	<b>555 079,08</b>	<b>0,23</b>
2 500 000 000,00	COLOMBIAN TES 7.00% 30/06/2032	COP	709 218,15	555 079,08	0,23
<b>TURKEY</b>			<b>473 350,76</b>	<b>379 688,98</b>	<b>0,16</b>
<b>Government</b>			<b>473 350,76</b>	<b>379 688,98</b>	<b>0,16</b>
5 000 000,00	TURKEY GOVERNMENT BOND 10.60% 11/02/2026	TRY	473 350,76	379 688,98	0,16
<b>VENEZUELA</b>			<b>299 344,52</b>	<b>306 030,77</b>	<b>0,13</b>
<b>Supranational</b>			<b>299 344,52</b>	<b>306 030,77</b>	<b>0,13</b>
7 000 000,00	CORP ANDINA DE FOMENTO 8.50% 08/03/2028	MXN	299 344,52	306 030,77	0,13
<b>KAZAKHSTAN</b>			<b>162 523,39</b>	<b>125 857,54</b>	<b>0,05</b>
<b>Finance</b>			<b>162 523,39</b>	<b>125 857,54</b>	<b>0,05</b>
65 000 000,00	DEVELOPMENT BANK OF KAZAKHSTAN JSC 8.95% 04/05/2023	KZT	162 523,39	125 857,54	0,05
<b>IVORY COAST</b>			<b>116 600,00</b>	<b>122 912,90</b>	<b>0,05</b>
<b>Government</b>			<b>116 600,00</b>	<b>122 912,90</b>	<b>0,05</b>
110 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	116 600,00	122 912,90	0,05
<b>CHILE</b>			<b>77 001,07</b>	<b>65 112,51</b>	<b>0,03</b>
<b>Government</b>			<b>77 001,07</b>	<b>65 112,51</b>	<b>0,03</b>
50 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 6.00% 01/01/2043	CLP	77 001,07	65 112,51	0,03
<b>Zero-Coupon Bonds</b>			<b>10 337 376,61</b>	<b>10 465 221,73</b>	<b>4,34</b>
<b>UNITED STATES</b>			<b>3 674 040,61</b>	<b>3 786 349,73</b>	<b>1,57</b>
<b>Government</b>			<b>3 674 040,61</b>	<b>3 786 349,73</b>	<b>1,57</b>
5 500 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2050	USD	3 674 040,61	3 786 349,73	1,57

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

## Eurizon Fund - Global Bond

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>3 599 688,00</b>	<b>3 619 128,00</b>	<b>1,50</b>
<b>Supranational</b>			<b>3 599 688,00</b>	<b>3 619 128,00</b>	<b>1,50</b>
2 400 000,00	EUROPEAN UNION 0.00% 04/07/2031	EUR	2 379 384,00	2 395 392,00	0,99
1 200 000,00	EUROPEAN UNION 0.00% 06/07/2026	EUR	1 220 304,00	1 223 736,00	0,51
<b>BELGIUM</b>			<b>3 063 648,00</b>	<b>3 059 744,00</b>	<b>1,27</b>
<b>Supranational</b>			<b>3 063 648,00</b>	<b>3 059 744,00</b>	<b>1,27</b>
3 200 000,00	EUROPEAN UNION 0.00% 04/07/2035	EUR	3 063 648,00	3 059 744,00	1,27
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>773 888,03</b>	<b>584 710,90</b>	<b>0,24</b>
<b>Ordinary Bonds</b>			<b>773 888,03</b>	<b>584 710,90</b>	<b>0,24</b>
<b>PERU</b>			<b>773 888,03</b>	<b>584 710,90</b>	<b>0,24</b>
<b>Government</b>			<b>773 888,03</b>	<b>584 710,90</b>	<b>0,24</b>
3 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND REG 5.35% 12/08/2040	PEN	773 888,03	584 710,90	0,24
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>7 466 148,05</b>	<b>7 375 926,31</b>	<b>3,06</b>
<b>Ordinary Bonds</b>			<b>5 605 787,18</b>	<b>5 373 367,67</b>	<b>2,23</b>
<b>MALAYSIA</b>			<b>5 605 787,18</b>	<b>5 373 367,67</b>	<b>2,23</b>
<b>Government</b>			<b>5 605 787,18</b>	<b>5 373 367,67</b>	<b>2,23</b>
23 000 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	5 116 101,70	4 932 469,32	2,05
2 000 000,00	MALAYSIA GOVERNMENT BOND 4.893% 08/06/2038	MYR	489 685,48	440 898,35	0,18
<b>Zero-Coupon Bonds</b>			<b>1 860 360,87</b>	<b>2 002 558,64</b>	<b>0,83</b>
<b>EGYPT</b>			<b>1 860 360,87</b>	<b>2 002 558,64</b>	<b>0,83</b>
<b>Government</b>			<b>1 860 360,87</b>	<b>2 002 558,64</b>	<b>0,83</b>
40 000 000,00	EGYPT TREASURY BILLS 0.00% 18/01/2022	EGP	1 860 360,87	2 002 558,64	0,83
<b>INVESTMENT FUNDS</b>			<b>19 156 677,07</b>	<b>19 245 366,73</b>	<b>7,98</b>
<b>UCI Units</b>			<b>19 156 677,07</b>	<b>19 245 366,73</b>	<b>7,98</b>
<b>LUXEMBOURG</b>			<b>19 156 677,07</b>	<b>19 245 366,73</b>	<b>7,98</b>
<b>Finance</b>			<b>19 156 677,07</b>	<b>19 245 366,73</b>	<b>7,98</b>
70 000,00	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	7 000 000,00	6 937 700,00	2,88
60 945,62	EURIZON FUND - BOND SHORT TERM -Z-	EUR	5 987 389,50	5 986 688,35	2,48
46 202,43	EURIZON FUND - MONEY MARKET -Z-	EUR	4 572 982,93	4 571 268,23	1,89
10 600,89	EURIZON FUND - MONEY MARKET -Z-	USD	896 246,05	907 676,65	0,38
1 400,00	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	700 000,00	841 974,00	0,35
0,14	EURIZON FUND - BOND EMERGING MARKETS -Z-	EUR	58,59	59,50	0,00
<b>Total Portfolio</b>			<b>237 972 460,50</b>	<b>234 029 204,79</b>	<b>96,99</b>

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



## Eurizon Fund - Global Bond

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(69 515,98)</b>	<b>78 197 751,88</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>294 607,30</b>	<b>6 499 280,01</b>
100 000	40	Purchase	US ULTRA BOND (CBT)	21/09/2021	USD	294 607,30	6 499 280,01
<b>Unrealised loss on future contracts and commitment</b>						<b>(364 123,28)</b>	<b>71 698 471,87</b>
100 000	(39)	Sale	EURO BUXL	08/09/2021	EUR	(132 600,00)	7 926 360,00
100 000	(120)	Sale	US 10YR ULTRA	21/09/2021	USD	(94 666,97)	14 895 325,24
100 000	(45)	Sale	EURO BUND	08/09/2021	EUR	(48 600,00)	7 767 450,00
100 000	(45)	Sale	US LONG BOND (CBT)	21/09/2021	USD	(37 682,33)	6 099 794,58
100 000	300	Purchase	US 5YR NOTE (CBT)	30/09/2021	USD	(35 573,98)	31 224 292,05
100 000	25	Purchase	EURO BTP	08/09/2021	EUR	(15 000,00)	3 785 250,00

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

## Eurizon Fund - Global Bond

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>39 692,34</b>	<b>65 944,14</b>	<b>—</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>39 692,34</b>	<b>65 944,14</b>	<b>—</b>
154	PUT	US 5YR FUT OPTN 123,50 27/08/21	USD	39 692,34	65 944,14	—
<b>UNQUOTED</b>				<b>51 863,93</b>	<b>61 161,82</b>	<b>8 921 489,79</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>63 817,17</b>	<b>64 284,34</b>	<b>—</b>
10 580 000	CALL	USD/JPY CALL 110,60 06/07/21	USD	44 383,37	44 143,53	—
17 000 000	PUT	USD/CNH PUT 6,43 22/07/21	USD	19 433,80	20 140,81	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(11 953,24)</b>	<b>(3 122,52)</b>	<b>8 921 489,79</b>
(10 580 000)	CALL	USD/JPY CALL 112,20 06/07/21	USD	(11 953,24)	(3 122,52)	8 921 489,79

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

## Eurizon Fund - Global Bond

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>708 215,49</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>1 174 917,25</b>
17/09/2021	30 000 000,00	USD	24 711 619,52	EUR	546 102,06
17/09/2021	6 000 000,00	USD	4 941 405,64	EUR	110 138,68
17/09/2021	15 000 000,00	BRL	2 410 025,71	EUR	84 048,26
17/09/2021	4 000 000,00	USD	3 293 327,09	EUR	74 369,12
17/09/2021	6 619 308,00	USD	8 700 000,00	AUD	72 087,94
17/09/2021	5 878 900,17	EUR	6 400 000,00	CHF	37 813,63
17/09/2021	110 000 000,00	TWD	3 307 773,27	EUR	32 327,13
17/09/2021	2 958 828,60	USD	3 900 000,00	AUD	25 203,22
17/09/2021	1 548 795,27	USD	1 100 000,00	GBP	24 364,87
17/09/2021	4 900 000,00	CAD	3 311 222,25	EUR	20 472,85
17/09/2021	1 946 592,58	EUR	33 000 000,00	ZAR	19 534,90
17/09/2021	17 000 000,00	MXN	694 270,14	EUR	17 773,43
20/09/2021	1 240 000 000,00	CLP	1 414 556,24	EUR	16 170,85
17/09/2021	3 298 153,03	EUR	125 000 000,00	THB	15 294,97
17/09/2021	2 000 000,00	SGD	1 240 673,47	EUR	11 763,94
17/09/2021	53 000 000,00	MXN	2 624 456,56	USD	10 307,45
17/09/2021	2 500 000,00	GBP	2 898 168,00	EUR	10 020,91
17/09/2021	5 000 000 000,00	COP	1 113 833,82	EUR	8 819,10
17/09/2021	2 248 987,81	USD	45 000 000,00	MXN	8 655,71
17/09/2021	8 000 000,00	USD	6 726 838,23	EUR	8 554,19
17/09/2021	4 000 000,00	ILS	1 026 195,43	EUR	8 218,89
17/09/2021	11 700 000,00	PLN	2 581 076,12	EUR	6 996,87
17/09/2021	3 292 818,16	EUR	5 200 000,00	AUD	4 943,82
17/09/2021	3 900 000,00	AUD	2 927 783,43	USD	934,46
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(466 701,76)</b>
17/09/2021	8 700 000,00	AUD	6 691 628,49	USD	(132 976,30)
17/09/2021	7 415 033,62	EUR	58 000 000,00	CNH	(104 481,32)
17/09/2021	43 700 000,00	NOK	4 326 138,58	EUR	(49 266,61)
17/09/2021	2 789 400,28	EUR	14 000 000,00	MYR	(40 048,48)
17/09/2021	3 157 954,10	EUR	280 000 000,00	RUB	(35 023,97)
17/09/2021	2 870 602,09	EUR	3 900 000 000,00	KRW	(34 506,27)
17/09/2021	2 662 820,37	EUR	240 000 000,00	INR	(30 538,02)
17/09/2021	1 270 630,27	EUR	5 000 000,00	ILS	(22 387,63)
17/09/2021	4 174 290,94	EUR	73 000 000 000,00	IDR	(14 412,69)
17/09/2021	22 000 000,00	CZK	862 871,65	EUR	(2 187,98)
17/09/2021	1 212 187,92	EUR	6 000 000,00	RON	(796,34)
17/09/2021	9 000 000,00	DKK	1 210 248,27	EUR	(76,15)

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

## Eurizon Fund - Global Bond

### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)	
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>1 258,84</b>	<b>53 042,73</b>	
CDX.EM.35	USD	L	5 400 000,00	BNP PARIBAS SA	20/06/2026	1 258,84	53 042,73	
Counterparty	Currency		Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)	
<b>INTEREST RATE SWAP CONTRACTS</b>						<b>145 578,84</b>	<b>(83 932,29)</b>	<b>(540 717,15)</b>
BNP PARIBAS SA	KRW		8 000 000 000,00	09/03/2023	3 488,97	(2 357,02)	(25 345,98)	
BOFA SECURITIES EUROPE SA	INR		320 000 000,00	15/01/2031	87 135,35	(57 546,50)	(223 094,64)	
GOLDMAN SACHS BANK EUROPE SE	CAD		6 200 000,00	09/06/2026	3 327,83	(1 103,86)	(25 598,37)	
JP MORGAN AG	MXN		285 000 000,00	21/04/2023	16 377,49	(14 222,05)	(224 970,39)	
JP MORGAN AG	KRW		4 500 000 000,00	18/07/2024	8 751,43	(58,07)	(16 813,23)	
JP MORGAN AG	CAD		6 800 000,00	21/04/2026	12 307,66	(3 897,26)	(10 050,20)	
MORGAN STANLEY BANK AG	CAD		5 200 000,00	10/03/2026	14 190,11	(4 747,53)	(14 844,34)	
<b>INFLATION SWAP</b>						<b>—</b>	<b>—</b>	<b>35 874,89</b>
CREDIT AGRICOLE CIB	USD		1 500 000,00	26/02/2031	—	—	35 874,89	

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	158 502 553,34	
Banks	(Note 3)	930 568,00	
Other banks and broker accounts	(Notes 2, 3, 9)	107 509,87	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	335,41	
Other interest receivable		1 988 936,03	
Receivable on investments sold		1 454 022,25	
Receivable on subscriptions		93 000,00	
Other assets	(Note 11)	2 146,24	
<b>Total assets</b>		<b>163 079 071,14</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(191 308,49)	
Unrealised loss on future contracts	(Notes 2, 9)	(38 760,00)	
Payable on investments purchased		(3 376 999,96)	
Other liabilities		(67 104,27)	
<b>Total liabilities</b>		<b>(3 674 172,72)</b>	
<b>Total net assets</b>		<b>159 404 898,42</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	101,53	149,310
Class Z Units	EUR	111,96	1 423 653,172

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>143 810 053,58</b>
Net income from investments	(Note 2)	2 733 947,09
Interest received on swap contracts	(Notes 2, 9)	17 247,09
Other income	(Note 6)	4 849,52
<b>Total income</b>		<b>2 756 043,70</b>
Management fee	(Note 6)	(190 351,04)
Depositary fee	(Note 8)	(19 396,49)
Subscription tax	(Note 4)	(7 634,95)
Interest paid on swap contracts	(Notes 2, 9)	(50,03)
Other charges and taxes	(Notes 5, 8)	(104 141,54)
<b>Total expenses</b>		<b>(321 574,05)</b>
<b>Net investment income / (loss)</b>		<b>2 434 469,65</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	473 122,94
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 040 681,11
- forward foreign exchange contracts	(Notes 2, 9)	(348 120,49)
- foreign currencies	(Note 2)	8 545,43
- future contracts	(Notes 2, 9)	(38 760,00)
<b>Net result of operations for the period</b>		<b>3 569 938,64</b>
Subscriptions for the period		34 463 568,21
Redemptions for the period		(22 438 662,01)
<b>Net assets at the end of the period</b>		<b>159 404 898,42</b>

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

## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>154 523 133,57</b>	<b>158 502 553,34</b>	<b>99,43</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>147 937 157,87</b>	<b>151 748 204,28</b>	<b>95,20</b>
<b>Ordinary Bonds</b>			<b>112 980 565,68</b>	<b>115 505 222,04</b>	<b>72,46</b>
<b>FRANCE</b>			<b>19 632 463,00</b>	<b>19 916 987,00</b>	<b>12,50</b>
<b>Consumer Retail</b>			<b>8 606 631,00</b>	<b>8 748 954,00</b>	<b>5,49</b>
1 000 000,00	ELIS SA 2.875% 15/02/2026	EUR	1 029 868,00	1 067 340,00	0,67
1 000 000,00	RENAULT SA 2.00% 28/09/2026	EUR	972 300,00	995 510,00	0,63
800 000,00	FAURECIA SA 3.125% 15/06/2026	EUR	841 000,00	827 248,00	0,52
800 000,00	RENAULT SA 2.50% 01/04/2028	EUR	800 000,00	802 616,00	0,50
700 000,00	BANIJAY ENTERTAINMENT SASU 3.50% 01/03/2025	EUR	719 750,00	707 000,00	0,44
500 000,00	BANIJAY GROUP SAS 6.50% 01/03/2026	EUR	511 875,00	516 250,00	0,32
500 000,00	LA FINANCIERE ATALIAN SASU 5.125% 15/05/2025	EUR	506 000,00	503 250,00	0,32
500 000,00	MOBILUX FINANCE SAS 4.25% 15/07/2028	EUR	500 000,00	500 290,00	0,31
500 000,00	RENAULT SA 1.125% 04/10/2027	EUR	415 000,00	466 875,00	0,29
400 000,00	FAURECIA SE 3.75% 15/06/2028	EUR	400 000,00	421 500,00	0,27
400 000,00	FNAC DARTY SA 2.625% 30/05/2026	EUR	410 740,00	410 892,00	0,26
400 000,00	FAURECIA SE 2.375% 15/06/2027	EUR	400 098,00	409 500,00	0,26
400 000,00	GOLDSTORY SASU 5.375% 01/03/2026	EUR	400 000,00	409 316,00	0,26
300 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	300 000,00	306 129,00	0,19
300 000,00	RENAULT SA 2.375% 25/05/2026	EUR	300 000,00	304 488,00	0,19
100 000,00	FNAC DARTY SA 1.875% 30/05/2024	EUR	100 000,00	100 750,00	0,06
<b>Industries</b>			<b>4 412 937,00</b>	<b>4 567 740,00</b>	<b>2,87</b>
1 400 000,00	CROWN EUROPEAN HOLDINGS SA 2.875% 01/02/2026	EUR	1 457 824,00	1 489 488,00	0,93
1 200 000,00	CMA CGM SA 7.50% 15/01/2026	EUR	1 225 363,00	1 335 000,00	0,84
1 000 000,00	GETLINK SE 3.50% 30/10/2025	EUR	1 029 750,00	1 037 780,00	0,65
400 000,00	DERICHEBOURG SA 2.25% 15/07/2028	EUR	400 000,00	406 156,00	0,26
300 000,00	PAPREC HOLDING SA 3.50% 01/07/2028	EUR	300 000,00	299 316,00	0,19
<b>Basic Goods</b>			<b>3 170 575,00</b>	<b>3 253 481,00</b>	<b>2,04</b>
1 600 000,00	TEREOS FINANCE GROUPE I SA 7.50% 30/10/2025	EUR	1 714 375,00	1 710 560,00	1,07
900 000,00	CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027	EUR	900 000,00	920 457,00	0,58
600 000,00	CASINO GUICHARD PERRACHON SA 4.561% 25/01/2023	EUR	556 200,00	622 464,00	0,39
<b>Telecommunication</b>			<b>2 842 320,00</b>	<b>2 735 772,00</b>	<b>1,72</b>
1 500 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	1 528 720,00	1 462 500,00	0,92
1 200 000,00	ALTICE FRANCE SA 5.875% 01/02/2027	EUR	1 313 600,00	1 273 272,00	0,80
<b>Health</b>			<b>600 000,00</b>	<b>611 040,00</b>	<b>0,38</b>
400 000,00	CHROME BIDCO SASU 3.50% 31/05/2028	EUR	400 000,00	406 000,00	0,25
200 000,00	CHROME HOLDCO SASU 5.00% 31/05/2029	EUR	200 000,00	205 040,00	0,13
<b>NETHERLANDS</b>			<b>16 536 846,90</b>	<b>16 860 260,32</b>	<b>10,58</b>
<b>Industries</b>			<b>4 386 466,00</b>	<b>4 352 889,00</b>	<b>2,73</b>
1 800 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	1 868 916,00	1 826 712,00	1,15
900 000,00	OI EUROPEAN GROUP BV 3.125% 15/11/2024	EUR	917 550,00	931 491,00	0,58
900 000,00	COMPACT BIDCO BV 5.75% 01/05/2026	EUR	900 000,00	896 184,00	0,56
700 000,00	ENERGIZER GAMMA ACQUISITION BV 3.50% 30/06/2029	EUR	700 000,00	698 502,00	0,44
<b>Consumer Retail</b>			<b>3 277 980,00</b>	<b>3 354 344,00</b>	<b>2,11</b>
1 300 000,00	DUFREY ONE BV 3.375% 15/04/2028	EUR	1 284 048,00	1 292 265,00	0,81
600 000,00	ZF EUROPE FINANCE BV 3.00% 23/10/2029	EUR	573 000,00	627 438,00	0,39
500 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	477 000,00	505 160,00	0,32
500 000,00	NOBEL BIDCO BV 3.125% 15/06/2028	EUR	500 000,00	500 105,00	0,32
400 000,00	LKQ EUROPEAN HOLDINGS BV 4.125% 01/04/2028	EUR	443 932,00	429 376,00	0,27

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

## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>3 113 005,90</b>	<b>3 050 594,32</b>	<b>1,91</b>
1 300 000,00	ZIGGO BOND CO BV 3.375% 28/02/2030	EUR	1 300 000,00	1 281 891,00	0,80
600 000,00	ZIGGO BV 4.25% 15/01/2027	EUR	642 567,30	621 846,00	0,39
600 000,00	UPC HOLDING BV 3.875% 15/06/2029	EUR	630 875,00	607 500,00	0,38
400 000,00	VEON HOLDINGS BV 3.375% 25/11/2027	USD	336 813,60	339 077,32	0,21
200 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	202 750,00	200 280,00	0,13
<b>Energy</b>			<b>2 477 700,00</b>	<b>2 609 311,00</b>	<b>1,64</b>
1 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	993 000,00	1 060 260,00	0,66
700 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	EUR	700 000,00	716 597,00	0,45
500 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	500 000,00	520 745,00	0,33
300 000,00	SAIPEM FINANCE INTERNATIONAL BV 2.625% 07/01/2025	EUR	284 700,00	311 709,00	0,20
<b>Health</b>			<b>2 279 945,00</b>	<b>2 460 002,00</b>	<b>1,54</b>
1 100 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.125% 15/10/2024	EUR	970 645,00	1 031 250,00	0,64
900 000,00	TEVA PHARM FNC NL II 6.00% 31/01/2025	EUR	916 800,00	970 002,00	0,61
500 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.875% 31/03/2027	EUR	392 500,00	458 750,00	0,29
<b>Raw materials</b>			<b>701 750,00</b>	<b>715 162,00</b>	<b>0,45</b>
700 000,00	OCI NV 3.125% 01/11/2024	EUR	701 750,00	715 162,00	0,45
<b>Basic Goods</b>			<b>300 000,00</b>	<b>317 958,00</b>	<b>0,20</b>
300 000,00	LOUIS DREYFUS CO BV 2.375% 27/11/2025	EUR	300 000,00	317 958,00	0,20
<b>ITALY</b>			<b>14 517 502,67</b>	<b>15 172 712,00</b>	<b>9,52</b>
<b>Industries</b>			<b>3 730 560,00</b>	<b>3 964 734,00</b>	<b>2,49</b>
2 100 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	2 131 950,00	2 326 821,00	1,46
700 000,00	GAMMA BIDCO SPA 5.125% 15/07/2025	EUR	705 100,00	723 023,00	0,45
400 000,00	SOFIMA HOLDING SPA 3.75% 15/01/2028	EUR	400 000,00	402 076,00	0,25
300 000,00	AUTOSTRADE PER L'ITALIA SPA 1.75% 01/02/2027	EUR	294 000,00	309 096,00	0,20
200 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.625% 21/10/2028	EUR	199 510,00	203 718,00	0,13
<b>Finance</b>			<b>3 885 090,27</b>	<b>3 937 649,00</b>	<b>2,47</b>
1 900 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	2 143 683,00	2 136 550,00	1,34
700 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026	EUR	697 032,00	694 113,00	0,44
400 000,00	UNIPOL GRUPPO SPA 3.50% 29/11/2027	EUR	437 400,00	451 456,00	0,28
300 000,00	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	299 268,00	337 638,00	0,21
300 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	307 707,27	317 892,00	0,20
<b>Telecommunication</b>			<b>3 594 148,40</b>	<b>3 836 280,00</b>	<b>2,41</b>
1 300 000,00	TELECOM ITALIA SPA 5.25% 17/03/2055	EUR	1 445 751,90	1 589 809,00	1,00
650 000,00	TELECOM ITALIA SPA 2.375% 12/10/2027	EUR	667 812,50	676 754,00	0,42
600 000,00	TELECOM ITALIA SPA 3.00% 30/09/2025	EUR	560 940,00	642 258,00	0,40
600 000,00	TELECOM ITALIA SPA 2.75% 15/04/2025	EUR	622 422,00	632 352,00	0,40
300 000,00	TELECOM ITALIA SPA 1.625% 18/01/2029	EUR	297 222,00	295 107,00	0,19
<b>Consumer Retail</b>			<b>2 807 704,00</b>	<b>2 929 919,00</b>	<b>1,84</b>
600 000,00	GAMMA BIDCO SPA 6.25% 15/07/2025	EUR	620 000,00	633 000,00	0,40
600 000,00	AUTOSTRADE PER L'ITALIA SPA 2.00% 15/01/2030	EUR	594 594,00	619 890,00	0,39
500 000,00	ATLANTIA SPA 1.875% 13/07/2027	EUR	477 400,00	518 330,00	0,32
400 000,00	LKQ ITALIA BOND CO SPA 3.875% 01/04/2024	EUR	417 800,00	432 020,00	0,27
300 000,00	PIAGGIO & C SPA 3.625% 30/04/2025	EUR	303 660,00	305 289,00	0,19
200 000,00	REKEEP SPA 7.25% 01/02/2026	EUR	200 000,00	216 284,00	0,14
200 000,00	ATLANTIA SPA 1.625% 03/02/2025	EUR	194 250,00	205 106,00	0,13
<b>Computing and IT</b>			<b>500 000,00</b>	<b>504 130,00</b>	<b>0,31</b>
500 000,00	LIBRA GROUP CO SPA 5.00% 15/05/2027	EUR	500 000,00	504 130,00	0,31

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## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>14 034 970,30</b>	<b>14 482 978,50</b>	<b>9,09</b>
<b>Consumer Retail</b>			<b>5 925 754,00</b>	<b>6 109 255,00</b>	<b>3,83</b>
1 000 000,00	CT INVESTMENT GMBH 5.50% 15/04/2026	EUR	1 004 700,00	1 025 660,00	0,64
900 000,00	DOUGLAS GMBH 6.00% 08/04/2026	EUR	905 850,00	899 028,00	0,56
700 000,00	TUI CRUISES GMBH 6.50% 15/05/2026	EUR	723 580,00	726 446,00	0,46
700 000,00	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	EUR	695 730,00	707 000,00	0,44
700 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	700 000,00	698 068,00	0,44
400 000,00	SCHAEFFLER AG 3.375% 12/10/2028	EUR	400 000,00	441 032,00	0,28
400 000,00	ZF FINANCE GMBH 3.75% 21/09/2028	EUR	396 616,00	438 464,00	0,27
400 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	400 000,00	427 112,00	0,27
400 000,00	ZF FINANCE GMBH 3.00% 21/09/2025	EUR	397 720,00	424 284,00	0,27
300 000,00	SCHAEFFLER AG 2.875% 26/03/2027	EUR	301 558,00	322 161,00	0,20
<b>Industries</b>			<b>3 435 822,00</b>	<b>3 515 866,00</b>	<b>2,21</b>
1 300 000,00	VERTICAL MIDCO GMBH 4.375% 15/07/2027	EUR	1 341 100,00	1 359 046,00	0,85
800 000,00	HAPAG-LLOYD AG 2.50% 15/04/2028	EUR	800 000,00	819 416,00	0,52
700 000,00	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	694 722,00	722 890,00	0,45
400 000,00	NOVELIS SHEET INGOT GMBH 3.375% 15/04/2029	EUR	400 000,00	410 460,00	0,26
200 000,00	PCF GMBH 4.75% 15/04/2026	EUR	200 000,00	204 054,00	0,13
<b>Raw materials</b>			<b>2 500 694,30</b>	<b>2 540 295,00</b>	<b>1,59</b>
1 500 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	1 499 588,00	1 521 645,00	0,95
1 000 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	1 001 106,30	1 018 650,00	0,64
<b>Health</b>			<b>1 308 550,00</b>	<b>1 350 909,00</b>	<b>0,85</b>
1 200 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 4.375% 15/01/2028	EUR	1 208 550,00	1 247 832,00	0,78
100 000,00	GRUENENTHAL GMBH 4.125% 15/05/2028	EUR	100 000,00	103 077,00	0,07
<b>Finance</b>			<b>864 150,00</b>	<b>966 653,50</b>	<b>0,61</b>
550 000,00	COMMERZBANK AG 4.00% 23/03/2026	EUR	579 150,00	620 999,50	0,39
300 000,00	DEUTSCHE BANK AG 4.50% 19/05/2026	EUR	285 000,00	345 654,00	0,22
<b>UNITED KINGDOM</b>			<b>10 372 673,33</b>	<b>10 729 969,65</b>	<b>6,73</b>
<b>Consumer Retail</b>			<b>5 732 332,18</b>	<b>6 067 769,32</b>	<b>3,81</b>
1 800 000,00	JAGUAR LAND ROVER AUTOMO 6.875% 15/11/2026	EUR	1 798 500,00	2 094 966,00	1,31
1 100 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	1 094 052,93	1 077 780,00	0,68
900 000,00	VIRGIN MEDIA FINANCE PLC 3.75% 15/07/2030	EUR	898 250,00	899 406,00	0,56
750 000,00	EG GLOBAL FINANCE PLC 6.25% 30/10/2025	EUR	771 390,00	768 120,00	0,48
400 000,00	TI AUTOMOTIVE FINANCE PLC 3.75% 15/04/2029	EUR	400 000,00	408 000,00	0,26
300 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	323 625,00	329 964,00	0,21
200 000,00	TRAVIS PERKINS PLC 3.75% 17/02/2026	GBP	224 152,96	247 260,70	0,16
200 000,00	MARKS & SPENCER PLC 3.75% 19/05/2026	GBP	222 361,29	242 272,62	0,15
<b>Basic Goods</b>			<b>2 696 998,20</b>	<b>2 666 073,63</b>	<b>1,67</b>
800 000,00	ICELAND BONDCO PLC 4.375% 15/05/2028	GBP	914 205,79	877 893,14	0,55
500 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	589 791,47	583 303,91	0,36
500 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	500 000,00	505 280,00	0,32
400 000,00	PREMIER FOODS FINANCE PLC 3.50% 15/10/2026	GBP	464 733,31	466 107,27	0,29
200 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	228 267,63	233 489,31	0,15
<b>Industries</b>			<b>1 443 342,95</b>	<b>1 493 784,70</b>	<b>0,94</b>
1 045 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	1 091 168,75	1 140 251,75	0,72
300 000,00	GATWICK AIRPORT FINANCE PLC 4.375% 07/04/2026	GBP	352 174,20	353 532,95	0,22
<b>Telecommunication</b>			<b>400 000,00</b>	<b>401 336,00</b>	<b>0,25</b>
400 000,00	VMED O2 UK FINANCING I PLC 3.25% 31/01/2031	EUR	400 000,00	401 336,00	0,25
<b>Raw materials</b>			<b>100 000,00</b>	<b>101 006,00</b>	<b>0,06</b>
100 000,00	INEOS QUATTRO FINANCE 2 PLC 2.50% 15/01/2026	EUR	100 000,00	101 006,00	0,06

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## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>9 175 420,99</b>	<b>9 156 262,69</b>	<b>5,74</b>
<b>Telecommunication</b>			<b>4 332 576,88</b>	<b>4 356 074,69</b>	<b>2,73</b>
1 400 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	1 499 040,00	1 455 818,00	0,91
1 400 000,00	HSE FINANCE SARL 5.625% 15/10/2026	EUR	1 412 350,00	1 441 006,00	0,91
600 000,00	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	792 152,00	878 532,00	0,55
300 000,00	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034	USD	329 034,88	292 496,69	0,18
300 000,00	ALTICE FRANCE HOLDING SA 4.00% 15/02/2028	EUR	300 000,00	288 222,00	0,18
<b>Consumer Retail</b>			<b>2 278 809,11</b>	<b>2 238 793,00</b>	<b>1,40</b>
1 500 000,00	ALTICE FINANCING SA 3.00% 15/01/2028	EUR	1 483 750,00	1 427 280,00	0,90
300 000,00	DANA FINANCING LUXEMBOURG SARL 3.00% 15/07/2029	EUR	300 000,00	307 851,00	0,19
200 000,00	CIRSA FINANCE INTERNATIONAL SARL 6.25% 20/12/2023	EUR	209 059,11	203 036,00	0,13
200 000,00	SAMSONITE FINCO SARL 3.50% 15/05/2026	EUR	186 000,00	198 298,00	0,12
100 000,00	BK LC LUX FINCO1 SARL 5.25% 30/04/2029	EUR	100 000,00	102 328,00	0,06
<b>Finance</b>			<b>1 262 635,00</b>	<b>1 258 998,00</b>	<b>0,79</b>
1 300 000,00	ADLER GROUP SA 2.25% 14/01/2029	EUR	1 262 635,00	1 258 998,00	0,79
<b>Industries</b>			<b>801 400,00</b>	<b>795 423,00</b>	<b>0,50</b>
400 000,00	INPOST SA 2.25% 15/07/2027	EUR	400 000,00	402 764,00	0,25
300 000,00	KLEOPATRA HOLDINGS 2 SCA 6.50% 01/09/2026	EUR	301 400,00	292 254,00	0,19
100 000,00	KLEOPATRA FINCO SARL 4.25% 01/03/2026	EUR	100 000,00	100 405,00	0,06
<b>Multi-Utilities</b>			<b>300 000,00</b>	<b>304 224,00</b>	<b>0,19</b>
300 000,00	CONTOURGLOBAL POWER HOLDINGS SA 3.125% 01/01/2028	EUR	300 000,00	304 224,00	0,19
<b>Health</b>			<b>200 000,00</b>	<b>202 750,00</b>	<b>0,13</b>
200 000,00	CIDRON AIDA FINCO SARL 5.00% 01/04/2028	EUR	200 000,00	202 750,00	0,13
<b>UNITED STATES</b>			<b>7 233 724,02</b>	<b>7 704 385,45</b>	<b>4,83</b>
<b>Consumer Retail</b>			<b>3 369 365,02</b>	<b>3 802 116,45</b>	<b>2,39</b>
1 100 000,00	FORD MOTOR CREDIT CO LLC 2.386% 17/02/2026	EUR	896 500,00	1 140 854,00	0,72
1 000 000,00	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	856 250,00	1 014 990,00	0,64
700 000,00	FORD MOTOR CO LLC 8.50% 21/04/2023	USD	637 273,05	658 710,36	0,41
500 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP/ATLAS LUXCO 4 SARL 4.875% 01/06/2028	GBP	579 341,97	577 922,09	0,36
400 000,00	WMG ACQUISITION CORP 2.75% 15/07/2028	EUR	400 000,00	409 640,00	0,26
<b>Health</b>			<b>1 529 150,00</b>	<b>1 551 445,00</b>	<b>0,97</b>
900 000,00	AVANTOR FUNDING INC 3.875% 15/07/2028	EUR	929 150,00	948 663,00	0,59
400 000,00	IQVIA INC 2.25% 15/03/2029	EUR	400 000,00	399 652,00	0,25
200 000,00	ORGANON & CO VIA ORGANON FOREIGN DEBT CO-ISSUER BV 2.875% 30/04/2028	EUR	200 000,00	203 130,00	0,13
<b>Computing and IT</b>			<b>1 215 449,00</b>	<b>1 218 200,00</b>	<b>0,76</b>
800 000,00	IQVIA INC 2.25% 15/01/2028	EUR	815 449,00	805 720,00	0,50
400 000,00	IQVIA INC 2.875% 15/06/2028	EUR	400 000,00	412 480,00	0,26
<b>Industries</b>			<b>1 016 260,00</b>	<b>1 007 706,00</b>	<b>0,63</b>
600 000,00	SILGAN HOLDINGS INC 3.25% 15/03/2025	EUR	616 260,00	605 724,00	0,38
200 000,00	SILGAN HOLDINGS INC 2.25% 01/06/2028	EUR	200 000,00	201 316,00	0,13
200 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 2.00% 01/09/2028	EUR	200 000,00	200 666,00	0,12
<b>Telecommunication</b>			<b>103 500,00</b>	<b>124 918,00</b>	<b>0,08</b>
100 000,00	NETFLIX INC 4.625% 15/05/2029	EUR	103 500,00	124 918,00	0,08

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## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>4 461 634,00</b>	<b>4 435 048,00</b>	<b>2,78</b>
<b>Health</b>			<b>1 339 111,00</b>	<b>1 322 997,00</b>	<b>0,83</b>
1 300 000,00	GRIFOLS SA 2.25% 15/11/2027	EUR	1 339 111,00	1 322 997,00	0,83
<b>Industries</b>			<b>898 200,00</b>	<b>903 096,00</b>	<b>0,57</b>
900 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	EUR	898 200,00	903 096,00	0,57
<b>Telecommunication</b>			<b>818 073,00</b>	<b>814 976,00</b>	<b>0,51</b>
800 000,00	LORCA TELECOM BONDCO SA 4.00% 18/09/2027	EUR	818 073,00	814 976,00	0,51
<b>Consumer Retail</b>			<b>812 750,00</b>	<b>811 234,00</b>	<b>0,51</b>
500 000,00	EL CORTE INGLES SA 3.00% 15/03/2024	EUR	507 500,00	506 785,00	0,32
300 000,00	GESTAMP AUTOMOCION SA 3.25% 30/04/2026	EUR	305 250,00	304 449,00	0,19
<b>Finance</b>			<b>593 500,00</b>	<b>582 745,00</b>	<b>0,36</b>
500 000,00	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	593 500,00	582 745,00	0,36
<b>IRELAND</b>			<b>3 478 442,85</b>	<b>3 490 274,43</b>	<b>2,19</b>
<b>Industries</b>			<b>1 838 532,85</b>	<b>1 867 344,43</b>	<b>1,17</b>
900 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.75% 15/07/2027	GBP	1 033 260,85	1 068 430,43	0,67
600 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	600 000,00	598 914,00	0,38
200 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	205 272,00	200 000,00	0,12
<b>Telecommunication</b>			<b>1 639 910,00</b>	<b>1 622 930,00</b>	<b>1,02</b>
1 000 000,00	EIRCOM FINANCE DAC 3.50% 15/05/2026	EUR	1 040 410,00	1 025 000,00	0,64
400 000,00	EIRCOM FINANCE DAC 2.625% 15/02/2027	EUR	399 500,00	397 896,00	0,25
200 000,00	EIRCOM FINANCE DAC 1.75% 01/11/2024	EUR	200 000,00	200 034,00	0,13
<b>SWEDEN</b>			<b>3 372 781,62</b>	<b>3 433 396,00</b>	<b>2,15</b>
<b>Consumer Retail</b>			<b>2 410 466,00</b>	<b>2 434 582,00</b>	<b>1,53</b>
1 080 000,00	VERISURE MIDHOLDING AB 5.25% 15/02/2029	EUR	1 101 966,00	1 109 754,00	0,70
400 000,00	VERISURE HOLDING AB 3.875% 15/07/2026	EUR	400 000,00	409 036,00	0,26
400 000,00	VERISURE HOLDING AB 3.50% 15/05/2023	EUR	408 500,00	403 312,00	0,25
300 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	300 000,00	300 240,00	0,19
200 000,00	DOMETIC GROUP AB 3.00% 08/05/2026	EUR	200 000,00	212 240,00	0,13
<b>Finance</b>			<b>962 315,62</b>	<b>998 814,00</b>	<b>0,62</b>
600 000,00	INTRUM AB 3.125% 15/07/2024	EUR	565 200,00	603 180,00	0,38
300 000,00	INTRUM AB 3.50% 15/07/2026	EUR	309 103,12	305 625,00	0,19
90 000,00	INTRUM AB 2.75% 15/07/2022	EUR	88 012,50	90 009,00	0,05
<b>JAPAN</b>			<b>3 499 050,00</b>	<b>3 409 680,00</b>	<b>2,14</b>
<b>Telecommunication</b>			<b>3 499 050,00</b>	<b>3 409 680,00</b>	<b>2,14</b>
2 000 000,00	SOFTBANK GROUP CORP 4.00% 19/09/2029	EUR	2 199 050,00	2 109 680,00	1,32
800 000,00	SOFTBANK GROUP CORP 3.375% 06/07/2029	EUR	800 000,00	800 000,00	0,50
500 000,00	SOFTBANK GROUP CORP 2.875% 06/01/2027	EUR	500 000,00	500 000,00	0,32
<b>AUSTRIA</b>			<b>2 140 160,00</b>	<b>2 128 506,00</b>	<b>1,34</b>
<b>Computing and IT</b>			<b>1 940 160,00</b>	<b>1 928 358,00</b>	<b>1,21</b>
1 800 000,00	AMS AG 6.00% 31/07/2025	EUR	1 940 160,00	1 928 358,00	1,21
<b>Raw materials</b>			<b>200 000,00</b>	<b>200 148,00</b>	<b>0,13</b>
200 000,00	SAPPI PAPIER HOLDING GMBH 3.625% 15/03/2028	EUR	200 000,00	200 148,00	0,13

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

## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>1 000 000,00</b>	<b>999 710,00</b>	<b>0,63</b>
<b>Basic Goods</b>			<b>1 000 000,00</b>	<b>999 710,00</b>	<b>0,63</b>
1 000 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	1 000 000,00	999 710,00	0,63
<b>FINLAND</b>			<b>905 296,00</b>	<b>917 199,00</b>	<b>0,58</b>
<b>Raw materials</b>			<b>805 505,00</b>	<b>806 000,00</b>	<b>0,51</b>
800 000,00	SPA HOLDINGS 3 OY 3.625% 04/02/2028	EUR	805 505,00	806 000,00	0,51
<b>Telecommunication</b>			<b>99 791,00</b>	<b>111 199,00</b>	<b>0,07</b>
100 000,00	NOKIA OYJ 3.125% 15/05/2028	EUR	99 791,00	111 199,00	0,07
<b>CAYMAN ISLANDS</b>			<b>610 350,00</b>	<b>612 870,00</b>	<b>0,38</b>
<b>Telecommunication</b>			<b>610 350,00</b>	<b>612 870,00</b>	<b>0,38</b>
600 000,00	UPCB FINANCE VII LTD 3.625% 15/06/2029	EUR	610 350,00	612 870,00	0,38
<b>NORWAY</b>			<b>508 250,00</b>	<b>517 290,00</b>	<b>0,32</b>
<b>Telecommunication</b>			<b>508 250,00</b>	<b>517 290,00</b>	<b>0,32</b>
500 000,00	ADEVINTA ASA 3.00% 15/11/2027	EUR	508 250,00	517 290,00	0,32
<b>JERSEY</b>			<b>486 000,00</b>	<b>514 375,00</b>	<b>0,32</b>
<b>Consumer Retail</b>			<b>486 000,00</b>	<b>514 375,00</b>	<b>0,32</b>
500 000,00	ADIANT GLOBAL HOLDINGS LTD 3.50% 15/08/2024	EUR	486 000,00	514 375,00	0,32
<b>MEXICO</b>			<b>515 000,00</b>	<b>514 035,00</b>	<b>0,32</b>
<b>Industries</b>			<b>515 000,00</b>	<b>514 035,00</b>	<b>0,32</b>
500 000,00	CEMEX SAB DE CV 3.125% 19/03/2026	EUR	515 000,00	514 035,00	0,32
<b>POLAND</b>			<b>300 000,00</b>	<b>306 771,00</b>	<b>0,19</b>
<b>Supranational</b>			<b>300 000,00</b>	<b>306 771,00</b>	<b>0,19</b>
300 000,00	CANPACK SA VIA EASTERN PA LAND INVESTMENT HOLDING LLC 2.375% 01/11/2027	EUR	300 000,00	306 771,00	0,19
<b>TURKEY</b>			<b>200 000,00</b>	<b>202 512,00</b>	<b>0,13</b>
<b>Consumer Retail</b>			<b>200 000,00</b>	<b>202 512,00</b>	<b>0,13</b>
200 000,00	ARCELIK AS 3.00% 27/05/2026	EUR	200 000,00	202 512,00	0,13
<b>Floating Rate Notes</b>			<b>34 956 592,19</b>	<b>36 242 982,24</b>	<b>22,74</b>
<b>ITALY</b>			<b>10 813 824,07</b>	<b>11 397 331,67</b>	<b>7,15</b>
<b>Finance</b>			<b>10 012 124,07</b>	<b>10 577 861,67</b>	<b>6,64</b>
2 200 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	1 987 200,00	2 250 512,00	1,41
1 200 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	1 200 000,00	1 312 752,00	0,82
1 000 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	1 108 500,00	1 101 010,00	0,69
1 000 000,00	INTESA SANPAOLO VITA SPA FRN 31/12/2049	EUR	1 014 655,00	1 100 000,00	0,69
900 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	1 018 570,00	1 027 125,00	0,65
610 000,00	INTESA SANPAOLO SPA FRN 29/12/2049	EUR	747 250,00	747 060,90	0,47
700 000,00	BANCO BPM SPA FRN 01/10/2029	EUR	699 125,00	742 763,00	0,47
700 000,00	BANCO BPM SPA FRN 14/01/2031	EUR	696 710,00	714 875,00	0,45
500 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 12/07/2029	EUR	550 000,00	545 220,00	0,34
400 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	411 775,00	450 140,00	0,28
300 000,00	ASSICURAZIONI GENERALI SPA FRN 29/12/2049	GBP	354 314,07	361 867,77	0,23
200 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 04/03/2029	EUR	224 025,00	224 536,00	0,14
<b>Consumer Retail</b>			<b>501 700,00</b>	<b>500 720,00</b>	<b>0,31</b>
500 000,00	SISAL PAY SPA FRN 17/12/2026	EUR	501 700,00	500 720,00	0,31

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## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>300 000,00</b>	<b>318 750,00</b>	<b>0,20</b>
300 000,00	ENI SPA FRN 31/12/2099	EUR	300 000,00	318 750,00	0,20
<b>NETHERLANDS</b>			<b>6 755 543,58</b>	<b>6 934 703,00</b>	<b>4,35</b>
<b>Telecommunication</b>			<b>3 943 724,00</b>	<b>3 990 375,00</b>	<b>2,50</b>
1 100 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	1 092 643,00	1 116 500,00	0,70
1 000 000,00	TELEFONICA EUROPE BV FRN 31/03/2049	EUR	1 088 480,00	1 112 500,00	0,70
700 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	763 651,00	759 500,00	0,47
500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	498 950,00	513 125,00	0,32
500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	500 000,00	488 750,00	0,31
<b>Energy</b>			<b>2 512 390,58</b>	<b>2 628 856,00</b>	<b>1,65</b>
1 400 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	1 478 640,58	1 528 856,00	0,96
1 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	1 033 750,00	1 100 000,00	0,69
<b>Multi-Utilities</b>			<b>200 000,00</b>	<b>207 548,00</b>	<b>0,13</b>
200 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	200 000,00	207 548,00	0,13
<b>Raw materials</b>			<b>99 429,00</b>	<b>107 924,00</b>	<b>0,07</b>
100 000,00	ELM BV FOR FIRMENICH INTERNATIONAL SA FRN 31/12/2099	EUR	99 429,00	107 924,00	0,07
<b>FRANCE</b>			<b>4 880 050,00</b>	<b>4 970 186,57</b>	<b>3,12</b>
<b>Multi-Utilities</b>			<b>3 367 577,00</b>	<b>3 443 397,00</b>	<b>2,16</b>
1 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	1 013 000,00	1 033 750,00	0,65
600 000,00	ELECTRICITE DE FRANCE SA FRN 22/01/2049	EUR	672 000,00	674 100,00	0,42
500 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	492 749,00	502 595,00	0,32
400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	395 840,00	418 000,00	0,26
400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	397 132,00	412 576,00	0,26
400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	396 856,00	402 376,00	0,25
<b>Raw materials</b>			<b>1 346 814,00</b>	<b>1 351 500,00</b>	<b>0,85</b>
1 200 000,00	SOLVAY FINANCE SA FRN 29/12/2049	EUR	1 346 814,00	1 351 500,00	0,85
<b>Finance</b>			<b>165 659,00</b>	<b>175 289,57</b>	<b>0,11</b>
200 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	165 659,00	175 289,57	0,11
<b>PORTUGAL</b>			<b>2 950 762,00</b>	<b>3 082 564,00</b>	<b>1,94</b>
<b>Multi-Utilities</b>			<b>1 781 612,00</b>	<b>1 852 626,00</b>	<b>1,17</b>
1 700 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	1 781 612,00	1 852 626,00	1,17
<b>Finance</b>			<b>1 169 150,00</b>	<b>1 229 938,00</b>	<b>0,77</b>
700 000,00	BANCO COMERCIAL PORTUGUES SA FRN 07/12/2027	EUR	669 150,00	723 688,00	0,45
500 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	500 000,00	506 250,00	0,32
<b>UNITED KINGDOM</b>			<b>2 708 076,00</b>	<b>2 731 564,00</b>	<b>1,71</b>
<b>Telecommunication</b>			<b>2 080 056,00</b>	<b>2 069 314,00</b>	<b>1,30</b>
1 100 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	1 236 706,00	1 236 114,00	0,78
800 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	843 350,00	833 200,00	0,52
<b>Finance</b>			<b>628 020,00</b>	<b>662 250,00</b>	<b>0,41</b>
600 000,00	LLOYDS BANKING GROUP PLC FRN 31/12/2049	EUR	628 020,00	662 250,00	0,41
<b>GERMANY</b>			<b>2 466 479,00</b>	<b>2 656 064,00</b>	<b>1,67</b>
<b>Finance</b>			<b>1 495 479,00</b>	<b>1 666 100,00</b>	<b>1,05</b>
800 000,00	DEUTSCHE BANK AG FRN 19/05/2031	EUR	795 952,00	947 008,00	0,60
600 000,00	COMMERZBANK AG FRN 31/12/2099	EUR	600 000,00	608 250,00	0,38
100 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	99 527,00	110 842,00	0,07

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## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>971 000,00</b>	<b>989 964,00</b>	<b>0,62</b>
900 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	971 000,00	989 964,00	0,62
<b>SPAIN</b>			<b>2 007 111,54</b>	<b>2 061 143,00</b>	<b>1,29</b>
<b>Finance</b>			<b>2 007 111,54</b>	<b>2 061 143,00</b>	<b>1,29</b>
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	657 750,00	686 250,00	0,43
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	672 000,00	648 000,00	0,41
300 000,00	BANCO DE SABADELL SA FRN 17/01/2030	EUR	259 961,54	296 397,00	0,18
200 000,00	BANCO DE SABADELL SA FRN 12/12/2028	EUR	217 400,00	218 996,00	0,14
200 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	200 000,00	211 500,00	0,13
<b>LUXEMBOURG</b>			<b>1 130 359,00</b>	<b>1 151 205,00</b>	<b>0,72</b>
<b>Industries</b>			<b>1 130 359,00</b>	<b>1 151 205,00</b>	<b>0,72</b>
1 100 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	1 130 359,00	1 151 205,00	0,72
<b>BELGIUM</b>			<b>627 852,00</b>	<b>636 476,00</b>	<b>0,40</b>
<b>Raw materials</b>			<b>627 852,00</b>	<b>636 476,00</b>	<b>0,40</b>
400 000,00	SOLVAY SA FRN 31/12/2099	EUR	429 100,00	430 000,00	0,27
200 000,00	SOLVAY SA FRN 31/12/2099	EUR	198 752,00	206 476,00	0,13
<b>IRELAND</b>			<b>516 535,00</b>	<b>521 495,00</b>	<b>0,33</b>
<b>Finance</b>			<b>516 535,00</b>	<b>521 495,00</b>	<b>0,33</b>
500 000,00	BANK OF IRELAND GROUP PLC FRN 14/10/2029	EUR	516 535,00	521 495,00	0,33
<b>SWEDEN</b>			<b>100 000,00</b>	<b>100 250,00</b>	<b>0,06</b>
<b>Finance</b>			<b>100 000,00</b>	<b>100 250,00</b>	<b>0,06</b>
100 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	100 000,00	100 250,00	0,06
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>3 829 619,28</b>	<b>3 877 398,59</b>	<b>2,43</b>
<b>Ordinary Bonds</b>			<b>1 917 412,12</b>	<b>1 963 760,72</b>	<b>1,23</b>
<b>MEXICO</b>			<b>819 323,22</b>	<b>838 001,95</b>	<b>0,52</b>
<b>Industries</b>			<b>819 323,22</b>	<b>838 001,95</b>	<b>0,52</b>
700 000,00	CEMEX SAB DE CV 5.20% 17/09/2030	USD	640 480,42	647 837,61	0,40
200 000,00	CEMEX SAB DE CV 7.375% 05/06/2027	USD	178 842,80	190 164,34	0,12
<b>UNITED STATES</b>			<b>748 106,10</b>	<b>781 090,76</b>	<b>0,49</b>
<b>Consumer Retail</b>			<b>748 106,10</b>	<b>781 090,76</b>	<b>0,49</b>
500 000,00	TENNECO INC 5.125% 15/04/2029	USD	414 096,00	433 729,44	0,27
300 000,00	LEVI STRAUSS & CO 3.50% 01/03/2031	USD	249 407,70	252 127,37	0,16
100 000,00	TENNECO INC 7.875% 15/01/2029	USD	84 602,40	95 233,95	0,06
<b>IRELAND</b>			<b>349 982,80</b>	<b>344 668,01</b>	<b>0,22</b>
<b>Industries</b>			<b>349 982,80</b>	<b>344 668,01</b>	<b>0,22</b>
200 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 5.25% 30/04/2025	USD	185 211,00	177 291,42	0,11
200 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 4.00% 01/09/2029	USD	164 771,80	167 376,59	0,11
<b>Floating Rate Notes</b>			<b>1 912 207,16</b>	<b>1 913 637,87</b>	<b>1,20</b>
<b>ITALY</b>			<b>916 817,30</b>	<b>906 043,30</b>	<b>0,57</b>
<b>Finance</b>			<b>916 817,30</b>	<b>906 043,30</b>	<b>0,57</b>
500 000,00	UNICREDIT SPA FRN 02/04/2034	USD	516 817,30	506 231,30	0,32

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

## Eurizon Fund - Bond Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Government</b>			<b>400 000,00</b>	<b>399 812,00</b>	<b>0,25</b>
400 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	400 000,00	399 812,00	0,25
<b>UNITED KINGDOM</b>			<b>826 049,06</b>	<b>828 805,55</b>	<b>0,52</b>
<b>Telecommunication</b>			<b>826 049,06</b>	<b>828 805,55</b>	<b>0,52</b>
500 000,00	VODAFONE GROUP PLC FRN 04/06/2081	USD	408 330,00	420 359,85	0,26
400 000,00	VODAFONE GROUP PLC FRN 04/04/2079	USD	417 719,06	408 445,70	0,26
<b>FRANCE</b>			<b>169 340,80</b>	<b>178 789,02</b>	<b>0,11</b>
<b>Finance</b>			<b>169 340,80</b>	<b>178 789,02</b>	<b>0,11</b>
200 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	169 340,80	178 789,02	0,11
<b>INVESTMENT FUNDS</b>			<b>2 756 356,42</b>	<b>2 876 950,47</b>	<b>1,80</b>
<b>UCI Units</b>			<b>2 756 356,42</b>	<b>2 876 950,47</b>	<b>1,80</b>
<b>LUXEMBOURG</b>			<b>2 756 356,42</b>	<b>2 876 950,47</b>	<b>1,80</b>
<b>Finance</b>			<b>2 756 356,42</b>	<b>2 876 950,47</b>	<b>1,80</b>
3 491,71	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	1 979 356,46	2 099 950,51	1,31
7 853,25	EURIZON FUND - MONEY MARKET -Z-	EUR	776 999,96	776 999,96	0,49
<b>Total Portfolio</b>			<b>154 523 133,57</b>	<b>158 502 553,34</b>	<b>99,43</b>

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

## Eurizon Fund - Bond Euro High Yield

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(38 760,00)</b>	<b>6 559 180,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(38 760,00)</b>	<b>6 559 180,00</b>
100 000	(38)	Sale	EURO BUND	08/09/2021	EUR	(38 760,00)	6 559 180,00

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(190 973,08)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>335,41</b>
15/07/2021	200 000,00	GBP	232 588,70	EUR	335,41
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(191 308,49)</b>
10/09/2021	4 999 809,02	EUR	6 100 000,00	USD	(136 684,50)
15/07/2021	1 949 648,60	EUR	1 700 000,00	GBP	(30 206,29)
10/09/2021	409 607,09	EUR	500 000,00	USD	(11 416,97)
10/09/2021	2 552 785,22	EUR	2 200 000,00	GBP	(6 757,61)
15/07/2021	762 406,43	EUR	660 000,00	GBP	(6 243,12)

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

## Eurizon Fund - Bond High Yield

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	4 443 023 234,47	
Banks	(Note 3)	44 320 843,23	
Other banks and broker accounts	(Notes 2, 3, 9)	16 199 386,57	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	832 339,46	
Other interest receivable		58 731 093,50	
Receivable on subscriptions		5 085 844,66	
Other assets	(Note 11)	82 825,83	
<b>Total assets</b>		<b>4 568 275 567,72</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(18 097 539,35)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 037 340,00)	
Payable on investments purchased		(64 069 372,50)	
Payable on redemptions		(3 199 114,55)	
Other liabilities		(2 858 048,40)	
<b>Total liabilities</b>		<b>(89 261 414,80)</b>	
<b>Total net assets</b>		<b>4 479 014 152,92</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class D Units	EUR	149,70	372 309,532
Class D2 Units	USD	178,07	6 497,126
Class Du2 Units	USD	105,68	518,703
Class R Units	EUR	243,69	4 133 290,856
Class R2 Units	USD	291,61	2 876,258
Class RD Units	EUR	102,91	28 775,269
Class Ru2 Units	USD	130,62	4 836,945
Class Ru9 Units	HUF	109,26	35 238,617
Class X Units	EUR	112,66	2 197 847,692
Class Z Units	EUR	280,92	10 787 275,748
Class Z2 Units	USD	128,28	791,930
Class Z7 Units	CHF	119,32	100,000
Class ZD Units	EUR	104,59	1 009 975,831
Class Zu2 Units	USD	106,82	301 387,950

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>3 926 834 458,73</b>
Net income from investments	(Note 2)	82 906 751,78
Interest received on swap contracts	(Notes 2, 9)	459 922,56
Other income	(Note 6)	150 779,17
<b>Total income</b>		<b>83 517 453,51</b>
Management fee	(Note 6)	(9 886 219,30)
Performance fee	(Note 7)	(7 492,62)
Depositary fee	(Note 8)	(534 289,34)
Subscription tax	(Note 4)	(407 229,63)
Interest paid on swap contracts	(Notes 2, 9)	(1 334,00)
Other charges and taxes	(Notes 5, 8)	(3 036 857,90)
<b>Total expenses</b>		<b>(13 873 422,79)</b>
<b>Net investment income / (loss)</b>		<b>69 644 030,72</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	11 479 843,22
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	51 309 016,93
- forward foreign exchange contracts	(Notes 2, 9)	(42 192 382,25)
- foreign currencies	(Note 2)	663 136,10
- future contracts	(Notes 2, 9)	(1 037 340,00)
<b>Net result of operations for the period</b>		<b>89 866 304,72</b>
Subscriptions for the period		1 109 714 175,58
Redemptions for the period		(645 564 494,18)
Dividend distributions	(Note 15)	(1 836 291,93)
<b>Net assets at the end of the period</b>		<b>4 479 014 152,92</b>

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>4 340 754 462,83</b>	<b>4 443 023 234,47</b>	<b>99,20</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>3 849 833 565,73</b>	<b>3 944 493 452,61</b>	<b>88,07</b>
<b>Ordinary Bonds</b>			<b>2 826 292 867,28</b>	<b>2 881 441 227,78</b>	<b>64,33</b>
<b>UNITED KINGDOM</b>			<b>430 030 180,09</b>	<b>444 133 415,48</b>	<b>9,92</b>
<b>Consumer Retail</b>			<b>198 258 466,64</b>	<b>207 808 080,99</b>	<b>4,64</b>
42 605 000,00	JAGUAR LAND ROVER AUTOMO 6.875% 15/11/2026	EUR	45 056 600,00	49 586 681,35	1,11
24 375 000,00	VIRGIN MEDIA FINANCE PLC 3.75% 15/07/2030	EUR	24 126 980,00	24 358 912,50	0,54
17 566 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	18 190 320,00	19 320 492,08	0,43
14 850 000,00	WILLIAM HILL PLC 4.75% 01/05/2026	GBP	17 185 664,86	18 800 223,84	0,42
18 800 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	18 777 000,00	18 420 240,00	0,41
12 797 000,00	WILLIAM HILL PLC 4.875% 07/09/2023	GBP	15 403 260,69	15 622 263,44	0,35
14 400 000,00	EG GLOBAL FINANCE PLC 6.25% 30/10/2025	EUR	14 803 270,00	14 747 904,00	0,33
6 000 000,00	VIRGIN MEDIA SECURED FINANCE PLC 4.25% 15/01/2030	GBP	6 715 429,10	6 966 587,15	0,16
6 700 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/06/2026	EUR	6 700 000,00	6 869 979,00	0,15
5 400 000,00	MARKS & SPENCER PLC 3.75% 19/05/2026	GBP	6 003 754,94	6 541 360,71	0,15
5 600 000,00	TI AUTOMOTIVE FINANCE PLC 3.75% 15/04/2029	EUR	5 600 000,00	5 712 000,00	0,13
5 000 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/01/2026	EUR	5 187 500,00	5 299 250,00	0,12
3 800 000,00	TRAVIS PERKINS PLC 3.75% 17/02/2026	GBP	4 258 906,16	4 697 953,32	0,10
3 000 000,00	GKN HOLDINGS LTD 4.625% 12/05/2032	GBP	3 198 633,88	3 814 240,36	0,09
3 000 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 3.875% 01/03/2023	GBP	3 526 198,48	3 557 276,08	0,08
2 750 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.00% 15/02/2022	GBP	3 327 692,33	3 271 535,97	0,07
230 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 6.25% 15/01/2027	USD	197 256,20	221 181,19	0,00
<b>Industries</b>			<b>84 498 888,24</b>	<b>87 669 343,92</b>	<b>1,96</b>
17 600 000,00	GATWICK AIRPORT FINANCE PLC 4.375% 07/04/2026	GBP	20 607 426,88	20 740 599,46	0,46
15 896 000,00	ROLLS-ROYCE PLC 5.75% 15/10/2027	GBP	19 326 300,86	20 276 309,42	0,45
18 200 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	18 793 500,00	19 858 930,00	0,45
12 600 000,00	HEATHROW FINANCE PLC 4.625% 01/09/2029	GBP	14 754 628,85	15 104 656,03	0,34
5 831 000,00	HEATHROW FINANCE PLC 6.25% 03/03/2025	GBP	7 106 148,30	7 475 695,35	0,17
3 000 000,00	ROLLS-ROYCE PLC 5.75% 15/10/2027	USD	2 551 128,00	2 776 320,40	0,06
1 200 000,00	HEATHROW FINANCE PLC 4.375% 01/03/2027	GBP	1 359 755,35	1 436 833,26	0,03
<b>Basic Goods</b>			<b>77 113 462,67</b>	<b>76 563 111,71</b>	<b>1,71</b>
20 300 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	23 824 673,92	23 682 138,61	0,53
13 300 000,00	ICELAND BONDCO PLC 4.375% 15/05/2028	GBP	15 171 412,14	14 594 973,52	0,32
11 000 000,00	PREMIER FOODS FINANCE PLC 3.50% 15/10/2026	GBP	12 780 166,10	12 817 950,02	0,29
10 300 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	11 971 474,70	12 024 699,34	0,27
9 900 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	9 900 000,00	10 004 544,00	0,22
3 000 000,00	ICELAND BONDCO PLC 4.625% 15/03/2025	GBP	3 465 735,81	3 438 806,22	0,08
<b>Telecommunication</b>			<b>55 594 362,54</b>	<b>57 428 478,86</b>	<b>1,28</b>
16 000 000,00	VIRGIN MEDIA SECURED FINANCE PLC 5.25% 15/05/2029	GBP	18 630 195,94	19 677 413,39	0,44
15 500 000,00	VMED O2 UK FINANCING I PLC 3.25% 31/01/2031	EUR	15 626 000,00	15 551 770,00	0,35
10 000 000,00	VMED O2 UK FINANCING I PLC 4.00% 31/01/2029	GBP	10 837 781,41	11 537 007,72	0,26
6 000 000,00	VMED O2 UK FINANCING I PLC 4.50% 15/07/2031	GBP	7 017 563,25	7 026 555,96	0,15
3 000 000,00	VIRGIN MEDIA SECURED FINANCE PLC 5.00% 15/04/2027	GBP	3 482 821,94	3 635 731,79	0,08
<b>Raw materials</b>			<b>14 565 000,00</b>	<b>14 664 400,00</b>	<b>0,33</b>
11 800 000,00	INEOS QUATTRO FINANCE 1 PLC 3.75% 15/07/2026	EUR	12 065 000,00	12 139 250,00	0,27
2 500 000,00	INEOS QUATTRO FINANCE 2 PLC 2.50% 15/01/2026	EUR	2 500 000,00	2 525 150,00	0,06

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>425 523 282,56</b>	<b>431 054 297,25</b>	<b>9,62</b>
<b>Consumer Retail</b>			<b>200 175 826,17</b>	<b>203 912 897,92</b>	<b>4,55</b>
29 400 000,00	RENAULT SA 2.50% 01/04/2028	EUR	29 400 000,00	29 496 138,00	0,66
25 789 000,00	BANIJAY ENTERTAINMENT SASU 3.50% 01/03/2025	EUR	25 591 178,75	26 046 890,00	0,58
20 900 000,00	FAURECIA SE 2.375% 15/06/2027	EUR	21 025 000,00	21 396 375,00	0,48
16 200 000,00	FAURECIA SE 3.75% 15/06/2028	EUR	16 500 000,00	17 070 750,00	0,38
15 530 000,00	REXEL SA 2.75% 15/06/2026	EUR	15 750 000,00	15 942 787,40	0,36
11 100 000,00	GOLDSTORY SASU 5.375% 01/03/2026	EUR	11 157 618,32	11 358 519,00	0,25
10 000 000,00	ELIS SA 2.875% 15/02/2026	EUR	10 573 000,00	10 673 400,00	0,24
10 600 000,00	ELIS SA 1.625% 03/04/2028	EUR	10 621 358,21	10 494 000,00	0,23
9 500 000,00	FAURECIA SA 3.125% 15/06/2026	EUR	9 867 559,52	9 823 570,00	0,22
9 400 000,00	MOBILUX FINANCE SAS 4.25% 15/07/2028	EUR	9 400 000,00	9 405 452,00	0,21
7 400 000,00	RENAULT SA 2.375% 25/05/2026	EUR	7 400 000,00	7 510 704,00	0,17
7 000 000,00	FNAC DARTY SA 2.625% 30/05/2026	EUR	7 097 833,75	7 190 610,00	0,16
7 400 000,00	RENAULT SA 1.125% 04/10/2027	EUR	6 142 000,00	6 909 750,00	0,15
5 300 000,00	FNAC DARTY SA 1.875% 30/05/2024	EUR	5 300 000,00	5 339 750,00	0,12
4 300 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	4 300 000,00	4 387 849,00	0,10
4 000 000,00	BANIJAY GROUP SAS 6.50% 01/03/2026	EUR	4 095 000,00	4 130 000,00	0,09
2 000 000,00	ELIS SA 1.00% 03/04/2025	EUR	1 747 500,00	1 990 000,00	0,04
2 000 000,00	RENAULT SA 1.25% 24/06/2025	EUR	1 730 000,00	1 970 300,00	0,04
1 037 000,00	PSA TRESORERIE GIE 6.00% 19/09/2033	EUR	1 278 997,62	1 562 333,83	0,04
1 000 000,00	RENAULT SA 2.00% 28/09/2026	EUR	972 300,00	995 510,00	0,02
250 000,00	BANIJAY ENTERTAINMENT SASU 5.375% 01/03/2025	USD	226 480,00	218 209,69	0,01
<b>Telecommunication</b>			<b>87 253 831,26</b>	<b>85 936 277,43</b>	<b>1,92</b>
28 968 000,00	ALTICE FRANCE SA 5.875% 01/02/2027	EUR	30 344 991,60	30 736 786,08	0,69
22 500 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	22 771 249,16	21 937 500,00	0,49
22 547 000,00	ALTICE FRANCE SA 7.375% 01/05/2026	USD	20 559 808,79	19 764 311,24	0,44
10 000 000,00	ALTICE FRANCE SA 5.125% 15/07/2029	USD	8 385 390,00	8 473 728,81	0,19
3 000 000,00	ALTICE FRANCE SA 5.50% 15/01/2028	USD	2 792 391,71	2 618 263,30	0,06
2 400 000,00	ALTICE FRANCE SA 4.125% 15/01/2029	EUR	2 400 000,00	2 405 688,00	0,05
<b>Industries</b>			<b>62 482 275,00</b>	<b>65 896 972,00</b>	<b>1,47</b>
35 100 000,00	CMA CGM SA 7.50% 15/01/2026	EUR	35 999 525,00	39 048 750,00	0,87
12 800 000,00	GETLINK SE 3.50% 30/10/2025	EUR	12 982 750,00	13 283 584,00	0,30
8 100 000,00	PAPREC HOLDING SA 3.50% 01/07/2028	EUR	8 100 000,00	8 081 532,00	0,18
5 400 000,00	DERICHEBOURG SA 2.25% 15/07/2028	EUR	5 400 000,00	5 483 106,00	0,12
<b>Basic Goods</b>			<b>60 511 350,13</b>	<b>59 936 769,90</b>	<b>1,34</b>
17 619 000,00	TEREOS FINANCE GROUPE I SA 7.50% 30/10/2025	EUR	18 903 420,75	18 836 472,90	0,42
17 100 000,00	CASINO GUICHARD PERRACHON SA 5.25% 15/04/2027	EUR	17 100 000,00	17 488 683,00	0,39
16 400 000,00	CASINO GUICHARD PERRACHON SA 4.498% 07/03/2024	EUR	16 999 539,38	16 687 000,00	0,38
7 000 000,00	CASINO GUICHARD PERRACHON SA 3.58% 07/02/2025	EUR	7 410 750,00	6 820 870,00	0,15
100 000,00	CASINO GUICHARD PERRACHON SA 4.561% 25/01/2023	EUR	97 640,00	103 744,00	0,00
<b>Health</b>			<b>15 100 000,00</b>	<b>15 371 380,00</b>	<b>0,34</b>
10 700 000,00	CHROME BIDCO SASU 3.50% 31/05/2028	EUR	10 700 000,00	10 860 500,00	0,24
4 400 000,00	CHROME HOLDCO SASU 5.00% 31/05/2029	EUR	4 400 000,00	4 510 880,00	0,10
<b>GERMANY</b>			<b>353 095 691,92</b>	<b>366 249 405,74</b>	<b>8,18</b>
<b>Consumer Retail</b>			<b>106 055 780,50</b>	<b>110 822 128,00</b>	<b>2,47</b>
20 000 000,00	CT INVESTMENT GMBH 5.50% 15/04/2026	EUR	20 063 200,00	20 513 200,00	0,46
15 400 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	15 400 000,00	15 357 496,00	0,34
12 600 000,00	ZF FINANCE GMBH 3.75% 21/09/2028	EUR	12 493 404,00	13 811 616,00	0,31
9 900 000,00	SCHAEFFLER AG 3.375% 12/10/2028	EUR	9 900 000,00	10 915 542,00	0,24
10 000 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	10 000 000,00	10 677 800,00	0,24
10 000 000,00	ZF FINANCE GMBH 3.00% 21/09/2025	EUR	9 943 000,00	10 607 100,00	0,24
10 500 000,00	DOUGLAS GMBH 6.00% 08/04/2026	EUR	10 568 250,00	10 488 660,00	0,23
6 500 000,00	SCHAEFFLER AG 2.875% 26/03/2027	EUR	6 533 748,50	6 980 155,00	0,16

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 000 000,00	TUI CRUISES GMBH 6.50% 15/05/2026	EUR	6 141 560,00	6 226 680,00	0,14
3 100 000,00	ZF FINANCE GMBH 2.75% 25/05/2027	EUR	3 077 618,00	3 223 659,00	0,07
2 000 000,00	PROGROUP AG 3.00% 31/03/2026	EUR	1 935 000,00	2 020 220,00	0,04
<b>Industries</b>			<b>99 598 846,75</b>	<b>101 431 828,00</b>	<b>2,26</b>
44 600 000,00	VERTICAL MIDCO GMBH 4.375% 15/07/2027	EUR	46 210 198,75	46 625 732,00	1,04
25 500 000,00	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	25 428 648,00	26 333 850,00	0,59
8 800 000,00	NOVELIS SHEET INGOT GMBH 3.375% 15/04/2029	EUR	8 800 000,00	9 030 120,00	0,20
7 400 000,00	HAPAG-LLOYD AG 2.50% 15/04/2028	EUR	7 400 000,00	7 579 598,00	0,17
6 400 000,00	PCF GMBH 4.75% 15/04/2026	EUR	6 400 000,00	6 529 728,00	0,14
5 000 000,00	VERTICAL HOLDCO GMBH 6.625% 15/07/2028	EUR	5 360 000,00	5 332 800,00	0,12
<b>Raw materials</b>			<b>59 813 150,50</b>	<b>61 140 727,23</b>	<b>1,37</b>
37 500 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	36 946 397,00	38 041 125,00	0,85
14 683 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	14 703 935,00	14 956 837,95	0,34
8 121 000,00	THYSSENKRUPP AG 1.875% 06/03/2023	EUR	8 162 818,50	8 142 764,28	0,18
<b>Finance</b>			<b>55 882 489,17</b>	<b>60 739 545,51</b>	<b>1,36</b>
30 192 000,00	DEUTSCHE BANK AG 4.50% 01/04/2025	USD	26 050 989,17	27 482 369,51	0,61
16 000 000,00	COMMERZBANK AG 4.00% 23/03/2026	EUR	16 915 000,00	18 065 440,00	0,40
7 200 000,00	DEUTSCHE BANK AG 4.50% 19/05/2026	EUR	6 559 100,00	8 295 696,00	0,19
6 000 000,00	COMMERZBANK AG 4.00% 30/03/2027	EUR	6 357 400,00	6 896 040,00	0,16
<b>Health</b>			<b>31 745 425,00</b>	<b>32 115 177,00</b>	<b>0,72</b>
25 300 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 4.375% 15/01/2028	EUR	26 185 425,00	26 308 458,00	0,59
3 500 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 3.50% 11/02/2027	EUR	3 360 000,00	3 539 025,00	0,08
2 200 000,00	GRUENENTHAL GMBH 4.125% 15/05/2028	EUR	2 200 000,00	2 267 694,00	0,05
<b>ITALY</b>			<b>300 168 588,31</b>	<b>313 909 935,50</b>	<b>7,01</b>
<b>Industries</b>			<b>100 992 613,73</b>	<b>106 400 242,00</b>	<b>2,38</b>
48 900 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	49 777 975,00	54 181 689,00	1,21
17 100 000,00	SOFIMA HOLDING SPA 3.75% 15/01/2028	EUR	17 245 725,00	17 188 749,00	0,38
12 900 000,00	GAMMA BIDCO SPA 5.125% 15/07/2025	EUR	12 945 900,00	13 324 281,00	0,30
8 800 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	8 783 192,00	9 197 672,00	0,21
5 300 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.625% 21/10/2028	EUR	5 287 015,00	5 398 527,00	0,12
5 000 000,00	NEXI SPA 1.75% 31/10/2024	EUR	5 050 000,00	5 100 200,00	0,11
1 950 000,00	AUTOSTRADIE PER L'ITALIA SPA 1.75% 01/02/2027	EUR	1 902 806,73	2 009 124,00	0,05
<b>Telecommunication</b>			<b>96 571 921,27</b>	<b>101 342 982,10</b>	<b>2,26</b>
23 000 000,00	TELECOM ITALIA SPA 3.00% 30/09/2025	EUR	23 362 070,00	24 619 890,00	0,55
16 950 000,00	TELECOM ITALIA SPA 2.375% 12/10/2027	EUR	17 373 287,50	17 647 662,00	0,39
13 900 000,00	TELECOM ITALIA SPA 5.25% 17/03/2055	EUR	14 690 000,00	16 998 727,00	0,38
12 512 000,00	TELECOM ITALIA SPA 3.625% 25/05/2026	EUR	12 575 030,66	13 898 955,20	0,31
8 450 000,00	TELECOM ITALIA SPA 5.875% 19/05/2023	GBP	10 918 655,23	10 666 665,43	0,24
9 200 000,00	TELECOM ITALIA SPA 1.625% 18/01/2029	EUR	9 114 808,00	9 049 948,00	0,20
5 100 000,00	TELECOM ITALIA SPA 5.303% 30/05/2024	USD	4 710 119,88	4 701 854,47	0,10
2 800 000,00	TELECOM ITALIA SPA 4.00% 11/04/2024	EUR	3 101 000,00	3 021 536,00	0,07
700 000,00	TELECOM ITALIA SPA 2.75% 15/04/2025	EUR	726 950,00	737 744,00	0,02
<b>Finance</b>			<b>62 593 678,31</b>	<b>64 866 387,90</b>	<b>1,45</b>
21 910 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026	EUR	21 800 207,50	21 725 736,90	0,49
14 400 000,00	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	14 574 114,00	16 206 624,00	0,36
13 300 000,00	UNIPOL GRUPPO SPA 3.50% 29/11/2027	EUR	14 541 025,00	15 010 912,00	0,34
10 410 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	11 467 051,81	11 706 045,00	0,26
200 000,00	UNIPOL GRUPPO SPA 3.00% 18/03/2025	EUR	211 280,00	217 070,00	0,00

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>27 410 375,00</b>	<b>28 596 247,50</b>	<b>0,64</b>
8 950 000,00	GAMMA BIDCO SPA 6.25% 15/07/2025	EUR	9 080 000,00	9 442 250,00	0,21
7 550 000,00	PIAGGIO & C SPA 3.625% 30/04/2025	EUR	7 590 000,00	7 683 106,50	0,17
5 200 000,00	ATLANTIA SPA 1.875% 13/07/2027	EUR	5 083 500,00	5 390 632,00	0,12
4 200 000,00	REKEEP SPA 7.25% 01/02/2026	EUR	4 200 000,00	4 541 964,00	0,10
1 500 000,00	ATLANTIA SPA 1.625% 03/02/2025	EUR	1 456 875,00	1 538 295,00	0,04
0,00	AUTOSTRAD PER L'ITALIA SPA 2.00% 15/01/2030		0,00	0,00	0,00
<b>Computing and IT</b>			<b>12 600 000,00</b>	<b>12 704 076,00</b>	<b>0,28</b>
12 600 000,00	LIBRA GROUPCO SPA 5.00% 15/05/2027	EUR	12 600 000,00	12 704 076,00	0,28
<b>NETHERLANDS</b>			<b>297 921 327,84</b>	<b>296 768 878,61</b>	<b>6,63</b>
<b>Telecommunication</b>			<b>88 032 147,31</b>	<b>87 124 133,41</b>	<b>1,94</b>
25 400 000,00	UPC HOLDING BV 3.875% 15/06/2029	EUR	25 737 625,00	25 717 500,00	0,57
19 300 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	19 607 950,00	19 327 020,00	0,43
14 900 000,00	ZIGGO BOND CO BV 3.375% 28/02/2030	EUR	14 900 000,00	14 692 443,00	0,33
14 132 800,00	ZIGGO BV 4.25% 15/01/2027	EUR	14 934 021,40	14 647 375,25	0,33
8 600 000,00	VEON HOLDINGS BV 3.375% 25/11/2027	USD	7 241 492,40	7 290 162,49	0,16
6 219 000,00	ZIGGO BV 5.50% 15/01/2027	USD	5 611 058,51	5 449 632,67	0,12
<b>Industries</b>			<b>80 476 917,45</b>	<b>78 630 712,09</b>	<b>1,76</b>
42 380 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	44 262 300,00	43 008 919,20	0,96
18 200 000,00	ENERGIZER GAMMA ACQUISITION BV 3.50% 30/06/2029	EUR	18 215 000,00	18 161 052,00	0,41
12 200 000,00	COMPACT BIDCO BV 5.75% 01/05/2026	EUR	12 200 000,00	12 148 272,00	0,27
6 000 000,00	TRIVIUM PACKAGING FINANCE BV 5.50% 15/08/2026	USD	5 799 617,45	5 312 468,89	0,12
<b>Consumer Retail</b>			<b>68 589 013,08</b>	<b>68 070 518,11</b>	<b>1,52</b>
13 900 000,00	DUFY ONE BV 3.375% 15/04/2028	EUR	13 826 984,60	13 817 295,00	0,31
14 810 000,00	ZIGGO BV 4.875% 15/01/2030	USD	13 878 014,03	12 811 848,75	0,29
9 800 000,00	NOBEL BIDCO BV 3.125% 15/06/2028	EUR	9 800 000,00	9 802 058,00	0,22
7 000 000,00	DUFY ONE BV 2.00% 15/02/2027	EUR	7 002 741,67	6 606 040,00	0,15
5 428 000,00	DUFY ONE BV 2.50% 15/10/2024	EUR	5 418 375,28	5 406 885,08	0,12
5 000 000,00	ZF EUROPE FINANCE BV 3.00% 23/10/2029	EUR	4 137 500,00	5 228 650,00	0,12
5 800 000,00	ZIGGO BOND CO BV 6.00% 15/01/2027	USD	5 037 029,71	5 107 362,33	0,11
5 500 000,00	ZIGGO BOND CO BV 5.125% 28/02/2030	USD	5 194 617,79	4 743 938,95	0,10
4 500 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	4 293 750,00	4 546 440,00	0,10
<b>Energy</b>			<b>37 700 000,00</b>	<b>38 903 239,00</b>	<b>0,87</b>
20 300 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	EUR	20 300 000,00	20 781 313,00	0,46
17 400 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	17 400 000,00	18 121 926,00	0,41
<b>Raw materials</b>			<b>9 323 250,00</b>	<b>9 501 438,00</b>	<b>0,21</b>
9 300 000,00	OCI NV 3.125% 01/11/2024	EUR	9 323 250,00	9 501 438,00	0,21
<b>Basic Goods</b>			<b>8 300 000,00</b>	<b>8 796 838,00</b>	<b>0,20</b>
8 300 000,00	LOUIS DREYFUS CO BV 2.375% 27/11/2025	EUR	8 300 000,00	8 796 838,00	0,20
<b>Government</b>			<b>5 500 000,00</b>	<b>5 742 000,00</b>	<b>0,13</b>
5 500 000,00	OCI NV 3.625% 15/10/2025	EUR	5 500 000,00	5 742 000,00	0,13
<b>LUXEMBOURG</b>			<b>264 759 995,15</b>	<b>261 725 723,35</b>	<b>5,84</b>
<b>Telecommunication</b>			<b>117 996 258,10</b>	<b>115 822 248,00</b>	<b>2,59</b>
36 245 000,00	ALTICE FINANCING SA 7.50% 15/05/2026	USD	33 204 199,05	31 785 800,84	0,71
13 726 000,00	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	18 951 566,70	20 097 883,72	0,45
18 500 000,00	HSE FINANCE SARL 5.625% 15/10/2026	EUR	18 626 108,33	19 041 865,00	0,43
10 700 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	11 533 835,35	11 126 609,00	0,25
10 908 900,00	MILLICOM INTERNATIONAL CELLULAR SA 6.25% 25/03/2029	USD	10 591 502,48	10 059 934,38	0,22
8 300 000,00	ALTICE FRANCE HOLDING SA 4.00% 15/02/2028	EUR	8 300 000,00	7 974 142,00	0,18
9 000 000,00	ALTICE FRANCE HOLDING SA 6.00% 15/02/2028	USD	8 224 556,17	7 557 294,49	0,17

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## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 000 000,00	ALTICE FRANCE HOLDING SA 8.00% 15/05/2027	EUR	5 425 000,00	5 400 000,00	0,12
2 850 000,00	TELECOM ITALIA CAPITAL SA 6.00% 30/09/2034	USD	3 139 490,02	2 778 718,57	0,06
<b>Consumer Retail</b>			<b>64 906 770,98</b>	<b>62 599 874,06</b>	<b>1,40</b>
19 110 000,00	ALTICE FINANCING SA 3.00% 15/01/2028	EUR	18 860 587,50	18 183 547,20	0,41
20 300 000,00	ALTICE FINANCING SA 5.00% 15/01/2028	USD	18 596 614,67	16 845 448,22	0,38
10 098 000,00	CIRSA FINANCE INTERNATIONAL SARL 6.25% 20/12/2023	EUR	10 132 193,81	10 251 287,64	0,23
7 900 000,00	DANA FINANCING LUXEMBOURG SARL 3.00% 15/07/2029	EUR	7 900 000,00	8 106 743,00	0,18
5 500 000,00	CIRSA FINANCE INTERNATIONAL SARL 4.75% 22/05/2025	EUR	5 817 375,00	5 529 040,00	0,12
3 600 000,00	BK LC LUX FINCO1 SARL 5.25% 30/04/2029	EUR	3 600 000,00	3 683 808,00	0,08
<b>Industries</b>			<b>32 991 968,50</b>	<b>32 808 223,75</b>	<b>0,73</b>
12 700 000,00	KLEOPATRA HOLDINGS 2 SCA 6.50% 01/09/2026	EUR	12 605 850,00	12 372 086,00	0,27
10 700 000,00	KLEOPATRA FINCO SARL 4.25% 01/03/2026	EUR	10 758 750,00	10 743 335,00	0,24
9 200 000,00	INPOST SA 2.25% 15/07/2027	EUR	9 200 000,00	9 263 572,00	0,21
500 000,00	CANPACK SA VIA EASTERN PA LAND INVESTMENT HOLDING LLC 3.125% 01/11/2025	USD	427 368,50	429 230,75	0,01
<b>Finance</b>			<b>20 083 054,00</b>	<b>19 950 276,00</b>	<b>0,44</b>
20 600 000,00	ADLER GROUP SA 2.25% 14/01/2029	EUR	20 083 054,00	19 950 276,00	0,44
<b>Raw materials</b>			<b>15 281 943,57</b>	<b>16 856 638,54</b>	<b>0,38</b>
11 779 000,00	ARCELORMITTAL 7.00% 01/03/2041	USD	12 408 197,03	13 803 344,24	0,31
3 198 000,00	ARCELORMITTAL SA 4.55% 11/03/2026	USD	2 873 746,54	3 053 294,30	0,07
<b>Multi-Utilities</b>			<b>8 600 000,00</b>	<b>8 721 088,00</b>	<b>0,19</b>
8 600 000,00	CONTOURGLOBAL POWER HOLDINGS SA 3.125% 01/01/2028	EUR	8 600 000,00	8 721 088,00	0,19
<b>Health</b>			<b>4 900 000,00</b>	<b>4 967 375,00</b>	<b>0,11</b>
4 900 000,00	CIDRON AIDA FINCO SARL 5.00% 01/04/2028	EUR	4 900 000,00	4 967 375,00	0,11
<b>SWEDEN</b>			<b>126 305 073,63</b>	<b>128 427 594,11</b>	<b>2,87</b>
<b>Consumer Retail</b>			<b>84 730 561,84</b>	<b>86 749 739,00</b>	<b>1,94</b>
26 000 000,00	VERISURE MIDHOLDING AB 5.25% 15/02/2029	EUR	26 485 470,00	26 716 300,00	0,60
15 600 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	15 719 500,00	15 612 480,00	0,35
11 200 000,00	VERISURE HOLDING AB 3.875% 15/07/2026	EUR	11 200 000,00	11 453 008,00	0,26
9 800 000,00	VOLVO CAR AB 2.00% 24/01/2025	EUR	9 760 216,84	10 288 824,00	0,23
8 500 000,00	VOLVO CAR AB 2.125% 02/04/2024	EUR	8 765 375,00	8 874 935,00	0,20
6 700 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	6 700 000,00	7 330 872,00	0,16
6 100 000,00	DOMETIC GROUP AB 3.00% 08/05/2026	EUR	6 100 000,00	6 473 320,00	0,14
<b>Finance</b>			<b>41 574 511,79</b>	<b>41 677 855,11</b>	<b>0,93</b>
24 140 000,00	INTRUM AB 3.125% 15/07/2024	EUR	24 180 332,08	24 267 942,00	0,54
9 200 000,00	INTRUM AB 3.50% 15/07/2026	EUR	9 385 000,00	9 372 500,00	0,21
7 500 000,00	INTRUM AB 3.00% 15/09/2027	EUR	7 386 256,59	7 406 250,00	0,17
631 100,00	INTRUM AB 2.75% 15/07/2022	EUR	622 923,12	631 163,11	0,01
<b>IRELAND</b>			<b>123 749 942,19</b>	<b>122 213 022,66</b>	<b>2,73</b>
<b>Industries</b>			<b>97 513 217,19</b>	<b>96 104 223,66</b>	<b>2,15</b>
32 200 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.75% 15/07/2027	GBP	37 305 753,88	38 226 066,41	0,85
26 000 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.125% 15/08/2026	USD	23 588 640,10	22 636 804,64	0,51
16 600 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	16 600 000,00	16 569 954,00	0,37
17 595 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 5.25% 15/08/2027	USD	16 557 262,24	15 143 799,31	0,34

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## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 000 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	2 919 000,00	3 000 330,00	0,07
606 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 6.00% 15/02/2025	USD	542 560,97	527 269,30	0,01
<b>Telecommunication</b>			<b>26 236 725,00</b>	<b>26 108 799,00</b>	<b>0,58</b>
10 200 000,00	EIRCOM FINANCE DAC 3.50% 15/05/2026	EUR	10 548 725,00	10 455 000,00	0,23
9 000 000,00	EIRCOM FINANCE DAC 2.625% 15/02/2027	EUR	8 988 000,00	8 952 660,00	0,20
6 700 000,00	EIRCOM FINANCE DAC 1.75% 01/11/2024	EUR	6 700 000,00	6 701 139,00	0,15
<b>TURKEY</b>			<b>100 244 731,02</b>	<b>102 638 010,00</b>	<b>2,29</b>
<b>Finance</b>			<b>31 770 506,10</b>	<b>31 182 124,60</b>	<b>0,70</b>
12 000 000,00	TURKIYE IS BANKASI AS 5.50% 21/04/2022	USD	10 917 036,00	10 332 097,05	0,23
10 000 000,00	TC ZIRAAT BANKASI AS 5.125% 29/09/2023	USD	8 375 868,65	8 640 015,93	0,19
6 000 000,00	AKBANK TURK AS 5.00% 24/10/2022	USD	5 565 955,98	5 187 905,33	0,12
5 000 000,00	TURKIYE GARANTI BANKASI AS 5.875% 16/03/2023	USD	4 338 334,24	4 413 228,26	0,10
3 000 000,00	TURKIYE GARANTI BANKASI AS 5.25% 13/09/2022	USD	2 573 311,23	2 608 878,03	0,06
<b>Consumer Retail</b>			<b>29 466 317,90</b>	<b>30 403 844,12</b>	<b>0,68</b>
16 000 000,00	TURKIYE SISE VE CAM FABRIKALARI AS 6.95% 14/03/2026	USD	13 965 970,83	15 002 404,19	0,33
7 000 000,00	ARCELIK AS 5.00% 03/04/2023	USD	6 321 660,37	6 121 381,55	0,14
5 300 000,00	ARCELIK AS 3.00% 27/05/2026	EUR	5 300 000,00	5 366 568,00	0,12
4 376 000,00	MERSIN ULUSLARARASI LIMAN ISLETMECILIGI AS 5.375% 15/11/2024	USD	3 878 686,70	3 913 490,38	0,09
<b>Industries</b>			<b>23 378 608,26</b>	<b>24 328 447,28</b>	<b>0,54</b>
21 000 000,00	KOC HOLDING AS 6.50% 11/03/2025	USD	18 479 837,04	19 096 372,98	0,42
6 000 000,00	KOC HOLDING AS 5.25% 15/03/2023	USD	4 898 771,22	5 232 074,30	0,12
<b>Energy</b>			<b>7 945 119,42</b>	<b>8 467 657,47</b>	<b>0,19</b>
10 000 000,00	TUPRAS TURKIYE PETROL RAFINERILERI AS 4.50% 18/10/2024	USD	7 945 119,42	8 467 657,47	0,19
<b>Telecommunication</b>			<b>5 885 779,15</b>	<b>6 424 754,37</b>	<b>0,14</b>
4 000 000,00	TURK TELEKOMUNIKASYON AS 6.875% 28/02/2025	USD	3 495 464,29	3 728 879,16	0,08
3 000 000,00	TURKCELL ILETISIM HIZMETLERI AS 5.80% 11/04/2028	USD	2 390 314,86	2 695 875,21	0,06
<b>Government</b>			<b>1 798 400,19</b>	<b>1 831 182,16</b>	<b>0,04</b>
2 000 000,00	EXPORT CREDIT BANK OF TURKEY 8.25% 24/01/2024	USD	1 798 400,19	1 831 182,16	0,04
<b>UNITED STATES</b>			<b>96 652 303,04</b>	<b>98 679 843,13</b>	<b>2,20</b>
<b>Consumer Retail</b>			<b>58 815 888,46</b>	<b>60 670 864,72</b>	<b>1,35</b>
14 300 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP/ATLAS LUXCO 4 SARL 4.875% 01/06/2028	GBP	16 569 180,45	16 528 571,77	0,37
14 800 000,00	FORD MOTOR CO LLC 8.50% 21/04/2023	USD	13 393 583,01	13 927 018,95	0,31
11 100 000,00	WMG ACQUISITION CORP 2.75% 15/07/2028	EUR	11 100 000,00	11 367 510,00	0,25
9 200 000,00	FORD MOTOR CREDIT CO LLC 2.33% 25/11/2025	EUR	9 200 000,00	9 509 856,00	0,21
9 200 000,00	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	8 553 125,00	9 337 908,00	0,21
<b>Industries</b>			<b>14 002 764,58</b>	<b>13 796 100,41</b>	<b>0,31</b>
6 251 000,00	CROWN AMERICAS LLC VIA CROWN AMERICAS CAPITAL CORP V 4.25% 30/09/2026	USD	5 902 764,58	5 659 052,41	0,13
5 000 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 2.00% 01/09/2028	EUR	5 000 000,00	5 016 650,00	0,11
3 100 000,00	SILGAN HOLDINGS INC 2.25% 01/06/2028	EUR	3 100 000,00	3 120 398,00	0,07
<b>Computing and IT</b>			<b>13 200 000,00</b>	<b>13 539 690,00</b>	<b>0,30</b>
10 200 000,00	IQVIA INC 2.875% 15/06/2028	EUR	10 200 000,00	10 518 240,00	0,23
3 000 000,00	IQVIA INC 2.25% 15/01/2028	EUR	3 000 000,00	3 021 450,00	0,07

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## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>10 633 650,00</b>	<b>10 673 188,00</b>	<b>0,24</b>
9 100 000,00	IQVIA INC 2.25% 15/03/2029	EUR	9 100 000,00	9 092 083,00	0,20
1 500 000,00	AVANTOR FUNDING INC 3.875% 15/07/2028	EUR	1 533 650,00	1 581 105,00	0,04
<b>FINLAND</b>			<b>88 849 618,76</b>	<b>96 100 115,68</b>	<b>2,14</b>
<b>Telecommunication</b>			<b>59 984 700,09</b>	<b>66 593 808,00</b>	<b>1,48</b>
25 000 000,00	NOKIA OYJ 4.375% 12/06/2027	USD	21 973 762,37	23 271 765,11	0,52
18 280 000,00	NOKIA OYJ 6.625% 15/05/2039	USD	16 020 217,72	19 961 706,89	0,45
13 800 000,00	NOKIA OYJ 2.00% 11/03/2026	EUR	13 981 750,00	14 572 524,00	0,32
5 800 000,00	NOKIA OYJ 3.125% 15/05/2028	EUR	5 816 648,00	6 449 542,00	0,14
2 200 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	2 192 322,00	2 338 270,00	0,05
<b>Raw materials</b>			<b>28 864 918,67</b>	<b>29 506 307,68</b>	<b>0,66</b>
15 540 000,00	SPA HOLDINGS 3 OY 3.625% 04/02/2028	EUR	15 649 000,00	15 656 550,00	0,35
10 000 000,00	SPA HOLDINGS 3 OY 4.875% 04/02/2028	USD	8 376 610,00	8 513 698,43	0,19
4 700 000,00	STORA ENSO OYJ 7.25% 15/04/2036	USD	4 839 308,67	5 336 059,25	0,12
<b>SPAIN</b>			<b>94 952 195,00</b>	<b>95 902 487,00</b>	<b>2,14</b>
<b>Consumer Retail</b>			<b>33 488 000,00</b>	<b>34 385 158,00</b>	<b>0,77</b>
20 500 000,00	EL CORTE INGLES SA 3.625% 15/03/2024	EUR	20 500 000,00	21 303 805,00	0,48
7 900 000,00	EL CORTE INGLES SA 3.00% 15/03/2024	EUR	7 900 500,00	8 007 203,00	0,18
5 000 000,00	GESTAMP AUTOMOCION SA 3.25% 30/04/2026	EUR	5 087 500,00	5 074 150,00	0,11
<b>Industries</b>			<b>21 757 275,00</b>	<b>21 874 992,00</b>	<b>0,49</b>
21 800 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	EUR	21 757 275,00	21 874 992,00	0,49
<b>Health</b>			<b>14 375 404,00</b>	<b>14 247 660,00</b>	<b>0,32</b>
14 000 000,00	GRIFOLS SA 2.25% 15/11/2027	EUR	14 375 404,00	14 247 660,00	0,32
<b>Finance</b>			<b>13 006 880,00</b>	<b>13 170 037,00</b>	<b>0,29</b>
11 300 000,00	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	13 006 880,00	13 170 037,00	0,29
<b>Telecommunication</b>			<b>12 324 636,00</b>	<b>12 224 640,00</b>	<b>0,27</b>
12 000 000,00	LORCA TELECOM BONDCO SA 4.00% 18/09/2027	EUR	12 324 636,00	12 224 640,00	0,27
<b>AUSTRIA</b>			<b>57 725 898,00</b>	<b>57 697 204,17</b>	<b>1,29</b>
<b>Computing and IT</b>			<b>53 925 898,00</b>	<b>53 894 392,17</b>	<b>1,20</b>
50 307 000,00	AMS AG 6.00% 31/07/2025	EUR	53 925 898,00	53 894 392,17	1,20
<b>Raw materials</b>			<b>3 800 000,00</b>	<b>3 802 812,00</b>	<b>0,09</b>
3 800 000,00	SAPPI PAPIER HOLDING GMBH 3.625% 15/03/2028	EUR	3 800 000,00	3 802 812,00	0,09
<b>BELGIUM</b>			<b>18 900 000,00</b>	<b>18 894 519,00</b>	<b>0,42</b>
<b>Basic Goods</b>			<b>18 900 000,00</b>	<b>18 894 519,00</b>	<b>0,42</b>
18 900 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	18 900 000,00	18 894 519,00	0,42
<b>DENMARK</b>			<b>18 126 704,63</b>	<b>18 135 768,10</b>	<b>0,40</b>
<b>Telecommunication</b>			<b>18 126 704,63</b>	<b>18 135 768,10</b>	<b>0,40</b>
8 467 000,00	TDC A/S 6.875% 23/02/2023	GBP	10 621 129,46	10 689 703,10	0,24
7 318 000,00	DKT FINANCE APS 7.00% 17/06/2023	EUR	7 505 575,17	7 446 065,00	0,16
<b>NORWAY</b>			<b>12 162 250,00</b>	<b>12 414 960,00</b>	<b>0,28</b>
<b>Telecommunication</b>			<b>12 162 250,00</b>	<b>12 414 960,00</b>	<b>0,28</b>
12 000 000,00	ADEVINTA ASA 3.00% 15/11/2027	EUR	12 162 250,00	12 414 960,00	0,28

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>JAPAN</b>			<b>9 237 250,00</b>	<b>8 860 656,00</b>	<b>0,20</b>
<b>Telecommunication</b>			<b>9 237 250,00</b>	<b>8 860 656,00</b>	<b>0,20</b>
8 400 000,00	SOFTBANK GROUP CORP 4.00% 19/09/2029	EUR	9 237 250,00	8 860 656,00	0,20
<b>POLAND</b>			<b>5 600 000,00</b>	<b>5 726 392,00</b>	<b>0,13</b>
<b>Supranational</b>			<b>5 600 000,00</b>	<b>5 726 392,00</b>	<b>0,13</b>
5 600 000,00	CANPACK SA VIA EASTERN PA LAND INVESTMENT HOLDING LLC 2.375% 01/11/2027	EUR	5 600 000,00	5 726 392,00	0,13
<b>PORTUGAL</b>			<b>2 287 835,14</b>	<b>1 909 000,00</b>	<b>0,04</b>
<b>Industries</b>			<b>2 287 835,14</b>	<b>1 909 000,00</b>	<b>0,04</b>
2 300 000,00	TAP-TRANSPORTES AEREOS PORTUGUESES SGPS SA 5.625% 02/12/2024	EUR	2 287 835,14	1 909 000,00	0,04
<b>Floating Rate Notes</b>			<b>1 023 540 698,45</b>	<b>1 063 052 224,83</b>	<b>23,74</b>
<b>ITALY</b>			<b>335 674 745,35</b>	<b>349 874 626,80</b>	<b>7,81</b>
<b>Finance</b>			<b>302 698 107,15</b>	<b>315 697 584,80</b>	<b>7,05</b>
33 600 000,00	INTESA SANPAOLO VITA SPA FRN 31/12/2049	EUR	35 020 670,17	36 960 000,00	0,83
24 800 000,00	BANCO BPM SPA FRN 14/01/2031	EUR	24 683 440,00	25 327 000,00	0,57
23 510 000,00	BANCO BPM SPA FRN 01/10/2029	EUR	23 101 754,25	24 946 225,90	0,56
20 408 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	21 973 989,40	22 966 142,80	0,51
20 405 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	21 981 385,00	22 466 109,05	0,50
18 500 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	20 180 100,00	20 352 775,00	0,45
17 200 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	17 200 000,00	18 816 112,00	0,42
19 000 000,00	UNICREDIT SPA FRN 19/06/2032	USD	16 498 179,29	17 731 562,12	0,40
18 000 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	17 894 700,00	17 550 000,00	0,39
16 000 000,00	BANCO BPM SPA FRN 14/09/2030	EUR	16 000 000,00	17 506 080,00	0,39
11 800 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 04/03/2029	EUR	12 895 900,00	13 247 624,00	0,30
11 600 000,00	UNICREDIT SPA FRN 29/12/2049	EUR	12 535 921,42	11 730 848,00	0,26
10 000 000,00	UNICREDIT SPA FRN 20/02/2029	EUR	10 120 000,00	10 905 400,00	0,24
10 000 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	10 500 000,00	10 604 400,00	0,24
10 000 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	8 885 975,00	10 078 400,00	0,22
7 543 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	6 965 080,91	7 716 187,28	0,17
6 000 000,00	INTESA SANPAOLO SPA FRN 29/12/2049	EUR	7 356 210,00	7 348 140,00	0,16
5 000 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	5 661 680,00	5 706 250,00	0,13
5 000 000,00	SOCIETA CATTOLICA DI ASSICURAZIONE SPA FRN 14/12/2047	EUR	5 343 750,00	5 634 850,00	0,13
4 500 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 12/07/2029	EUR	4 872 525,78	4 906 980,00	0,11
2 650 000,00	ASSICURAZIONI GENERALI SPA FRN 29/12/2049	GBP	3 026 845,93	3 196 498,65	0,07
<b>Multi-Utilities</b>			<b>10 753 688,20</b>	<b>11 407 044,00</b>	<b>0,25</b>
10 300 000,00	ENEL SPA FRN 24/11/2081	EUR	10 753 688,20	11 407 044,00	0,25
<b>Consumer Retail</b>			<b>10 722 950,00</b>	<b>10 715 408,00</b>	<b>0,24</b>
10 700 000,00	SISAL PAY SPA FRN 17/12/2026	EUR	10 722 950,00	10 715 408,00	0,24
<b>Energy</b>			<b>8 800 000,00</b>	<b>9 350 000,00</b>	<b>0,21</b>
8 800 000,00	ENI SPA FRN 31/12/2099	EUR	8 800 000,00	9 350 000,00	0,21
<b>Health</b>			<b>2 700 000,00</b>	<b>2 704 590,00</b>	<b>0,06</b>
2 700 000,00	DIOCLE SPA FRN 30/06/2026	EUR	2 700 000,00	2 704 590,00	0,06
<b>NETHERLANDS</b>			<b>203 163 841,14</b>	<b>210 885 403,47</b>	<b>4,71</b>
<b>Telecommunication</b>			<b>125 942 080,26</b>	<b>128 776 820,95</b>	<b>2,88</b>
27 800 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	28 708 900,00	29 919 472,00	0,67
22 100 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	22 209 253,60	22 680 125,00	0,51
22 300 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	22 190 857,00	22 634 500,00	0,50
16 900 000,00	TELEFONICA EUROPE BV FRN 31/03/2049	EUR	18 374 289,46	18 801 250,00	0,42

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
13 400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	13 400 000,00	13 098 500,00	0,29
11 700 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	11 854 000,00	12 088 089,00	0,27
5 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	5 164 000,00	5 425 000,00	0,12
4 200 000,00	KONINKLIJKE KPN NV FRN 28/03/2073	USD	3 757 370,20	3 823 134,95	0,09
300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	283 410,00	306 750,00	0,01
<b>Energy</b>			<b>58 171 123,15</b>	<b>61 795 733,52</b>	<b>1,38</b>
35 938 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	37 164 248,15	39 245 733,52	0,88
20 500 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	21 006 875,00	22 550 000,00	0,50
<b>Multi-Utilities</b>			<b>14 874 619,73</b>	<b>15 780 041,00</b>	<b>0,35</b>
9 100 000,00	NATURGY FINANCE BV FRN 29/12/2049	EUR	8 974 619,73	9 657 375,00	0,21
5 900 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	5 900 000,00	6 122 666,00	0,14
<b>Raw materials</b>			<b>4 176 018,00</b>	<b>4 532 808,00</b>	<b>0,10</b>
4 200 000,00	ELM BV FOR FIRMENICH INTERNATIONAL SA FRN 31/12/2099	EUR	4 176 018,00	4 532 808,00	0,10
<b>FRANCE</b>			<b>146 537 332,10</b>	<b>150 389 997,71</b>	<b>3,36</b>
<b>Multi-Utilities</b>			<b>91 403 466,72</b>	<b>94 110 912,38</b>	<b>2,10</b>
19 600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	19 396 160,00	20 482 000,00	0,46
19 600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	19 459 468,00	20 216 224,00	0,45
12 800 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	12 699 392,00	12 876 032,00	0,29
9 600 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	9 448 648,00	9 649 824,00	0,22
8 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	8 519 700,00	8 564 960,00	0,19
6 000 000,00	ELECTRICITE DE FRANCE SA FRN 22/07/2049	GBP	7 543 950,96	7 936 362,58	0,18
5 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	5 025 074,14	5 168 750,00	0,11
4 000 000,00	ELECTRICITE DE FRANCE SA FRN 22/01/2049	EUR	4 584 800,00	4 494 000,00	0,10
3 000 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	EUR	3 356 250,00	3 367 500,00	0,07
1 490 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	USD	1 370 023,62	1 355 259,80	0,03
<b>Raw materials</b>			<b>19 327 100,00</b>	<b>18 808 375,00</b>	<b>0,42</b>
16 700 000,00	SOLVAY FINANCE SA FRN 29/12/2049	EUR	19 327 100,00	18 808 375,00	0,42
<b>Government</b>			<b>15 203 546,55</b>	<b>17 042 055,34</b>	<b>0,38</b>
13 100 000,00	ELECTRICITE DE FRANCE SA FRN 29/12/2049	GBP	15 203 546,55	17 042 055,34	0,38
<b>Finance</b>			<b>14 964 468,83</b>	<b>14 968 654,99</b>	<b>0,34</b>
10 000 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	9 636 947,83	9 453 153,23	0,21
3 800 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	3 147 521,00	3 330 501,76	0,08
2 000 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	EUR	2 180 000,00	2 185 000,00	0,05
<b>Consumer Retail</b>			<b>5 638 750,00</b>	<b>5 460 000,00</b>	<b>0,12</b>
5 200 000,00	ACCOR SA FRN 31/12/2099	EUR	5 638 750,00	5 460 000,00	0,12
<b>GERMANY</b>			<b>89 294 975,41</b>	<b>96 021 487,26</b>	<b>2,14</b>
<b>Finance</b>			<b>64 732 686,21</b>	<b>70 704 328,06</b>	<b>1,58</b>
23 200 000,00	DEUTSCHE BANK AG FRN 19/05/2031	EUR	23 082 608,00	27 463 232,00	0,61
16 600 000,00	COMMERZBANK AG FRN 31/12/2099	EUR	16 600 000,00	16 828 250,00	0,38
15 561 000,00	DEUTSCHE BANK AG FRN 24/05/2028	USD	13 082 788,21	13 608 356,06	0,31
7 000 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	6 966 890,00	7 758 940,00	0,17
5 000 000,00	ALLIANZ SE FRN 31/12/2099	EUR	5 000 400,00	5 045 550,00	0,11
<b>Computing and IT</b>			<b>12 659 350,00</b>	<b>13 251 144,00</b>	<b>0,29</b>
8 800 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	9 259 350,00	9 679 648,00	0,21
3 400 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	3 400 000,00	3 571 496,00	0,08
<b>Raw materials</b>			<b>11 902 939,20</b>	<b>12 066 015,20</b>	<b>0,27</b>
11 302 000,00	LANXESS AG FRN 06/12/2076	EUR	11 902 939,20	12 066 015,20	0,27

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED KINGDOM</b>			<b>82 012 627,13</b>	<b>82 490 451,56</b>	<b>1,84</b>
<b>Telecommunication</b>			<b>66 827 640,90</b>	<b>66 272 343,45</b>	<b>1,48</b>
26 500 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	29 959 509,50	29 779 110,00	0,67
17 000 000,00	VODAFONE GROUP PLC FRN 03/10/2078	USD	16 552 474,79	15 843 149,20	0,35
13 750 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	14 493 997,12	14 320 625,00	0,32
5 000 000,00	VODAFONE GROUP PLC FRN 03/10/2078	GBP	5 821 659,49	6 329 459,25	0,14
<b>Finance</b>			<b>12 184 986,23</b>	<b>13 113 108,11</b>	<b>0,29</b>
7 800 000,00	LLOYDS BANKING GROUP PLC FRN 31/12/2049	EUR	8 540 458,58	8 609 250,00	0,19
3 900 000,00	STANDARD CHARTERED PLC FRN 29/07/2049	USD	3 644 527,65	4 503 858,11	0,10
<b>Government</b>			<b>3 000 000,00</b>	<b>3 105 000,00</b>	<b>0,07</b>
3 000 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	3 000 000,00	3 105 000,00	0,07
<b>PORTUGAL</b>			<b>69 253 750,00</b>	<b>71 787 088,00</b>	<b>1,60</b>
<b>Finance</b>			<b>46 480 250,00</b>	<b>48 247 840,00</b>	<b>1,08</b>
22 000 000,00	CAIXA GERAL DE DEPOSITOS SA FRN 28/06/2028	EUR	22 755 750,00	24 112 880,00	0,54
17 200 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	17 320 000,00	17 415 000,00	0,39
6 500 000,00	BANCO COMERCIAL PORTUGUES SA FRN 07/12/2027	EUR	6 404 500,00	6 719 960,00	0,15
<b>Multi-Utilities</b>			<b>22 773 500,00</b>	<b>23 539 248,00</b>	<b>0,52</b>
21 600 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	22 773 500,00	23 539 248,00	0,52
<b>SPAIN</b>			<b>59 243 742,62</b>	<b>62 128 377,43</b>	<b>1,39</b>
<b>Finance</b>			<b>59 243 742,62</b>	<b>62 128 377,43</b>	<b>1,39</b>
18 200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	20 003 390,00	20 816 250,00	0,46
16 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	USD	14 591 515,78	14 556 363,43	0,33
11 000 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	11 142 500,00	11 632 500,00	0,26
9 300 000,00	BANCO DE SABADELL SA FRN 12/12/2028	EUR	9 336 600,00	10 183 314,00	0,23
5 000 000,00	BANCO DE SABADELL SA FRN 17/01/2030	EUR	4 169 736,84	4 939 950,00	0,11
<b>LUXEMBOURG</b>			<b>16 167 315,17</b>	<b>16 810 147,50</b>	<b>0,38</b>
<b>Industries</b>			<b>13 167 315,17</b>	<b>13 866 787,50</b>	<b>0,31</b>
13 250 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	13 167 315,17	13 866 787,50	0,31
<b>Consumer Retail</b>			<b>3 000 000,00</b>	<b>2 943 360,00</b>	<b>0,07</b>
3 000 000,00	CIRSA FINANCE INTERNATIONAL SARL FRN 30/09/2025	EUR	3 000 000,00	2 943 360,00	0,07
<b>BELGIUM</b>			<b>13 166 704,00</b>	<b>13 638 302,00</b>	<b>0,31</b>
<b>Raw materials</b>			<b>13 166 704,00</b>	<b>13 638 302,00</b>	<b>0,31</b>
7 900 000,00	SOLVAY SA FRN 31/12/2099	EUR	7 850 704,00	8 155 802,00	0,18
5 100 000,00	SOLVAY SA FRN 31/12/2099	EUR	5 316 000,00	5 482 500,00	0,13
<b>SWEDEN</b>			<b>4 514 750,00</b>	<b>4 538 402,00</b>	<b>0,10</b>
<b>Finance</b>			<b>2 900 000,00</b>	<b>2 907 250,00</b>	<b>0,06</b>
2 900 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	2 900 000,00	2 907 250,00	0,06
<b>Consumer Retail</b>			<b>1 614 750,00</b>	<b>1 631 152,00</b>	<b>0,04</b>
1 600 000,00	VERISURE HOLDING AB FRN 15/04/2025	EUR	1 614 750,00	1 631 152,00	0,04
<b>IRELAND</b>			<b>4 510 915,53</b>	<b>4 487 941,10</b>	<b>0,10</b>
<b>Finance</b>			<b>4 510 915,53</b>	<b>4 487 941,10</b>	<b>0,10</b>
5 200 000,00	BANK OF IRELAND GROUP PLC FRN 19/09/2027	USD	4 510 915,53	4 487 941,10	0,10

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>321 221 246,58</b>	<b>322 991 978,71</b>	<b>7,21</b>
<b>Ordinary Bonds</b>			<b>245 420 768,98</b>	<b>246 234 977,05</b>	<b>5,50</b>
<b>IRELAND</b>			<b>69 003 842,61</b>	<b>70 132 545,66</b>	<b>1,57</b>
<b>Consumer Retail</b>			<b>31 722 824,46</b>	<b>32 825 099,89</b>	<b>0,74</b>
27 719 000,00	VIRGIN MEDIA VENDOR FINANCING NOTES III DAC 4.875% 15/07/2028	GBP	31 722 824,46	32 825 099,89	0,74
<b>Telecommunication</b>			<b>29 353 380,30</b>	<b>29 572 947,57</b>	<b>0,66</b>
20 000 000,00	C&W SENIOR FINANCING DAC 7.50% 15/10/2026	USD	17 359 600,00	17 711 096,66	0,40
13 200 000,00	C&W SENIOR FINANCING DAC 6.875% 15/09/2027	USD	11 993 780,30	11 861 850,91	0,26
<b>Industries</b>			<b>7 927 637,85</b>	<b>7 734 498,20</b>	<b>0,17</b>
4 800 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 5.25% 30/04/2025	USD	4 445 064,00	4 254 994,08	0,09
2 100 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 4.00% 01/09/2029	USD	1 730 103,90	1 757 454,22	0,04
2 000 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 5.25% 15/08/2027	USD	1 752 469,95	1 722 049,90	0,04
<b>UNITED STATES</b>			<b>47 479 973,28</b>	<b>48 191 244,05</b>	<b>1,08</b>
<b>Consumer Retail</b>			<b>36 626 817,36</b>	<b>37 660 630,53</b>	<b>0,84</b>
12 428 000,00	ZF NORTH AMERICA CAPITAL INC 4.75% 29/04/2025	USD	10 680 397,15	11 318 183,08	0,25
9 500 000,00	TENNECO INC 5.125% 15/04/2029	USD	7 867 824,00	8 240 859,37	0,19
9 700 000,00	LEVI STRAUSS & CO 3.50% 01/03/2031	USD	8 064 182,30	8 152 118,38	0,18
8 000 000,00	OWENS-BROCKWAY GLASS CONTAINER INC 6.625% 13/05/2027	USD	7 409 120,00	7 342 335,49	0,16
2 000 000,00	SILGAN HOLDINGS INC 4.125% 01/02/2028	USD	1 843 872,31	1 750 028,64	0,04
900 000,00	TENNECO INC 7.875% 15/01/2029	USD	761 421,60	857 105,57	0,02
<b>Finance</b>			<b>10 853 155,92</b>	<b>10 530 613,52</b>	<b>0,24</b>
8 720 000,00	DRESDNER FUNDING TRUST I 8.151% 30/06/2031	USD	10 853 155,92	10 530 613,52	0,24
<b>NETHERLANDS</b>			<b>27 706 169,12</b>	<b>26 951 410,30</b>	<b>0,60</b>
<b>Telecommunication</b>			<b>27 706 169,12</b>	<b>26 951 410,30</b>	<b>0,60</b>
30 485 000,00	UPC HOLDING BV 5.50% 15/01/2028	USD	27 706 169,12	26 951 410,30	0,60
<b>LUXEMBOURG</b>			<b>25 982 546,03</b>	<b>25 155 188,68</b>	<b>0,56</b>
<b>Telecommunication</b>			<b>25 982 546,03</b>	<b>25 155 188,68</b>	<b>0,56</b>
14 000 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 5.50% 01/03/2028	USD	13 698 977,21	12 407 684,18	0,28
8 120 000,00	TELECOM ITALIA CAPITAL SA 7.721% 04/06/2038	USD	8 767 626,72	9 344 123,52	0,21
3 123 000,00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	3 515 942,10	3 403 380,98	0,07
<b>ITALY</b>			<b>22 551 352,14</b>	<b>23 409 408,52</b>	<b>0,52</b>
<b>Finance</b>			<b>22 551 352,14</b>	<b>23 409 408,52</b>	<b>0,52</b>
24 703 000,00	INTESA SANPAOLO SPA 5.71% 15/01/2026	USD	22 551 352,14	23 409 408,52	0,52
<b>TURKEY</b>			<b>17 241 420,87</b>	<b>17 573 311,09</b>	<b>0,39</b>
<b>Finance</b>			<b>8 804 902,88</b>	<b>8 906 058,47</b>	<b>0,20</b>
10 000 000,00	AKBANK T.A.S. 6.80% 06/02/2026	USD	8 804 902,88	8 906 058,47	0,20
<b>Government</b>			<b>8 436 517,99</b>	<b>8 667 252,62</b>	<b>0,19</b>
10 000 000,00	TURK IHRACAT KR BK 5.375% 24/10/2023	USD	8 436 517,99	8 667 252,62	0,19

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

## Eurizon Fund - Bond High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>13 090 564,50</b>	<b>11 828 108,39</b>	<b>0,26</b>
<b>Telecommunication</b>			<b>13 090 564,50</b>	<b>11 828 108,39</b>	<b>0,26</b>
13 697 000,00	DKT FINANCE APS 9.375% 17/06/2023	USD	13 090 564,50	11 828 108,39	0,26
<b>FRANCE</b>			<b>10 420 585,23</b>	<b>10 098 957,78</b>	<b>0,23</b>
<b>Telecommunication</b>			<b>10 420 585,23</b>	<b>10 098 957,78</b>	<b>0,23</b>
11 000 000,00	ALTICE FRANCE SA 8.125% 01/02/2027	USD	10 420 585,23	10 098 957,78	0,23
<b>UNITED KINGDOM</b>			<b>7 652 088,00</b>	<b>8 330 858,48</b>	<b>0,19</b>
<b>Consumer Retail</b>			<b>7 652 088,00</b>	<b>8 330 858,48</b>	<b>0,19</b>
9 000 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 7.75% 15/10/2025	USD	7 652 088,00	8 330 858,48	0,19
<b>MEXICO</b>			<b>4 292 227,20</b>	<b>4 563 944,10</b>	<b>0,10</b>
<b>Industries</b>			<b>4 292 227,20</b>	<b>4 563 944,10</b>	<b>0,10</b>
4 800 000,00	CEMEX SAB DE CV 7.375% 05/06/2027	USD	4 292 227,20	4 563 944,10	0,10
<b>Floating Rate Notes</b>			<b>75 800 477,60</b>	<b>76 757 001,66</b>	<b>1,71</b>
<b>ITALY</b>			<b>38 988 975,29</b>	<b>39 911 813,01</b>	<b>0,89</b>
<b>Finance</b>			<b>30 088 975,29</b>	<b>31 015 996,01</b>	<b>0,69</b>
23 000 000,00	UNICREDIT SPA FRN 02/04/2034	USD	22 621 316,49	23 286 639,88	0,52
8 400 000,00	UNICREDIT SPA FRN 30/06/2035	USD	7 467 658,80	7 729 356,13	0,17
<b>Government</b>			<b>8 900 000,00</b>	<b>8 895 817,00</b>	<b>0,20</b>
8 900 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	8 900 000,00	8 895 817,00	0,20
<b>UNITED KINGDOM</b>			<b>29 701 032,13</b>	<b>29 319 758,55</b>	<b>0,65</b>
<b>Telecommunication</b>			<b>29 701 032,13</b>	<b>29 319 758,55</b>	<b>0,65</b>
22 600 000,00	VODAFONE GROUP PLC FRN 04/04/2079	USD	23 657 748,13	23 077 182,19	0,52
4 500 000,00	VODAFONE GROUP PLC FRN 04/06/2081	USD	3 674 970,00	3 783 238,69	0,08
2 900 000,00	VODAFONE GROUP PLC FRN 04/06/2081	USD	2 368 314,00	2 459 337,67	0,05
<b>FRANCE</b>			<b>6 265 609,60</b>	<b>6 615 193,60</b>	<b>0,15</b>
<b>Finance</b>			<b>6 265 609,60</b>	<b>6 615 193,60</b>	<b>0,15</b>
7 400 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	6 265 609,60	6 615 193,60	0,15
<b>GERMANY</b>			<b>844 860,58</b>	<b>910 236,50</b>	<b>0,02</b>
<b>Finance</b>			<b>844 860,58</b>	<b>910 236,50</b>	<b>0,02</b>
1 000 000,00	DEUTSCHE BANK AG FRN 01/12/2032	USD	844 860,58	910 236,50	0,02
<b>INVESTMENT FUNDS</b>			<b>169 699 650,52</b>	<b>175 537 803,15</b>	<b>3,92</b>
<b>UCI Units</b>			<b>169 699 650,52</b>	<b>175 537 803,15</b>	<b>3,92</b>
<b>LUXEMBOURG</b>			<b>169 699 650,52</b>	<b>175 537 803,15</b>	<b>3,92</b>
<b>Finance</b>			<b>169 699 650,52</b>	<b>175 537 803,15</b>	<b>3,92</b>
1 168 017,00	EURIZON FUND - MONEY MARKET -Z-	EUR	115 602 916,64	115 563 602,47	2,58
57 692,41	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	30 221 820,89	34 696 789,89	0,77
127 154,17	EURIZON FUND - BOND EURO HIGH YIELD -Z-	EUR	13 026 740,30	14 242 538,47	0,32
68 785,15	EURIZON FUND - MONEY MARKET -Z2-	USD	5 848 172,74	5 889 569,82	0,13
49 761,15	EURIZON FUND - ABSOLUTE HIGH YIELD -Z-	EUR	4 999 999,95	5 145 302,50	0,12
<b>Total Portfolio</b>			<b>4 340 754 462,83</b>	<b>4 443 023 234,47</b>	<b>99,20</b>

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

## Eurizon Fund - Bond High Yield

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(1 037 340,00)</b>	<b>175 544 370,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 037 340,00)</b>	<b>175 544 370,00</b>
100 000	(1 017)	Sale	EURO BUND	08/09/2021	EUR	(1 037 340,00)	175 544 370,00

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



## Eurizon Fund - Bond High Yield

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(17 265 199,89)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>832 339,46</b>
15/07/2021	32 248 507,74	USD	26 448 486,82	EUR	737 326,73
24/09/2021	104 753 163,14	EUR	90 000 000,00	GBP	72 128,40
15/07/2021	618 264,38	USD	507 067,10	EUR	14 135,94
07/07/2021	6 000 000,00	GBP	6 981 334,82	EUR	7 388,41
15/07/2021	54 174,30	USD	44 430,84	EUR	1 238,64
15/07/2021	5 449,59	USD	4 474,43	EUR	119,63
15/07/2021	358,09	USD	300,16	EUR	1,71
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(18 097 539,35)</b>
10/09/2021	164 023 778,86	EUR	200 000 000,00	USD	(4 385 844,61)
20/08/2021	164 511 727,55	EUR	200 000 000,00	USD	(3 969 104,92)
15/07/2021	192 851 850,96	EUR	233 000 000,00	USD	(3 569 472,07)
10/09/2021	68 069 868,21	EUR	83 000 000,00	USD	(1 820 125,53)
15/07/2021	115 844 353,35	EUR	101 000 000,00	GBP	(1 782 319,68)
20/08/2021	57 579 104,64	EUR	70 000 000,00	USD	(1 389 186,72)
20/08/2021	112 424 820,25	EUR	97 000 000,00	GBP	(471 025,99)
24/09/2021	134 260 176,08	EUR	160 000 000,00	USD	(427 827,87)
10/09/2021	4 915 285,06	EUR	6 000 000,00	USD	(137 003,64)
10/09/2021	37 105 923,50	EUR	32 000 000,00	GBP	(123 790,36)
20/08/2021	2 899 094,58	EUR	2 500 000,00	GBP	(10 592,18)
10/09/2021	6 973 041,18	EUR	6 000 000,00	GBP	(7 530,17)
15/07/2021	114 589,02	EUR	139 562,55	USD	(3 063,60)
10/09/2021	2 326 376,69	EUR	2 000 000,00	GBP	(480,43)
15/07/2021	3 671 212,81	HUF	10 616,21	EUR	(161,41)
15/07/2021	128 737,05	HUF	371,70	EUR	(5,09)
15/07/2021	190,11	EUR	231,54	USD	(5,08)

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

## Eurizon Fund - Bond Emerging Markets

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	2 232 334 576,67	
Banks	(Note 3)	11 321 699,21	
Other banks and broker accounts	(Notes 2, 3, 9)	31 060 031,32	
Option contracts	(Notes 2, 9)	881 221,25	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 476 557,47	
Interest receivable on swap contracts	(Notes 2, 9)	150 087,36	
Other interest receivable		27 481 075,97	
Receivable on investments sold		8 491 657,99	
Receivable on subscriptions		2 202 162,80	
Other assets	(Note 11)	2 966,26	
<b>Total assets</b>		<b>2 315 402 036,30</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(820 419,97)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(35 006 197,92)	
Unrealised loss on future contracts	(Notes 2, 9)	(732 519,76)	
Unrealised loss on swap contracts	(Notes 2, 9)	(157 007,41)	
Interest payable on swap contracts	(Notes 2, 9)	(50 214,21)	
Payable on investments purchased		(2 975 652,45)	
Payable on redemptions		(2 520 799,70)	
Other liabilities		(1 835 676,44)	
<b>Total liabilities</b>		<b>(44 098 487,86)</b>	
<b>Total net assets</b>		<b>2 271 303 548,44</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class D Units	EUR	255,47	835,177
Class D2 Units	USD	303,18	4 620,030
Class R Units	EUR	382,07	1 201 111,987
Class R2 Units	USD	456,36	945,544
Class RD Units	EUR	95,55	37 695,183
Class RDH Units	EUR	100,51	350 175,123
Class RH Units	EUR	366,56	511 657,551
Class RH9 Units	HUF	104,90	35 098,362
Class X Units	EUR	113,06	285 282,670
Class XH Units	EUR	106,17	1 008 075,840
Class Z Units	EUR	435,75	1 095 334,620
Class ZD Units	EUR	123,35	84,882
Class ZDH Units	EUR	102,00	87 436,187
Class ZH Units	EUR	416,54	2 301 786,568

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>2 538 232 145,04</b>
Net income from investments	(Note 2)	54 378 669,85
Interest received on swap contracts	(Notes 2, 9)	499 263,79
Other income	(Note 6)	16 812,28
<b>Total income</b>		<b>54 894 745,92</b>
Management fee	(Note 6)	(7 578 321,92)
Depositary fee	(Note 8)	(300 377,78)
Subscription tax	(Note 4)	(250 637,15)
Interest paid on swap contracts	(Notes 2, 9)	(72 695,19)
Other charges and taxes	(Notes 5, 8)	(1 887 968,81)
<b>Total expenses</b>		<b>(10 090 000,85)</b>
<b>Net investment income / (loss)</b>		<b>44 804 745,07</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(25 412 186,76)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	18 513 731,30
- option contracts	(Notes 2, 9)	(528 169,95)
- forward foreign exchange contracts	(Notes 2, 9)	(45 521 929,63)
- foreign currencies	(Note 2)	1 234 519,65
- future contracts	(Notes 2, 9)	(569 112,04)
- swap contracts	(Notes 2, 9)	(157 007,41)
<b>Net result of operations for the period</b>		<b>(7 635 409,77)</b>
Subscriptions for the period		842 851 927,55
Redemptions for the period		(1 101 812 798,89)
Dividend distributions	(Note 15)	(332 315,49)
<b>Net assets at the end of the period</b>		<b>2 271 303 548,44</b>

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>2 270 702 591,16</b>	<b>2 232 334 576,67</b>	<b>98,28</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>2 158 906 690,89</b>	<b>2 119 340 650,49</b>	<b>93,31</b>
<b>Ordinary Bonds</b>			<b>2 131 620 410,29</b>	<b>2 097 446 918,20</b>	<b>92,35</b>
<b>QATAR</b>			<b>87 943 821,54</b>	<b>88 850 223,00</b>	<b>3,91</b>
<b>Government</b>			<b>87 943 821,54</b>	<b>88 850 223,00</b>	<b>3,91</b>
15 500 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.40% 16/04/2050	USD	16 131 235,53	15 912 750,31	0,70
12 000 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	12 686 626,79	13 019 168,82	0,57
10 000 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.00% 14/03/2029	USD	9 426 906,03	9 705 788,23	0,43
8 300 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	8 692 547,86	9 294 049,67	0,41
9 300 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.50% 23/04/2028	USD	8 831 352,16	9 257 726,22	0,41
9 700 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.25% 02/06/2026	USD	8 842 618,62	8 951 085,85	0,39
7 200 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.75% 16/04/2030	USD	6 941 384,12	6 871 658,60	0,30
6 300 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.375% 14/03/2024	USD	5 834 245,45	5 697 674,87	0,25
5 300 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.625% 02/06/2046	USD	5 932 225,62	5 548 662,38	0,25
5 000 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.40% 16/04/2025	USD	4 624 679,36	4 591 658,05	0,20
<b>SAUDI ARABIA</b>			<b>86 035 554,49</b>	<b>85 524 207,32</b>	<b>3,77</b>
<b>Government</b>			<b>86 035 554,49</b>	<b>85 524 207,32</b>	<b>3,77</b>
9 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 17/04/2030	USD	9 129 871,16	8 930 478,73	0,39
8 600 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 26/10/2046	USD	7 611 804,12	8 489 187,10	0,37
8 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 26/10/2026	USD	7 375 737,38	7 348 136,99	0,32
7 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.00% 17/04/2025	USD	6 796 400,15	6 518 809,47	0,29
7 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.50% 03/02/2027	USD	6 255 323,22	6 156 738,65	0,27
6 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.625% 04/10/2047	USD	6 136 564,92	6 036 323,83	0,27
6 600 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.75% 21/01/2055	USD	5 825 921,86	5 881 783,05	0,26
4 500 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.25% 16/01/2050	USD	4 714 400,27	4 976 142,22	0,22
4 500 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.00% 17/04/2049	USD	4 962 240,02	4 784 895,16	0,21
5 100 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.625% 04/03/2028	USD	4 875 350,69	4 751 998,64	0,21
5 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.875% 04/03/2023	USD	4 684 705,58	4 374 523,50	0,19
4 400 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.75% 03/02/2032	USD	3 914 286,15	3 809 250,15	0,17
4 400 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.25% 02/02/2033	USD	3 584 120,04	3 603 961,44	0,16
3 800 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 22/10/2030	USD	3 580 804,74	3 448 869,18	0,15

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.375% 16/04/2029	USD	3 100 651,14	2 926 712,43	0,13
2 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.90% 22/10/2025	USD	1 908 837,68	1 804 873,04	0,08
2 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.45% 02/02/2061	USD	1 578 535,37	1 681 523,74	0,08
<b>INDONESIA</b>			<b>77 482 188,24</b>	<b>79 839 789,02</b>	<b>3,52</b>
<b>Government</b>			<b>69 217 158,91</b>	<b>70 941 782,67</b>	<b>3,13</b>
7 400 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.85% 14/02/2030	USD	6 466 069,49	6 476 790,77	0,28
5 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.875% 15/01/2024	USD	5 086 691,47	4 757 186,26	0,21
4 800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.70% 30/10/2049	USD	4 085 524,22	4 243 782,35	0,19
4 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/01/2045	USD	3 963 889,84	4 182 272,98	0,18
5 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.85% 12/03/2031	USD	4 086 071,78	4 126 905,78	0,18
4 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 15/04/2023	USD	3 601 137,38	3 984 541,40	0,18
4 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.35% 08/01/2027	USD	3 747 286,55	3 817 554,38	0,17
3 700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 08/01/2026	USD	3 442 380,20	3 563 061,72	0,16
3 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.625% 15/04/2043	USD	3 140 021,77	3 416 357,18	0,15
3 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.10% 24/04/2028	USD	3 441 756,02	3 338 884,41	0,15
2 400 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 6.75% 15/01/2044	USD	2 657 642,70	2 990 861,15	0,13
3 100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.50% 11/01/2028	USD	2 704 243,66	2 853 990,48	0,13
3 000 000,00	PERUSAHAAN PENERBIT SBSN INDONESIA III 4.325% 28/05/2025	USD	2 686 564,50	2 825 447,62	0,12
2 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 7.75% 17/01/2038	USD	2 237 174,55	2 551 461,75	0,11
2 800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.05% 12/03/2051	USD	2 326 385,84	2 340 816,78	0,10
2 400 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.40% 18/09/2029	USD	2 237 247,42	2 189 343,71	0,10
2 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.25% 17/01/2042	USD	2 225 155,38	2 102 419,06	0,09
2 100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 18/07/2027	USD	1 915 137,47	1 972 465,50	0,09
2 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 15/10/2030	USD	1 932 752,17	1 878 521,70	0,08
1 800 000,00	LEMBAGA PEMBIAYAAN EKSPOR INDONESIA 3.875% 06/04/2024	USD	1 674 208,93	1 624 416,09	0,07
1 700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.50% 14/02/2050	USD	1 528 426,74	1 486 377,54	0,07
1 500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.75% 25/04/2022	USD	1 365 470,87	1 298 860,98	0,06
1 300 000,00	PERUSAHAAN PENERBIT SBSN INDONESIA III 3.75% 01/03/2023	USD	1 055 194,40	1 154 049,51	0,05
1 100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 11/02/2029	USD	966 933,27	1 090 139,43	0,05
800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.35% 12/03/2071	USD	643 792,29	675 274,14	0,03

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>8 265 029,33</b>	<b>8 898 006,35</b>	<b>0,39</b>
3 800 000,00	PERTAMINA PERSERO PT 4.15% 25/02/2060	USD	3 414 890,23	3 217 421,45	0,14
1 800 000,00	PERTAMINA PERSERO PT 6.45% 30/05/2044	USD	1 591 655,05	1 976 447,28	0,09
1 500 000,00	PERTAMINA PERSERO PT 6.00% 03/05/2042	USD	1 314 325,38	1 547 165,94	0,07
1 000 000,00	PERTAMINA PERSERO PT 6.50% 07/11/2048	USD	872 120,68	1 117 640,05	0,05
1 200 000,00	PERTAMINA PERSERO PT 3.10% 27/08/2030	USD	1 072 037,99	1 039 331,63	0,04
<b>UKRAINE</b>			<b>74 663 838,12</b>	<b>76 608 247,01</b>	<b>3,37</b>
<b>Government</b>			<b>74 663 838,12</b>	<b>76 608 247,01</b>	<b>3,37</b>
22 250 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	19 230 238,54	19 701 343,58	0,87
15 500 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 6.876% 21/05/2029	USD	13 154 452,93	13 558 931,60	0,59
8 800 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.253% 15/03/2033	USD	7 669 381,43	7 718 306,30	0,34
7 828 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2026	USD	6 806 193,35	7 284 280,74	0,32
5 928 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2023	USD	5 058 305,18	5 386 634,30	0,24
5 628 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2025	USD	4 782 261,46	5 194 709,28	0,23
5 628 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2022	USD	5 132 316,49	4 983 380,57	0,22
4 900 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2027	USD	4 763 837,09	4 544 366,57	0,20
3 900 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2024	USD	3 595 168,65	3 589 221,59	0,16
2 500 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 8.994% 01/02/2024	USD	2 165 588,30	2 337 822,43	0,10
2 300 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 9.75% 01/11/2028	USD	2 306 094,70	2 309 250,05	0,10
<b>COLOMBIA</b>			<b>81 225 804,00</b>	<b>76 278 464,89</b>	<b>3,36</b>
<b>Government</b>			<b>81 225 804,00</b>	<b>76 278 464,89</b>	<b>3,36</b>
10 900 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.20% 15/05/2049	USD	10 981 781,46	10 048 326,22	0,44
10 800 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.00% 15/06/2045	USD	10 541 763,52	9 676 645,82	0,43
9 200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 15/02/2061	USD	7 393 219,02	6 937 428,03	0,31
7 400 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	6 997 581,97	6 621 683,18	0,29
7 000 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 28/01/2026	USD	6 510 338,96	6 445 380,04	0,28
6 700 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/02/2044	USD	6 149 470,15	6 391 804,72	0,28
6 200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 6.125% 18/01/2041	USD	7 253 689,50	6 186 822,11	0,27
7 280 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.00% 30/01/2030	USD	6 298 813,25	6 015 220,55	0,26
4 000 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 18/09/2037	USD	4 839 358,89	4 434 705,61	0,20
4 500 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/05/2051	USD	4 116 892,27	3 595 444,70	0,16
3 500 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.00% 26/02/2024	USD	3 073 548,01	3 126 358,17	0,14
2 400 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 15/03/2029	USD	2 286 604,70	2 207 416,05	0,10
1 900 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 8.125% 21/05/2024	USD	2 185 994,51	1 896 474,31	0,08

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 600 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 2.625% 15/03/2023	USD	1 282 058,07	1 379 542,28	0,06
800 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.25% 22/04/2032	USD	659 141,94	660 075,56	0,03
800 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 22/02/2042	USD	655 547,78	655 137,54	0,03
<b>PANAMA</b>			<b>78 278 892,27</b>	<b>75 762 846,13</b>	<b>3,34</b>
<b>Government</b>			<b>78 278 892,27</b>	<b>75 762 846,13</b>	<b>3,34</b>
11 200 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.87% 23/07/2060	USD	10 481 446,26	9 647 257,19	0,43
9 300 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	7 580 988,23	7 527 044,06	0,33
7 900 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.16% 23/01/2030	USD	7 204 526,66	6 979 628,87	0,31
7 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.75% 16/03/2025	USD	6 388 279,18	6 424 543,56	0,28
6 600 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 01/04/2056	USD	7 328 146,48	6 313 156,48	0,28
4 800 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 6.70% 26/01/2036	USD	5 435 767,42	5 502 815,37	0,24
5 500 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.875% 17/03/2028	USD	5 243 295,09	5 099 613,78	0,22
4 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 8.875% 30/09/2027	USD	4 621 179,81	4 664 910,40	0,21
4 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 7.125% 29/01/2026	USD	4 430 595,96	4 186 421,73	0,18
4 400 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 5.75% 31/01/2027	USD	3 949 247,36	3 993 167,75	0,18
4 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 15/05/2047	USD	3 982 100,77	3 832 462,88	0,17
3 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 9.375% 01/04/2029	USD	3 703 019,98	3 746 165,60	0,17
4 000 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.30% 29/04/2053	USD	3 634 072,67	3 739 335,35	0,16
3 800 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 16/04/2050	USD	3 826 896,77	3 646 735,68	0,16
500 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.00% 22/09/2024	USD	469 329,63	459 587,43	0,02
<b>EGYPT</b>			<b>72 493 080,07</b>	<b>72 443 356,60</b>	<b>3,19</b>
<b>Government</b>			<b>72 493 080,07</b>	<b>72 443 356,60</b>	<b>3,19</b>
10 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.625% 29/05/2032	USD	8 947 809,90	8 943 245,40	0,39
7 100 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.903% 21/02/2048	USD	6 198 864,89	5 925 404,75	0,26
6 200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.875% 29/05/2050	USD	5 623 021,71	5 630 918,86	0,25
6 200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.50% 31/01/2047	USD	5 609 436,09	5 452 954,53	0,24
5 800 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 11/06/2025	USD	4 950 710,03	5 220 046,31	0,23
5 700 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 8.70% 01/03/2049	USD	5 372 924,78	5 077 510,75	0,22
5 300 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.60% 01/03/2029	USD	4 908 035,70	4 905 815,92	0,21
4 720 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.50% 31/01/2027	USD	4 273 250,94	4 465 550,01	0,20
5 100 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 7.053% 15/01/2032	USD	4 531 394,26	4 405 634,03	0,19

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 700 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.875% 30/04/2040	USD	3 737 958,40	3 856 106,52	0,17
4 600 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 3.875% 16/02/2026	USD	3 818 220,80	3 814 751,45	0,17
4 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.75% 29/05/2024	USD	3 534 779,71	3 592 476,50	0,16
4 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.588% 21/02/2028	USD	3 604 639,07	3 567 853,86	0,16
3 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 16/02/2031	USD	2 431 226,26	2 452 768,83	0,11
2 300 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.577% 21/02/2023	USD	1 920 691,53	2 036 543,38	0,09
2 300 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.55% 20/11/2023	USD	1 971 401,60	2 010 321,96	0,09
1 200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.20% 01/03/2024	USD	1 058 714,40	1 085 453,54	0,05
<b>BRAZIL</b>			<b>72 435 275,32</b>	<b>72 303 333,57</b>	<b>3,18</b>
<b>Government</b>			<b>72 435 275,32</b>	<b>72 303 333,57</b>	<b>3,18</b>
11 000 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.50% 30/05/2029	USD	9 680 363,06	9 922 256,63	0,43
8 700 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	8 267 256,25	8 006 725,08	0,35
9 600 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.75% 14/01/2050	USD	7 971 114,90	7 920 502,00	0,35
8 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	8 144 036,94	7 752 420,46	0,34
8 900 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	7 714 841,41	7 730 740,73	0,34
5 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	5 174 730,16	5 022 115,72	0,22
5 000 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.00% 07/04/2026	USD	5 212 491,21	4 942 488,47	0,22
5 600 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.00% 27/01/2045	USD	4 691 754,04	4 782 923,66	0,21
4 900 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 07/01/2041	USD	3 791 781,20	4 495 734,33	0,20
3 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.25% 20/01/2034	USD	4 101 966,55	4 087 905,88	0,18
4 300 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	3 749 254,00	3 657 989,58	0,16
2 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2037	USD	2 579 646,62	2 675 498,29	0,12
1 500 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.625% 05/01/2023	USD	1 356 038,98	1 306 032,74	0,06
<b>UNITED ARAB EMIRATES</b>			<b>71 879 956,11</b>	<b>71 360 316,91</b>	<b>3,14</b>
<b>Government</b>			<b>65 666 279,07</b>	<b>64 514 970,80</b>	<b>2,84</b>
10 500 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 30/09/2029	USD	9 612 115,88	9 243 342,22	0,41
8 300 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	7 315 306,58	7 689 481,79	0,34
8 000 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 03/05/2026	USD	7 481 520,71	7 368 779,53	0,32
7 300 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 16/04/2030	USD	6 828 911,29	6 684 615,10	0,29
7 500 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 30/09/2049	USD	6 767 473,40	6 448 327,17	0,28
7 000 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.125% 30/09/2024	USD	6 334 155,15	6 178 283,45	0,27

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



## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 300 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.875% 16/04/2050	USD	6 383 756,13	6 123 677,70	0,27
5 100 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 1.70% 02/03/2031	USD	4 286 285,74	4 146 011,09	0,18
4 000 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 4.125% 11/10/2047	USD	4 137 866,86	4 018 077,09	0,18
4 200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 16/04/2025	USD	3 946 523,89	3 762 821,30	0,17
3 000 000,00	EMIRATE OF DUBAI GOVERNMENT INTERNATIONAL BONDS 5.25% 30/01/2043	USD	2 572 363,44	2 851 554,36	0,13
<b>Energy</b>			<b>6 213 677,04</b>	<b>6 845 346,11</b>	<b>0,30</b>
5 000 000,00	ABU DHABI CRUDE OIL PIPELINE LLC 4.60% 02/11/2047	USD	4 262 251,41	4 969 387,86	0,22
2 000 000,00	ABU DHABI CRUDE OIL PIPELINE LLC 3.65% 02/11/2029	USD	1 951 425,63	1 875 958,25	0,08
<b>DOMINICAN REPUBLIC</b>			<b>68 562 989,84</b>	<b>69 837 275,68</b>	<b>3,07</b>
<b>Government</b>			<b>68 562 989,84</b>	<b>69 837 275,68</b>	<b>3,07</b>
10 000 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 30/01/2060	USD	8 358 981,20	8 425 664,07	0,37
7 300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.85% 27/01/2045	USD	6 510 776,04	6 962 666,23	0,31
6 750 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.50% 27/01/2025	USD	5 980 194,46	6 261 121,34	0,27
6 200 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.95% 25/01/2027	USD	5 580 299,74	5 884 638,27	0,26
6 100 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.00% 19/07/2028	USD	5 769 153,47	5 846 717,72	0,26
5 700 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.875% 29/01/2026	USD	5 431 197,08	5 575 701,75	0,24
6 300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.50% 30/01/2030	USD	5 251 352,21	5 416 541,70	0,24
5 650 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.50% 15/02/2048	USD	5 058 979,35	5 203 295,32	0,23
5 650 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.40% 05/06/2049	USD	5 313 768,49	5 137 738,40	0,23
5 600 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 4.875% 23/09/2032	USD	5 054 856,47	4 879 491,62	0,21
4 300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.875% 18/04/2024	USD	3 957 166,65	3 859 374,08	0,17
3 300 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 7.45% 30/04/2044	USD	3 246 178,69	3 352 786,09	0,15
3 600 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.30% 21/01/2041	USD	3 050 085,99	3 031 539,09	0,13
<b>BAHRAIN</b>			<b>66 778 020,50</b>	<b>65 748 043,81</b>	<b>2,89</b>
<b>Government</b>			<b>64 890 309,35</b>	<b>63 773 881,71</b>	<b>2,81</b>
8 700 000,00	CBB INTERNATIONAL SUKUK PROGRAMME CO SPC 3.95% 16/09/2027	USD	7 350 196,20	7 486 368,64	0,33
7 300 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 12/10/2028	USD	6 686 306,15	6 905 480,16	0,30
7 000 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 26/01/2026	USD	7 592 280,23	6 713 184,95	0,30
7 000 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.75% 20/09/2029	USD	6 786 767,57	6 473 004,62	0,28
6 250 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.00% 19/09/2044	USD	4 761 816,64	5 003 370,47	0,22
4 800 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.50% 20/09/2047	USD	4 315 209,11	4 365 654,29	0,19
4 700 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.125% 01/08/2023	USD	4 353 684,89	4 266 895,59	0,19

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 300 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.375% 14/05/2030	USD	4 168 815,20	4 096 836,65	0,18
4 100 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.45% 16/09/2032	USD	3 490 632,26	3 431 635,02	0,15
3 800 000,00	CBB INTERNATIONAL SUKUK CO 6 SPC 5.25% 20/03/2025	USD	3 389 241,81	3 421 824,76	0,15
3 500 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 5.625% 30/09/2031	USD	3 230 959,25	2 986 671,08	0,13
2 700 000,00	CBB INTERNATIONAL SUKUK PROGRAMME CO SPC 6.25% 14/11/2024	USD	2 509 699,17	2 487 782,72	0,11
2 700 000,00	CBB INTERNATIONAL SUKUK CO 5 SPC 5.624% 12/02/2024	USD	2 424 964,15	2 420 527,51	0,11
2 000 000,00	CBB INTERNATIONAL SUKUK CO 7 SPC 6.875% 05/10/2025	USD	1 937 393,15	1 949 893,62	0,09
2 000 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.125% 05/07/2022	USD	1 892 343,57	1 764 751,63	0,08
<b>Energy</b>			<b>1 887 711,15</b>	<b>1 974 162,10</b>	<b>0,08</b>
2 000 000,00	OIL AND GAS HOLDING CO BSCC 8.375% 07/11/2028	USD	1 887 711,15	1 974 162,10	0,08
<b>MEXICO</b>			<b>62 078 383,61</b>	<b>62 060 011,17</b>	<b>2,73</b>
<b>Government</b>			<b>54 078 571,94</b>	<b>53 850 140,12</b>	<b>2,37</b>
13 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.75% 19/04/2071	USD	10 158 258,25	10 038 463,67	0,44
9 200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.75% 12/10/2110	USD	9 082 916,61	9 257 015,37	0,41
7 200 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.50% 31/01/2050	USD	6 351 805,14	6 460 507,78	0,28
5 000 000,00	MEXICAN BONOS 5.00% 27/04/2051	USD	4 872 385,44	4 799 306,15	0,21
5 800 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.771% 24/05/2061	USD	4 890 485,63	4 557 294,30	0,20
5 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.659% 24/05/2031	USD	4 001 153,00	4 122 605,25	0,18
4 300 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.60% 30/01/2025	USD	4 009 686,99	3 980 154,02	0,18
3 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.125% 21/01/2026	USD	2 863 087,92	2 852 768,63	0,13
2 600 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.25% 16/04/2030	USD	2 279 756,83	2 266 135,98	0,10
2 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.50% 22/04/2029	USD	1 970 835,46	1 908 389,30	0,08
2 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.90% 27/04/2025	USD	1 849 208,10	1 869 701,40	0,08
1 800 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.75% 27/04/2032	USD	1 748 992,57	1 737 798,27	0,08
<b>Multi-Utilities</b>			<b>3 638 646,19</b>	<b>3 585 373,88</b>	<b>0,16</b>
3 900 000,00	COMISION FEDERAL DE ELECTRICIDAD 4.875% 15/01/2024	USD	3 638 646,19	3 585 373,88	0,16
<b>Industries</b>			<b>2 537 272,92</b>	<b>2 759 720,29</b>	<b>0,12</b>
2 326 000,00	MEXICO CITY AIRPORT TRUST 5.50% 31/07/2047	USD	1 804 951,36	1 980 011,66	0,09
878 000,00	MEXICO CITY AIRPORT TRUST 3.875% 30/04/2028	USD	732 321,56	779 708,63	0,03
<b>Finance</b>			<b>1 823 892,56</b>	<b>1 864 776,88</b>	<b>0,08</b>
2 000 000,00	BANCO NACIONAL DE COMERCIO EXTERIOR SNC 4.375% 14/10/2025	USD	1 823 892,56	1 864 776,88	0,08
<b>PHILIPPINES</b>			<b>67 580 879,47</b>	<b>61 802 760,02</b>	<b>2,72</b>
<b>Government</b>			<b>63 963 120,76</b>	<b>58 727 072,20</b>	<b>2,59</b>
10 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.457% 05/05/2030	USD	9 222 906,30	8 780 499,88	0,39
8 772 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.00% 01/02/2028	USD	8 479 489,98	7 982 153,57	0,35
8 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.75% 14/01/2029	USD	8 295 578,94	7 659 394,11	0,34

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 800 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 7.75% 14/01/2031	USD	6 331 826,71	5 980 467,55	0,26
7 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.95% 05/05/2045	USD	6 486 656,43	5 703 235,20	0,25
5 700 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.95% 20/01/2040	USD	6 060 521,41	5 339 367,44	0,24
5 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.70% 02/02/2042	USD	5 074 573,53	4 550 465,73	0,20
4 700 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 3.70% 01/03/2041	USD	5 040 374,49	4 277 754,85	0,19
4 600 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.65% 10/12/2045	USD	3 808 579,20	3 592 761,51	0,16
3 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.50% 30/03/2026	USD	3 247 531,34	3 060 661,26	0,13
1 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.00% 13/01/2037	USD	1 184 701,21	1 061 935,55	0,05
800 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 4.20% 21/01/2024	USD	730 381,22	738 375,55	0,03
<b>Finance</b>			<b>3 617 758,71</b>	<b>3 075 687,82</b>	<b>0,13</b>
3 000 000,00	POWER SECTOR ASSETS & LIABILITIES MANAGEMENT CORP 7.39% 02/12/2024	USD	3 617 758,71	3 075 687,82	0,13
<b>SOUTH AFRICA</b>			<b>59 032 304,10</b>	<b>59 120 449,49</b>	<b>2,60</b>
<b>Government</b>			<b>59 032 304,10</b>	<b>59 120 449,49</b>	<b>2,60</b>
13 600 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.75% 30/09/2049	USD	11 535 074,59	11 715 329,35	0,52
9 700 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.30% 12/10/2028	USD	8 387 735,63	8 447 641,46	0,37
8 500 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	7 687 944,79	7 605 127,33	0,33
7 600 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.65% 27/09/2047	USD	6 607 561,34	6 523 858,79	0,29
5 500 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 6.30% 22/06/2048	USD	5 264 304,54	5 061 676,37	0,22
5 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 30/05/2022	USD	4 562 071,14	4 416 601,22	0,19
4 500 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.665% 17/01/2024	USD	4 248 154,06	4 083 542,11	0,18
4 300 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.875% 14/04/2026	USD	3 740 431,98	3 929 354,65	0,17
3 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	2 771 811,78	2 883 884,22	0,13
3 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 16/09/2025	USD	2 752 932,72	2 855 424,84	0,13
2 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.00% 12/10/2046	USD	1 474 281,53	1 598 009,15	0,07
<b>RUSSIA</b>			<b>59 532 109,52</b>	<b>58 005 310,01</b>	<b>2,55</b>
<b>Government</b>			<b>59 532 109,52</b>	<b>58 005 310,01</b>	<b>2,55</b>
16 200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.25% 23/06/2047	USD	16 834 184,73	17 151 719,25	0,76
8 000 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.375% 21/03/2029	USD	7 919 452,78	7 592 474,50	0,33
7 000 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.625% 04/04/2042	USD	8 042 603,62	7 569 546,78	0,33
7 200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.75% 27/05/2026	USD	6 808 133,05	6 896 368,94	0,30
6 200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 1.85% 20/11/2032	EUR	6 262 000,00	6 055 664,00	0,27
430 500 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 23/03/2033	RUB	6 746 035,02	5 209 510,78	0,23
3 600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.875% 16/09/2043	USD	3 503 706,19	4 046 453,84	0,18
3 800 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.875% 16/09/2023	USD	3 415 994,13	3 483 571,92	0,15

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PERU</b>			<b>48 135 929,86</b>	<b>47 166 318,81</b>	<b>2,08</b>
<b>Government</b>			<b>39 454 285,81</b>	<b>38 501 662,54</b>	<b>1,70</b>
19 300 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.783% 23/01/2031	USD	16 224 341,40	16 562 588,40	0,73
4 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 7.35% 21/07/2025	USD	4 466 908,69	4 136 400,67	0,18
5 500 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.78% 01/12/2060	USD	4 408 148,19	4 132 348,90	0,18
3 200 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.392% 23/01/2026	USD	2 949 502,19	2 785 123,83	0,12
3 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.55% 10/03/2051	USD	2 460 689,53	2 628 331,60	0,12
3 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.844% 20/06/2030	USD	2 816 627,26	2 605 968,85	0,12
3 200 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3.23% 28/07/2121	USD	2 612 085,89	2 375 268,23	0,11
3 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.862% 01/12/2032	USD	2 470 992,05	2 349 960,88	0,10
700 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 8.75% 21/11/2033	USD	1 044 990,61	925 671,18	0,04
<b>Energy</b>			<b>8 681 644,05</b>	<b>8 664 656,27</b>	<b>0,38</b>
5 800 000,00	PETROLEOS DEL PERU SA 5.625% 19/06/2047	USD	5 239 933,36	5 213 590,45	0,23
3 900 000,00	PETROLEOS DEL PERU SA 4.75% 19/06/2032	USD	3 441 710,69	3 451 065,82	0,15
<b>KAZAKHSTAN</b>			<b>43 880 674,26</b>	<b>46 542 036,51</b>	<b>2,05</b>
<b>Energy</b>			<b>20 496 160,11</b>	<b>22 771 362,80</b>	<b>1,00</b>
8 400 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.375% 24/04/2030	USD	7 424 396,70	8 476 990,46	0,37
5 000 000,00	KAZMUNAYGAS NATIONAL CO JSC 6.375% 24/10/2048	USD	4 896 292,39	5 590 266,21	0,25
5 060 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.75% 19/04/2047	USD	4 803 484,76	5 332 048,61	0,23
3 500 000,00	KAZMUNAYGAS NATIONAL CO JSC 4.75% 19/04/2027	USD	3 371 986,26	3 372 057,52	0,15
<b>Government</b>			<b>20 990 193,79</b>	<b>21 484 915,51</b>	<b>0,95</b>
6 800 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 4.875% 14/10/2044	USD	6 968 686,97	7 198 569,65	0,32
7 100 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 5.125% 21/07/2025	USD	6 933 828,12	6 959 361,57	0,31
3 700 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 6.50% 21/07/2045	USD	4 407 302,53	4 563 767,86	0,20
3 000 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 3.875% 14/10/2024	USD	2 680 376,17	2 763 216,43	0,12
<b>Finance</b>			<b>2 394 320,36</b>	<b>2 285 758,20</b>	<b>0,10</b>
2 600 000,00	DEVELOPMENT BANK OF KAZAKHSTAN JSC 4.125% 10/12/2022	USD	2 394 320,36	2 285 758,20	0,10
<b>NIGERIA</b>			<b>42 612 829,49</b>	<b>43 047 204,27</b>	<b>1,90</b>
<b>Government</b>			<b>42 612 829,49</b>	<b>43 047 204,27</b>	<b>1,90</b>
8 600 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.50% 28/11/2027	USD	7 517 352,47	7 683 286,50	0,34
7 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 21/11/2025	USD	6 398 349,08	6 754 426,18	0,30
7 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.143% 23/02/2030	USD	6 302 282,32	6 308 633,33	0,28
6 300 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.625% 28/11/2047	USD	5 474 714,81	5 308 008,99	0,23
6 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	5 192 099,35	5 267 426,33	0,23
5 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	4 726 537,01	4 629 261,54	0,21

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 100 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 9.248% 21/01/2049	USD	4 008 979,20	3 937 643,71	0,17
2 400 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 8.747% 21/01/2031	USD	2 137 792,76	2 295 005,18	0,10
1 000 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.696% 23/02/2038	USD	854 722,49	863 512,51	0,04
<b>ROMANIA</b>			<b>42 647 671,88</b>	<b>42 647 902,81</b>	<b>1,88</b>
<b>Government</b>			<b>42 647 671,88</b>	<b>42 647 902,81</b>	<b>1,88</b>
10 900 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.00% 14/02/2031	USD	9 379 277,65	9 516 791,78	0,42
8 700 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.375% 28/01/2050	EUR	9 207 225,24	9 298 734,00	0,41
9 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.00% 14/02/2051	USD	7 984 880,95	7 967 185,51	0,35
5 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.875% 22/01/2024	USD	5 314 252,94	5 113 759,15	0,23
5 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.375% 22/08/2023	USD	4 619 426,01	4 550 760,87	0,20
4 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	4 169 000,52	4 125 944,48	0,18
1 800 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 6.125% 22/01/2044	USD	1 973 608,57	2 074 727,02	0,09
<b>CHILE</b>			<b>40 984 347,29</b>	<b>41 158 498,76</b>	<b>1,81</b>
<b>Raw materials</b>			<b>26 514 688,79</b>	<b>27 759 222,19</b>	<b>1,22</b>
6 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.70% 30/01/2050	USD	5 501 310,42	5 360 432,44	0,24
4 800 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.25% 17/07/2042	USD	4 046 758,95	4 582 765,23	0,20
4 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.875% 04/11/2044	USD	4 163 126,29	4 152 793,28	0,18
3 500 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.625% 01/08/2027	USD	2 884 989,13	3 217 377,60	0,14
3 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.50% 01/08/2047	USD	2 815 604,37	2 988 412,37	0,13
2 800 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.375% 05/02/2049	USD	2 278 442,08	2 768 643,53	0,12
2 700 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.00% 30/09/2029	USD	2 451 768,55	2 368 185,01	0,11
1 300 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.75% 15/01/2031	USD	1 227 309,81	1 197 086,85	0,05
1 000 000,00	CORP NACIONAL DEL COBRE DE CHILE 5.625% 18/10/2043	USD	1 145 379,19	1 123 525,88	0,05
<b>Government</b>			<b>14 469 658,50</b>	<b>13 399 276,57</b>	<b>0,59</b>
8 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.50% 25/01/2050	USD	8 186 534,68	7 085 720,39	0,31
5 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.24% 06/02/2028	USD	4 422 659,38	4 590 140,22	0,20
2 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	1 860 464,44	1 723 415,96	0,08
<b>GHANA</b>			<b>38 965 019,89</b>	<b>38 875 978,61</b>	<b>1,71</b>
<b>Government</b>			<b>38 965 019,89</b>	<b>38 875 978,61</b>	<b>1,71</b>
6 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.75% 07/04/2029	USD	5 100 522,00	5 166 959,23	0,23
4 800 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.625% 16/05/2029	USD	4 309 587,34	4 092 484,68	0,18
4 800 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 11/02/2035	USD	4 136 376,59	3 982 391,13	0,17
4 400 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 6.375% 11/02/2027	USD	3 765 760,70	3 728 811,70	0,16
4 300 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.95% 26/03/2051	USD	3 803 050,99	3 579 379,28	0,16
3 400 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.625% 07/04/2034	USD	2 863 820,69	2 955 380,94	0,13
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 18/01/2026	USD	2 391 210,32	2 725 194,70	0,12

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 26/03/2027	USD	2 392 167,03	2 672 121,11	0,12
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.125% 26/03/2032	USD	2 444 971,24	2 564 203,12	0,11
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.875% 07/05/2042	USD	2 463 271,60	2 551 048,56	0,11
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.627% 16/06/2049	USD	2 401 025,58	2 432 100,99	0,11
3 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 8.75% 11/03/2061	USD	2 893 255,81	2 425 903,17	0,11
<b>URUGUAY</b>			<b>34 576 181,83</b>	<b>37 317 214,73</b>	<b>1,64</b>
<b>Government</b>			<b>34 576 181,83</b>	<b>37 317 214,73</b>	<b>1,64</b>
12 400 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.10% 18/06/2050	USD	12 987 695,11	13 695 201,88	0,60
5 145 664,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.975% 20/04/2055	USD	4 698 666,89	5 608 853,41	0,25
3 500 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.875% 15/01/2033	USD	4 305 576,24	4 440 266,78	0,20
4 300 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.125% 20/11/2045	USD	3 596 426,04	4 274 652,56	0,19
4 300 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 27/10/2027	USD	3 811 020,51	4 170 044,30	0,18
2 000 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.625% 21/03/2036	USD	2 630 242,20	2 574 128,07	0,11
2 700 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.50% 14/08/2024	USD	2 465 292,26	2 470 228,97	0,11
85 296,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	81 262,58	83 838,76	0,00
<b>TURKEY</b>			<b>36 697 334,76</b>	<b>36 926 793,31</b>	<b>1,63</b>
<b>Government</b>			<b>36 697 334,76</b>	<b>36 926 793,31</b>	<b>1,63</b>
16 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 11/05/2047	USD	11 855 725,23	11 506 529,39	0,51
10 600 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 16/04/2043	USD	7 068 448,04	7 112 338,14	0,31
7 700 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.375% 14/10/2025	USD	6 726 797,03	6 795 981,94	0,30
5 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.875% 09/10/2026	USD	4 067 101,71	4 125 261,46	0,18
4 700 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.25% 14/04/2026	USD	3 468 187,90	3 805 297,88	0,17
2 200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.75% 26/01/2026	USD	1 802 121,90	1 823 221,96	0,08
2 200 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 6.625% 17/02/2045	USD	1 708 952,95	1 758 162,54	0,08
<b>ECUADOR</b>			<b>40 319 071,93</b>	<b>36 708 037,16</b>	<b>1,62</b>
<b>Government</b>			<b>40 319 071,93</b>	<b>36 708 037,16</b>	<b>1,62</b>
27 939 620,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2035	USD	19 519 202,06	16 147 202,81	0,71
17 747 600,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2030	USD	13 216 464,26	12 837 110,00	0,57
14 798 800,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2040	USD	7 583 405,61	7 723 724,35	0,34

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SRI LANKA</b>			<b>40 491 291,41</b>	<b>33 369 514,51</b>	<b>1,47</b>
<b>Government</b>			<b>40 491 291,41</b>	<b>33 369 514,51</b>	<b>1,47</b>
8 200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.55% 28/03/2030	USD	5 595 964,91	4 403 340,41	0,19
7 600 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.85% 03/11/2025	USD	5 808 286,81	4 328 389,78	0,19
6 800 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.75% 18/04/2023	USD	3 625 310,56	4 287 111,45	0,19
7 600 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 7.85% 14/03/2029	USD	5 367 203,09	4 074 736,14	0,18
6 200 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.20% 11/05/2027	USD	5 238 650,27	3 298 718,32	0,15
6 000 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.75% 18/04/2028	USD	5 182 178,30	3 194 534,20	0,14
4 500 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.125% 03/06/2025	USD	3 169 289,72	2 561 003,02	0,11
3 500 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 5.875% 25/07/2022	USD	2 030 530,12	2 508 641,97	0,11
3 500 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.825% 18/07/2026	USD	1 710 222,21	1 919 789,92	0,09
2 800 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.85% 14/03/2024	USD	1 661 658,91	1 629 424,94	0,07
2 000 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BOND 6.35% 28/06/2024	USD	1 101 996,51	1 163 824,36	0,05
<b>OMAN</b>			<b>28 632 804,83</b>	<b>31 027 115,83</b>	<b>1,37</b>
<b>Government</b>			<b>28 632 804,83</b>	<b>31 027 115,83</b>	<b>1,37</b>
9 500 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.75% 15/06/2026	USD	7 251 169,42	8 301 020,40	0,37
7 800 000,00	OMAN SOVEREIGN SUKUK SAOC 4.397% 01/06/2024	USD	6 159 210,18	6 824 322,43	0,30
4 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.50% 08/03/2047	USD	4 048 962,55	3 874 971,51	0,17
3 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 5.375% 08/03/2027	USD	2 887 603,73	3 282 075,27	0,14
2 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.75% 28/10/2027	USD	2 319 478,91	2 551 349,60	0,11
2 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.875% 01/02/2025	USD	2 411 042,34	2 384 236,10	0,11
2 700 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 6.75% 17/01/2048	USD	2 117 131,86	2 264 957,13	0,10
1 800 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 7.00% 25/01/2051	USD	1 438 205,84	1 544 183,39	0,07
<b>MALAYSIA</b>			<b>29 697 372,41</b>	<b>29 558 204,34</b>	<b>1,30</b>
<b>Energy</b>			<b>23 613 181,48</b>	<b>22 935 834,76</b>	<b>1,01</b>
10 300 000,00	PETRONAS CAPITAL LTD 4.55% 21/04/2050	USD	10 971 522,78	10 686 146,96	0,47
9 000 000,00	PETRONAS CAPITAL LTD 3.50% 21/04/2030	USD	8 815 752,82	8 300 957,16	0,36
2 800 000,00	PETRONAS CAPITAL LTD 3.404% 28/04/2061	USD	2 328 967,20	2 424 446,05	0,11
1 800 000,00	PETRONAS CAPITAL LTD 2.48% 28/01/2032	USD	1 496 938,68	1 524 284,59	0,07
<b>Government</b>			<b>6 084 190,93</b>	<b>6 622 369,58</b>	<b>0,29</b>
7 200 000,00	MALAYSIA SUKUK GLOBAL BHD 3.179% 27/04/2026	USD	6 084 190,93	6 622 369,58	0,29
<b>ARGENTINA</b>			<b>43 364 852,77</b>	<b>28 484 917,17</b>	<b>1,25</b>
<b>Government</b>			<b>43 364 852,77</b>	<b>28 484 917,17</b>	<b>1,25</b>
33 731 959,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2030	USD	15 148 046,29	10 215 723,95	0,45
18 991 616,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/01/2038	USD	11 546 790,75	6 031 064,19	0,26

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
19 200 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2041	USD	6 379 164,85	5 778 130,18	0,25
13 211 961,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 1.00% 09/07/2029	USD	4 552 028,62	4 220 383,32	0,19
8 289 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2046	USD	5 738 822,26	2 239 615,53	0,10
<b>EL SALVADOR</b>			<b>23 277 755,32</b>	<b>22 191 247,06</b>	<b>0,98</b>
<b>Government</b>			<b>23 277 755,32</b>	<b>22 191 247,06</b>	<b>0,98</b>
5 000 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.65% 15/06/2035	USD	3 793 031,23	3 878 318,33	0,17
3 700 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 9.50% 15/07/2052	USD	3 158 568,37	3 084 330,19	0,13
3 300 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.625% 01/02/2041	USD	2 714 228,03	2 472 647,39	0,11
3 000 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.25% 10/04/2032	USD	2 406 725,28	2 404 552,31	0,11
3 000 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 5.875% 30/01/2025	USD	2 636 367,51	2 336 426,86	0,10
3 000 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 6.375% 18/01/2027	USD	2 388 530,71	2 302 680,36	0,10
2 700 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.75% 24/01/2023	USD	2 406 779,10	2 262 338,87	0,10
2 700 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 7.125% 20/01/2050	USD	2 003 606,72	1 951 289,19	0,09
1 800 000,00	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 8.625% 28/02/2029	USD	1 769 918,37	1 498 663,56	0,07
<b>AZERBAIJAN</b>			<b>21 265 432,14</b>	<b>22 145 972,18</b>	<b>0,98</b>
<b>Energy</b>			<b>14 006 244,87</b>	<b>14 781 100,65</b>	<b>0,65</b>
6 800 000,00	SOUTHERN GAS CORRIDOR CJSC 6.875% 24/03/2026	USD	6 693 180,07	6 860 777,42	0,30
4 700 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 4.75% 13/03/2023	USD	4 082 586,80	4 200 154,75	0,19
3 500 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 6.95% 18/03/2030	USD	3 230 478,00	3 720 168,48	0,16
<b>Government</b>			<b>7 259 187,27</b>	<b>7 364 871,53</b>	<b>0,33</b>
4 400 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.50% 01/09/2032	USD	3 776 214,92	3 846 501,16	0,17
3 850 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.75% 18/03/2024	USD	3 482 972,35	3 518 370,37	0,16
<b>ANGOLA</b>			<b>15 168 304,17</b>	<b>21 797 183,67</b>	<b>0,96</b>
<b>Government</b>			<b>15 168 304,17</b>	<b>21 797 183,67</b>	<b>0,96</b>
8 100 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.375% 08/05/2048	USD	6 396 894,21	7 127 504,67	0,31
5 900 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 8.25% 09/05/2028	USD	3 194 505,42	5 186 514,83	0,23
5 600 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.50% 12/11/2025	USD	3 004 083,70	5 167 920,52	0,23
5 000 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BOND 9.125% 26/11/2049	USD	2 572 820,84	4 315 243,65	0,19
<b>KENYA</b>			<b>20 967 922,06</b>	<b>21 426 413,13</b>	<b>0,94</b>
<b>Government</b>			<b>20 967 922,06</b>	<b>21 426 413,13</b>	<b>0,94</b>
7 100 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	6 167 154,97	6 583 796,36	0,29
4 700 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.25% 28/02/2028	USD	4 395 563,41	4 376 320,44	0,19

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 300 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 8.00% 22/05/2032	USD	3 980 216,06	4 075 262,33	0,18
3 800 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.00% 22/05/2027	USD	3 511 763,34	3 515 294,65	0,15
3 100 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 8.25% 28/02/2048	USD	2 913 224,28	2 875 739,35	0,13
<b>COSTA RICA</b>			<b>19 217 476,99</b>	<b>20 832 449,35</b>	<b>0,92</b>
<b>Government</b>			<b>19 217 476,99</b>	<b>20 832 449,35</b>	<b>0,92</b>
5 300 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.158% 12/03/2045	USD	4 166 326,10	4 656 569,90	0,21
4 800 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 6.125% 19/02/2031	USD	3 897 738,68	4 295 105,37	0,19
5 000 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 4.25% 26/01/2023	USD	4 146 119,17	4 287 964,81	0,19
4 000 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 4.375% 30/04/2025	USD	3 125 202,10	3 467 676,83	0,15
3 900 000,00	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.00% 04/04/2044	USD	3 177 145,79	3 395 290,49	0,15
1 000 000,00	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.375% 15/05/2043	USD	704 945,15	729 841,95	0,03
<b>BRITISH VIRGIN ISLANDS</b>			<b>20 874 181,57</b>	<b>20 699 579,88</b>	<b>0,91</b>
<b>Energy</b>			<b>13 018 478,50</b>	<b>12 988 422,57</b>	<b>0,57</b>
5 600 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2018 LTD 2.95% 12/11/2029	USD	5 062 936,92	4 984 040,02	0,22
4 500 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2013 LTD 4.375% 17/10/2023	USD	4 303 021,31	4 094 470,51	0,18
2 800 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2017 LTD 3.25% 13/09/2027	USD	2 333 958,09	2 557 256,50	0,11
1 500 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2015 LTD 3.25% 28/04/2025	USD	1 318 562,18	1 352 655,54	0,06
<b>Multi-Utilities</b>			<b>7 855 703,07</b>	<b>7 711 157,31</b>	<b>0,34</b>
3 600 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 3.50% 04/05/2027	USD	3 384 823,16	3 340 995,05	0,15
3 000 000,00	STATE GRID OVERSEAS INVESTMENT 2014 LTD 4.125% 07/05/2024	USD	2 856 086,24	2 756 310,29	0,12
1 800 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 2.875% 18/05/2026	USD	1 614 793,67	1 613 851,97	0,07
<b>CHINA</b>			<b>20 934 280,27</b>	<b>20 456 749,63</b>	<b>0,90</b>
<b>Government</b>			<b>17 550 891,89</b>	<b>17 115 511,73</b>	<b>0,75</b>
4 000 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.75% 03/12/2039	USD	3 737 118,49	3 505 690,13	0,15
3 000 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 4.00% 19/10/2048	USD	2 665 398,20	3 258 119,20	0,14
3 600 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.25% 21/10/2050	USD	3 021 770,30	2 857 686,41	0,13
3 000 000,00	EXPORT-IMPORT BANK OF CHINA 3.625% 31/07/2024	USD	2 854 024,04	2 754 539,48	0,12
2 200 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.125% 03/12/2029	USD	2 139 794,12	1 931 821,28	0,09
2 000 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 3.50% 19/10/2028	USD	2 141 191,94	1 904 341,74	0,08
1 000 000,00	EXPORT-IMPORT BANK OF CHINA 2.875% 26/04/2026	USD	991 594,80	903 313,49	0,04
<b>Finance</b>			<b>3 383 388,38</b>	<b>3 341 237,90</b>	<b>0,15</b>
3 600 000,00	CHINA DEVELOPMENT BANK 3.375% 24/01/2027	USD	3 383 388,38	3 341 237,90	0,15

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INDIA</b>			<b>19 260 000,02</b>	<b>19 858 248,30</b>	<b>0,87</b>
<b>Government</b>			<b>19 260 000,02</b>	<b>19 858 248,30</b>	<b>0,87</b>
7 927 273,00	EXPORT-IMPORT BANK OF INDIA 3.875% 01/02/2028	USD	6 817 614,56	7 234 944,86	0,32
6 400 000,00	EXPORT-IMPORT BANK OF INDIA 3.375% 05/08/2026	USD	5 399 134,55	5 758 809,85	0,25
3 900 000,00	EXPORT-IMPORT BANK OF INDIA 4.00% 14/01/2023	USD	3 510 318,45	3 434 425,31	0,15
4 000 000,00	EXPORT-IMPORT BANK OF INDIA 3.25% 15/01/2030	USD	3 532 932,46	3 430 068,28	0,15
<b>BELARUS</b>			<b>22 049 607,22</b>	<b>19 411 039,32</b>	<b>0,85</b>
<b>Government</b>			<b>22 049 607,22</b>	<b>19 411 039,32</b>	<b>0,85</b>
8 500 000,00	REPUBLIC OF BELARUS MINISTRY OF FINANCE 6.378% 24/02/2031	USD	7 086 388,09	6 229 029,70	0,28
5 700 000,00	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.20% 28/02/2030	USD	4 977 809,59	4 178 604,04	0,18
4 800 000,00	REPUBLIC OF BELARUS INTERNATIONAL BOND 7.625% 29/06/2027	USD	4 427 986,18	3 934 953,77	0,17
3 300 000,00	REPUBLIC OF BELARUS MINISTRY OF FINANCE 5.875% 24/02/2026	USD	2 731 969,83	2 566 758,14	0,11
3 000 000,00	REPUBLIC OF BELARUS INTERNATIONAL BOND 6.875% 28/02/2023	USD	2 825 453,53	2 501 693,67	0,11
<b>HUNGARY</b>			<b>20 794 524,31</b>	<b>19 376 350,67</b>	<b>0,85</b>
<b>Government</b>			<b>20 794 524,31</b>	<b>19 376 350,67</b>	<b>0,85</b>
4 800 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 7.625% 29/03/2041	USD	7 032 647,53	6 640 826,44	0,29
6 362 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.375% 25/03/2024	USD	6 427 529,49	6 052 131,80	0,27
4 800 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.75% 22/11/2023	USD	4 952 630,17	4 546 418,17	0,20
2 344 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 5.375% 21/02/2023	USD	2 381 717,12	2 136 974,26	0,09
<b>IVORY COAST</b>			<b>18 772 654,45</b>	<b>18 802 632,99</b>	<b>0,83</b>
<b>Government</b>			<b>18 772 654,45</b>	<b>18 802 632,99</b>	<b>0,83</b>
12 300 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.125% 15/06/2033	USD	10 964 712,05	10 931 530,09	0,48
6 000 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.375% 03/03/2028	USD	5 530 896,40	5 573 586,90	0,25
2 300 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 4.875% 30/01/2032	EUR	2 277 046,00	2 297 516,00	0,10
<b>POLAND</b>			<b>19 429 144,15</b>	<b>18 598 610,34</b>	<b>0,82</b>
<b>Government</b>			<b>19 429 144,15</b>	<b>18 598 610,34</b>	<b>0,82</b>
9 300 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.25% 06/04/2026	USD	9 288 617,84	8 648 391,84	0,38
7 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.00% 22/01/2024	USD	6 485 720,82	6 425 842,15	0,28
4 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 3.00% 17/03/2023	USD	3 654 805,49	3 524 376,35	0,16
<b>GUATEMALA</b>			<b>17 760 522,61</b>	<b>18 411 271,71</b>	<b>0,81</b>
<b>Government</b>			<b>17 760 522,61</b>	<b>18 411 271,71</b>	<b>0,81</b>
4 700 000,00	GUATEMALA GOVERNMENT BOND 6.125% 01/06/2050	USD	4 581 467,66	4 828 208,24	0,21
4 500 000,00	GUATEMALA GOVERNMENT BOND 4.875% 13/02/2028	USD	4 047 084,50	4 262 874,17	0,19
4 500 000,00	GUATEMALA GOVERNMENT BOND 4.50% 03/05/2026	USD	3 852 134,54	4 173 587,60	0,18
3 200 000,00	GUATEMALA GOVERNMENT BOND 5.375% 24/04/2032	USD	3 099 954,72	3 123 013,87	0,14
2 300 000,00	GUATEMALA GOVERNMENT BOND 5.75% 06/06/2022	USD	2 179 881,19	2 023 587,83	0,09

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PARAGUAY</b>			<b>17 973 622,40</b>	<b>18 297 640,10</b>	<b>0,81</b>
<b>Government</b>			<b>17 973 622,40</b>	<b>18 297 640,10</b>	<b>0,81</b>
5 200 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 6.10% 11/08/2044	USD	5 210 016,65	5 439 892,73	0,24
5 300 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.95% 28/04/2031	USD	5 116 838,12	5 138 079,07	0,23
4 040 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.00% 15/04/2026	USD	3 733 319,87	3 877 089,90	0,17
3 900 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.40% 30/03/2050	USD	3 913 447,76	3 842 578,40	0,17
<b>JAMAICA</b>			<b>16 891 590,48</b>	<b>18 211 014,61</b>	<b>0,80</b>
<b>Government</b>			<b>16 891 590,48</b>	<b>18 211 014,61</b>	<b>0,80</b>
6 600 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	6 994 917,90	7 771 678,39	0,34
5 500 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 8.00% 15/03/2039	USD	6 027 696,14	6 486 694,63	0,29
4 000 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 6.75% 28/04/2028	USD	3 868 976,44	3 952 641,59	0,17
<b>MOROCCO</b>			<b>16 603 079,39</b>	<b>16 293 542,76</b>	<b>0,72</b>
<b>Government</b>			<b>16 603 079,39</b>	<b>16 293 542,76</b>	<b>0,72</b>
5 300 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.25% 11/12/2022	USD	4 853 909,33	4 692 814,93	0,21
4 100 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 2.375% 15/12/2027	USD	3 376 630,87	3 392 429,37	0,15
3 500 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 5.50% 11/12/2042	USD	3 346 776,01	3 351 929,35	0,15
3 300 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.00% 15/12/2050	USD	2 724 232,50	2 579 419,41	0,11
2 800 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.00% 15/12/2032	USD	2 301 530,68	2 276 949,70	0,10
<b>KUWAIT</b>			<b>14 328 610,04</b>	<b>15 338 816,03</b>	<b>0,68</b>
<b>Government</b>			<b>14 328 610,04</b>	<b>15 338 816,03</b>	<b>0,68</b>
16 300 000,00	KUWAIT INTERNATIONAL GOVERNMENT BOND 3.50% 20/03/2027	USD	14 328 610,04	15 338 816,03	0,68
<b>PAKISTAN</b>			<b>15 262 791,49</b>	<b>15 299 876,86</b>	<b>0,67</b>
<b>Government</b>			<b>15 262 791,49</b>	<b>15 299 876,86</b>	<b>0,67</b>
8 900 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 6.875% 05/12/2027	USD	7 869 641,89	7 803 462,68	0,34
3 800 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.25% 15/04/2024	USD	3 440 430,34	3 497 959,30	0,15
3 000 000,00	THIRD PAKISTAN INTERNATIONAL SUKUK CO LTD 5.625% 05/12/2022	USD	2 589 431,89	2 598 607,36	0,12
1 500 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BOND 8.25% 30/09/2025	USD	1 363 287,37	1 399 847,52	0,06
<b>IRAQ</b>			<b>14 822 102,26</b>	<b>14 913 790,85</b>	<b>0,66</b>
<b>Government</b>			<b>14 822 102,26</b>	<b>14 913 790,85</b>	<b>0,66</b>
11 418 750,00	IRAQ INTERNATIONAL BOND 5.80% 15/01/2028	USD	9 459 080,56	9 313 127,48	0,41
6 500 000,00	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	5 363 021,70	5 600 663,37	0,25

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

## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SENEGAL</b>			<b>14 507 961,32</b>	<b>14 478 527,83</b>	<b>0,64</b>
<b>Government</b>			<b>14 507 961,32</b>	<b>14 478 527,83</b>	<b>0,64</b>
7 200 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 5.375% 08/06/2037	EUR	7 200 000,00	7 099 992,00	0,31
4 500 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.75% 13/03/2048	USD	3 776 211,64	3 827 445,60	0,17
4 000 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.25% 23/05/2033	USD	3 531 749,68	3 551 090,23	0,16
<b>MONGOLIA</b>			<b>12 587 203,34</b>	<b>12 936 018,51</b>	<b>0,57</b>
<b>Government</b>			<b>12 587 203,34</b>	<b>12 936 018,51</b>	<b>0,57</b>
4 800 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 8.75% 09/03/2024	USD	4 665 844,23	4 649 873,73	0,20
4 000 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.625% 01/05/2023	USD	3 289 650,13	3 556 318,32	0,16
3 600 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 4.45% 07/07/2031	USD	2 958 812,88	2 973 709,62	0,13
2 000 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BOND 5.125% 05/12/2022	USD	1 672 896,10	1 756 116,84	0,08
<b>JORDAN</b>			<b>13 206 328,24</b>	<b>12 671 087,37</b>	<b>0,56</b>
<b>Government</b>			<b>13 206 328,24</b>	<b>12 671 087,37</b>	<b>0,56</b>
5 100 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 5.85% 07/07/2030	USD	4 519 014,39	4 480 119,19	0,20
4 600 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 6.125% 29/01/2026	USD	4 370 033,31	4 207 413,37	0,18
4 500 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	4 317 280,54	3 983 554,81	0,18
<b>NETHERLANDS</b>			<b>10 400 824,78</b>	<b>11 141 283,76</b>	<b>0,49</b>
<b>Finance</b>			<b>6 822 396,41</b>	<b>6 498 769,84</b>	<b>0,29</b>
2 500 000,00	MDGH - GMTN BV 2.875% 07/11/2029	USD	2 315 690,81	2 208 680,07	0,10
2 000 000,00	MDGH - GMTN BV 3.95% 21/05/2050	USD	2 044 799,12	1 924 933,69	0,09
1 500 000,00	MDGH - GMTN BV 3.70% 07/11/2049	USD	1 412 326,32	1 382 923,67	0,06
1 000 000,00	MDGH - GMTN BV 4.50% 07/11/2028	USD	1 049 580,16	982 232,41	0,04
<b>Industries</b>			<b>3 578 428,37</b>	<b>4 642 513,92</b>	<b>0,20</b>
4 000 000,00	KAZAKHSTAN TEMIR ZHOLY FINANCE BV 6.95% 10/07/2042	USD	3 578 428,37	4 642 513,92	0,20
<b>IRELAND</b>			<b>10 637 841,20</b>	<b>10 887 673,12</b>	<b>0,48</b>
<b>Finance</b>			<b>10 637 841,20</b>	<b>10 887 673,12</b>	<b>0,48</b>
5 700 000,00	GTLK EUROPE CAPITAL DAC 4.80% 26/02/2028	USD	4 907 540,75	5 036 223,14	0,22
3 500 000,00	GTLK EUROPE CAPITAL DAC 5.95% 17/04/2025	USD	3 083 832,95	3 243 260,88	0,14
2 900 000,00	GTLK EUROPE CAPITAL DAC 4.949% 18/02/2026	USD	2 646 467,50	2 608 189,10	0,12
<b>GABON</b>			<b>8 814 782,50</b>	<b>8 884 051,60</b>	<b>0,39</b>
<b>Government</b>			<b>8 814 782,50</b>	<b>8 884 051,60</b>	<b>0,39</b>
4 100 000,00	GABON GOVERNMENT INTERNATIONAL BOND 6.625% 06/02/2031	USD	3 601 533,84	3 482 699,17	0,15
3 266 321,00	GABON GOVERNMENT INTERNATIONAL BOND 6.375% 12/12/2024	USD	2 900 664,08	2 931 920,32	0,13
2 700 000,00	GABON GOVERNMENT INTERNATIONAL BOND 6.95% 16/06/2025	USD	2 312 584,58	2 469 432,11	0,11

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TRINIDAD AND TOBAGO</b>			<b>8 400 005,69</b>	<b>8 822 088,53</b>	<b>0,39</b>
<b>Government</b>			<b>6 701 667,46</b>	<b>7 101 067,38</b>	<b>0,31</b>
4 000 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.50% 04/08/2026	USD	3 222 606,23	3 566 740,78	0,15
2 000 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.375% 16/01/2024	USD	1 795 932,36	1 780 385,32	0,08
2 000 000,00	TRINIDAD & TOBAGO GOVERNMENT INTERNATIONAL BOND 4.50% 26/06/2030	USD	1 683 128,87	1 753 941,28	0,08
<b>Multi-Utilities</b>			<b>1 698 338,23</b>	<b>1 721 021,15</b>	<b>0,08</b>
2 000 000,00	TRINIDAD GENERATION UNLTD 5.25% 04/11/2027	USD	1 698 338,23	1 721 021,15	0,08
<b>ZAMBIA</b>			<b>8 012 729,92</b>	<b>6 976 264,34</b>	<b>0,31</b>
<b>Government</b>			<b>8 012 729,92</b>	<b>6 976 264,34</b>	<b>0,31</b>
6 000 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.97% 30/07/2027	USD	3 868 331,65	3 180 266,57	0,14
3 600 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BOND 8.50% 14/04/2024	USD	2 358 813,44	1 936 179,15	0,09
3 500 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BOND 5.375% 20/09/2022	USD	1 785 584,83	1 859 818,62	0,08
<b>HONDURAS</b>			<b>7 043 501,47</b>	<b>6 890 068,24</b>	<b>0,30</b>
<b>Government</b>			<b>7 043 501,47</b>	<b>6 890 068,24</b>	<b>0,30</b>
4 000 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 6.25% 19/01/2027	USD	3 697 929,34	3 682 332,26	0,16
2 000 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 5.625% 24/06/2030	USD	1 780 215,80	1 763 958,98	0,08
1 600 000,00	HONDURAS GOVERNMENT INTERNATIONAL BOND 7.50% 15/03/2024	USD	1 565 356,33	1 443 777,00	0,06
<b>HONG KONG</b>			<b>6 447 547,56</b>	<b>6 772 527,20</b>	<b>0,30</b>
<b>Raw materials</b>			<b>6 447 547,56</b>	<b>6 772 527,20</b>	<b>0,30</b>
3 700 000,00	CNAC HK FINBRIDGE CO LTD 5.125% 14/03/2028	USD	3 363 106,39	3 572 296,90	0,16
3 500 000,00	CNAC HK FINBRIDGE CO LTD 4.125% 19/07/2027	USD	3 084 441,17	3 200 230,30	0,14
<b>BOLIVIA</b>			<b>6 632 022,54</b>	<b>6 499 242,56</b>	<b>0,29</b>
<b>Government</b>			<b>6 632 022,54</b>	<b>6 499 242,56</b>	<b>0,29</b>
4 000 000,00	BOLIVIA GOVERNMENT INTERNATIONAL BOND 4.50% 20/03/2028	USD	3 142 505,37	3 038 231,05	0,13
2 470 000,00	BOLIVIA GOVERNMENT INTERNATIONAL BOND 5.95% 22/08/2023	USD	2 196 979,12	2 177 531,25	0,10
1 500 000,00	BOLIVIA GOVERNMENT INTERNATIONAL BOND 4.875% 29/10/2022	USD	1 292 538,05	1 283 480,26	0,06
<b>ARMENIA</b>			<b>6 499 840,23</b>	<b>6 408 712,55</b>	<b>0,28</b>
<b>Government</b>			<b>6 499 840,23</b>	<b>6 408 712,55</b>	<b>0,28</b>
2 900 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.95% 26/09/2029	USD	2 569 803,20	2 421 238,36	0,11
2 600 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.60% 02/02/2031	USD	2 088 676,11	2 071 360,80	0,09
2 000 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 7.15% 26/03/2025	USD	1 841 360,92	1 916 113,39	0,08

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BAHAMAS</b>			<b>5 992 832,04</b>	<b>5 952 677,70</b>	<b>0,26</b>
<b>Government</b>			<b>5 992 832,04</b>	<b>5 952 677,70</b>	<b>0,26</b>
4 400 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 4.25% 25/01/2028	USD	3 672 534,89	3 707 885,83	0,16
2 800 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 6.25% 25/01/2051	USD	2 320 297,15	2 244 791,87	0,10
<b>CROATIA</b>			<b>6 140 039,94</b>	<b>5 655 431,87</b>	<b>0,25</b>
<b>Government</b>			<b>6 140 039,94</b>	<b>5 655 431,87</b>	<b>0,25</b>
4 000 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 6.00% 26/01/2024	USD	4 132 688,86	3 824 165,39	0,17
2 000 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 5.50% 04/04/2023	USD	2 007 351,08	1 831 266,48	0,08
<b>UNITED KINGDOM</b>			<b>5 557 797,80</b>	<b>5 404 280,97</b>	<b>0,24</b>
<b>Energy</b>			<b>5 557 797,80</b>	<b>5 404 280,97</b>	<b>0,24</b>
6 200 000,00	NAK NAFTOGAZ UKRAINE VIA KONDOR FINANCE PLC 7.625% 08/11/2026	USD	5 557 797,80	5 404 280,97	0,24
<b>UZBEKISTAN</b>			<b>4 854 388,80</b>	<b>5 018 262,10</b>	<b>0,22</b>
<b>Government</b>			<b>4 854 388,80</b>	<b>5 018 262,10</b>	<b>0,22</b>
3 600 000,00	REPUBLIC OF UZBEKISTAN BOND 5.375% 20/02/2029	USD	3 260 546,26	3 401 465,54	0,15
1 800 000,00	REPUBLIC OF UZBEKISTAN BOND 4.75% 20/02/2024	USD	1 593 842,54	1 616 796,56	0,07
<b>VIETNAM</b>			<b>4 281 252,76</b>	<b>4 409 056,75</b>	<b>0,19</b>
<b>Government</b>			<b>4 281 252,76</b>	<b>4 409 056,75</b>	<b>0,19</b>
4 700 000,00	VIETNAM GOVERNMENT INTERNATIONAL BOND 4.80% 19/11/2024	USD	4 281 252,76	4 409 056,75	0,19
<b>CAYMAN ISLANDS</b>			<b>3 713 457,27</b>	<b>3 884 473,99</b>	<b>0,17</b>
<b>Government</b>			<b>3 713 457,27</b>	<b>3 884 473,99</b>	<b>0,17</b>
4 000 000,00	KSA SUKUK LTD 4.303% 19/01/2029	USD	3 713 457,27	3 884 473,99	0,17
<b>TUNISIA</b>			<b>4 039 987,25</b>	<b>3 840 868,56</b>	<b>0,17</b>
<b>Finance</b>			<b>4 039 987,25</b>	<b>3 840 868,56</b>	<b>0,17</b>
4 890 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.75% 30/01/2025	USD	4 039 987,25	3 840 868,56	0,17
<b>LEBANON</b>			<b>15 657 365,78</b>	<b>3 636 916,99</b>	<b>0,16</b>
<b>Government</b>			<b>15 657 365,78</b>	<b>3 636 916,99</b>	<b>0,16</b>
7 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.60% 27/11/2026	USD	3 713 720,88	760 148,03	0,03
5 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.00% 27/01/2023	USD	2 023 976,50	533 602,90	0,02
4 500 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 26/02/2030	USD	2 987 759,62	484 796,12	0,02
4 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.10% 04/10/2022	USD	1 379 405,06	436 124,25	0,02
3 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.75% 29/11/2027	USD	987 497,63	324 335,79	0,02
3 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 03/11/2028	USD	963 628,56	323 146,82	0,01
2 200 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.85% 23/03/2027	USD	1 153 587,01	237 976,10	0,01
2 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.25% 04/11/2024	USD	613 555,99	213 458,03	0,01

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 800 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 22/04/2024	USD	983 372,42	194 313,08	0,01
1 200 000,00	LEBANON GOVERNMENT INTERNATIONAL BOND 7.00% 23/03/2032	USD	850 862,11	129 015,87	0,01
<b>CAMEROON</b>			<b>2 827 512,67</b>	<b>2 885 350,62</b>	<b>0,13</b>
<b>Government</b>			<b>2 827 512,67</b>	<b>2 885 350,62</b>	<b>0,13</b>
2 900 000,00	REPUBLIC OF CAMEROON INTERNATIONAL BOND 9.50% 19/11/2025	USD	2 827 512,67	2 885 350,62	0,13
<b>CANADA</b>			<b>2 470 434,59</b>	<b>2 558 764,22</b>	<b>0,11</b>
<b>Energy</b>			<b>2 470 434,59</b>	<b>2 558 764,22</b>	<b>0,11</b>
3 000 000,00	PETRONAS ENERGY CANADA LTD 2.112% 23/03/2028	USD	2 470 434,59	2 558 764,22	0,11
<b>GEORGIA</b>			<b>2 403 299,30</b>	<b>2 488 419,37</b>	<b>0,11</b>
<b>Government</b>			<b>1 910 364,50</b>	<b>1 977 390,03</b>	<b>0,09</b>
2 300 000,00	GEORGIA GOVERNMENT INTERNATIONAL BOND 2.75% 22/04/2026	USD	1 910 364,50	1 977 390,03	0,09
<b>Industries</b>			<b>492 934,80</b>	<b>511 029,34</b>	<b>0,02</b>
600 000,00	GEORGIAN RAILWAY JSC 4.00% 17/06/2028	USD	492 934,80	511 029,34	0,02
<b>ETHIOPIA</b>			<b>2 677 893,97</b>	<b>2 333 644,17</b>	<b>0,10</b>
<b>Government</b>			<b>2 677 893,97</b>	<b>2 333 644,17</b>	<b>0,10</b>
3 000 000,00	ETHIOPIA INTERNATIONAL BOND 6.625% 11/12/2024	USD	2 677 893,97	2 333 644,17	0,10
<b>NAMIBIA</b>			<b>1 789 931,28</b>	<b>1 816 627,82</b>	<b>0,08</b>
<b>Government</b>			<b>1 789 931,28</b>	<b>1 816 627,82</b>	<b>0,08</b>
2 000 000,00	NAMIBIA INTERNATIONAL BONDS 5.25% 29/10/2025	USD	1 789 931,28	1 816 627,82	0,08
<b>SERBIA</b>			<b>1 618 374,78</b>	<b>1 598 565,69</b>	<b>0,07</b>
<b>Government</b>			<b>1 618 374,78</b>	<b>1 598 565,69</b>	<b>0,07</b>
2 000 000,00	SERBIA INTERNATIONAL BOND 2.125% 01/12/2030	USD	1 618 374,78	1 598 565,69	0,07
<b>TAJKISTAN</b>			<b>908 648,52</b>	<b>1 007 430,98</b>	<b>0,04</b>
<b>Government</b>			<b>908 648,52</b>	<b>1 007 430,98</b>	<b>0,04</b>
1 300 000,00	REPUBLIC OF TAJIKISTAN INTERNATIONAL BOND 7.125% 14/09/2027	USD	908 648,52	1 007 430,98	0,04
<b>BARBADOS</b>			<b>834 523,60</b>	<b>851 799,90</b>	<b>0,04</b>
<b>Government</b>			<b>834 523,60</b>	<b>851 799,90</b>	<b>0,04</b>
1 000 000,00	BARBADOS GOVERNMENT INTERNATIONAL BOND 6.50% 01/10/2029	USD	834 523,60	851 799,90	0,04
<b>Floating Rate Notes</b>			<b>20 249 709,61</b>	<b>15 491 839,25</b>	<b>0,68</b>
<b>ARGENTINA</b>			<b>11 731 036,29</b>	<b>6 934 668,57</b>	<b>0,30</b>
<b>Government</b>			<b>11 731 036,29</b>	<b>6 934 668,57</b>	<b>0,30</b>
25 941 037,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/07/2035	USD	11 731 036,29	6 934 668,57	0,30
<b>IVORY COAST</b>			<b>6 230 942,90</b>	<b>6 353 427,41</b>	<b>0,28</b>
<b>Government</b>			<b>6 230 942,90</b>	<b>6 353 427,41</b>	<b>0,28</b>
7 528 360,06	IVORY COAST GOVERNMENT INTERNATIONAL BOND FRN 31/12/2032	USD	6 230 942,90	6 353 427,41	0,28

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## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>RUSSIA</b>			<b>2 287 730,42</b>	<b>2 203 743,27</b>	<b>0,10</b>
<b>Government</b>			<b>2 287 730,42</b>	<b>2 203 743,27</b>	<b>0,10</b>
2 272 500,00	RUSSIAN FOREIGN BOND - EUROBOND FRN 31/03/2030	USD	2 287 730,42	2 203 743,27	0,10
<b>Zero-Coupon Bonds</b>			<b>7 036 570,99</b>	<b>6 401 893,04</b>	<b>0,28</b>
<b>GHANA</b>			<b>3 978 407,16</b>	<b>4 017 655,47</b>	<b>0,18</b>
<b>Government</b>			<b>3 978 407,16</b>	<b>4 017 655,47</b>	<b>0,18</b>
6 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 0.00% 07/04/2025	USD	3 978 407,16	4 017 655,47	0,18
<b>ECUADOR</b>			<b>3 058 163,83</b>	<b>2 384 237,57</b>	<b>0,10</b>
<b>Government</b>			<b>3 058 163,83</b>	<b>2 384 237,57</b>	<b>0,10</b>
5 093 070,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.00% 31/07/2030	USD	3 058 163,83	2 384 237,57	0,10
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>35 291 883,82</b>	<b>35 164 616,07</b>	<b>1,55</b>
<b>Ordinary Bonds</b>			<b>35 291 883,82</b>	<b>35 164 616,07</b>	<b>1,55</b>
<b>MALAYSIA</b>			<b>17 944 222,31</b>	<b>17 741 872,43</b>	<b>0,78</b>
<b>Energy</b>			<b>17 944 222,31</b>	<b>17 741 872,43</b>	<b>0,78</b>
6 900 000,00	PETRONAS CAPITAL LTD 3.50% 18/03/2025	USD	6 154 729,64	6 301 112,47	0,28
6 000 000,00	PETRONAS CAPITAL LTD 4.50% 18/03/2045	USD	6 429 184,07	6 190 586,34	0,27
4 700 000,00	PETRONAS CAPITAL LTD 4.80% 21/04/2060	USD	5 360 308,60	5 250 173,62	0,23
<b>BRITISH VIRGIN ISLANDS</b>			<b>8 018 338,17</b>	<b>7 977 464,61</b>	<b>0,35</b>
<b>Energy</b>			<b>5 440 695,86</b>	<b>5 428 009,77</b>	<b>0,24</b>
2 600 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2017 LTD 3.625% 12/04/2027	USD	2 422 561,16	2 410 046,86	0,11
1 900 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2017 LTD 2.50% 13/09/2022	USD	1 579 778,38	1 635 178,37	0,07
1 500 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2014 LTD 4.375% 10/04/2024	USD	1 438 356,32	1 382 784,54	0,06
<b>Government</b>			<b>2 577 642,31</b>	<b>2 549 454,84</b>	<b>0,11</b>
3 000 000,00	1MDB GLOBAL INVESTMENTS LTD 4.40% 09/03/2023	USD	2 577 642,31	2 549 454,84	0,11
<b>CHILE</b>			<b>3 635 175,14</b>	<b>3 436 763,61</b>	<b>0,15</b>
<b>Raw materials</b>			<b>1 810 699,66</b>	<b>1 773 706,85</b>	<b>0,08</b>
2 000 000,00	CORP NACIONAL DEL COBRE DE CHILE INC 3.15% 14/01/2030	USD	1 810 699,66	1 773 706,85	0,08
<b>Energy</b>			<b>1 824 475,48</b>	<b>1 663 056,76</b>	<b>0,07</b>
2 000 000,00	EMPRESA NACIONAL DEL PETROLEO 4.50% 14/09/2047	USD	1 824 475,48	1 663 056,76	0,07
<b>KAZAKHSTAN</b>			<b>2 582 659,80</b>	<b>2 901 200,17</b>	<b>0,13</b>
<b>Multi-Utilities</b>			<b>2 582 659,80</b>	<b>2 901 200,17</b>	<b>0,13</b>
3 100 000,00	KAZTRANS GAS JSC 4.375% 26/09/2027	USD	2 582 659,80	2 901 200,17	0,13
<b>BAHRAIN</b>			<b>2 148 478,02</b>	<b>2 167 223,81</b>	<b>0,10</b>
<b>Energy</b>			<b>2 148 478,02</b>	<b>2 167 223,81</b>	<b>0,10</b>
2 300 000,00	OIL AND GAS HOLDING CO BSCC 7.50% 25/10/2027	USD	2 148 478,02	2 167 223,81	0,10

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



## Eurizon Fund - Bond Emerging Markets

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TRINIDAD AND TOBAGO</b>			<b>963 010,38</b>	<b>940 091,44</b>	<b>0,04</b>
<b>Energy</b>			<b>963 010,38</b>	<b>940 091,44</b>	<b>0,04</b>
1 000 000,00	TRINIDAD PETROLEUM HOLDINGS LTD 9.75% 15/06/2026	USD	963 010,38	940 091,44	0,04
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>1 372 739,13</b>	<b>1 287 335,56</b>	<b>0,05</b>
<b>Ordinary Bonds</b>			<b>1 372 739,13</b>	<b>1 287 335,56</b>	<b>0,05</b>
<b>MOZAMBIQUE</b>			<b>1 372 739,13</b>	<b>1 287 335,56</b>	<b>0,05</b>
<b>Government</b>			<b>1 372 739,13</b>	<b>1 287 335,56</b>	<b>0,05</b>
1 800 000,00	MOZAMBIQUE INTERNATIONAL BOND 5.00% 15/09/2031	USD	1 372 739,13	1 287 335,56	0,05
<b>INVESTMENT FUNDS</b>			<b>75 131 277,32</b>	<b>76 541 974,55</b>	<b>3,37</b>
<b>UCI Units</b>			<b>75 131 277,32</b>	<b>76 541 974,55</b>	<b>3,37</b>
<b>LUXEMBOURG</b>			<b>75 131 277,32</b>	<b>76 541 974,55</b>	<b>3,37</b>
<b>Finance</b>			<b>75 131 277,32</b>	<b>76 541 974,55</b>	<b>3,37</b>
893 944,98	EURIZON FUND - MONEY MARKET -Z2-	USD	75 131 277,32	76 541 974,55	3,37
<b>Total Portfolio</b>			<b>2 270 702 591,16</b>	<b>2 232 334 576,67</b>	<b>98,28</b>

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

## Eurizon Fund - Bond Emerging Markets

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(732 519,76)</b>	<b>103 922 022,16</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(732 519,76)</b>	<b>103 922 022,16</b>
100 000	(204)	Sale	US 10YR ULTRA	21/09/2021	USD	(458 275,22)	25 322 052,90
100 000	(279)	Sale	US LONG BOND (CBT)	21/09/2021	USD	(146 803,00)	37 818 726,41
100 000	(365)	Sale	US 10YR NOTE (CBT)	21/09/2021	USD	(127 441,54)	40 781 242,85

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

## Eurizon Fund - Bond Emerging Markets

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>412 388,00</b>	<b>685 133,99</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>412 388,00</b>	<b>685 133,99</b>	—
1 600	PUT	US 5YR FUT OPTN 123,50 27/08/21	USD	412 388,00	685 133,99	—
<b>UNQUOTED</b>				<b>355 010,54</b>	<b>196 087,26</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>355 010,54</b>	<b>196 087,26</b>	—
55 000 000	PUT	USD/ZAR PUT 14,00 22/07/21	USD	355 010,54	196 087,26	—

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

## Eurizon Fund - Bond Emerging Markets

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(33 529 640,45)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>1 476 557,47</b>
06/07/2021	37 209 201,00	USD	30 375 143,10	EUR	998 459,62
17/09/2021	10 744 985,67	USD	150 000 000,00	ZAR	287 108,80
17/09/2021	14 000 000,00	USD	11 693 073,52	EUR	93 863,22
15/07/2021	2 886 877,67	USD	2 379 813,24	EUR	53 853,42
15/07/2021	951 329,93	USD	784 233,98	EUR	17 746,64
15/07/2021	641 216,22	EUR	10 693 312,85	ZAR	10 910,67
15/07/2021	2 169 571,05	USD	1 822 606,85	EUR	6 363,18
06/07/2021	20 000 000,00	USD	16 858 961,39	EUR	4 395,99
15/07/2021	130 543,22	EUR	2 177 018,44	ZAR	2 221,27
15/07/2021	63 675,62	EUR	1 061 893,49	ZAR	1 083,48
15/07/2021	22 436,19	EUR	374 159,55	ZAR	381,77
15/07/2021	5 675,69	EUR	94 651,33	ZAR	96,57
15/07/2021	8 600,55	EUR	13 523,79	AUD	40,85
15/07/2021	1 327 251,84	EUR	1 574 399,41	USD	17,44
15/07/2021	1 930,11	EUR	3 034,97	AUD	9,17
15/07/2021	364,45	EUR	127 064,03	HUF	2,60
15/07/2021	303,93	EUR	477,91	AUD	1,44
15/07/2021	241,22	EUR	379,30	AUD	1,15
15/07/2021	96,29	EUR	33 763,42	HUF	0,14
15/07/2021	26 300,27	HUF	74,87	EUR	0,03
15/07/2021	2 272,24	HUF	109,49	ZAR	0,02
15/07/2021	4,02	HUF	0,01	GBP	0,00
15/07/2021	5,08	PLN	392,63	HUF	0,00
15/07/2021	26,39	HUF	0,12	AUD	0,00
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(35 006 197,92)</b>
15/07/2021	966 537 677,27	EUR	1 177 097 910,26	USD	(25 767 596,86)
15/07/2021	186 792 378,36	EUR	227 485 097,99	USD	(4 979 827,29)
15/07/2021	108 565 845,33	EUR	132 216 914,74	USD	(2 894 332,01)
15/07/2021	35 473 707,21	EUR	43 201 654,32	USD	(945 718,11)
15/07/2021	8 982 592,30	EUR	10 939 450,03	USD	(239 473,14)
15/07/2021	2 703 983,98	EUR	238 011 735,77	RUB	(37 511,00)
15/07/2021	1 179 445,83	EUR	1 430 193,65	USD	(26 221,68)
15/07/2021	47 292 755,41	ZAR	2 813 611,36	EUR	(25 991,99)
15/07/2021	2 768 977,75	EUR	47 292 755,41	ZAR	(18 641,62)
15/07/2021	915 024,09	EUR	80 542 810,98	RUB	(12 693,66)
15/07/2021	625 601,02	EUR	15 087 335,72	MXN	(12 177,13)
16/07/2021	782 537,42	EUR	8 242 811,01	TRY	(11 553,83)
15/07/2021	10 693 312,85	ZAR	636 182,57	EUR	(5 877,02)
15/07/2021	219 464,44	EUR	5 292 724,35	MXN	(4 271,81)
15/07/2021	136 239,59	EUR	3 285 628,42	MXN	(2 651,86)
15/07/2021	1 219 535,03	PLN	272 701,20	EUR	(2 631,20)
15/07/2021	859 255,32	EUR	1 265 762,99	CAD	(2 495,75)
15/07/2021	167 489,66	EUR	14 742 877,09	RUB	(2 323,49)
15/07/2021	105 868,79	EUR	2 553 189,57	MXN	(2 060,70)
15/07/2021	144 767,53	EUR	12 742 816,21	RUB	(2 008,29)
15/07/2021	126 497,39	EUR	16 914 940,00	JPY	(1 990,84)
16/07/2021	117 567,82	EUR	1 238 393,58	TRY	(1 735,84)
15/07/2021	575 745,31	PLN	128 742,87	EUR	(1 242,20)
15/07/2021	170 313,79	EUR	2 908 874,33	ZAR	(1 146,60)
15/07/2021	192 831,69	EUR	284 059,01	CAD	(560,09)

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

## Eurizon Fund - Bond Emerging Markets

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
15/07/2021	26 738,04	EUR	644 829,13	MXN	(520,45)
15/07/2021	3 586 898,81	HUF	12 627,76	USD	(430,64)
15/07/2021	192 036,77	PLN	42 941,49	EUR	(414,32)
15/07/2021	29 687,75	EUR	2 613 193,12	RUB	(411,84)
16/07/2021	26 016,72	EUR	274 045,59	TRY	(384,13)
15/07/2021	152 415,17	PLN	34 081,68	EUR	(328,84)
15/07/2021	18 723,12	EUR	2 503 613,00	JPY	(294,67)
16/07/2021	19 889,72	EUR	209 507,15	TRY	(293,66)
15/07/2021	30 364,67	EUR	44 729,98	CAD	(88,19)
16/07/2021	4 997,52	EUR	52 641,06	TRY	(73,78)
15/07/2021	24 099,74	EUR	35 501,16	CAD	(70,00)
15/07/2021	4 090,51	EUR	546 973,00	JPY	(64,37)
15/07/2021	3 180,15	EUR	425 242,00	JPY	(50,05)
15/07/2021	800,40	EUR	107 027,00	JPY	(12,59)
15/07/2021	103 826,28	HUF	360,96	USD	(8,62)
15/07/2021	2 417,46	EUR	3 561,14	CAD	(7,02)
15/07/2021	130 393,28	HUF	376,48	EUR	(5,15)
15/07/2021	1 537,87	PLN	343,88	EUR	(3,31)
15/07/2021	10 528,87	HUF	733,97	MXN	(1,05)
15/07/2021	12 950,10	HUF	3 282,85	RUB	(0,93)
16/07/2021	2 004,48	HUF	61,05	TRY	(0,17)
15/07/2021	2 109,45	HUF	6,10	EUR	(0,09)
15/07/2021	321,05	HUF	124,00	JPY	(0,03)
15/07/2021	103,27	HUF	0,44	CAD	(0,01)

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

## Eurizon Fund - Bond Emerging Markets

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### SWAP CONTRACTS AS AT 30 JUNE 2021

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>150 087,36</b>	<b>(50 214,21)</b>	<b>(157 007,41)</b>
MORGAN STANLEY BANK AG	CAD	55 000 000,00	10/03/2026	150 087,36	(50 214,21)	(157 007,41)

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

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## Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	286 223 244,15	
Banks	(Note 3)	8 136 443,82	
Other banks and broker accounts	(Notes 2, 3, 9)	1 898 066,14	
Option contracts	(Notes 2, 9)	402 673,43	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	370 761,96	
Unrealised profit on swap contracts	(Notes 2, 9)	117 294,50	
Interest receivable on swap contracts	(Notes 2, 9)	176 148,00	
Other interest receivable		4 857 668,33	
Receivable on investments sold		91 352,99	
Other assets	(Note 11)	8 937,11	
<b>Total assets</b>		<b>302 282 590,43</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(167 032,01)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(453 025,55)	
Unrealised loss on future contracts	(Notes 2, 9)	(80 348,16)	
Unrealised loss on swap contracts	(Notes 2, 9)	(1 335 478,10)	
Interest payable on swap contracts	(Notes 2, 9)	(142 053,71)	
Payable on redemptions		(456 975,96)	
Other liabilities		(159 862,53)	
<b>Total liabilities</b>		<b>(2 794 776,02)</b>	
<b>Total net assets</b>		<b>299 487 814,41</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	100,00	2 994 935,222

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>227 948 239,92</b>
Net income from investments	(Note 2)	8 084 725,77
Interest received on swap contracts	(Notes 2, 9)	547 043,55
Other income	(Note 6)	14 859,94
<b>Total income</b>		<b>8 646 629,26</b>
Management fee	(Note 6)	(550 604,34)
Depository fee	(Note 8)	(35 073,55)
Subscription tax	(Note 4)	(13 614,84)
Interest paid on swap contracts	(Notes 2, 9)	(506 065,86)
Other charges and taxes	(Notes 5, 8)	(191 876,76)
<b>Total expenses</b>		<b>(1 297 235,35)</b>
<b>Net investment income / (loss)</b>		<b>7 349 393,91</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(3 319 779,32)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(4 856 176,09)
- option contracts	(Notes 2, 9)	(441 297,80)
- forward foreign exchange contracts	(Notes 2, 9)	162 335,04
- foreign currencies	(Note 2)	36 835,88
- future contracts	(Notes 2, 9)	(80 348,16)
- swap contracts	(Notes 2, 9)	(1 343 666,78)
<b>Net result of operations for the period</b>		<b>(2 492 703,32)</b>
Subscriptions for the period		100 570 704,70
Redemptions for the period		(26 538 426,89)
<b>Net assets at the end of the period</b>		<b>299 487 814,41</b>

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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>297 653 628,14</b>	<b>286 223 244,15</b>	<b>95,57</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>252 822 592,35</b>	<b>243 163 490,29</b>	<b>81,19</b>
<b>Ordinary Bonds</b>			<b>252 822 592,35</b>	<b>243 163 490,29</b>	<b>81,19</b>
<b>BRAZIL</b>			<b>34 274 754,76</b>	<b>32 571 424,04</b>	<b>10,88</b>
<b>Government</b>			<b>34 274 754,76</b>	<b>32 571 424,04</b>	<b>10,88</b>
90 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2025	BRL	17 770 206,43	15 938 623,65	5,32
61 010 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2029	BRL	10 287 583,65	10 874 948,88	3,63
33 030 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2023	BRL	6 216 964,68	5 757 851,51	1,93
<b>MEXICO</b>			<b>29 006 478,16</b>	<b>28 232 450,26</b>	<b>9,43</b>
<b>Government</b>			<b>29 006 478,16</b>	<b>28 232 450,26</b>	<b>9,43</b>
270 000 000,00	MEXICAN BONOS 5.75% 05/03/2026	MXN	11 046 615,98	11 140 704,17	3,72
205 000 000,00	MEXICAN BONOS 10.00% 05/12/2024	MXN	10 453 612,96	9 705 688,88	3,24
100 000 000,00	MEXICAN BONOS 7.75% 23/11/2034	MXN	4 792 891,48	4 464 745,21	1,49
5 000 000,00	MEXICAN UDIBONOS 4.50% 04/12/2025	MXN	1 419 660,32	1 585 585,73	0,53
30 000 000,00	MEXICAN BONOS 8.00% 07/11/2047	MXN	1 293 697,42	1 335 726,27	0,45
<b>INDONESIA</b>			<b>26 804 128,22</b>	<b>26 397 723,49</b>	<b>8,81</b>
<b>Government</b>			<b>26 804 128,22</b>	<b>26 397 723,49</b>	<b>8,81</b>
135 000 000 000,00	INDONESIA TREASURY BOND 6.50% 15/06/2025	IDR	8 104 302,99	8 242 779,64	2,75
100 000 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	6 574 969,75	6 424 042,56	2,14
60 000 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2036	IDR	3 948 793,97	3 831 710,37	1,28
60 000 000 000,00	INDONESIA TREASURY BOND 5.625% 15/05/2023	IDR	3 656 447,50	3 569 072,78	1,19
40 000 000 000,00	INDONESIA TREASURY BOND 7.50% 15/04/2040	IDR	2 549 828,97	2 384 848,38	0,80
30 000 000 000,00	INDONESIA TREASURY BOND 8.25% 15/05/2029	IDR	1 969 785,04	1 945 269,76	0,65
<b>THAILAND</b>			<b>23 677 388,44</b>	<b>21 823 123,38</b>	<b>7,29</b>
<b>Government</b>			<b>23 677 388,44</b>	<b>21 823 123,38</b>	<b>7,29</b>
325 000 000,00	THAILAND GOVERNMENT BOND 2.875% 17/12/2028	THB	10 309 078,39	9 467 794,18	3,16
150 000 000,00	THAILAND GOVERNMENT BOND 3.30% 17/06/2038	THB	4 876 610,81	4 453 891,09	1,49
140 000 000,00	THAILAND GOVERNMENT BOND 3.85% 12/12/2025	THB	4 421 719,72	4 180 796,77	1,40
124 000 000,00	THAILAND GOVERNMENT BOND 3.40% 17/06/2036	THB	4 069 979,52	3 720 641,34	1,24
<b>SOUTH AFRICA</b>			<b>18 832 960,37</b>	<b>20 185 118,16</b>	<b>6,74</b>
<b>Government</b>			<b>18 832 960,37</b>	<b>20 185 118,16</b>	<b>6,74</b>
130 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.50% 31/01/2037	ZAR	6 294 920,16	6 602 192,43	2,21
95 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.00% 31/01/2030	ZAR	4 572 224,47	5 320 235,79	1,78
90 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.50% 28/02/2041	ZAR	3 101 613,01	3 571 579,99	1,19
50 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.875% 28/02/2035	ZAR	2 875 471,93	2 677 997,00	0,89
30 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.50% 21/12/2026	ZAR	1 988 730,80	2 013 112,95	0,67
<b>RUSSIA</b>			<b>21 741 170,73</b>	<b>20 020 887,69</b>	<b>6,68</b>
<b>Government</b>			<b>21 741 170,73</b>	<b>20 020 887,69</b>	<b>6,68</b>
770 000 000,00	RUSSIAN FEDERAL BOND - OFZ 4.50% 16/07/2025	RUB	7 796 303,63	8 164 083,83	2,72
450 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 23/03/2033	RUB	6 407 935,44	5 445 481,65	1,82
200 000 000,00	RUSSIAN FEDERAL BOND - OFZ 8.50% 17/09/2031	RUB	3 082 173,11	2 542 613,36	0,85

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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.10% 16/10/2024	RUB	2 864 713,96	2 329 095,62	0,78
140 000 000,00	RUSSIAN FEDERAL BOND - OFZ 6.00% 06/10/2027	RUB	1 590 044,59	1 539 613,23	0,51
<b>CZECH REPUBLIC</b>			<b>19 487 598,81</b>	<b>19 493 149,26</b>	<b>6,51</b>
<b>Government</b>			<b>19 487 598,81</b>	<b>19 493 149,26</b>	<b>6,51</b>
295 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.00% 26/06/2026	CZK	11 135 823,86	11 194 431,96	3,74
170 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 2.00% 13/10/2033	CZK	6 795 591,18	6 770 607,50	2,26
25 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 1.50% 24/04/2040	CZK	873 087,72	889 853,69	0,30
11 000 000,00	CZECH REPUBLIC GOVERNMENT BOND 4.85% 26/11/2057	CZK	683 096,05	638 256,11	0,21
<b>COLOMBIA</b>			<b>21 269 950,48</b>	<b>18 393 100,59</b>	<b>6,14</b>
<b>Government</b>			<b>21 269 950,48</b>	<b>18 393 100,59</b>	<b>6,14</b>
40 000 000 000,00	COLOMBIAN TES 5.75% 03/11/2027	COP	9 806 508,12	8 648 120,71	2,89
19 000 000 000,00	COLOMBIAN TES 7.00% 04/05/2022	COP	5 196 426,88	4 437 857,24	1,48
13 000 000 000,00	COLOMBIAN TES 7.25% 18/10/2034	COP	3 297 254,54	2 864 774,67	0,96
11 000 000 000,00	COLOMBIAN TES 7.00% 30/06/2032	COP	2 969 760,94	2 442 347,97	0,81
<b>HUNGARY</b>			<b>12 085 346,94</b>	<b>11 900 742,72</b>	<b>3,97</b>
<b>Government</b>			<b>12 085 346,94</b>	<b>11 900 742,72</b>	<b>3,97</b>
3 000 000 000,00	HUNGARY GOVERNMENT BOND 3.00% 27/10/2027	HUF	8 979 139,05	8 931 283,04	2,98
500 000 000,00	HUNGARY GOVERNMENT BOND 3.25% 22/10/2031	HUF	1 558 870,71	1 509 343,11	0,50
500 000 000,00	HUNGARY GOVERNMENT BOND 2.50% 24/10/2024	HUF	1 547 337,18	1 460 116,57	0,49
<b>ROMANIA</b>			<b>10 156 794,28</b>	<b>10 032 544,35</b>	<b>3,35</b>
<b>Government</b>			<b>10 156 794,28</b>	<b>10 032 544,35</b>	<b>3,35</b>
31 000 000,00	ROMANIA GOVERNMENT BOND 4.25% 28/06/2023	RON	6 618 179,41	6 535 133,49	2,18
17 000 000,00	ROMANIA GOVERNMENT BOND 3.65% 24/09/2031	RON	3 538 614,87	3 497 410,86	1,17
<b>CHILE</b>			<b>8 234 670,02</b>	<b>7 105 738,65</b>	<b>2,37</b>
<b>Government</b>			<b>8 234 670,02</b>	<b>7 105 738,65</b>	<b>2,37</b>
3 100 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.50% 01/03/2026	CLP	4 199 310,56	3 796 855,57	1,27
2 800 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 5.00% 01/03/2035	CLP	4 035 359,46	3 308 883,08	1,10
<b>POLAND</b>			<b>6 025 371,44</b>	<b>6 064 546,30</b>	<b>2,02</b>
<b>Government</b>			<b>6 025 371,44</b>	<b>6 064 546,30</b>	<b>2,02</b>
25 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/10/2029	PLN	6 025 371,44	6 064 546,30	2,02
<b>CHINA</b>			<b>5 047 078,61</b>	<b>5 139 327,11</b>	<b>1,72</b>
<b>Government</b>			<b>5 047 078,61</b>	<b>5 139 327,11</b>	<b>1,72</b>
40 000 000,00	CHINA GOVERNMENT BOND 2.20% 27/07/2025	CNY	5 047 078,61	5 139 327,11	1,72
<b>PHILIPPINES</b>			<b>4 124 537,67</b>	<b>4 154 381,43</b>	<b>1,39</b>
<b>Government</b>			<b>4 124 537,67</b>	<b>4 154 381,43</b>	<b>1,39</b>
30 000 000,00	ASIAN DEVELOPMENT BANK 2.90% 05/03/2024	CNY	3 927 670,31	3 948 536,06	1,32
10 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 6.25% 14/01/2036	PHP	196 867,36	205 845,37	0,07
<b>LUXEMBOURG</b>			<b>3 798 672,42</b>	<b>3 850 462,78</b>	<b>1,29</b>
<b>Government</b>			<b>3 798 672,42</b>	<b>3 850 462,78</b>	<b>1,29</b>
30 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 2.00% 18/02/2026	CNY	3 798 672,42	3 850 462,78	1,29

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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>EGYPT</b>			<b>3 786 138,09</b>	<b>3 768 702,11</b>	<b>1,26</b>
<b>Government</b>			<b>3 786 138,09</b>	<b>3 768 702,11</b>	<b>1,26</b>
30 000 000,00	EGYPT GOVERNMENT BOND 14.35% 10/09/2024	EGP	1 655 166,99	1 608 896,54	0,54
30 000 000,00	EGYPT GOVERNMENT BOND 14.483% 06/04/2026	EGP	1 583 775,56	1 602 824,11	0,53
10 000 000,00	EGYPT GOVERNMENT BOND 15.90% 02/07/2024	EGP	547 195,54	556 981,46	0,19
<b>PERU</b>			<b>3 858 844,97</b>	<b>3 455 116,47</b>	<b>1,15</b>
<b>Government</b>			<b>3 858 844,97</b>	<b>3 455 116,47</b>	<b>1,15</b>
14 000 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.95% 12/08/2031	PEN	3 858 844,97	3 455 116,47	1,15
<b>URUGUAY</b>			<b>554 161,98</b>	<b>502 619,97</b>	<b>0,17</b>
<b>Government</b>			<b>554 161,98</b>	<b>502 619,97</b>	<b>0,17</b>
25 000 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 8.50% 15/03/2028	UYU	554 161,98	502 619,97	0,17
<b>ECUADOR</b>			<b>56 545,96</b>	<b>72 331,53</b>	<b>0,02</b>
<b>Government</b>			<b>56 545,96</b>	<b>72 331,53</b>	<b>0,02</b>
100 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2030	USD	56 545,96	72 331,53	0,02
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>26 133 818,43</b>	<b>24 335 233,14</b>	<b>8,13</b>
<b>Ordinary Bonds</b>			<b>24 273 457,56</b>	<b>22 332 674,50</b>	<b>7,46</b>
<b>MALAYSIA</b>			<b>21 640 252,02</b>	<b>20 350 241,86</b>	<b>6,80</b>
<b>Government</b>			<b>21 640 252,02</b>	<b>20 350 241,86</b>	<b>6,80</b>
26 000 000,00	MALAYSIA GOVERNMENT BOND 4.893% 08/06/2038	MYR	6 448 376,32	5 731 678,58	1,92
20 000 000,00	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	4 535 862,65	4 280 613,46	1,43
18 000 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	3 990 388,84	3 860 193,38	1,29
16 000 000,00	MALAYSIA GOVERNMENT BOND 3.48% 15/03/2023	MYR	3 410 452,46	3 333 624,26	1,11
15 000 000,00	MALAYSIA GOVERNMENT BOND 3.502% 31/05/2027	MYR	3 255 171,75	3 144 132,18	1,05
<b>PERU</b>			<b>2 633 205,54</b>	<b>1 982 432,64</b>	<b>0,66</b>
<b>Government</b>			<b>2 633 205,54</b>	<b>1 982 432,64</b>	<b>0,66</b>
8 500 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.90% 12/08/2037	PEN	2 633 205,54	1 982 432,64	0,66
<b>Zero-Coupon Bonds</b>			<b>1 860 360,87</b>	<b>2 002 558,64</b>	<b>0,67</b>
<b>EGYPT</b>			<b>1 860 360,87</b>	<b>2 002 558,64</b>	<b>0,67</b>
<b>Government</b>			<b>1 860 360,87</b>	<b>2 002 558,64</b>	<b>0,67</b>
40 000 000,00	EGYPT TREASURY BILLS 0.00% 18/01/2022	EGP	1 860 360,87	2 002 558,64	0,67
<b>INVESTMENT FUNDS</b>			<b>18 697 217,36</b>	<b>18 724 520,72</b>	<b>6,25</b>
<b>UCI Units</b>			<b>18 697 217,36</b>	<b>18 724 520,72</b>	<b>6,25</b>
<b>LUXEMBOURG</b>			<b>18 697 217,36</b>	<b>18 724 520,72</b>	<b>6,25</b>
<b>Finance</b>			<b>18 697 217,36</b>	<b>18 724 520,72</b>	<b>6,25</b>
107 589,38	EURIZON FUND - BOND SHORT TERM -Z-	EUR	10 571 552,20	10 568 504,90	3,53
54 360,44	EURIZON FUND - MONEY MARKET -Z-	EUR	5 393 952,93	5 378 421,54	1,79
32 439,93	EURIZON FUND - MONEY MARKET -Z-	USD	2 731 712,23	2 777 594,28	0,93
<b>Total Portfolio</b>			<b>297 653 628,14</b>	<b>286 223 244,15</b>	<b>95,57</b>

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

## Eurizon Fund - Bond Emerging Markets in Local Currencies ESG

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(80 348,16)</b>	<b>27 238 265,94</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(80 348,16)</b>	<b>27 238 265,94</b>
100 000	(130)	Sale	US 10YR NOTE (CBT)	21/09/2021	USD	(45 390,14)	14 524 826,22
100 000	(70)	Sale	US 10YR ULTRA	21/09/2021	USD	(31 358,02)	8 688 939,72
100 000	(30)	Sale	EURO BOBL	08/09/2021	EUR	(3 600,00)	4 024 500,00

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 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>53 094,95</b>	<b>88 211,00</b>	<b>—</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>53 094,95</b>	<b>88 211,00</b>	<b>—</b>
206	PUT	US 5YR FUT OPTN 123,50 27/08/21	USD	53 094,95	88 211,00	—
<b>UNQUOTED</b>				<b>203 081,78</b>	<b>147 430,42</b>	<b>58 745 000,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>433 471,34</b>	<b>314 462,43</b>	<b>—</b>
18 000 000	CALL	EUR/CHF CALL 1,13 19/08/21	EUR	55 830,51	9 918,00	—
25 000 000	CALL	EUR/CHF CALL 1,11 29/11/21	EUR	239 000,00	180 825,00	—
18 000 000	PUT	USD/CNH PUT 6,35 06/08/21	USD	41 849,58	6 541,86	—
8 745 000	PUT	EUR/USD PUT 1,19 19/08/21	EUR	64 782,64	84 004,47	—
28 000 000	PUT	USD/CNH PUT 6,43 22/07/21	USD	32 008,61	33 173,10	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(230 389,56)</b>	<b>(167 032,01)</b>	<b>58 745 000,00</b>
(50 000 000)	CALL	EUR/CHF CALL 1,13 29/11/21	EUR	(201 500,00)	(129 000,00)	50 000 000,00
(8 745 000)	PUT	EUR/USD PUT 1,18 19/08/21	EUR	(28 889,56)	(38 032,01)	8 745 000,00

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)	
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					
				<b>(82 263,59)</b>	
<b>Unrealised profit on forward foreign exchange contracts</b>					
				<b>370 761,96</b>	
17/09/2021	90 500 000,00	CNY	11 562 539,93	EUR	168 057,45
17/09/2021	105 000 000,00	PLN	23 163 503,67	EUR	62 792,42
17/09/2021	8 726 492,43	EUR	9 500 000,00	CHF	56 129,60
17/09/2021	3 851 893,80	EUR	65 300 000,00	ZAR	38 655,42
17/09/2021	30 000 000,00	MXN	1 225 182,60	EUR	31 364,88
20/09/2021	1 000 000 000,00	CLP	1 140 771,16	EUR	13 041,01
17/09/2021	990 000 000,00	HUF	2 811 569,55	EUR	721,18
<b>Unrealised loss on forward foreign exchange contracts</b>					
				<b>(453 025,55)</b>	
17/09/2021	5 623 393,32	EUR	35 000 000,00	BRL	(196 112,61)
17/09/2021	4 942 323,90	EUR	6 000 000,00	USD	(109 220,42)
17/09/2021	2 511 624,33	EUR	61 500 000,00	MXN	(64 298,01)
17/09/2021	4 200 000 000,00	KRW	3 756 708,41	USD	(34 284,94)
17/09/2021	3 564 268,21	EUR	16 000 000 000,00	COP	(28 221,12)
17/09/2021	100 000 000,00	THB	2 638 522,43	EUR	(12 235,98)
17/09/2021	87 000 000,00	CZK	3 412 265,17	EUR	(8 652,47)

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 2021

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>176 148,00</b>	<b>(142 053,71)</b>	<b>(1 218 183,60)</b>
BNP PARIBAS SA	HUF	7 100 000 000,00	22/04/2023	49 748,50	(33 626,46)	(210 325,98)
BNP PARIBAS SA	CNY	40 000 000,00	29/01/2024	23 945,61	(20 417,26)	12 139,94
BNP PARIBAS SA	CNY	44 800 000,00	27/02/2025	13 547,93	(13 039,03)	(48 186,11)
BNP PARIBAS SA	HUF	1 230 000 000,00	22/04/2031	5 825,43	(15 783,73)	98 314,10
GOLDMAN SACHS BANK EUROPE SE	BRL	85 000 000,00	02/01/2023	—	—	(282 828,09)
GOLDMAN SACHS BANK EUROPE SE	BRL	22 000 000,00	02/01/2025	—	—	(13 757,88)
JP MORGAN AG	CNY	80 000 000,00	24/09/2021	5 362,63	(4 686,24)	6 840,46
JP MORGAN AG	BRL	90 000 000,00	02/01/2023	—	—	(277 751,35)
JP MORGAN AG	MXN	360 000 000,00	21/04/2023	20 687,38	(17 964,68)	(284 173,12)
JP MORGAN AG	CNY	35 000 000,00	05/06/2025	7 325,46	(719,63)	(73 466,48)
JP MORGAN AG	CNY	30 000 000,00	15/07/2025	21 660,16	(16 256,49)	(9 165,25)
JP MORGAN AG	MXN	165 000 000,00	01/06/2026	28 044,90	(19 560,19)	(135 823,84)

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	263 535 628,26	
Banks	(Note 3)	3 778 815,60	
Other banks and broker accounts	(Notes 2, 3, 9)	389 256,28	
Option contracts	(Notes 2, 9)	102 892,46	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	59 688,03	
Unrealised profit on future contracts	(Notes 2, 9)	3 478,37	
Interest receivable on swap contracts	(Notes 2, 9)	13 917,23	
Other interest receivable		2 202 232,61	
Receivable on subscriptions		1 450 186,11	
<b>Total assets</b>		<b>271 536 094,95</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(229 805,60)	
Unrealised loss on future contracts	(Notes 2, 9)	(127 047,49)	
Unrealised loss on swap contracts	(Notes 2, 9)	(14 558,86)	
Interest payable on swap contracts	(Notes 2, 9)	(4 656,23)	
Payable on investments purchased		(84 000,01)	
Payable on redemptions		(20 245,66)	
Other liabilities		(139 847,60)	
<b>Total liabilities</b>		<b>(620 161,45)</b>	
<b>Total net assets</b>		<b>270 915 933,50</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	100,24	79 292,011
Class Z Units	EUR	99,13	2 652 716,066

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 FROM 23 FEBRUARY 2021 (LAUNCH DATE) UNTIL 30 JUNE 2021 IN EUR

Net assets at the beginning of the period	Notes	0,00
Net income from investments	(Note 2)	1 756 944,62
Interest received on swap contracts	(Notes 2, 9)	50 934,47
<b>Total income</b>		<b>1 807 879,09</b>
Management fee	(Note 6)	(332 521,92)
Depository fee	(Note 8)	(21 658,54)
Subscription tax	(Note 4)	(13 137,25)
Interest paid on swap contracts	(Notes 2, 9)	(4 587,51)
Other charges and taxes	(Notes 5, 8)	(132 040,70)
<b>Total expenses</b>		<b>(503 945,92)</b>
<b>Net investment income / (loss)</b>		<b>1 303 933,17</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(230 834,08)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(2 433 738,36)
- option contracts	(Notes 2, 9)	13 384,29
- forward foreign exchange contracts	(Notes 2, 9)	(170 117,57)
- foreign currencies	(Note 2)	14 953,18
- future contracts	(Notes 2, 9)	(123 569,12)
- swap contracts	(Notes 2, 9)	(14 558,86)
<b>Net result of operations for the period</b>		<b>(1 640 547,35)</b>
Subscriptions for the period		281 075 634,00
Redemptions for the period		(8 519 153,15)
<b>Net assets at the end of the period</b>		<b>270 915 933,50</b>

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

## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>265 969 366,62</b>	<b>263 535 628,26</b>	<b>97,28</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>241 563 967,61</b>	<b>239 138 657,88</b>	<b>88,27</b>
<b>Ordinary Bonds</b>			<b>237 932 344,61</b>	<b>235 512 870,88</b>	<b>86,93</b>
<b>ROMANIA</b>			<b>26 363 008,20</b>	<b>26 221 322,00</b>	<b>9,68</b>
<b>Government</b>			<b>26 363 008,20</b>	<b>26 221 322,00</b>	<b>9,68</b>
4 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 08/12/2026	EUR	4 294 376,00	4 307 160,00	1,59
2 900 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.875% 26/05/2028	EUR	3 238 582,00	3 237 125,00	1,20
3 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.375% 28/01/2050	EUR	3 254 920,00	3 206 460,00	1,18
2 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.75% 26/02/2026	EUR	2 761 061,00	2 769 050,00	1,02
2 200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 28/01/2032	EUR	2 249 829,20	2 224 794,00	0,82
2 200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.625% 02/12/2040	EUR	2 214 000,00	2 186 338,00	0,81
1 700 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.375% 08/02/2038	EUR	1 905 700,00	1 863 234,00	0,69
1 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 3.625% 24/04/2024	EUR	1 669 880,00	1 653 585,00	0,61
1 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 14/04/2033	EUR	1 483 605,00	1 492 830,00	0,55
1 500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.75% 14/04/2041	EUR	1 490 950,00	1 492 365,00	0,55
1 200 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.50% 08/02/2030	EUR	1 299 480,00	1 289 256,00	0,48
500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 1.375% 02/12/2029	EUR	500 625,00	499 125,00	0,18
<b>MEXICO</b>			<b>15 039 132,52</b>	<b>14 826 887,00</b>	<b>5,47</b>
<b>Government</b>			<b>15 039 132,52</b>	<b>14 826 887,00</b>	<b>5,47</b>
2 900 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.125% 17/01/2030	EUR	2 868 364,12	2 846 814,00	1,05
2 700 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.75% 17/04/2028	EUR	2 863 874,00	2 835 000,00	1,05
2 100 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.625% 08/04/2026	EUR	2 232 944,40	2 215 878,00	0,82
1 800 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.875% 08/04/2039	EUR	1 907 820,00	1 872 378,00	0,69
2 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.125% 25/10/2051	EUR	1 766 750,00	1 687 660,00	0,62
1 500 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.35% 18/09/2027	EUR	1 559 430,00	1 554 375,00	0,57
1 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.45% 25/10/2033	EUR	936 190,00	954 470,00	0,35
800 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.00% 15/03/2115	EUR	903 760,00	860 312,00	0,32
<b>CROATIA</b>			<b>12 839 495,00</b>	<b>12 786 335,50</b>	<b>4,72</b>
<b>Government</b>			<b>12 839 495,00</b>	<b>12 786 335,50</b>	<b>4,72</b>
2 700 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.50% 17/06/2031	EUR	2 860 380,00	2 814 480,00	1,04
2 400 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.125% 19/06/2029	EUR	2 477 660,00	2 468 952,00	0,91
1 600 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 3.00% 20/03/2027	EUR	1 849 320,00	1 840 880,00	0,68

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

## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 600 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 3.00% 11/03/2025	EUR	1 779 273,00	1 777 024,00	0,65
1 200 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 2.70% 15/06/2028	EUR	1 381 027,00	1 376 412,00	0,51
1 250 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.75% 04/03/2041	EUR	1 256 925,00	1 265 950,00	0,47
1 250 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.125% 04/03/2033	EUR	1 234 910,00	1 242 637,50	0,46
<b>RUSSIA</b>			<b>12 263 418,50</b>	<b>12 179 112,00</b>	<b>4,50</b>
<b>Government</b>			<b>12 263 418,50</b>	<b>12 179 112,00</b>	<b>4,50</b>
3 400 000,00	RUSSIAN FOREIGN BOND - EUROBOND 2.875% 04/12/2025	EUR	3 748 218,50	3 720 654,00	1,37
3 300 000,00	RUSSIAN FOREIGN BOND - EUROBOND 1.85% 20/11/2032	EUR	3 297 820,00	3 223 176,00	1,19
3 000 000,00	RUSSIAN FOREIGN BOND - EUROBOND 2.65% 27/05/2036	EUR	3 031 750,00	3 045 600,00	1,13
2 200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 1.125% 20/11/2027	EUR	2 185 630,00	2 189 682,00	0,81
<b>INDONESIA</b>			<b>11 772 119,80</b>	<b>11 682 307,00</b>	<b>4,31</b>
<b>Government</b>			<b>11 772 119,80</b>	<b>11 682 307,00</b>	<b>4,31</b>
2 800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.75% 24/04/2025	EUR	2 945 108,00	2 940 000,00	1,09
2 800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.45% 18/09/2026	EUR	2 916 546,80	2 915 388,00	1,08
2 100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.40% 30/10/2031	EUR	2 176 725,00	2 138 304,00	0,79
1 700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.75% 14/06/2028	EUR	2 055 300,00	2 016 727,00	0,74
800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.15% 18/07/2024	EUR	850 820,00	847 552,00	0,31
500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.10% 12/03/2033	EUR	491 245,00	488 750,00	0,18
300 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.375% 30/07/2025	EUR	336 375,00	335 586,00	0,12
<b>IVORY COAST</b>			<b>11 389 521,00</b>	<b>11 226 196,40</b>	<b>4,14</b>
<b>Government</b>			<b>11 389 521,00</b>	<b>11 226 196,40</b>	<b>4,14</b>
4 100 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 4.875% 30/01/2032	EUR	4 156 350,00	4 095 572,00	1,51
2 400 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.875% 17/10/2040	EUR	2 627 875,00	2 622 000,00	0,97
1 680 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.25% 22/03/2030	EUR	1 797 936,00	1 754 222,40	0,65
1 600 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.625% 22/03/2048	EUR	1 713 875,00	1 678 672,00	0,62
1 000 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.875% 17/10/2031	EUR	1 093 485,00	1 075 730,00	0,39
<b>HUNGARY</b>			<b>10 986 653,00</b>	<b>10 871 430,00</b>	<b>4,01</b>
<b>Government</b>			<b>10 986 653,00</b>	<b>10 871 430,00</b>	<b>4,01</b>
2 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 10/10/2027	EUR	2 185 055,00	2 186 420,00	0,81
2 000 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.625% 28/04/2032	EUR	2 162 610,00	2 131 420,00	0,79
2 100 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.50% 17/11/2050	EUR	2 012 225,00	1 960 392,00	0,72
1 700 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 05/06/2035	EUR	1 842 239,00	1 803 462,00	0,66
700 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.125% 28/04/2026	EUR	737 450,00	737 226,00	0,27

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## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>2 047 074,00</b>	<b>2 052 510,00</b>	<b>0,76</b>
1 000 000,00	MFB MAGYAR FEJLESZTESI BANK ZRT 1.375% 24/06/2025	EUR	1 049 644,00	1 046 560,00	0,39
1 000 000,00	MFB MAGYAR FEJLESZTESI BANK ZRT 0.375% 09/06/2026	EUR	997 430,00	1 005 950,00	0,37
<b>POLAND</b>			<b>9 393 047,00</b>	<b>9 183 776,00</b>	<b>3,39</b>
<b>Government</b>			<b>5 726 622,00</b>	<b>5 549 254,00</b>	<b>2,05</b>
2 200 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.375% 18/01/2036	EUR	2 772 522,00	2 663 012,00	0,98
1 500 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.00% 25/10/2028	EUR	1 614 750,00	1 608 315,00	0,59
500 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 1.00% 07/03/2029	EUR	542 250,00	537 530,00	0,20
300 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 25/10/2046	EUR	398 100,00	370 215,00	0,14
300 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 08/03/2049	EUR	399 000,00	370 182,00	0,14
<b>Finance</b>			<b>3 666 425,00</b>	<b>3 634 522,00</b>	<b>1,34</b>
1 600 000,00	BANK GOSPODARSTWA KRAJOWEGO 1.625% 30/04/2028	EUR	1 772 100,00	1 750 000,00	0,64
900 000,00	BANK GOSPODARSTWA KRAJOWEGO 2.00% 01/06/2030	EUR	1 028 850,00	1 025 919,00	0,38
500 000,00	BANK GOSPODARSTWA KRAJOWEGO 1.75% 06/05/2026	EUR	545 600,00	541 680,00	0,20
300 000,00	BANK GOSPODARSTWA KRAJOWEGO 1.375% 01/06/2025	EUR	319 875,00	316 923,00	0,12
<b>LITHUANIA</b>			<b>9 062 660,00</b>	<b>8 850 594,00</b>	<b>3,27</b>
<b>Government</b>			<b>9 062 660,00</b>	<b>8 850 594,00</b>	<b>3,27</b>
3 000 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.50% 19/06/2029	EUR	3 126 300,00	3 107 610,00	1,15
2 800 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.50% 28/07/2050	EUR	2 675 115,00	2 573 928,00	0,95
800 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 2.10% 26/05/2047	EUR	1 133 500,00	1 093 360,00	0,40
1 000 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 0.75% 06/05/2030	EUR	1 073 500,00	1 056 640,00	0,39
800 000,00	LITHUANIA GOVERNMENT INTERNATIONAL BOND 1.625% 19/06/2049	EUR	1 054 245,00	1 019 056,00	0,38
<b>EGYPT</b>			<b>7 777 884,18</b>	<b>7 723 120,64</b>	<b>2,85</b>
<b>Government</b>			<b>7 777 884,18</b>	<b>7 723 120,64</b>	<b>2,85</b>
2 100 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.375% 11/04/2031	EUR	2 213 285,71	2 187 129,00	0,81
2 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.75% 16/04/2026	EUR	2 098 312,75	2 085 000,00	0,77
1 400 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.75% 11/04/2025	EUR	1 466 507,50	1 461 446,00	0,54
1 100 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030	EUR	1 127 404,15	1 104 092,00	0,41
1 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.577% 21/02/2023	USD	872 374,07	885 453,64	0,32
<b>BULGARIA</b>			<b>7 783 712,70</b>	<b>7 640 451,00</b>	<b>2,82</b>
<b>Government</b>			<b>7 025 616,70</b>	<b>6 889 365,00</b>	<b>2,54</b>
1 800 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 0.375% 23/09/2030	EUR	1 789 076,00	1 768 680,00	0,65
1 500 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 1.375% 23/09/2050	EUR	1 478 498,20	1 413 465,00	0,52
1 100 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 3.00% 21/03/2028	EUR	1 312 922,50	1 303 500,00	0,48

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## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 3.125% 26/03/2035	EUR	1 299 160,00	1 259 900,00	0,47
1 000 000,00	BULGARIA GOVERNMENT INTERNATIONAL BOND 2.625% 26/03/2027	EUR	1 145 960,00	1 143 820,00	0,42
<b>Multi-Utilities</b>			<b>758 096,00</b>	<b>751 086,00</b>	<b>0,28</b>
700 000,00	BULGARIAN ENERGY HOLDING EAD 3.50% 28/06/2025	EUR	758 096,00	751 086,00	0,28
<b>SERBIA</b>			<b>7 611 302,00</b>	<b>7 614 470,00</b>	<b>2,81</b>
<b>Government</b>			<b>7 611 302,00</b>	<b>7 614 470,00</b>	<b>2,81</b>
2 900 000,00	SERBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/05/2027	EUR	3 223 775,00	3 226 598,00	1,19
2 700 000,00	SERBIA GOVERNMENT INTERNATIONAL BOND 1.50% 26/06/2029	EUR	2 736 300,00	2 721 141,00	1,00
1 700 000,00	SERBIA GOVERNMENT INTERNATIONAL BOND 1.65% 03/03/2033	EUR	1 651 227,00	1 666 731,00	0,62
<b>CHINA</b>			<b>6 817 267,34</b>	<b>6 714 946,00</b>	<b>2,48</b>
<b>Government</b>			<b>6 817 267,34</b>	<b>6 714 946,00</b>	<b>2,48</b>
2 000 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.50% 12/11/2031	EUR	2 018 384,00	1 993 260,00	0,74
2 000 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.25% 25/11/2030	EUR	1 977 400,00	1 964 160,00	0,72
1 100 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 1.00% 12/11/2039	EUR	1 115 300,00	1 077 571,00	0,40
900 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.625% 25/11/2035	EUR	901 350,00	877 491,00	0,32
800 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 0.125% 12/11/2026	EUR	804 833,34	802 464,00	0,30
<b>CHILE</b>			<b>6 652 566,11</b>	<b>6 529 223,00</b>	<b>2,41</b>
<b>Government</b>			<b>6 652 566,11</b>	<b>6 529 223,00</b>	<b>2,41</b>
1 900 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.875% 27/05/2030	EUR	2 122 304,05	2 103 395,00	0,78
1 900 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 22/01/2051	EUR	1 764 135,00	1 697 707,00	0,63
1 500 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.75% 20/01/2026	EUR	1 628 770,00	1 612 875,00	0,59
1 100 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	1 137 357,06	1 115 246,00	0,41
<b>SAUDI ARABIA</b>			<b>6 613 535,00</b>	<b>6 503 932,00</b>	<b>2,40</b>
<b>Government</b>			<b>6 613 535,00</b>	<b>6 503 932,00</b>	<b>2,40</b>
3 000 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.00% 09/07/2039	EUR	3 173 912,00	3 100 020,00	1,14
1 900 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 0.625% 03/03/2030	EUR	1 896 523,00	1 868 992,00	0,69
1 500 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 0.75% 09/07/2027	EUR	1 543 100,00	1 534 920,00	0,57
<b>PHILIPPINES</b>			<b>5 718 802,85</b>	<b>5 714 655,00</b>	<b>2,11</b>
<b>Government</b>			<b>5 718 802,85</b>	<b>5 714 655,00</b>	<b>2,11</b>
1 500 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.875% 17/05/2027	EUR	1 531 950,00	1 527 135,00	0,56
1 200 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.75% 28/04/2041	EUR	1 188 250,00	1 188 300,00	0,44
1 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	1 000 045,00	1 003 920,00	0,37

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 1.20% 28/04/2033	EUR	994 680,00	999 950,00	0,37
1 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.70% 03/02/2029	EUR	1 003 877,85	995 350,00	0,37
<b>SOUTH AFRICA</b>			<b>5 152 051,44</b>	<b>5 183 023,80</b>	<b>1,91</b>
<b>Government</b>			<b>5 152 051,44</b>	<b>5 183 023,80</b>	<b>1,91</b>
3 900 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 3.75% 24/07/2026	EUR	4 263 509,90	4 275 570,00	1,58
1 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.665% 17/01/2024	USD	888 541,54	907 453,80	0,33
<b>TURKEY</b>			<b>4 783 991,51</b>	<b>4 674 361,00</b>	<b>1,73</b>
<b>Government</b>			<b>4 783 991,51</b>	<b>4 674 361,00</b>	<b>1,73</b>
2 300 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 3.25% 14/06/2025	EUR	2 332 315,00	2 278 794,00	0,84
1 000 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 5.20% 16/02/2026	EUR	1 083 586,51	1 047 500,00	0,39
900 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.125% 11/04/2023	EUR	941 130,00	932 067,00	0,35
400 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.625% 31/03/2025	EUR	426 960,00	416 000,00	0,15
<b>MOROCCO</b>			<b>4 685 973,55</b>	<b>4 605 922,00</b>	<b>1,70</b>
<b>Government</b>			<b>4 685 973,55</b>	<b>4 605 922,00</b>	<b>1,70</b>
2 300 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 1.50% 27/11/2031	EUR	2 231 154,55	2 162 207,00	0,80
1 400 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.50% 19/06/2024	EUR	1 537 779,00	1 531 250,00	0,56
900 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 1.375% 30/03/2026	EUR	917 040,00	912 465,00	0,34
<b>LATVIA</b>			<b>4 717 050,00</b>	<b>4 571 130,00</b>	<b>1,69</b>
<b>Government</b>			<b>4 717 050,00</b>	<b>4 571 130,00</b>	<b>1,69</b>
1 300 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 1.875% 19/02/2049	EUR	1 790 050,00	1 736 774,00	0,64
1 200 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 2.25% 15/02/2047	EUR	1 739 500,00	1 685 856,00	0,62
1 000 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 1.375% 16/05/2036	EUR	1 187 500,00	1 148 500,00	0,43
<b>SENEGAL</b>			<b>4 556 786,01</b>	<b>4 480 584,00</b>	<b>1,65</b>
<b>Government</b>			<b>4 556 786,01</b>	<b>4 480 584,00</b>	<b>1,65</b>
2 500 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 4.75% 13/03/2028	EUR	2 650 234,29	2 606 975,00	0,96
1 900 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 5.375% 08/06/2037	EUR	1 906 551,72	1 873 609,00	0,69
<b>COLOMBIA</b>			<b>4 231 560,18</b>	<b>4 130 125,00</b>	<b>1,52</b>
<b>Government</b>			<b>4 231 560,18</b>	<b>4 130 125,00</b>	<b>1,52</b>
3 700 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 22/03/2026	EUR	4 231 560,18	4 130 125,00	1,52

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

## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>KAZAKHSTAN</b>			<b>4 123 085,00</b>	<b>4 102 691,00</b>	<b>1,51</b>
<b>Government</b>			<b>4 123 085,00</b>	<b>4 102 691,00</b>	<b>1,51</b>
3 400 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 0.60% 30/09/2026	EUR	3 411 485,00	3 397 994,00	1,25
700 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.50% 30/09/2034	EUR	711 600,00	704 697,00	0,26
<b>UKRAINE</b>			<b>3 624 537,20</b>	<b>3 650 775,91</b>	<b>1,35</b>
<b>Government</b>			<b>3 624 537,20</b>	<b>3 650 775,91</b>	<b>1,35</b>
1 900 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND REG 4.375% 27/01/2030	EUR	1 779 380,00	1 773 118,00	0,66
1 400 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 6.75% 20/06/2026	EUR	1 514 100,00	1 527 750,00	0,56
400 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 6.876% 21/05/2029	USD	331 057,20	349 907,91	0,13
<b>UNITED ARAB EMIRATES</b>			<b>3 474 447,00</b>	<b>3 484 646,00</b>	<b>1,29</b>
<b>Finance</b>			<b>2 190 386,00</b>	<b>2 201 030,00</b>	<b>0,81</b>
1 200 000,00	MDGH GMTN RSC LTD 0.375% 10/03/2027	EUR	1 199 436,00	1 202 700,00	0,44
1 000 000,00	MDGH GMTN RSC LTD 1.00% 10/03/2034	EUR	990 950,00	998 330,00	0,37
<b>Consumer Retail</b>			<b>1 284 061,00</b>	<b>1 283 616,00</b>	<b>0,48</b>
1 200 000,00	DP WORLD PLC 2.375% 25/09/2026	EUR	1 284 061,00	1 283 616,00	0,48
<b>BRITISH VIRGIN ISLANDS</b>			<b>3 217 268,00</b>	<b>3 199 637,00</b>	<b>1,18</b>
<b>Multi-Utilities</b>			<b>2 712 018,00</b>	<b>2 695 552,00</b>	<b>0,99</b>
1 100 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 0.797% 05/08/2026	EUR	1 132 170,00	1 122 847,00	0,42
700 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.75% 19/05/2025	EUR	743 680,00	739 809,00	0,27
400 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.375% 02/05/2025	EUR	419 132,00	417 532,00	0,15
400 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.303% 05/08/2032	EUR	417 036,00	415 364,00	0,15
<b>Energy</b>			<b>505 250,00</b>	<b>504 085,00</b>	<b>0,19</b>
500 000,00	SINOPEC GROUP OVERSEAS DEVELOPMENT 2015 LTD 1.00% 28/04/2022	EUR	505 250,00	504 085,00	0,19
<b>MACEDONIA</b>			<b>3 036 413,60</b>	<b>3 020 233,00</b>	<b>1,11</b>
<b>Government</b>			<b>3 036 413,60</b>	<b>3 020 233,00</b>	<b>1,11</b>
1 200 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 1.625% 10/03/2028	EUR	1 181 446,00	1 182 984,00	0,43
1 000 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 3.675% 03/06/2026	EUR	1 115 320,00	1 102 270,00	0,41
700 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 2.75% 18/01/2025	EUR	739 647,60	734 979,00	0,27
<b>ARGENTINA</b>			<b>3 013 226,51</b>	<b>3 005 269,00</b>	<b>1,11</b>
<b>Government</b>			<b>3 013 226,51</b>	<b>3 005 269,00</b>	<b>1,11</b>
6 500 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2030	EUR	2 253 970,59	2 272 075,00	0,84
2 300 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2041	EUR	759 255,92	733 194,00	0,27

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

## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TUNISIA</b>			<b>2 884 120,00</b>	<b>2 904 769,00</b>	<b>1,07</b>
<b>Finance</b>			<b>2 884 120,00</b>	<b>2 904 769,00</b>	<b>1,07</b>
1 200 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 5.625% 17/02/2024	EUR	1 104 200,00	1 119 084,00	0,41
1 200 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 6.375% 15/07/2026	EUR	1 117 320,00	1 108 008,00	0,41
700 000,00	BANQUE CENTRALE DE TUNISIE INTERNATIONAL BOND 6.75% 31/10/2023	EUR	662 600,00	677 677,00	0,25
<b>MONTENEGRO</b>			<b>2 617 867,00</b>	<b>2 563 004,00</b>	<b>0,95</b>
<b>Government</b>			<b>2 617 867,00</b>	<b>2 563 004,00</b>	<b>0,95</b>
1 200 000,00	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 2.875% 16/12/2027	EUR	1 161 400,00	1 131 660,00	0,42
800 000,00	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 2.55% 03/10/2029	EUR	741 947,00	725 800,00	0,27
700 000,00	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 3.375% 21/04/2025	EUR	714 520,00	705 544,00	0,26
<b>PERU</b>			<b>2 476 405,00</b>	<b>2 432 125,00</b>	<b>0,90</b>
<b>Government</b>			<b>2 476 405,00</b>	<b>2 432 125,00</b>	<b>0,90</b>
2 500 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.25% 11/03/2033	EUR	2 476 405,00	2 432 125,00	0,90
<b>IRELAND</b>			<b>2 240 200,00</b>	<b>2 219 538,00</b>	<b>0,82</b>
<b>Industries</b>			<b>2 240 200,00</b>	<b>2 219 538,00</b>	<b>0,82</b>
1 700 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 2.20% 23/05/2027	EUR	1 803 700,00	1 791 018,00	0,66
400 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 4.60% 06/03/2023	EUR	436 500,00	428 520,00	0,16
<b>ALBANIA</b>			<b>1 927 240,00</b>	<b>1 929 330,00</b>	<b>0,71</b>
<b>Government</b>			<b>1 927 240,00</b>	<b>1 929 330,00</b>	<b>0,71</b>
1 000 000,00	ALBANIA GOVERNMENT INTERNATIONAL BOND 3.50% 16/06/2027	EUR	1 074 365,00	1 076 530,00	0,40
800 000,00	ALBANIA GOVERNMENT INTERNATIONAL BOND REG 3.50% 09/10/2025	EUR	852 875,00	852 800,00	0,31
<b>HONG KONG</b>			<b>1 404 119,00</b>	<b>1 413 106,00</b>	<b>0,52</b>
<b>Raw materials</b>			<b>1 404 119,00</b>	<b>1 413 106,00</b>	<b>0,52</b>
1 000 000,00	CNAC HK FINBRIDGE CO LTD 1.125% 22/09/2024	EUR	1 000 143,00	1 008 490,00	0,37
400 000,00	CNAC HK FINBRIDGE CO LTD 1.75% 14/06/2022	EUR	403 976,00	404 616,00	0,15
<b>BENIN</b>			<b>1 098 460,00</b>	<b>1 100 385,00</b>	<b>0,41</b>
<b>Government</b>			<b>1 098 460,00</b>	<b>1 100 385,00</b>	<b>0,41</b>
1 100 000,00	BENIN GOVERNMENT INTERNATIONAL BOND 4.875% 19/01/2032	EUR	1 098 460,00	1 100 385,00	0,41
<b>ESTONIA</b>			<b>1 056 804,50</b>	<b>1 047 700,00</b>	<b>0,39</b>
<b>Multi-Utilities</b>			<b>1 056 804,50</b>	<b>1 047 700,00</b>	<b>0,39</b>
1 000 000,00	EESTI ENERGIA AS 2.384% 22/09/2023	EUR	1 056 804,50	1 047 700,00	0,39
<b>SLOVAKIA</b>			<b>991 310,00</b>	<b>990 220,00</b>	<b>0,37</b>
<b>Government</b>			<b>991 310,00</b>	<b>990 220,00</b>	<b>0,37</b>
1 000 000,00	SLOVAKIA GOVERNMENT BOND 0.375% 21/04/2036	EUR	991 310,00	990 220,00	0,37

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



## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>KENYA</b>			<b>927 657,02</b>	<b>927 295,26</b>	<b>0,34</b>
<b>Government</b>			<b>927 657,02</b>	<b>927 295,26</b>	<b>0,34</b>
1 000 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	927 657,02	927 295,26	0,34
<b>NIGERIA</b>			<b>896 409,23</b>	<b>903 338,79</b>	<b>0,33</b>
<b>Government</b>			<b>896 409,23</b>	<b>903 338,79</b>	<b>0,33</b>
1 000 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.375% 12/07/2023	USD	896 409,23	903 338,79	0,33
<b>CZECH REPUBLIC</b>			<b>837 915,00</b>	<b>837 072,00</b>	<b>0,31</b>
<b>Industries</b>			<b>837 915,00</b>	<b>837 072,00</b>	<b>0,31</b>
800 000,00	CESKE DRAHY AS 1.50% 23/05/2026	EUR	837 915,00	837 072,00	0,31
<b>UNITED KINGDOM</b>			<b>831 040,00</b>	<b>833 688,00</b>	<b>0,31</b>
<b>Energy</b>			<b>831 040,00</b>	<b>833 688,00</b>	<b>0,31</b>
800 000,00	NAK NAFTOGAZ UKRAINE VIA KONDOR FINANCE PLC 7.125% 19/07/2024	EUR	831 040,00	833 688,00	0,31
<b>GHANA</b>			<b>459 482,10</b>	<b>453 406,47</b>	<b>0,17</b>
<b>Government</b>			<b>459 482,10</b>	<b>453 406,47</b>	<b>0,17</b>
500 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 7.875% 07/08/2023	USD	459 482,10	453 406,47	0,17
<b>ITALY</b>			<b>418 488,96</b>	<b>410 395,00</b>	<b>0,15</b>
<b>Government</b>			<b>418 488,96</b>	<b>410 395,00</b>	<b>0,15</b>
422 000,00	BTP 1.50% 30/04/2045	EUR	418 488,96	410 395,00	0,15
<b>GEORGIA</b>			<b>164 311,60</b>	<b>170 343,11</b>	<b>0,06</b>
<b>Industries</b>			<b>164 311,60</b>	<b>170 343,11</b>	<b>0,06</b>
200 000,00	GEORGIAN RAILWAY JSC 4.00% 17/06/2028	USD	164 311,60	170 343,11	0,06
<b>Floating Rate Notes</b>			<b>450 950,00</b>	<b>454 935,00</b>	<b>0,17</b>
<b>ARGENTINA</b>			<b>450 950,00</b>	<b>454 935,00</b>	<b>0,17</b>
<b>Government</b>			<b>450 950,00</b>	<b>454 935,00</b>	<b>0,17</b>
1 300 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/01/2038	EUR	450 950,00	454 935,00	0,17
<b>Zero-Coupon Bonds</b>			<b>3 180 673,00</b>	<b>3 170 852,00</b>	<b>1,17</b>
<b>LATVIA</b>			<b>1 981 860,00</b>	<b>1 972 840,00</b>	<b>0,73</b>
<b>Government</b>			<b>1 981 860,00</b>	<b>1 972 840,00</b>	<b>0,73</b>
2 000 000,00	LATVIA GOVERNMENT INTERNATIONAL BOND 0.00% 17/03/2031	EUR	1 981 860,00	1 972 840,00	0,73
<b>PHILIPPINES</b>			<b>799 625,00</b>	<b>799 744,00</b>	<b>0,29</b>
<b>Government</b>			<b>799 625,00</b>	<b>799 744,00</b>	<b>0,29</b>
800 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.00% 03/02/2023	EUR	799 625,00	799 744,00	0,29
<b>CHINA</b>			<b>399 188,00</b>	<b>398 268,00</b>	<b>0,15</b>
<b>Government</b>			<b>399 188,00</b>	<b>398 268,00</b>	<b>0,15</b>
400 000,00	EXPORT-IMPORT BANK OF CHINA 0.00% 15/10/2024	EUR	399 188,00	398 268,00	0,15

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

## Eurizon Fund - Euro Emerging Markets Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>24 405 399,01</b>	<b>24 396 970,38</b>	<b>9,01</b>
<b>UCI Units</b>			<b>24 405 399,01</b>	<b>24 396 970,38</b>	<b>9,01</b>
<b>LUXEMBOURG</b>			<b>24 405 399,01</b>	<b>24 396 970,38</b>	<b>9,01</b>
<b>Finance</b>			<b>24 405 399,01</b>	<b>24 396 970,38</b>	<b>9,01</b>
196 803,59	EURIZON FUND - BOND SHORT TERM -Z-	EUR	19 341 000,01	19 332 016,84	7,14
49 194,35	EURIZON FUND - MONEY MARKET -Z-	EUR	4 869 987,88	4 867 288,59	1,80
2 308,56	EURIZON FUND - MONEY MARKET -Z2-	USD	194 411,12	197 664,95	0,07
<b>Total Portfolio</b>			<b>265 969 366,62</b>	<b>263 535 628,26</b>	<b>97,28</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(123 569,12)</b>	<b>19 552 875,85</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>3 478,37</b>	<b>2 229 397,44</b>
200 000	(12)	Sale	US 2YR NOTE (CBT)	30/09/2021	USD	3 478,37	2 229 397,44
<b>Unrealised loss on future contracts and commitment</b>						<b>(127 047,49)</b>	<b>17 323 478,41</b>
100 000	(61)	Sale	EURO BUND	08/09/2021	EUR	(65 880,00)	10 529 210,00
100 000	(9)	Sale	EURO BUXL	08/09/2021	EUR	(30 600,00)	1 829 160,00
100 000	(40)	Sale	US 10YR ULTRA	21/09/2021	USD	(30 567,49)	4 965 108,41

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

## Eurizon Fund - Euro Emerging Markets Bonds

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>48 197,85</b>	<b>80 075,03</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>48 197,85</b>	<b>80 075,03</b>	—
187	PUT	US 5YR FUT OPTN 123,50 27/08/21	USD	48 197,85	80 075,03	—
<b>UNQUOTED</b>				<b>41 310,32</b>	<b>22 817,43</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>41 310,32</b>	<b>22 817,43</b>	—
6 400 000	PUT	USD/ZAR PUT 14,00 22/07/21	USD	41 310,32	22 817,43	—

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(170 117,57)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>59 688,03</b>
17/09/2021	1 418 338,11	USD	19 800 000,00	ZAR	37 898,36
17/09/2021	3 250 000,00	USD	2 714 463,50	EUR	21 789,67
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(229 805,60)</b>
17/09/2021	9 452 321,01	EUR	11 500 000,00	USD	(229 805,60)

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

## Eurizon Fund - Euro Emerging Markets Bonds

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### SWAP CONTRACTS AS AT 30 JUNE 2021

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>13 917,23</b>	<b>(4 656,23)</b>	<b>(14 558,86)</b>
MORGAN STANLEY BANK AG	CAD	5 100 000,00	10/03/2026	13 917,23	(4 656,23)	(14 558,86)

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

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## Eurizon Fund - SLJ Local Emerging Markets Debt

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 064 553 868,71	
Banks	(Note 3)	39 681 156,32	
Other banks and broker accounts	(Notes 2, 3, 9)	3 470 772,09	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	5 754 909,52	
Other interest receivable		15 445 441,37	
Receivable on subscriptions		9 495 053,36	
Other assets	(Note 11)	58 846,52	
<b>Total assets</b>		<b>1 138 460 047,89</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(4 768 554,02)	
Unrealised loss on future contracts	(Notes 2, 9)	(144 273,39)	
Payable on redemptions		(1 041 406,13)	
Other liabilities		(810 991,90)	
<b>Total liabilities</b>		<b>(6 765 225,44)</b>	
<b>Total net assets</b>		<b>1 131 694 822,45</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	104,12	150 638,817
Class RD Units	EUR	91,16	2 160,197
Class Z Units	EUR	99,85	11 174 713,491

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 241 958 046,48</b>
Net income from investments	(Note 2)	28 092 073,95
Other income	(Note 6)	224 356,63
<b>Total income</b>		<b>28 316 430,58</b>
Management fee	(Note 6)	(3 558 396,15)
Depository fee	(Note 8)	(147 995,79)
Subscription tax	(Note 4)	(53 819,42)
Other charges and taxes	(Notes 5, 8)	(1 070 055,22)
<b>Total expenses</b>		<b>(4 830 266,58)</b>
<b>Net investment income / (loss)</b>		<b>23 486 164,00</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(24 757 960,09)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(4 479 601,12)
- forward foreign exchange contracts	(Notes 2, 9)	(664 469,68)
- foreign currencies	(Note 2)	201 089,02
- future contracts	(Notes 2, 9)	(265 712,09)
<b>Net result of operations for the period</b>		<b>(6 480 489,96)</b>
Subscriptions for the period		168 810 322,10
Redemptions for the period		(272 590 955,36)
Dividend distributions	(Note 15)	(2 100,81)
<b>Net assets at the end of the period</b>		<b>1 131 694 822,45</b>

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



## Eurizon Fund - SLJ Local Emerging Markets Debt

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 099 627 210,27</b>	<b>1 064 553 868,71</b>	<b>94,07</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>957 315 657,29</b>	<b>918 205 753,90</b>	<b>81,14</b>
<b>Ordinary Bonds</b>			<b>936 697 568,29</b>	<b>898 312 160,99</b>	<b>79,38</b>
<b>INDONESIA</b>			<b>109 814 933,76</b>	<b>111 255 658,63</b>	<b>9,83</b>
<b>Government</b>			<b>109 814 933,76</b>	<b>111 255 658,63</b>	<b>9,83</b>
500 000 000 000,00	INDONESIA TREASURY BOND 6.50% 15/06/2025	IDR	30 144 138,67	30 528 813,47	2,70
300 000 000 000,00	INDONESIA TREASURY BOND 7.00% 15/09/2030	IDR	19 713 422,04	18 031 691,08	1,59
300 000 000 000,00	INDONESIA TREASURY BOND 6.625% 15/05/2033	IDR	16 000 223,52	17 370 648,29	1,53
250 000 000 000,00	INDONESIA TREASURY BOND 7.50% 15/05/2038	IDR	13 840 144,35	14 884 221,35	1,31
230 000 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	14 571 539,36	14 775 297,88	1,31
200 000 000 000,00	INDONESIA TREASURY BOND 6.125% 15/05/2028	IDR	11 479 215,82	11 623 466,56	1,03
4 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 0.90% 14/02/2027	EUR	4 066 250,00	4 041 520,00	0,36
<b>MEXICO</b>			<b>108 207 689,05</b>	<b>104 320 483,67</b>	<b>9,22</b>
<b>Government</b>			<b>105 866 931,49</b>	<b>102 472 091,61</b>	<b>9,06</b>
950 000 000,00	MEXICAN BONOS 7.50% 03/06/2027	MXN	44 330 777,90	41 973 712,55	3,71
400 000 000,00	MEXICAN BONOS 7.75% 13/11/2042	MXN	17 838 087,96	17 371 260,11	1,54
350 000 000,00	MEXICAN BONOS 7.75% 29/05/2031	MXN	16 602 924,95	15 627 645,84	1,38
13 000 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.625% 08/04/2026	EUR	12 974 500,00	13 717 340,00	1,21
195 000 000,00	MEXICAN BONOS 8.50% 18/11/2038	MXN	9 453 568,36	9 086 642,28	0,80
4 250 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.75% 17/04/2028	EUR	4 430 625,00	4 462 500,00	0,40
5 000 000,00	MEXICAN BONOS 8.50% 18/11/2038	MXN	236 447,32	232 990,83	0,02
<b>Telecommunication</b>			<b>2 340 757,56</b>	<b>1 848 392,06</b>	<b>0,16</b>
60 000 000,00	GRUPO TELEvisa SAB 7.25% 14/05/2043	MXN	2 340 757,56	1 848 392,06	0,16
<b>SOUTH AFRICA</b>			<b>108 577 715,98</b>	<b>103 018 607,91</b>	<b>9,10</b>
<b>Government</b>			<b>108 577 715,98</b>	<b>103 018 607,91</b>	<b>9,10</b>
700 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7.00% 28/02/2031	ZAR	37 161 575,12	35 469 655,96	3,13
400 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 28/02/2048	ZAR	21 712 241,83	19 967 899,64	1,77
500 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 6.50% 28/02/2041	ZAR	22 311 079,94	19 842 111,08	1,75
10 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 3.75% 24/07/2026	EUR	10 661 250,00	10 963 000,00	0,97
150 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.50% 21/12/2026	ZAR	9 791 993,94	10 065 564,74	0,89
100 000 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.50% 21/12/2026	ZAR	6 939 575,15	6 710 376,49	0,59
<b>RUSSIA</b>			<b>85 508 256,87</b>	<b>72 183 137,92</b>	<b>6,38</b>
<b>Government</b>			<b>85 508 256,87</b>	<b>72 183 137,92</b>	<b>6,38</b>
2 000 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.05% 19/01/2028	RUB	29 961 640,61	23 231 164,74	2,05
1 050 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 23/03/2033	RUB	14 153 785,85	12 706 123,85	1,12
1 050 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.25% 10/05/2034	RUB	15 473 996,37	12 254 779,34	1,08
900 000 000,00	RUSSIAN FEDERAL BOND - OFZ 8.15% 03/02/2027	RUB	12 684 889,85	10 979 888,63	0,97
850 000 000,00	RUSSIAN FEDERAL BOND - OFZ 6.00% 06/10/2027	RUB	9 689 542,86	9 347 651,77	0,83
300 000 000,00	RUSSIAN FEDERAL BOND - OFZ 7.70% 16/03/2039	RUB	3 544 401,33	3 663 529,59	0,33

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## Eurizon Fund - SLJ Local Emerging Markets Debt

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>POLAND</b>			<b>69 169 530,41</b>	<b>69 289 591,40</b>	<b>6,12</b>
<b>Government</b>			<b>58 486 831,90</b>	<b>58 561 359,77</b>	<b>5,17</b>
125 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.75% 25/10/2029	PLN	30 265 445,86	30 322 731,51	2,68
80 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2026	PLN	18 697 976,37	18 802 302,97	1,66
40 000 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2027	PLN	9 523 409,67	9 436 325,29	0,83
<b>Supranational</b>			<b>10 682 698,51</b>	<b>10 728 231,63</b>	<b>0,95</b>
50 000 000,00	EIB 1.00% 25/02/2028	PLN	10 682 698,51	10 728 231,63	0,95
<b>CHINA</b>			<b>53 224 338,69</b>	<b>54 667 104,77</b>	<b>4,83</b>
<b>Government</b>			<b>40 140 733,57</b>	<b>41 379 825,85</b>	<b>3,66</b>
160 000 000,00	CHINA GOVERNMENT BOND 2.85% 04/06/2027	CNY	20 031 272,97	20 659 414,29	1,83
85 000 000,00	CHINA GOVERNMENT BOND 2.68% 21/05/2030	CNY	10 427 493,75	10 683 462,63	0,94
75 000 000,00	CHINA GOVERNMENT BOND 3.81% 14/09/2050	CNY	9 681 966,85	10 036 948,93	0,89
<b>Finance</b>			<b>13 083 605,12</b>	<b>13 287 278,92</b>	<b>1,17</b>
70 000 000,00	CHINA CONSTRUCTION BANK CORP 4.20% 14/09/2030	CNY	9 125 102,46	9 270 071,98	0,82
30 000 000,00	CHINA CONSTRUCTION BANK CORP 4.70% 29/10/2028	CNY	3 958 502,66	4 017 206,94	0,35
<b>THAILAND</b>			<b>53 494 186,73</b>	<b>52 916 727,29</b>	<b>4,68</b>
<b>Government</b>			<b>53 494 186,73</b>	<b>52 916 727,29</b>	<b>4,68</b>
1 250 000 000,00	THAILAND GOVERNMENT BOND 3.40% 17/06/2036	THB	37 482 687,96	37 506 465,13	3,32
500 000 000,00	THAILAND GOVERNMENT BOND 3.65% 20/06/2031	THB	16 011 498,77	15 410 262,16	1,36
<b>BRAZIL</b>			<b>56 277 338,62</b>	<b>48 710 168,02</b>	<b>4,30</b>
<b>Government</b>			<b>47 752 870,20</b>	<b>40 072 934,78</b>	<b>3,54</b>
100 000 000,00	BRAZIL NOTAS DO TESOURE NACIONAL SERIE F 10.00% 01/01/2029	BRL	21 366 675,14	17 824 862,95	1,57
50 000 000,00	BRAZIL NOTAS DO TESOURE NACIONAL SERIE F 10.00% 01/01/2027	BRL	13 222 486,22	8 902 382,19	0,79
5 000 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	4 497 117,88	4 560 247,33	0,40
25 000 000,00	BRAZIL NOTAS DO TESOURE NACIONAL SERIE F 10.00% 01/01/2025	BRL	4 370 643,99	4 427 395,46	0,39
25 000 000,00	BRAZIL NOTAS DO TESOURE NACIONAL SERIE F 10.00% 01/01/2023	BRL	4 295 946,97	4 358 046,85	0,39
<b>Consumer Retail</b>			<b>8 524 468,42</b>	<b>8 637 233,24</b>	<b>0,76</b>
10 000 000,00	NATURA COSMETICOS SA 4.125% 03/05/2028	USD	8 524 468,42	8 637 233,24	0,76
<b>COLOMBIA</b>			<b>53 332 089,17</b>	<b>46 772 319,32</b>	<b>4,13</b>
<b>Government</b>			<b>53 332 089,17</b>	<b>46 772 319,32</b>	<b>4,13</b>
60 000 000 000,00	COLOMBIAN TES 7.00% 30/06/2032	COP	14 784 466,11	13 321 898,00	1,18
60 000 000 000,00	COLOMBIAN TES 6.00% 28/04/2028	COP	13 691 818,89	13 048 601,20	1,15
30 000 000 000,00	COLOMBIAN TES 7.50% 26/08/2026	COP	7 946 416,66	7 185 050,15	0,63
30 000 000 000,00	COLOMBIAN TES 7.75% 18/09/2030	COP	9 539 794,16	7 084 172,88	0,63
29 900 000 000,00	COLOMBIAN TES 7.25% 26/10/2050	COP	7 369 593,35	6 132 597,09	0,54
<b>EGYPT</b>			<b>45 875 316,43</b>	<b>45 484 186,97</b>	<b>4,02</b>
<b>Government</b>			<b>45 875 316,43</b>	<b>45 484 186,97</b>	<b>4,02</b>
300 000 000,00	EGYPT GOVERNMENT BOND 14.556% 13/10/2027	EGP	16 284 428,80	16 013 403,67	1,42
300 000 000,00	EGYPT GOVERNMENT BOND 14.06% 12/01/2026	EGP	16 139 017,44	15 873 455,75	1,40

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## Eurizon Fund - SLJ Local Emerging Markets Debt

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
7 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.625% 16/04/2030	EUR	7 122 100,00	7 026 040,00	0,62
6 295 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.75% 11/04/2025	EUR	6 329 770,19	6 571 287,55	0,58
<b>ROMANIA</b>			<b>39 299 259,25</b>	<b>39 482 916,61</b>	<b>3,49</b>
<b>Government</b>			<b>39 299 259,25</b>	<b>39 482 916,61</b>	<b>3,49</b>
75 000 000,00	ROMANIA GOVERNMENT BOND 4.15% 26/01/2028	RON	16 502 696,62	16 179 980,50	1,43
12 000 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 08/12/2026	EUR	12 393 250,00	12 921 480,00	1,14
30 000 000,00	ROMANIA GOVERNMENT BOND 3.65% 24/09/2031	RON	6 231 824,38	6 171 901,52	0,55
20 000 000,00	ROMANIA GOVERNMENT BOND 3.65% 28/07/2025	RON	4 171 488,25	4 209 554,59	0,37
<b>UNITED KINGDOM</b>			<b>35 085 669,07</b>	<b>35 309 140,88</b>	<b>3,12</b>
<b>Government</b>			<b>35 085 669,07</b>	<b>35 309 140,88</b>	<b>3,12</b>
25 000 000,00	INTER-AMERICAN DEVELOPMENT BANK 0.875% 20/04/2026	USD	20 773 555,64	21 074 700,69	1,86
10 000 000,00	INTER-AMERICAN DEVELOPMENT BANK 0.25% 15/11/2023	USD	8 309 422,25	8 406 522,50	0,74
100 000 000 000,00	INTER-AMERICAN DEVELOPMENT BANK 8.01% 11/12/2021	IDR	6 002 691,18	5 827 917,69	0,52
<b>BENIN</b>			<b>14 109 650,00</b>	<b>14 878 935,00</b>	<b>1,32</b>
<b>Government</b>			<b>14 109 650,00</b>	<b>14 878 935,00</b>	<b>1,32</b>
10 000 000,00	BENIN GOVERNMENT INTERNATIONAL BOND 4.875% 19/01/2032	EUR	9 808 400,00	10 003 500,00	0,89
4 500 000,00	BENIN GOVERNMENT INTERNATIONAL BOND 5.75% 26/03/2026	EUR	4 301 250,00	4 875 435,00	0,43
<b>GERMANY</b>			<b>14 598 598,39</b>	<b>13 647 422,29</b>	<b>1,21</b>
<b>Supranational</b>			<b>14 598 598,39</b>	<b>13 647 422,29</b>	<b>1,21</b>
10 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 1.375% 20/04/2028	USD	8 323 866,97	8 506 193,59	0,75
45 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 13.25% 22/02/2023	TRY	5 157 185,84	4 016 996,29	0,36
26 120 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 7.00% 24/01/2023	MXN	1 117 545,58	1 124 232,41	0,10
<b>MACEDONIA</b>			<b>12 895 010,00</b>	<b>13 137 900,00</b>	<b>1,16</b>
<b>Government</b>			<b>12 895 010,00</b>	<b>13 137 900,00</b>	<b>1,16</b>
7 000 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 3.675% 03/06/2026	EUR	7 481 250,00	7 715 890,00	0,68
5 500 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 1.625% 10/03/2028	EUR	5 413 760,00	5 422 010,00	0,48
<b>SERBIA</b>			<b>12 268 850,00</b>	<b>12 683 868,00</b>	<b>1,12</b>
<b>Government</b>			<b>12 268 850,00</b>	<b>12 683 868,00</b>	<b>1,12</b>
11 400 000,00	SERBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/05/2027	EUR	12 268 850,00	12 683 868,00	1,12
<b>OMAN</b>			<b>8 222 185,44</b>	<b>8 737 916,21</b>	<b>0,77</b>
<b>Government</b>			<b>8 222 185,44</b>	<b>8 737 916,21</b>	<b>0,77</b>
10 000 000,00	OMAN GOVERNMENT INTERNATIONAL BOND 4.75% 15/06/2026	USD	8 222 185,44	8 737 916,21	0,77
<b>LUXEMBOURG</b>			<b>9 903 560,59</b>	<b>8 531 508,80</b>	<b>0,75</b>
<b>Supranational</b>			<b>6 383 453,38</b>	<b>4 904 526,88</b>	<b>0,43</b>
40 000 000,00	EIB 12.00% 12/05/2022	TRY	5 151 676,60	3 667 416,48	0,32
28 800 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 8.15% 28/01/2022	MXN	1 231 776,78	1 237 110,40	0,11

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## Eurizon Fund - SLJ Local Emerging Markets Debt

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>3 520 107,21</b>	<b>3 626 981,92</b>	<b>0,32</b>
4 000 000,00	ULTRAPAR INTERNATIONAL SA 5.25% 06/06/2029	USD	3 520 107,21	3 626 981,92	0,32
<b>MONTENEGRO</b>			<b>5 621 875,00</b>	<b>5 670 312,50</b>	<b>0,50</b>
<b>Government</b>			<b>5 621 875,00</b>	<b>5 670 312,50</b>	<b>0,50</b>
6 250 000,00	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 2.55% 03/10/2029	EUR	5 621 875,00	5 670 312,50	0,50
<b>ALBANIA</b>			<b>5 390 000,00</b>	<b>5 223 400,00</b>	<b>0,46</b>
<b>Government</b>			<b>5 390 000,00</b>	<b>5 223 400,00</b>	<b>0,46</b>
4 900 000,00	ALBANIA GOVERNMENT INTERNATIONAL BOND REG 3.50% 09/10/2025	EUR	5 390 000,00	5 223 400,00	0,46
<b>UNITED STATES</b>			<b>5 082 938,06</b>	<b>5 216 935,25</b>	<b>0,46</b>
<b>Supranational</b>			<b>5 082 938,06</b>	<b>5 216 935,25</b>	<b>0,46</b>
450 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 6.75% 14/11/2022	RUB	5 082 938,06	5 216 935,25	0,46
<b>SENEGAL</b>			<b>5 392 500,00</b>	<b>5 213 950,00</b>	<b>0,46</b>
<b>Government</b>			<b>5 392 500,00</b>	<b>5 213 950,00</b>	<b>0,46</b>
5 000 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 4.75% 13/03/2028	EUR	5 392 500,00	5 213 950,00	0,46
<b>URUGUAY</b>			<b>4 503 530,66</b>	<b>4 655 710,64</b>	<b>0,41</b>
<b>Government</b>			<b>4 503 530,66</b>	<b>4 655 710,64</b>	<b>0,41</b>
3 750 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	3 562 479,09	3 685 932,90	0,33
1 000 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 27/10/2027	USD	941 051,57	969 777,74	0,08
<b>NAMIBIA</b>			<b>4 366 260,10</b>	<b>4 541 569,54</b>	<b>0,40</b>
<b>Government</b>			<b>4 366 260,10</b>	<b>4 541 569,54</b>	<b>0,40</b>
5 000 000,00	NAMIBIA INTERNATIONAL BONDS 5.25% 29/10/2025	USD	4 366 260,10	4 541 569,54	0,40
<b>GHANA</b>			<b>4 124 263,73</b>	<b>4 237 286,02</b>	<b>0,38</b>
<b>Government</b>			<b>4 124 263,73</b>	<b>4 237 286,02</b>	<b>0,38</b>
5 000 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 6.375% 11/02/2027	USD	4 124 263,73	4 237 286,02	0,38
<b>PHILIPPINES</b>			<b>4 095 000,00</b>	<b>4 072 360,00</b>	<b>0,36</b>
<b>Government</b>			<b>4 095 000,00</b>	<b>4 072 360,00</b>	<b>0,36</b>
4 000 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.875% 17/05/2027	EUR	4 095 000,00	4 072 360,00	0,36
<b>MALAYSIA</b>			<b>1 969 103,47</b>	<b>1 918 929,31</b>	<b>0,17</b>
<b>Government</b>			<b>1 969 103,47</b>	<b>1 918 929,31</b>	<b>0,17</b>
10 000 000,00	MALAYSIA GOVERNMENT BOND 3.757% 22/05/2040	MYR	1 969 103,47	1 918 929,31	0,17
<b>TURKEY</b>			<b>4 259 660,47</b>	<b>1 651 636,13</b>	<b>0,15</b>
<b>Government</b>			<b>4 259 660,47</b>	<b>1 651 636,13</b>	<b>0,15</b>
20 000 000,00	TURKEY GOVERNMENT BOND 7.10% 08/03/2023	TRY	4 259 660,47	1 651 636,13	0,15

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## Eurizon Fund - SLJ Local Emerging Markets Debt

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ARGENTINA</b>			<b>2 028 258,35</b>	<b>882 477,91</b>	<b>0,08</b>
<b>Industries</b>			<b>2 028 258,35</b>	<b>882 477,91</b>	<b>0,08</b>
3 190 060,00	CIA LATINOAMERICANA DE INFRAESTRUCTURA & SERVICIOS SA REG 9.50% 20/07/2023	USD	2 028 258,35	882 477,91	0,08
<b>Floating Rate Notes</b>			<b>11 617 788,77</b>	<b>11 569 357,27</b>	<b>1,02</b>
<b>UNITED STATES</b>			<b>8 505 970,52</b>	<b>8 433 759,18</b>	<b>0,74</b>
<b>Government</b>			<b>8 505 970,52</b>	<b>8 433 759,18</b>	<b>0,74</b>
10 000 000,00	INTER-AMERICAN DEVELOPMENT BANK FRN 15/03/2022	USD	8 505 970,52	8 433 759,18	0,74
<b>PHILIPPINES</b>			<b>3 111 818,25</b>	<b>3 135 598,09</b>	<b>0,28</b>
<b>Supranational</b>			<b>3 111 818,25</b>	<b>3 135 598,09</b>	<b>0,28</b>
24 000 000,00	ASIAN DEVELOPMENT BANK FRN 16/01/2023	CNH	3 111 818,25	3 135 598,09	0,28
<b>Zero-Coupon Bonds</b>			<b>9 000 300,23</b>	<b>8 324 235,64</b>	<b>0,74</b>
<b>GERMANY</b>			<b>4 478 417,92</b>	<b>4 701 355,39</b>	<b>0,42</b>
<b>Supranational</b>			<b>4 478 417,92</b>	<b>4 701 355,39</b>	<b>0,42</b>
82 800 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.00% 01/04/2022	ZAR	4 478 417,92	4 701 355,39	0,42
<b>UNITED STATES</b>			<b>4 521 882,31</b>	<b>3 622 880,25</b>	<b>0,32</b>
<b>Supranational</b>			<b>4 521 882,31</b>	<b>3 622 880,25</b>	<b>0,32</b>
200 000 000,00	INTERNATIONAL FINANCE CORP 0.00% 23/03/2038	MXN	2 464 736,20	2 247 852,10	0,20
232 000 000,00	INTERNATIONAL FINANCE CORP 0.00% 24/01/2050	ZAR	2 057 146,11	1 375 028,15	0,12
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>75 850 532,24</b>	<b>72 903 099,70</b>	<b>6,44</b>
<b>Ordinary Bonds</b>			<b>70 434 112,49</b>	<b>67 362 003,70</b>	<b>5,95</b>
<b>MALAYSIA</b>			<b>63 718 076,67</b>	<b>60 714 692,58</b>	<b>5,37</b>
<b>Government</b>			<b>63 718 076,67</b>	<b>60 714 692,58</b>	<b>5,37</b>
100 000 000,00	MALAYSIA GOVERNMENT BOND 3.885% 15/08/2029	MYR	22 525 910,76	21 344 772,67	1,89
65 000 000,00	MALAYSIA GOVERNMENT BOND 3.906% 15/07/2026	MYR	14 646 559,33	13 940 511,40	1,23
25 000 000,00	MALAYSIA GOVERNMENT BOND 4.893% 08/06/2038	MYR	6 078 516,79	5 511 229,40	0,49
25 000 000,00	MALAYSIA GOVERNMENT BOND 3.828% 05/07/2034	MYR	5 409 209,44	5 060 766,26	0,45
20 000 000,00	MALAYSIA GOVERNMENT BOND 3.502% 31/05/2027	MYR	4 323 030,09	4 192 176,24	0,37
10 000 000,00	MALAYSIA GOVERNMENT BOND 4.935% 30/09/2043	MYR	2 098 286,80	2 193 665,61	0,20
10 000 000,00	MALAYSIA GOVERNMENT BOND 4.762% 07/04/2037	MYR	2 214 319,87	2 191 939,12	0,19
10 000 000,00	MALAYSIA GOVERNMENT BOND 4.921% 06/07/2048	MYR	2 278 184,79	2 178 249,02	0,19
10 000 000,00	MALAYSIA GOVERNMENT BOND 3.955% 15/09/2025	MYR	2 155 890,97	2 144 551,88	0,19
10 000 000,00	MALAYSIA GOVERNMENT BOND 4.065% 15/06/2050	MYR	1 988 167,83	1 956 830,98	0,17
<b>CANADA</b>			<b>3 980 437,22</b>	<b>3 871 677,35</b>	<b>0,34</b>
<b>Government</b>			<b>3 980 437,22</b>	<b>3 871 677,35</b>	<b>0,34</b>
40 000 000,00	EXPORT DEVELOPMENT CANADA 20.00% 08/04/2022	TRY	3 980 437,22	3 871 677,35	0,34
<b>UNITED KINGDOM</b>			<b>1 688 937,92</b>	<b>1 720 270,09</b>	<b>0,15</b>
<b>Supranational</b>			<b>1 688 937,92</b>	<b>1 720 270,09</b>	<b>0,15</b>
40 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 7.55% 28/03/2022	MXN	1 688 937,92	1 720 270,09	0,15

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

## Eurizon Fund - SLJ Local Emerging Markets Debt

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>1 046 660,68</b>	<b>1 055 363,68</b>	<b>0,09</b>
<b>Supranational</b>			<b>1 046 660,68</b>	<b>1 055 363,68</b>	<b>0,09</b>
24 700 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 7.16% 25/04/2022	MXN	1 046 660,68	1 055 363,68	0,09
<b>Zero-Coupon Bonds</b>			<b>5 416 419,75</b>	<b>5 541 096,00</b>	<b>0,49</b>
<b>UNITED STATES</b>			<b>5 416 419,75</b>	<b>5 541 096,00</b>	<b>0,49</b>
<b>Supranational</b>			<b>5 416 419,75</b>	<b>5 541 096,00</b>	<b>0,49</b>
500 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 0.00% 16/02/2022	RUB	5 416 419,75	5 541 096,00	0,49
<b>INVESTMENT FUNDS</b>			<b>66 461 020,74</b>	<b>73 445 015,11</b>	<b>6,49</b>
<b>UCI Units</b>			<b>66 461 020,74</b>	<b>73 445 015,11</b>	<b>6,49</b>
<b>LUXEMBOURG</b>			<b>66 461 020,74</b>	<b>73 445 015,11</b>	<b>6,49</b>
<b>Finance</b>			<b>66 461 020,74</b>	<b>73 445 015,11</b>	<b>6,49</b>
580 637,23	EURIZON FUND - BOND AGGREGATE RMB -Z-	EUR	62 138 549,62	68 933 252,18	6,09
45 294,28	EURIZON FUND - SLJ FLEXIBLE GLOBAL MACRO -Z-	EUR	4 322 471,12	4 511 762,93	0,40
<b>Total Portfolio</b>			<b>1 099 627 210,27</b>	<b>1 064 553 868,71</b>	<b>94,07</b>

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

## Eurizon Fund - SLJ Local Emerging Markets Debt

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(144 273,39)</b>	<b>33 518 829,74</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(144 273,39)</b>	<b>33 518 829,74</b>
100 000	(300)	Sale	US 10YR NOTE (CBT)	21/09/2021	USD	(144 273,39)	33 518 829,74

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>				<b>986 355,50</b>
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>5 754 909,52</b>
15/09/2021	460 000 000,00	BRL	73 846 985,67	EUR 2 659 490,86
15/09/2021	119 500 000,00	PEN	25 152 599,44	EUR 1 189 255,77
15/09/2021	5 000 000 000,00	INR	55 477 886,50	EUR 650 044,25
15/09/2021	100 000 000,00	MYR	19 815 713,85	EUR 396 395,03
15/09/2021	24 500 000 000,00	CLP	27 943 474,34	EUR 332 288,92
15/09/2021	350 000 000,00	TRY	32 522 498,51	EUR 154 610,34
15/09/2021	15 000 000,00	MYR	2 938 295,79	EUR 93 520,54
15/09/2021	8 841 967,15	EUR	150 000 000,00	ZAR 79 987,41
15/09/2021	85 000 000,00	TRY	7 880 327,16	EUR 55 542,13
15/09/2021	55 000 000 000,00	IDR	3 127 503,96	EUR 46 994,89
15/09/2021	1 000 000 000,00	INR	11 189 437,17	EUR 36 148,98
15/09/2021	470 000 000,00	MXN	19 658 368,51	EUR 33 514,39
15/09/2021	892 346,37	EUR	15 000 000,00	ZAR 16 148,40
15/09/2021	37 900 000,00	RON	7 656 189,81	EUR 6 838,95
15/09/2021	42 850 000,00	RON	8 659 744,22	EUR 4 128,66
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(4 768 554,02)</b>
15/09/2021	73 845 499,45	EUR	90 000 000,00	USD (1 930 855,19)
15/09/2021	17 320 000 000,00	HUF	49 888 772,81	EUR (683 594,91)
15/09/2021	12 145 855,19	EUR	300 000 000,00	MXN (423 431,77)
15/09/2021	19 099 764,44	EUR	150 000 000,00	CNY (346 979,27)
15/09/2021	15 993 159,68	EUR	175 000 000,00	TRY (345 394,75)
15/09/2021	105 000 000 000,00	COP	23 848 676,73	EUR (269 351,34)
15/09/2021	1 245 000 000,00	CZK	48 968 399,06	EUR (258 516,53)
15/09/2021	92 000 000,00	PLN	20 544 768,66	EUR (193 339,40)
15/09/2021	27 895 247,77	EUR	2 500 000 000,00	INR (168 717,60)
15/09/2021	5 587 143,24	EUR	500 000 000,00	RUB (116 340,21)
15/09/2021	4 181 913,92	EUR	5 000 000,00	USD (27 883,56)
15/09/2021	21 500 000,00	PLN	4 759 281,62	EUR (3 241,09)
15/09/2021	6 064 813,57	EUR	30 000 000,00	RON (908,40)

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



## Eurizon Fund - Italian Equity Opportunities

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	157 360 322,99	
Banks	(Note 3)	511 574,48	
Other banks and broker accounts	(Notes 2, 3, 9)	277 188,00	
Receivable on investments sold		1 377 956,93	
Receivable on subscriptions		1 308 695,37	
Other assets	(Note 11)	107 877,45	
<b>Total assets</b>		<b>160 943 615,22</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 9)	(28 650,00)	
Payable on investments purchased		(2 141 357,49)	
Payable on redemptions		(207 900,70)	
Other liabilities		(144 888,94)	
<b>Total liabilities</b>		<b>(2 522 797,13)</b>	
<b>Total net assets</b>		<b>158 420 818,09</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	128,95	303 402,337
Class RD Units	EUR	122,06	3 063,515
Class X Units	EUR	130,03	5 107,168
Class Z Units	EUR	147,90	799 571,170

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>78 206 643,26</b>
Net income from investments	(Note 2)	2 227 948,73
Other income	(Note 6)	725,32
<b>Total income</b>		<b>2 228 674,05</b>
Management fee	(Note 6)	(493 737,75)
Depository fee	(Note 8)	(15 055,27)
Subscription tax	(Note 4)	(13 714,78)
Other charges and taxes	(Notes 5, 8)	(84 428,06)
<b>Total expenses</b>		<b>(606 935,86)</b>
<b>Net investment income / (loss)</b>		<b>1 621 738,19</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	10 238 708,50
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	8 910 773,81
- option contracts	(Notes 2, 9)	12 465,00
- foreign currencies	(Note 2)	224,78
- future contracts	(Notes 2, 9)	(55 200,00)
<b>Net result of operations for the period</b>		<b>20 728 710,28</b>
Subscriptions for the period		87 675 061,35
Redemptions for the period		(28 187 168,99)
Dividend distributions	(Note 15)	(2 427,81)
<b>Net assets at the end of the period</b>		<b>158 420 818,09</b>

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

## Eurizon Fund - Italian Equity Opportunities

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>140 311 690,43</b>	<b>157 360 322,99</b>	<b>99,33</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>136 189 220,63</b>	<b>153 239 183,56</b>	<b>96,73</b>
<b>Shares</b>			<b>136 189 220,63</b>	<b>153 135 878,46</b>	<b>96,66</b>
<b>ITALY</b>			<b>109 870 677,08</b>	<b>124 185 543,46</b>	<b>78,39</b>
<b>Finance</b>			<b>33 762 271,70</b>	<b>38 260 928,92</b>	<b>24,15</b>
3 600 000,00	INTESA SANPAOLO SPA	EUR	7 645 618,04	8 386 200,00	5,29
315 000,00	ASSICURAZIONI GENERALI SPA	EUR	5 020 298,70	5 325 075,00	3,36
480 000,00	UNICREDIT SPA	EUR	4 354 868,02	4 776 000,00	3,01
800 000,00	BANCA POPOLARE DI SONDRIO SCPA	EUR	2 259 127,61	2 926 400,00	1,85
240 000,00	BANCA MEDIOLANUM SPA	EUR	1 809 908,30	1 968 960,00	1,24
450 000,00	ANIMA HOLDING SPA	EUR	1 790 992,64	1 885 950,00	1,19
185 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	1 577 978,01	1 822 250,00	1,15
95 000,00	NEXI SPA	EUR	1 447 467,89	1 758 450,00	1,11
115 000,00	FINCOBANK BANCA FINECO SPA	EUR	1 405 226,39	1 690 500,00	1,07
130 000,00	POSTE ITALIANE SPA	EUR	1 286 183,05	1 449 500,00	0,92
38 436,00	TINEXTA SPA	EUR	510 585,67	1 261 469,52	0,80
125 105,00	DOVALUE SPA	EUR	1 194 133,01	1 160 974,40	0,73
129 000,00	BANCA FARMAFACTORING SPA	EUR	766 922,39	1 090 050,00	0,69
350 000,00	BANCO BPM SPA	EUR	789 205,01	949 550,00	0,60
200 000,00	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA	EUR	856 457,50	812 000,00	0,51
40 000,00	BANCA IFIS SPA	EUR	556 851,12	536 000,00	0,34
400 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	490 448,35	461 600,00	0,29
<b>Industries</b>			<b>15 451 590,05</b>	<b>18 279 654,75</b>	<b>11,54</b>
145 000,00	PRYSMIAN SPA	EUR	3 623 174,52	4 383 350,00	2,77
110 000,00	BUZZI UNICEM SPA	EUR	2 360 888,20	2 460 700,00	1,55
1 070 000,00	SALINI IMPREGILO SPA	EUR	1 921 937,49	2 394 660,00	1,51
2 200 000,00	FINCANTIERI SPA	EUR	1 589 794,76	1 672 000,00	1,06
930 000,00	RENO DE MEDICI SPA	EUR	811 978,43	1 274 100,00	0,80
74 705,00	SALCEF SPA	EUR	905 466,84	1 042 134,75	0,66
45 000,00	DANIELI & C OFFICINE MECCANICHE SPA	EUR	673 472,39	1 001 250,00	0,63
21 500,00	EL.EN. SPA	EUR	819 008,01	935 250,00	0,59
50 000,00	LU-VE SPA	EUR	674 950,83	850 000,00	0,54
14 000,00	INTERPUMP GROUP SPA	EUR	696 957,27	699 160,00	0,44
28 365,00	ZIGNAGO VETRO SPA	EUR	326 484,90	476 532,00	0,30
110 000,00	SECO SPA	EUR	406 277,52	420 750,00	0,27
13 500,00	SABAF SPA	EUR	305 784,61	348 300,00	0,22
53 578,00	FINLOGIC SPA	EUR	335 414,28	321 468,00	0,20
<b>Consumer Retail</b>			<b>17 237 985,45</b>	<b>18 168 760,44</b>	<b>11,47</b>
155 000,00	ATLANTIA SPA	EUR	2 481 237,12	2 366 850,00	1,50
38 000,00	MONCLER SPA	EUR	1 787 598,26	2 168 280,00	1,37
170 000,00	BREMBO SPA	EUR	1 710 757,47	1 815 600,00	1,15
184 873,00	CERVED GROUP SPA	EUR	1 809 705,97	1 811 755,40	1,14
85 000,00	SALVATORE FERRAGAMO SPA	EUR	1 461 670,23	1 533 825,00	0,97
300 078,00	RAI WAY SPA	EUR	1 531 244,25	1 524 396,24	0,96
125 580,00	FILA SPA	EUR	1 242 413,78	1 348 729,20	0,85
35 000,00	DE' LONGHI SPA	EUR	1 155 132,17	1 285 900,00	0,81
329 350,00	PIAGGIO & C SPA	EUR	923 220,87	1 092 124,60	0,69
100 000,00	TECHNOGYM SPA	EUR	974 299,36	1 076 000,00	0,68
125 000,00	AUTOGRILL SPA	EUR	860 272,48	772 500,00	0,49
150 000,00	PIRELLI & C SPA	EUR	738 896,68	734 400,00	0,46
400 000,00	OVS SPA	EUR	561 536,81	638 400,00	0,40

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

## Eurizon Fund - Italian Equity Opportunities

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>15 772 973,82</b>	<b>15 833 160,57</b>	<b>9,99</b>
1 300 000,00	ENEL SPA	EUR	10 346 983,66	10 181 600,00	6,42
900 728,00	IREN SPA	EUR	2 174 635,33	2 167 151,57	1,37
500 000,00	HERA SPA	EUR	1 584 146,34	1 742 000,00	1,10
195 000,00	SNAM SPA	EUR	886 002,56	950 625,00	0,60
126 000,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	781 205,93	791 784,00	0,50
<b>Energy</b>			<b>12 900 799,09</b>	<b>14 121 380,74</b>	<b>8,91</b>
565 000,00	ENI SPA	EUR	5 507 543,21	5 802 550,00	3,66
96 000,00	ERG SPA	EUR	1 978 423,03	2 400 000,00	1,51
750 114,00	MAIRE TECNIMONT SPA	EUR	1 780 023,87	2 313 351,58	1,46
300 311,00	FALCK RENEWABLES SPA	EUR	1 558 794,62	1 669 729,16	1,05
750 000,00	SAIPEM SPA	EUR	1 669 997,15	1 530 750,00	0,97
30 000,00	ALERION CLEANPOWER SPA	EUR	406 017,21	405 000,00	0,26
<b>Telecommunication</b>			<b>7 909 022,14</b>	<b>10 339 580,00</b>	<b>6,53</b>
25 000,00	REPLY SPA	EUR	2 095 930,37	3 465 000,00	2,19
185 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	1 699 967,83	1 759 720,00	1,11
85 000,00	GVS SPA	EUR	1 209 499,32	1 173 850,00	0,74
377 000,00	RETELIT SPA	EUR	648 420,48	1 100 840,00	0,70
2 500 000,00	TELECOM ITALIA SPA	EUR	1 061 691,94	1 047 250,00	0,66
640 000,00	ARNOLDO MONDADORI EDITORE SPA	EUR	790 873,43	1 029 120,00	0,65
19 000,00	GRUPPO MUTUIONLINE SPA	EUR	402 638,77	763 800,00	0,48
<b>Health</b>			<b>2 646 352,62</b>	<b>3 112 405,64</b>	<b>1,97</b>
10 000,00	DIASORIN SPA	EUR	1 553 176,16	1 595 000,00	1,01
21 000,00	AMPLIFON SPA	EUR	661 851,15	874 440,00	0,55
114 001,00	GAROFALO HEALTH CARE SPA	EUR	431 325,31	642 965,64	0,41
<b>Computing and IT</b>			<b>1 610 925,01</b>	<b>2 500 042,50</b>	<b>1,58</b>
7 000,00	SESA SPA	EUR	730 606,02	987 000,00	0,62
13 051,00	DIGITAL VALUE SPA	EUR	258 243,40	880 942,50	0,56
140 000,00	ALMAWAVE SPA	EUR	622 075,59	632 100,00	0,40
<b>Raw materials</b>			<b>1 473 569,10</b>	<b>2 281 009,90</b>	<b>1,44</b>
70 897,00	SICIT GROUP SPA	EUR	777 308,43	1 162 710,80	0,73
65 705,00	SOL SPA	EUR	696 260,67	1 118 299,10	0,71
<b>Basic Goods</b>			<b>1 105 188,10</b>	<b>1 288 620,00</b>	<b>0,81</b>
69 000,00	ORSERO SPA	EUR	528 819,33	674 820,00	0,42
90 000,00	NEWLAT FOOD SPA	EUR	576 368,77	613 800,00	0,39
<b>NETHERLANDS</b>			<b>23 375 082,74</b>	<b>26 092 825,00</b>	<b>16,47</b>
<b>Consumer Retail</b>			<b>11 912 567,15</b>	<b>13 802 700,00</b>	<b>8,71</b>
550 000,00	STELLANTIS NV	EUR	7 408 520,26	9 104 700,00	5,75
27 000,00	FERRARI NV	EUR	4 504 046,89	4 698 000,00	2,96
<b>Computing and IT</b>			<b>6 368 444,83</b>	<b>6 733 100,00</b>	<b>4,25</b>
220 000,00	STMICROELECTRONICS NV	EUR	6 368 444,83	6 733 100,00	4,25
<b>Industries</b>			<b>2 373 100,01</b>	<b>2 854 625,00</b>	<b>1,80</b>
205 000,00	CNH INDUSTRIAL NV	EUR	2 373 100,01	2 854 625,00	1,80
<b>Finance</b>			<b>2 720 970,75</b>	<b>2 702 400,00</b>	<b>1,71</b>
40 000,00	EXOR NV	EUR	2 720 970,75	2 702 400,00	1,71
<b>FRANCE</b>			<b>2 084 094,42</b>	<b>2 011 110,00</b>	<b>1,27</b>
<b>Industries</b>			<b>2 084 094,42</b>	<b>2 011 110,00</b>	<b>1,27</b>
14 000,00	EIFFAGE SA	EUR	1 267 724,03	1 201 200,00	0,76
9 000,00	VINCI SA	EUR	816 370,39	809 910,00	0,51

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

## Eurizon Fund - Italian Equity Opportunities

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>859 366,39</b>	<b>846 400,00</b>	<b>0,53</b>
<b>Telecommunication</b>			<b>859 366,39</b>	<b>846 400,00</b>	<b>0,53</b>
160 000,00	MEDIASET ESPANA COMUNICACION SA	EUR	859 366,39	846 400,00	0,53
<b>Warrants</b>			<b>0,00</b>	<b>103 305,10</b>	<b>0,07</b>
<b>ITALY</b>			<b>0,00</b>	<b>103 305,10</b>	<b>0,07</b>
<b>Industries</b>			<b>0,00</b>	<b>103 305,10</b>	<b>0,07</b>
15 300,00	SALCEF SPA 11/08/2024	EUR	0,00	61 200,00	0,04
14 519,00	SALCEF SPA 30/04/2023	EUR	0,00	42 105,10	0,03
<b>INVESTMENT FUNDS</b>			<b>4 122 469,80</b>	<b>4 121 139,43</b>	<b>2,60</b>
<b>UCI Units</b>			<b>4 122 469,80</b>	<b>4 121 139,43</b>	<b>2,60</b>
<b>LUXEMBOURG</b>			<b>4 122 469,80</b>	<b>4 121 139,43</b>	<b>2,60</b>
<b>Finance</b>			<b>4 122 469,80</b>	<b>4 121 139,43</b>	<b>2,60</b>
30 389,43	EURIZON FUND - MONEY MARKET -Z-	EUR	3 008 006,51	3 006 729,71	1,90
11 344,90	EURIZON FUND - BOND SHORT TERM -Z-	EUR	1 114 463,29	1 114 409,72	0,70
<b>Total Portfolio</b>			<b>140 311 690,43</b>	<b>157 360 322,99</b>	<b>99,33</b>

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

## Eurizon Fund - Italian Equity Opportunities

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(28 650,00)</b>	<b>1 250 200,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(28 650,00)</b>	<b>1 250 200,00</b>
5	10	Purchase	FTSE/MIB INDEX	17/09/2021	EUR	(28 650,00)	1 250 200,00

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

## Eurizon Fund - Top European Research

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 418 929 198,60	
Banks	(Note 3)	4 719 986,74	
Other banks and broker accounts	(Notes 2, 3, 9)	883 107,92	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	96 232,21	
Unrealised profit on future contracts	(Notes 2, 9)	533 400,02	
Other interest receivable		86 150,69	
Receivable on subscriptions		5 019 307,15	
Other assets	(Note 11)	1 022 442,30	
<b>Total assets</b>		<b>1 431 289 825,63</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(618 478,09)	
Unrealised loss on future contracts	(Notes 2, 9)	(563 602,40)	
Payable on investments purchased		(2 654 000,00)	
Payable on redemptions		(1 290 661,37)	
Other liabilities		(1 653 310,15)	
<b>Total liabilities</b>		<b>(6 780 052,01)</b>	
<b>Total net assets</b>		<b>1 424 509 773,62</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	122,49	3 670 364,286
Class X Units	EUR	118,14	36 328,557
Class Z Units	EUR	141,64	6 852 674,880
Class ZD Units	EUR	122,01	94,760

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 021 318 955,94</b>
Net income from investments	(Note 2)	19 888 233,63
Other income	(Note 6)	50 159,22
<b>Total income</b>		<b>19 938 392,85</b>
Management fee	(Note 6)	(5 394 589,79)
Performance fee	(Note 7)	(219 302,69)
Depositary fee	(Note 8)	(155 646,31)
Subscription tax	(Note 4)	(130 237,16)
Other charges and taxes	(Notes 5, 8)	(879 254,87)
<b>Total expenses</b>		<b>(6 779 030,82)</b>
<b>Net investment income / (loss)</b>		<b>13 159 362,03</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	69 163 680,17
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	99 448 909,67
- forward foreign exchange contracts	(Notes 2, 9)	(780 800,83)
- foreign currencies	(Note 2)	(51 802,56)
- future contracts	(Notes 2, 9)	(1 692 816,71)
<b>Net result of operations for the period</b>		<b>179 246 531,77</b>
Subscriptions for the period		541 007 522,50
Redemptions for the period		(317 063 222,38)
Dividend distributions	(Note 15)	(14,21)
<b>Net assets at the end of the period</b>		<b>1 424 509 773,62</b>

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



## Eurizon Fund - Top European Research

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 225 596 051,36</b>	<b>1 418 929 198,60</b>	<b>99,61</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 201 240 923,87</b>	<b>1 394 598 875,27</b>	<b>97,90</b>
<b>Shares</b>			<b>1 183 364 874,09</b>	<b>1 376 775 470,27</b>	<b>96,65</b>
<b>FRANCE</b>			<b>298 834 203,27</b>	<b>350 592 684,48</b>	<b>24,61</b>
<b>Consumer Retail</b>			<b>64 004 510,48</b>	<b>89 887 123,20</b>	<b>6,31</b>
74 619,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	32 455 776,10	49 345 544,70	3,46
76 770,00	L'OREAL SA	EUR	22 269 205,97	28 850 166,00	2,03
86 925,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	9 279 528,41	11 691 412,50	0,82
<b>Industries</b>			<b>49 979 463,21</b>	<b>55 697 597,68</b>	<b>3,91</b>
153 539,00	SCHNEIDER ELECTRIC SE	EUR	15 185 814,30	20 371 554,52	1,43
219 592,00	EIFFAGE SA	EUR	18 794 286,23	18 840 993,60	1,32
296 814,00	CIE DE SAINT-GOBAIN	EUR	15 999 362,68	16 485 049,56	1,16
<b>Health</b>			<b>42 660 090,51</b>	<b>45 425 436,92</b>	<b>3,19</b>
157 979,00	ESSILORLUXOTTICA SA	EUR	22 617 285,22	24 587 851,56	1,73
235 826,00	SANOFI	EUR	20 042 805,29	20 837 585,36	1,46
<b>Finance</b>			<b>41 608 684,17</b>	<b>44 573 381,69</b>	<b>3,13</b>
887 378,00	AXA SA	EUR	18 128 837,42	18 976 578,53	1,33
324 262,00	BNP PARIBAS SA	EUR	14 634 066,10	17 143 731,94	1,21
340 027,00	SOCIETE GENERALE SA	EUR	8 845 780,65	8 453 071,22	0,59
<b>Computing and IT</b>			<b>30 976 123,86</b>	<b>41 480 603,00</b>	<b>2,91</b>
72 105,00	TELEPERFORMANCE	EUR	16 937 829,48	24 681 541,50	1,73
82 147,00	DASSAULT SYSTEMES SE	EUR	14 038 294,38	16 799 061,50	1,18
<b>Energy</b>			<b>24 392 082,53</b>	<b>25 397 112,65</b>	<b>1,78</b>
665 630,00	TOTAL SA	EUR	24 392 082,53	25 397 112,65	1,78
<b>Basic Goods</b>			<b>22 735 894,40</b>	<b>23 374 252,86</b>	<b>1,64</b>
992 400,00	CARREFOUR SA	EUR	15 598 393,70	16 458 954,00	1,15
116 478,00	DANONE SA	EUR	7 137 500,70	6 915 298,86	0,49
<b>Multi-Utilities</b>			<b>11 367 455,00</b>	<b>12 597 742,17</b>	<b>0,89</b>
494 611,00	VEOLIA ENVIRONNEMENT SA	EUR	11 367 455,00	12 597 742,17	0,89
<b>Telecommunication</b>			<b>11 109 899,11</b>	<b>12 159 434,31</b>	<b>0,85</b>
429 207,00	VIVENDI SA	EUR	11 109 899,11	12 159 434,31	0,85
<b>UNITED KINGDOM</b>			<b>240 016 517,40</b>	<b>263 244 414,55</b>	<b>18,48</b>
<b>Finance</b>			<b>74 694 080,02</b>	<b>81 504 121,20</b>	<b>5,72</b>
1 778 700,00	SEGR0 PLC	GBP	16 808 291,51	22 678 034,29	1,59
239 776,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	21 270 489,85	22 261 322,89	1,56
6 468 374,00	BARCLAYS PLC	GBP	14 191 237,55	12 893 856,46	0,90
21 877 912,00	LLOYDS BANKING GROUP PLC	GBP	11 551 705,73	11 899 170,34	0,84
735 741,00	PRUDENTIAL PLC	GBP	10 872 355,38	11 771 737,22	0,83
<b>Consumer Retail</b>			<b>51 757 661,18</b>	<b>54 951 957,11</b>	<b>3,86</b>
377 210,00	UNILEVER PLC	GBP	18 989 152,83	18 589 248,52	1,31
1 038 628,00	COMPASS GROUP PLC	GBP	17 047 507,25	18 414 571,42	1,29
268 194,00	WHITBREAD PLC	GBP	8 631 195,02	9 753 688,76	0,68
4 425 601,00	TAYLOR WIMPEY PLC	GBP	7 089 806,08	8 194 448,41	0,58
<b>Health</b>			<b>40 568 968,00</b>	<b>45 204 297,61</b>	<b>3,17</b>
446 913,00	ASTRAZENECA PLC	GBP	40 568 968,00	45 204 297,61	3,17

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## Eurizon Fund - Top European Research

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>31 027 755,00</b>	<b>34 137 639,14</b>	<b>2,40</b>
846 730,00	DIAGEO PLC	GBP	31 027 755,00	34 137 639,14	2,40
<b>Energy</b>			<b>24 205 345,53</b>	<b>26 368 085,93</b>	<b>1,85</b>
1 617 983,00	ROYAL DUTCH SHELL PLC -B-	GBP	24 205 345,53	26 368 085,93	1,85
<b>Raw materials</b>			<b>17 762 707,67</b>	<b>21 078 313,56</b>	<b>1,48</b>
304 162,00	RIO TINTO PLC	GBP	17 762 707,67	21 078 313,56	1,48
<b>GERMANY</b>			<b>164 374 786,93</b>	<b>195 582 676,67</b>	<b>13,73</b>
<b>Industries</b>			<b>45 926 116,65</b>	<b>62 476 497,20</b>	<b>4,39</b>
425 202,00	DEUTSCHE POST AG REG	EUR	18 204 259,41	24 389 586,72	1,71
172 500,00	SIEMENS AG REG	EUR	15 713 497,50	23 049 450,00	1,62
207 872,00	HEIDELBERGCEMENT AG	EUR	12 008 359,74	15 037 460,48	1,06
<b>Consumer Retail</b>			<b>26 124 717,84</b>	<b>34 834 982,40</b>	<b>2,45</b>
169 086,00	ZALANDO SE	EUR	13 110 231,60	17 238 317,70	1,21
164 903,00	DAIMLER AG	EUR	7 889 233,69	12 417 195,90	0,87
24 524,00	VOLKSWAGEN AG -PREF-	EUR	5 125 252,55	5 179 468,80	0,37
<b>Finance</b>			<b>30 058 597,77</b>	<b>33 818 376,80</b>	<b>2,37</b>
117 544,00	ALLIANZ SE REG	EUR	21 648 869,54	24 719 503,20	1,73
61 813,00	DEUTSCHE BOERSE AG	EUR	8 409 728,23	9 098 873,60	0,64
<b>Computing and IT</b>			<b>26 886 554,24</b>	<b>28 062 521,08</b>	<b>1,97</b>
236 137,00	SAP SE	EUR	26 886 554,24	28 062 521,08	1,97
<b>Telecommunication</b>			<b>17 251 178,67</b>	<b>21 221 323,67</b>	<b>1,49</b>
1 191 406,00	DEUTSCHE TELEKOM AG REG	EUR	17 251 178,67	21 221 323,67	1,49
<b>Multi-Utilities</b>			<b>18 127 621,76</b>	<b>15 168 975,52</b>	<b>1,06</b>
496 367,00	RWE AG	EUR	18 127 621,76	15 168 975,52	1,06
<b>SWITZERLAND</b>			<b>143 743 213,42</b>	<b>174 481 768,72</b>	<b>12,25</b>
<b>Basic Goods</b>			<b>69 348 627,80</b>	<b>76 956 217,91</b>	<b>5,40</b>
612 654,00	NESTLE SA REG	CHF	57 760 702,58	64 395 929,06	4,52
412 484,00	COCA-COLA HBC AG	GBP	11 587 925,22	12 560 288,85	0,88
<b>Health</b>			<b>52 293 004,42</b>	<b>65 893 794,39</b>	<b>4,63</b>
86 430,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	24 111 699,78	27 481 780,66	1,93
39 954,00	LONZA GROUP AG REG	CHF	18 912 264,24	23 902 699,23	1,68
10 783,00	STRAUMANN HOLDING AG REG	CHF	9 269 040,40	14 509 314,50	1,02
<b>Industries</b>			<b>18 825 409,36</b>	<b>27 722 039,35</b>	<b>1,95</b>
100 458,00	SIKA AG REG	CHF	18 825 409,36	27 722 039,35	1,95
<b>Consumer Retail</b>			<b>3 276 171,84</b>	<b>3 909 717,07</b>	<b>0,27</b>
38 283,00	CIE FINANCIERE RICHEMONT SA REG	CHF	3 276 171,84	3 909 717,07	0,27
<b>NETHERLANDS</b>			<b>76 554 269,74</b>	<b>106 355 900,16</b>	<b>7,47</b>
<b>Computing and IT</b>			<b>28 156 490,44</b>	<b>52 213 789,80</b>	<b>3,67</b>
90 117,00	ASML HOLDING NV	EUR	28 156 490,44	52 213 789,80	3,67
<b>Industries</b>			<b>26 056 237,35</b>	<b>28 594 652,04</b>	<b>2,01</b>
263 691,00	AIRBUS SE	EUR	26 056 237,35	28 594 652,04	2,01
<b>Consumer Retail</b>			<b>22 341 541,95</b>	<b>25 547 458,32</b>	<b>1,79</b>
7 662,00	ADYEN NV	EUR	13 254 712,42	15 787 551,00	1,11
589 580,00	STELLANTIS NV	EUR	9 086 829,53	9 759 907,32	0,68

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## Eurizon Fund - Top European Research

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>JERSEY</b>			<b>54 909 897,60</b>	<b>61 742 541,08</b>	<b>4,33</b>
<b>Consumer Retail</b>			<b>38 715 174,31</b>	<b>42 839 458,30</b>	<b>3,01</b>
205 051,00	FERGUSON PLC	GBP	21 420 358,24	24 005 728,50	1,69
580 321,00	EXPERIAN PLC	GBP	17 294 816,07	18 833 729,80	1,32
<b>Telecommunication</b>			<b>9 676 623,34</b>	<b>9 872 765,91</b>	<b>0,69</b>
869 969,00	WPP PLC	GBP	9 676 623,34	9 872 765,91	0,69
<b>Finance</b>			<b>6 518 099,95</b>	<b>9 030 316,87</b>	<b>0,63</b>
4 307 886,00	MAN GROUP PLC	GBP	6 518 099,95	9 030 316,87	0,63
<b>SPAIN</b>			<b>45 778 134,48</b>	<b>47 245 536,64</b>	<b>3,32</b>
<b>Multi-Utilities</b>			<b>25 232 566,65</b>	<b>25 589 798,40</b>	<b>1,80</b>
2 489 280,00	IBERDROLA SA	EUR	25 232 566,65	25 589 798,40	1,80
<b>Telecommunication</b>			<b>10 478 865,70</b>	<b>11 806 850,20</b>	<b>0,83</b>
219 785,00	CELLNEX TELECOM SA	EUR	10 478 865,70	11 806 850,20	0,83
<b>Finance</b>			<b>10 066 702,13</b>	<b>9 848 888,04</b>	<b>0,69</b>
1 883 873,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	10 066 702,13	9 848 888,04	0,69
<b>DENMARK</b>			<b>39 570 047,06</b>	<b>46 904 384,18</b>	<b>3,29</b>
<b>Health</b>			<b>30 927 885,33</b>	<b>37 678 665,81</b>	<b>2,64</b>
533 285,00	NOVO NORDISK A/S -B-	DKK	30 927 885,33	37 678 665,81	2,64
<b>Finance</b>			<b>8 642 161,73</b>	<b>9 225 718,37</b>	<b>0,65</b>
445 630,00	TRYG A/S	DKK	8 642 161,73	9 225 718,37	0,65
<b>ITALY</b>			<b>34 922 380,69</b>	<b>37 335 971,30</b>	<b>2,62</b>
<b>Finance</b>			<b>24 653 164,53</b>	<b>27 792 107,56</b>	<b>1,95</b>
5 473 578,00	INTESA SANPAOLO SPA	EUR	12 069 538,18	12 750 699,95	0,90
818 266,00	UNICREDIT SPA	EUR	6 948 620,60	8 141 746,70	0,57
2 543 185,00	BANCO BPM SPA	EUR	5 635 005,75	6 899 660,91	0,48
<b>Multi-Utilities</b>			<b>10 269 216,16</b>	<b>9 543 863,74</b>	<b>0,67</b>
1 218 573,00	ENEL SPA	EUR	10 269 216,16	9 543 863,74	0,67
<b>FINLAND</b>			<b>26 851 786,30</b>	<b>31 791 419,36</b>	<b>2,23</b>
<b>Finance</b>			<b>14 233 909,55</b>	<b>18 876 978,32</b>	<b>1,32</b>
2 009 766,00	NORDEA BANK ABP	SEK	14 233 909,55	18 876 978,32	1,32
<b>Energy</b>			<b>12 617 876,75</b>	<b>12 914 441,04</b>	<b>0,91</b>
250 086,00	NESTE OYJ	EUR	12 617 876,75	12 914 441,04	0,91
<b>IRELAND</b>			<b>25 278 365,72</b>	<b>24 983 041,05</b>	<b>1,75</b>
<b>Raw materials</b>			<b>25 278 365,72</b>	<b>24 983 041,05</b>	<b>1,75</b>
102 663,00	LINDE PLC GERMANY TRADED	EUR	25 278 365,72	24 983 041,05	1,75
<b>NORWAY</b>			<b>13 565 951,84</b>	<b>15 617 343,71</b>	<b>1,10</b>
<b>Energy</b>			<b>13 565 951,84</b>	<b>15 617 343,71</b>	<b>1,10</b>
874 814,00	EQUINOR ASA	NOK	13 565 951,84	15 617 343,71	1,10
<b>LUXEMBOURG</b>			<b>10 291 314,25</b>	<b>11 265 559,25</b>	<b>0,79</b>
<b>Raw materials</b>			<b>10 291 314,25</b>	<b>11 265 559,25</b>	<b>0,79</b>
435 805,00	ARCELORMITTAL	EUR	10 291 314,25	11 265 559,25	0,79

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## Eurizon Fund - Top European Research

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BERMUDA</b>			<b>8 674 005,25</b>	<b>9 632 228,98</b>	<b>0,68</b>
<b>Finance</b>			<b>8 674 005,25</b>	<b>9 632 228,98</b>	<b>0,68</b>
1 575 000,00	CONDUIT HOLDINGS LTD	GBP	8 674 005,25	9 632 228,98	0,68
<b>PORTUGAL</b>			<b>0,14</b>	<b>0,14</b>	<b>0,00</b>
<b>Finance</b>			<b>0,14</b>	<b>0,14</b>	<b>0,00</b>
1 419,00	BANCO ESPIRITO SANTO SA REG	EUR	0,14	0,14	0,00
<b>Ordinary Bonds</b>			<b>11 861 689,50</b>	<b>11 815 845,00</b>	<b>0,83</b>
<b>NETHERLANDS</b>			<b>4 177 952,50</b>	<b>4 149 480,00</b>	<b>0,29</b>
<b>Multi-Utilities</b>			<b>2 103 152,50</b>	<b>2 092 660,00</b>	<b>0,15</b>
2 000 000,00	EDP FINANCE BV 1.875% 29/09/2023	EUR	2 103 152,50	2 092 660,00	0,15
<b>Telecommunication</b>			<b>2 074 800,00</b>	<b>2 056 820,00</b>	<b>0,14</b>
2 000 000,00	KONINKLIJKE KPN NV 4.25% 01/03/2022	EUR	2 074 800,00	2 056 820,00	0,14
<b>SPAIN</b>			<b>4 087 200,00</b>	<b>4 080 600,00</b>	<b>0,29</b>
<b>Finance</b>			<b>4 087 200,00</b>	<b>4 080 600,00</b>	<b>0,29</b>
4 000 000,00	CAIXABANK SA 1.125% 12/01/2023	EUR	4 087 200,00	4 080 600,00	0,29
<b>SWEDEN</b>			<b>2 587 837,00</b>	<b>2 578 275,00</b>	<b>0,18</b>
<b>Consumer Retail</b>			<b>2 587 837,00</b>	<b>2 578 275,00</b>	<b>0,18</b>
2 500 000,00	ESSITY AB 1.125% 27/03/2024	EUR	2 587 837,00	2 578 275,00	0,18
<b>FRANCE</b>			<b>1 008 700,00</b>	<b>1 007 490,00</b>	<b>0,07</b>
<b>Computing and IT</b>			<b>1 008 700,00</b>	<b>1 007 490,00</b>	<b>0,07</b>
1 000 000,00	ATOS SE 0.75% 07/05/2022	EUR	1 008 700,00	1 007 490,00	0,07
<b>Zero-Coupon Bonds</b>			<b>6 014 360,28</b>	<b>6 007 560,00</b>	<b>0,42</b>
<b>ITALY</b>			<b>6 014 360,28</b>	<b>6 007 560,00</b>	<b>0,42</b>
<b>Government</b>			<b>6 014 360,28</b>	<b>6 007 560,00</b>	<b>0,42</b>
6 000 000,00	BOT 0.00% 30/09/2021	EUR	6 014 360,28	6 007 560,00	0,42
<b>INVESTMENT FUNDS</b>			<b>24 355 127,49</b>	<b>24 330 323,33</b>	<b>1,71</b>
<b>UCI Units</b>			<b>24 355 127,49</b>	<b>24 330 323,33</b>	<b>1,71</b>
<b>LUXEMBOURG</b>			<b>24 355 127,49</b>	<b>24 330 323,33</b>	<b>1,71</b>
<b>Finance</b>			<b>24 355 127,49</b>	<b>24 330 323,33</b>	<b>1,71</b>
245 909,88	EURIZON FUND - MONEY MARKET -Z-	EUR	24 355 127,49	24 330 323,33	1,71
<b>Total Portfolio</b>			<b>1 225 596 051,36</b>	<b>1 418 929 198,60</b>	<b>99,61</b>

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

## Eurizon Fund - Top European Research

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(30 202,38)</b>	<b>65 177 897,33</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>533 400,02</b>	<b>18 637 535,00</b>
50	(788)	Sale	STOXX 600 UTILITIES	17/09/2021	EUR	415 380,02	14 530 720,00
50	(281)	Sale	STOXX 600 INSURANCE	17/09/2021	EUR	118 020,00	4 106 815,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(563 602,40)</b>	<b>46 540 362,33</b>
10	176	Purchase	FTSE 100 INDEX	17/09/2021	GBP	(231 674,40)	14 311 532,33
50	823	Purchase	STOXX 600 BANK	17/09/2021	EUR	(202 458,00)	5 489 410,00
50	708	Purchase	STOXX 600 TECHNOLOGY	17/09/2021	EUR	(116 820,00)	25 498 620,00
50	55	Purchase	STOXX EUROPE 600	17/09/2021	EUR	(12 650,00)	1 240 800,00

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

## Eurizon Fund - Top European Research

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(522 245,88)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>96 232,21</b>
17/12/2021	6 896 722,38	EUR	70 027 588,00	NOK	60 963,94
17/12/2021	1 332 551,00	USD	1 094 776,49	EUR	24 721,56
17/12/2021	3 029 882,51	EUR	2 600 836,00	GBP	9 641,89
17/12/2021	4 475 915,15	EUR	4 900 624,00	CHF	860,22
17/12/2021	46 405,00	NOK	4 485,23	EUR	44,60
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(618 478,09)</b>
17/12/2021	60 834 575,00	CHF	55 909 773,75	EUR	(358 059,30)
17/12/2021	620 101 249,00	SEK	61 174 664,34	EUR	(147 954,14)
17/12/2021	18 828 817,94	EUR	16 247 387,00	GBP	(38 583,98)
17/12/2021	40 259 310,00	NOK	3 952 726,12	EUR	(22 804,70)
17/12/2021	4 259 881,00	GBP	4 964 318,26	EUR	(17 499,00)
17/12/2021	2 385 052,00	CHF	2 191 769,90	EUR	(13 835,27)
17/12/2021	10 391 665,18	EUR	8 960 338,00	GBP	(13 595,58)
17/12/2021	1 989 734,15	EUR	1 715 158,00	GBP	(2 006,14)
17/12/2021	201 845,00	GBP	235 648,82	EUR	(1 254,78)
17/12/2021	42 973 971,00	DKK	5 778 737,82	EUR	(1 156,64)
17/12/2021	31 360 825,00	DKK	4 217 227,92	EUR	(961,47)
17/12/2021	1 327 282,00	NOK	130 207,31	EUR	(644,38)
17/12/2021	102 783,00	CHF	93 923,14	EUR	(65,79)
17/12/2021	86 262,00	NOK	8 477,07	EUR	(56,59)
17/12/2021	2 320,00	CHF	2 118,86	EUR	(0,33)

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	154 205 108,60	
Banks	(Note 3)	526 194,74	
Other banks and broker accounts	(Notes 2, 3, 9)	85 773,21	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	7 800,05	
Receivable on investments sold		1 621 053,87	
Receivable on subscriptions		264 034,16	
Other assets	(Note 11)	275 364,69	
<b>Total assets</b>		<b>156 985 329,32</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(75,42)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(22 865,08)	
Unrealised loss on future contracts	(Notes 2, 9)	(99 060,03)	
Payable on investments purchased		(2 052 451,05)	
Payable on redemptions		(243 154,04)	
Other liabilities		(304 551,45)	
<b>Total liabilities</b>		<b>(2 722 157,07)</b>	
<b>Total net assets</b>		<b>154 263 172,25</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	855,69	47 346,129
Class R2 Units	USD	1 019,73	344,490
Class RH2 Units	USD	149,14	676,278
Class RH9 Units	HUF	130,43	35 313,509
Class X Units	EUR	133,48	98,697
Class Z Units	EUR	1 007,60	112 487,038

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>137 471 337,44</b>
Net income from investments	(Note 2)	1 959 948,60
Other income	(Note 6)	969,30
<b>Total income</b>		<b>1 960 917,90</b>
Management fee	(Note 6)	(618 877,21)
Performance fee	(Note 7)	(154 920,65)
Depositary fee	(Note 8)	(18 476,23)
Subscription tax	(Note 4)	(14 673,58)
Other charges and taxes	(Notes 5, 8)	(103 020,12)
<b>Total expenses</b>		<b>(909 967,79)</b>
<b>Net investment income / (loss)</b>		<b>1 050 950,11</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	9 571 430,88
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	9 867 719,73
- forward foreign exchange contracts	(Notes 2, 9)	(54 632,77)
- foreign currencies	(Note 2)	(804,86)
- future contracts	(Notes 2, 9)	(270 810,03)
<b>Net result of operations for the period</b>		<b>20 163 853,06</b>
Subscriptions for the period		23 162 790,49
Redemptions for the period		(26 534 808,74)
<b>Net assets at the end of the period</b>		<b>154 263 172,25</b>

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



## Eurizon Fund - Equity Small Mid Cap Europe

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>126 090 190,30</b>	<b>154 205 108,60</b>	<b>99,96</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>121 206 117,78</b>	<b>149 322 811,15</b>	<b>96,80</b>
<b>Shares</b>			<b>120 103 791,09</b>	<b>148 221 611,15</b>	<b>96,08</b>
<b>FRANCE</b>			<b>23 981 733,74</b>	<b>28 081 025,16</b>	<b>18,20</b>
<b>Computing and IT</b>			<b>7 045 354,53</b>	<b>10 217 881,20</b>	<b>6,62</b>
14 251,00	TELEPERFORMANCE	EUR	2 962 798,16	4 878 117,30	3,16
21 274,00	CAPGEMINI SE	EUR	2 619 648,58	3 446 388,00	2,23
23 985,00	WORLDLINE SA	EUR	1 462 907,79	1 893 375,90	1,23
<b>Industries</b>			<b>4 046 760,38</b>	<b>4 764 174,18</b>	<b>3,09</b>
21 628,00	LEGRAND SA	EUR	1 449 947,19	1 930 515,28	1,25
19 868,00	EIFFAGE SA	EUR	1 728 116,70	1 704 674,40	1,11
71 050,00	ELIS SA	EUR	868 696,49	1 128 984,50	0,73
<b>Consumer Retail</b>			<b>3 574 056,45</b>	<b>3 856 118,08</b>	<b>2,50</b>
43 535,00	VALEO SA	EUR	1 144 844,53	1 104 482,95	0,71
27 262,00	ACCOR SA	EUR	731 336,95	858 480,38	0,56
10 427,00	SODEXO SA	EUR	798 124,72	820 604,90	0,53
3 000,00	TRIGANO SA	EUR	455 529,87	522 600,00	0,34
8 061,00	FAURECIA	EUR	321 682,19	333 483,57	0,22
4 366,00	LA FRANCAISE DES JEUX SAEM	EUR	122 538,19	216 466,28	0,14
<b>Multi-Utilities</b>			<b>3 547 614,21</b>	<b>3 589 529,28</b>	<b>2,33</b>
79 645,00	VEOLIA ENVIRONNEMENT SA	EUR	1 808 106,05	2 028 558,15	1,32
41 637,00	RUBIS SCA	EUR	1 739 508,16	1 560 971,13	1,01
<b>Finance</b>			<b>1 795 228,58</b>	<b>1 951 446,30</b>	<b>1,26</b>
11 440,00	EURAZEO SE	EUR	690 684,28	840 840,00	0,54
44 892,00	CNP ASSURANCES	EUR	652 405,84	644 200,20	0,42
6 390,00	UNIBAIL-RODAMCO-WESTFIELD	EUR	452 138,46	466 406,10	0,30
<b>Basic Goods</b>			<b>1 901 259,36</b>	<b>1 865 513,97</b>	<b>1,21</b>
112 482,00	CARREFOUR SA	EUR	1 901 259,36	1 865 513,97	1,21
<b>Health</b>			<b>1 438 936,51</b>	<b>1 368 552,75</b>	<b>0,89</b>
9 279,00	ORPEA	EUR	1 013 353,95	995 172,75	0,65
3 810,00	BIOMERIEUX	EUR	425 582,56	373 380,00	0,24
<b>Telecommunication</b>			<b>632 523,72</b>	<b>467 809,40</b>	<b>0,30</b>
3 791,00	ILIAD SA	EUR	632 523,72	467 809,40	0,30
<b>UNITED KINGDOM</b>			<b>21 332 625,51</b>	<b>26 209 688,19</b>	<b>16,99</b>
<b>Consumer Retail</b>			<b>9 187 668,81</b>	<b>11 603 960,32</b>	<b>7,52</b>
105 924,00	BURBERRY GROUP PLC	GBP	2 105 152,93	2 549 245,30	1,65
595 877,00	KINGFISHER PLC	GBP	1 587 012,51	2 530 119,84	1,64
178 046,00	BARRATT DEVELOPMENTS PLC	GBP	1 329 549,34	1 441 879,35	0,93
39 731,00	PERSIMMON PLC	GBP	1 343 182,86	1 369 035,16	0,89
21 105,00	ASHTREAD GROUP PLC	GBP	675 976,15	1 318 745,72	0,85
35 840,00	WHITBREAD PLC	GBP	1 218 761,85	1 303 430,37	0,85
205 482,00	PETS AT HOME GROUP PLC	GBP	928 033,17	1 091 504,58	0,71
<b>Finance</b>			<b>5 986 615,29</b>	<b>7 719 915,97</b>	<b>5,00</b>
296 865,00	SEGRO PLC	GBP	2 393 045,31	3 784 963,55	2,45
33 999,00	SCHRODERS PLC	GBP	1 256 218,75	1 391 333,46	0,90
217 921,00	STANDARD LIFE ABERDEEN PLC	GBP	609 693,39	687 947,52	0,45
199 701,00	DIRECT LINE INSURANCE GROUP PLC	GBP	765 769,84	662 997,72	0,43

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

## Eurizon Fund - Equity Small Mid Cap Europe

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
82 878,00	LAND SECURITIES GROUP PLC	GBP	618 897,23	652 059,54	0,42
31 421,00	ST JAMES'S PLACE PLC	GBP	342 990,77	540 614,18	0,35
<b>Industries</b>			<b>1 472 950,39</b>	<b>1 536 020,05</b>	<b>1,00</b>
27 230,00	HALMA PLC	GBP	697 973,17	853 905,15	0,56
591 952,00	ROLLS-ROYCE HOLDINGS PLC	GBP	774 977,22	682 114,90	0,44
<b>Telecommunication</b>			<b>1 067 543,41</b>	<b>1 257 442,41</b>	<b>0,81</b>
170 421,00	AUTO TRADER GROUP PLC	GBP	1 067 543,41	1 257 442,41	0,81
<b>Health</b>			<b>1 063 742,39</b>	<b>1 152 384,72</b>	<b>0,75</b>
40 444,00	HIKMA PHARMACEUTICALS PLC	GBP	1 063 742,39	1 152 384,72	0,75
<b>Computing and IT</b>			<b>984 964,14</b>	<b>1 076 834,45</b>	<b>0,70</b>
24 930,00	AVEVA GROUP PLC	GBP	984 964,14	1 076 834,45	0,70
<b>Basic Goods</b>			<b>850 240,38</b>	<b>1 010 639,29</b>	<b>0,66</b>
43 314,00	OCADO GROUP PLC	GBP	850 240,38	1 010 639,29	0,66
<b>Multi-Utilities</b>			<b>718 900,70</b>	<b>852 490,98</b>	<b>0,55</b>
29 261,00	SEVERN TRENT PLC	GBP	718 900,70	852 490,98	0,55
<b>GERMANY</b>			<b>18 041 367,52</b>	<b>23 243 152,34</b>	<b>15,07</b>
<b>Raw materials</b>			<b>4 834 353,32</b>	<b>6 048 711,24</b>	<b>3,92</b>
44 375,00	BRENNTAG AG	EUR	2 583 963,31	3 479 887,50	2,26
47 169,00	COVESTRO AG	EUR	2 250 390,01	2 568 823,74	1,66
<b>Industries</b>			<b>3 856 213,13</b>	<b>5 297 611,32</b>	<b>3,43</b>
43 036,00	HEIDELBERGCEMENT AG	EUR	2 229 551,88	3 113 224,24	2,02
5 732,00	MTU AERO ENGINES AG	EUR	995 042,48	1 197 414,80	0,77
10 981,00	KION GROUP AG	EUR	631 618,77	986 972,28	0,64
<b>Consumer Retail</b>			<b>2 832 031,24</b>	<b>4 187 963,35</b>	<b>2,72</b>
24 531,00	ZALANDO SE	EUR	1 373 504,55	2 500 935,45	1,62
16 778,00	PUMA SE	EUR	1 458 526,69	1 687 027,90	1,10
<b>Finance</b>			<b>2 911 295,92</b>	<b>3 585 750,36</b>	<b>2,32</b>
264 161,00	COMMERZBANK AG	EUR	1 189 674,01	1 580 211,10	1,02
41 140,00	INSTONE REAL ESTATE GROUP AG	EUR	971 296,13	1 044 956,00	0,68
25 133,00	DWS GROUP GMBH & CO KGAA	EUR	750 325,78	960 583,26	0,62
<b>Telecommunication</b>			<b>1 764 607,08</b>	<b>2 199 353,12</b>	<b>1,43</b>
24 681,00	SCOUT24 AG	EUR	1 566 523,79	1 755 312,72	1,14
3 986,00	DELIVERY HERO AG	EUR	198 083,29	444 040,40	0,29
<b>Health</b>			<b>675 000,00</b>	<b>666 750,00</b>	<b>0,43</b>
37 500,00	SYNLAB AG	EUR	675 000,00	666 750,00	0,43
<b>Computing and IT</b>			<b>641 460,71</b>	<b>663 324,75</b>	<b>0,43</b>
26 801,00	PVA TEPLA AG	EUR	641 460,71	663 324,75	0,43
<b>Multi-Utilities</b>			<b>355 369,45</b>	<b>365 619,84</b>	<b>0,24</b>
11 964,00	RWE AG	EUR	355 369,45	365 619,84	0,24
<b>Basic Goods</b>			<b>171 036,67</b>	<b>228 068,36</b>	<b>0,15</b>
2 782,00	HELLOFRESH SE	EUR	171 036,67	228 068,36	0,15
<b>SWITZERLAND</b>			<b>9 941 370,05</b>	<b>13 642 096,69</b>	<b>8,84</b>
<b>Industries</b>			<b>2 666 414,42</b>	<b>4 673 729,04</b>	<b>3,03</b>
12 800,00	SIKA AG REG	CHF	1 867 096,62	3 532 243,36	2,29
1 803,00	GEBERIT AG REG	CHF	799 317,80	1 141 485,68	0,74

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## Eurizon Fund - Equity Small Mid Cap Europe

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>2 135 977,76</b>	<b>2 918 157,11</b>	<b>1,89</b>
7 731,00	SONOVA HOLDING AG REG	CHF	1 551 416,28	2 454 314,35	1,59
4 246,00	VIFOR PHARMA AG	CHF	584 561,48	463 842,76	0,30
<b>Finance</b>			<b>2 106 624,78</b>	<b>2 556 561,28</b>	<b>1,66</b>
30 211,00	JULIUS BAER GROUP LTD	CHF	1 379 453,27	1 664 077,23	1,08
2 176,00	SWISS LIFE HOLDING AG REG	CHF	727 171,51	892 484,05	0,58
<b>Basic Goods</b>			<b>1 885 691,63</b>	<b>2 259 965,28</b>	<b>1,46</b>
74 218,00	COCA-COLA HBC AG	GBP	1 885 691,63	2 259 965,28	1,46
<b>Consumer Retail</b>			<b>764 018,38</b>	<b>792 314,48</b>	<b>0,51</b>
2 450,00	ZUR ROSE GROUP AG	CHF	764 018,38	792 314,48	0,51
<b>Computing and IT</b>			<b>382 643,08</b>	<b>441 369,50</b>	<b>0,29</b>
4 316,00	LOGITECH INTERNATIONAL SA REG	CHF	382 643,08	441 369,50	0,29
<b>SWEDEN</b>			<b>5 513 138,70</b>	<b>7 796 523,21</b>	<b>5,05</b>
<b>Industries</b>			<b>2 954 668,50</b>	<b>4 484 672,37</b>	<b>2,91</b>
120 033,00	INWIDO AB	SEK	1 139 077,40	1 751 615,51	1,14
132 496,00	HEXAGON AB	SEK	906 514,57	1 656 526,65	1,07
36 117,00	ALFA LAVAL AB	SEK	909 076,53	1 076 530,21	0,70
<b>Finance</b>			<b>1 283 763,97</b>	<b>1 741 193,91</b>	<b>1,13</b>
33 536,00	EQT AB	SEK	736 094,11	1 027 044,16	0,67
21 141,00	KINNEVIK AB -B-	SEK	547 669,86	714 149,75	0,46
<b>Telecommunication</b>			<b>677 526,78</b>	<b>704 716,07</b>	<b>0,45</b>
61 297,00	TELE2 AB -B-	SEK	677 526,78	704 716,07	0,45
<b>Energy</b>			<b>338 319,23</b>	<b>463 634,52</b>	<b>0,30</b>
15 529,00	LUNDIN PETROLEUM AB	SEK	338 319,23	463 634,52	0,30
<b>Consumer Retail</b>			<b>258 860,22</b>	<b>402 306,34</b>	<b>0,26</b>
3 017,00	EVOLUTION GAMING GROUP AB	SEK	258 860,22	402 306,34	0,26
<b>DENMARK</b>			<b>5 991 354,42</b>	<b>7 721 543,63</b>	<b>5,00</b>
<b>Industries</b>			<b>1 846 899,40</b>	<b>2 653 015,81</b>	<b>1,72</b>
6 462,00	ROCKWOOL INTERNATIONAL A/S -B-	DKK	1 846 899,40	2 653 015,81	1,72
<b>Finance</b>			<b>1 899 689,36</b>	<b>2 084 206,69</b>	<b>1,35</b>
61 346,00	TRYG A/S	DKK	1 190 473,51	1 270 024,28	0,82
54 866,00	DANSKE BANK A/S	DKK	709 215,85	814 182,41	0,53
<b>Health</b>			<b>1 326 567,79</b>	<b>1 944 449,43</b>	<b>1,26</b>
5 635,00	GENMAB A/S	DKK	1 326 567,79	1 944 449,43	1,26
<b>Telecommunication</b>			<b>918 197,87</b>	<b>1 039 871,70</b>	<b>0,67</b>
14 116,00	GN STORE NORD A/S	DKK	918 197,87	1 039 871,70	0,67
<b>NETHERLANDS</b>			<b>6 277 707,06</b>	<b>7 136 905,87</b>	<b>4,63</b>
<b>Finance</b>			<b>1 593 827,48</b>	<b>1 927 261,44</b>	<b>1,25</b>
48 448,00	NN GROUP NV	EUR	1 593 827,48	1 927 261,44	1,25
<b>Health</b>			<b>1 777 077,16</b>	<b>1 791 285,72</b>	<b>1,16</b>
32 907,00	QIAGEN NV	EUR	1 248 032,68	1 341 289,32	0,87
1 764,00	ARGENX SE	EUR	529 044,48	449 996,40	0,29
<b>Computing and IT</b>			<b>656 109,55</b>	<b>988 449,69</b>	<b>0,64</b>
32 297,00	STMICROELECTRONICS NV	EUR	656 109,55	988 449,69	0,64

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

## Eurizon Fund - Equity Small Mid Cap Europe

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>917 753,78</b>	<b>956 550,27</b>	<b>0,62</b>
363 155,00	KONINKLIJKE KPN NV	EUR	917 753,78	956 550,27	0,62
<b>Basic Goods</b>			<b>800 424,74</b>	<b>722 711,47</b>	<b>0,47</b>
9 281,00	JUST EAT TAKEAWAY	EUR	800 424,74	722 711,47	0,47
<b>Industries</b>			<b>270 815,67</b>	<b>541 835,68</b>	<b>0,35</b>
38 911,00	CNH INDUSTRIAL NV	EUR	270 815,67	541 835,68	0,35
<b>Energy</b>			<b>261 698,68</b>	<b>208 811,60</b>	<b>0,14</b>
5 452,00	KONINKLIJKE VOPAK NV	EUR	261 698,68	208 811,60	0,14
<b>JERSEY</b>			<b>5 409 992,76</b>	<b>6 767 181,62</b>	<b>4,39</b>
<b>Consumer Retail</b>			<b>4 076 256,21</b>	<b>5 316 082,98</b>	<b>3,45</b>
29 712,00	FERGUSON PLC	GBP	2 462 581,24	3 478 442,95	2,26
33 787,00	WIZZ AIR HOLDINGS PLC	GBP	1 613 674,97	1 837 640,03	1,19
<b>Telecommunication</b>			<b>1 333 736,55</b>	<b>1 451 098,64</b>	<b>0,94</b>
127 868,00	WPP PLC	GBP	1 333 736,55	1 451 098,64	0,94
<b>ITALY</b>			<b>5 707 260,23</b>	<b>6 691 041,11</b>	<b>4,34</b>
<b>Finance</b>			<b>1 253 270,67</b>	<b>1 711 721,82</b>	<b>1,11</b>
97 843,00	FINECOBANK BANCA FINECO SPA	EUR	1 011 938,41	1 438 292,10	0,93
14 772,00	NEXI SPA	EUR	241 332,26	273 429,72	0,18
<b>Industries</b>			<b>1 366 002,13</b>	<b>1 387 514,73</b>	<b>0,90</b>
221 535,00	ENAV SPA	EUR	868 025,72	841 833,00	0,55
18 051,00	PRYSMIAN SPA	EUR	497 976,41	545 681,73	0,35
<b>Consumer Retail</b>			<b>957 612,87</b>	<b>1 249 747,84</b>	<b>0,81</b>
34 016,00	DE' LONGHI SPA	EUR	957 612,87	1 249 747,84	0,81
<b>Multi-Utilities</b>			<b>902 201,57</b>	<b>945 358,68</b>	<b>0,61</b>
150 439,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	902 201,57	945 358,68	0,61
<b>Computing and IT</b>			<b>728 844,68</b>	<b>901 170,40</b>	<b>0,59</b>
47 480,00	WIIT SPA	EUR	728 844,68	901 170,40	0,59
<b>Telecommunication</b>			<b>499 328,31</b>	<b>495 527,64</b>	<b>0,32</b>
52 095,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	499 328,31	495 527,64	0,32
<b>LUXEMBOURG</b>			<b>3 498 920,28</b>	<b>4 451 923,73</b>	<b>2,89</b>
<b>Raw materials</b>			<b>1 894 902,59</b>	<b>2 232 531,07</b>	<b>1,45</b>
51 667,00	APERAM SA	EUR	1 894 902,59	2 232 531,07	1,45
<b>Finance</b>			<b>1 002 703,23</b>	<b>1 232 545,86</b>	<b>0,80</b>
187 317,00	AROUNDTOWN SA	EUR	1 002 703,23	1 232 545,86	0,80
<b>Health</b>			<b>601 314,46</b>	<b>986 846,80</b>	<b>0,64</b>
10 237,00	EUROFINS SCIENTIFIC SE	EUR	601 314,46	986 846,80	0,64
<b>SPAIN</b>			<b>3 333 881,55</b>	<b>3 807 825,77</b>	<b>2,47</b>
<b>Energy</b>			<b>2 066 506,38</b>	<b>2 582 321,06</b>	<b>1,67</b>
244 677,00	REPSOL SA	EUR	2 066 506,38	2 582 321,06	1,67
<b>Multi-Utilities</b>			<b>1 267 375,17</b>	<b>1 225 504,71</b>	<b>0,80</b>
78 282,00	RED ELECTRICA CORP SA	EUR	1 267 375,17	1 225 504,71	0,80

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

## Eurizon Fund - Equity Small Mid Cap Europe

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NORWAY</b>			<b>3 380 419,38</b>	<b>3 667 778,16</b>	<b>2,38</b>
<b>Raw materials</b>			<b>1 942 187,55</b>	<b>2 268 087,66</b>	<b>1,47</b>
37 154,00	YARA INTERNATIONAL ASA	NOK	1 326 335,92	1 650 008,66	1,07
114 806,00	NORSK HYDRO ASA	NOK	615 851,63	618 079,00	0,40
<b>Health</b>			<b>1 047 289,30</b>	<b>826 101,24</b>	<b>0,54</b>
114 077,00	AKER BIOMARINE ASA	NOK	1 047 289,30	826 101,24	0,54
<b>Telecommunication</b>			<b>390 942,53</b>	<b>573 589,26</b>	<b>0,37</b>
16 323,00	SCHIBSTED ASA	NOK	390 942,53	573 589,26	0,37
<b>IRELAND</b>			<b>2 357 412,95</b>	<b>3 452 196,63</b>	<b>2,24</b>
<b>Raw materials</b>			<b>1 178 481,88</b>	<b>1 881 926,25</b>	<b>1,22</b>
41 135,00	SMURFIT KAPPA GROUP PLC	EUR	1 178 481,88	1 881 926,25	1,22
<b>Basic Goods</b>			<b>1 178 931,07</b>	<b>1 570 270,38</b>	<b>1,02</b>
114 702,00	GLANBIA PLC	EUR	1 178 931,07	1 570 270,38	1,02
<b>FINLAND</b>			<b>1 703 803,40</b>	<b>1 823 157,90</b>	<b>1,18</b>
<b>Industries</b>			<b>622 831,38</b>	<b>625 462,16</b>	<b>0,41</b>
49 977,00	WARTSILA OYJ ABP	EUR	622 831,38	625 462,16	0,41
<b>Raw materials</b>			<b>488 446,32</b>	<b>618 732,40</b>	<b>0,40</b>
19 396,00	UPM-KYMMENE OYJ	EUR	488 446,32	618 732,40	0,40
<b>Telecommunication</b>			<b>345 796,29</b>	<b>345 295,84</b>	<b>0,22</b>
6 862,00	ELISA OYJ	EUR	345 796,29	345 295,84	0,22
<b>Health</b>			<b>246 729,41</b>	<b>233 667,50</b>	<b>0,15</b>
6 446,00	ORION OYJ -B-	EUR	246 729,41	233 667,50	0,15
<b>BERMUDA</b>			<b>1 199 573,62</b>	<b>1 332 091,40</b>	<b>0,86</b>
<b>Finance</b>			<b>1 199 573,62</b>	<b>1 332 091,40</b>	<b>0,86</b>
217 815,00	CONDUIT HOLDINGS LTD	GBP	1 199 573,62	1 332 091,40	0,86
<b>PORTUGAL</b>			<b>1 540 246,15</b>	<b>1 046 528,93</b>	<b>0,68</b>
<b>Basic Goods</b>			<b>645 901,42</b>	<b>654 249,82</b>	<b>0,42</b>
42 539,00	JERONIMO MARTINS SGPS SA	EUR	645 901,42	654 249,82	0,42
<b>Energy</b>			<b>429 087,26</b>	<b>392 218,11</b>	<b>0,26</b>
42 856,00	GALP ENERGIA SGPS SA	EUR	429 087,26	392 218,11	0,26
<b>Finance</b>			<b>465 257,47</b>	<b>61,00</b>	<b>0,00</b>
610 033,00	BANCO ESPIRITO SANTO SA REG	EUR	465 257,47	61,00	0,00
<b>ISLE OF MAN</b>			<b>202 456,48</b>	<b>539 990,11</b>	<b>0,35</b>
<b>Consumer Retail</b>			<b>202 456,48</b>	<b>539 990,11</b>	<b>0,35</b>
26 557,00	GVC HOLDINGS PLC	GBP	202 456,48	539 990,11	0,35
<b>AUSTRIA</b>			<b>411 706,48</b>	<b>448 869,10</b>	<b>0,29</b>
<b>Finance</b>			<b>411 706,48</b>	<b>448 869,10</b>	<b>0,29</b>
23 501,00	RAIFFEISEN BANK INTERNATIONAL AG	EUR	411 706,48	448 869,10	0,29
<b>BELGIUM</b>			<b>278 820,81</b>	<b>362 091,60</b>	<b>0,23</b>
<b>Finance</b>			<b>278 820,81</b>	<b>362 091,60</b>	<b>0,23</b>
7 737,00	AGEAS	EUR	278 820,81	362 091,60	0,23

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

## Eurizon Fund - Equity Small Mid Cap Europe

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>1 102 326,69</b>	<b>1 101 200,00</b>	<b>0,72</b>
<b>ITALY</b>			<b>1 102 326,69</b>	<b>1 101 200,00</b>	<b>0,72</b>
<b>Government</b>			<b>1 102 326,69</b>	<b>1 101 200,00</b>	<b>0,72</b>
600 000,00	BOT 0.00% 31/08/2021	EUR	601 266,67	600 900,00	0,39
500 000,00	BOT 0.00% 30/07/2021	EUR	501 060,02	500 300,00	0,33
<b>INVESTMENT FUNDS</b>			<b>4 884 072,52</b>	<b>4 882 297,45</b>	<b>3,16</b>
<b>UCI Units</b>			<b>4 884 072,52</b>	<b>4 882 297,45</b>	<b>3,16</b>
<b>LUXEMBOURG</b>			<b>4 884 072,52</b>	<b>4 882 297,45</b>	<b>3,16</b>
<b>Finance</b>			<b>4 884 072,52</b>	<b>4 882 297,45</b>	<b>3,16</b>
29 414,28	EURIZON FUND - MONEY MARKET -Z-	EUR	2 912 124,34	2 910 248,57	1,88
20 075,83	EURIZON FUND - BOND SHORT TERM -Z-	EUR	1 971 948,18	1 972 048,88	1,28
<b>Total Portfolio</b>			<b>126 090 190,30</b>	<b>154 205 108,60</b>	<b>99,96</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(99 060,03)</b>	<b>8 110 800,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(99 060,03)</b>	<b>8 110 800,00</b>
50	432	Purchase	STOXX EURO SMALL	17/09/2021	EUR	(99 060,03)	8 110 800,00

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(15 065,03)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>7 800,05</b>
17/12/2021	467 257,46	EUR	4 744 415,00	NOK	4 130,34
15/07/2021	47 807,15	USD	39 208,85	EUR	1 093,05
17/12/2021	433 120,00	GBP	501 935,33	EUR	1 028,57
15/07/2021	25 122,01	USD	17 759,59	GBP	494,92
15/07/2021	8 304,25	USD	68 574,30	SEK	240,16
15/07/2021	8 052,38	USD	7 205,11	CHF	214,85
17/12/2021	127 881,00	GBP	148 308,75	EUR	194,04
15/07/2021	4 731,56	USD	28 856,04	DKK	108,42
17/12/2021	348 518,36	EUR	2 591 708,00	DKK	79,46
17/12/2021	425 955,00	CHF	388 892,39	EUR	72,78
15/07/2021	2 161,60	USD	17 921,57	NOK	66,44
15/07/2021	1 183,41	USD	975,77	EUR	21,86
15/07/2021	3 285,23	USD	2 753,80	EUR	15,68
15/07/2021	627,54	USD	517,53	EUR	11,49
15/07/2021	534,32	USD	484,77	CHF	8,17
15/07/2021	1 702,12	USD	1 225,56	GBP	7,59
15/07/2021	574,99	USD	412,75	GBP	4,02
15/07/2021	576,22	USD	529,46	CHF	2,72
17/12/2021	3 919,00	CHF	3 576,47	EUR	2,20
15/07/2021	569,46	USD	4 849,16	SEK	2,00
15/07/2021	144,13	EUR	50 250,35	HUF	1,03
15/07/2021	23 796,57	HUF	502,75	DKK	0,16
15/07/2021	25 870,76	HUF	80,64	CHF	0,10
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(22 865,08)</b>
17/12/2021	46 794 217,00	SEK	4 616 375,99	EUR	(11 164,95)
17/12/2021	866 444,00	CHF	796 301,91	EUR	(5 099,71)
17/12/2021	194 995,85	EUR	237 347,00	USD	(4 403,28)
17/12/2021	333 277,00	CHF	306 268,58	EUR	(1 933,28)
15/07/2021	2 173 376,55	HUF	6 284,85	EUR	(95,56)
15/07/2021	1 149 496,27	HUF	2 861,46	GBP	(59,01)
17/12/2021	500 570,03	EUR	431 081,00	GBP	(26,07)
17/12/2021	2 558,00	GBP	2 986,40	EUR	(15,90)
15/07/2021	2 251,58	EUR	2 686,47	USD	(13,14)
15/07/2021	380 359,22	HUF	1 200,63	CHF	(12,18)
15/07/2021	399 777,95	HUF	11 645,42	SEK	(9,59)
15/07/2021	211 552,11	HUF	4 548,51	DKK	(9,20)
15/07/2021	319,21	EUR	388,78	USD	(8,54)
15/07/2021	1 008,35	GBP	1 401,25	USD	(6,92)
15/07/2021	149 383,81	HUF	431,31	EUR	(5,90)
15/07/2021	94 549,55	HUF	2 761,24	NOK	(1,26)
15/07/2021	25 719,71	HUF	63,38	GBP	(0,57)
17/12/2021	81,00	CHF	73,99	EUR	(0,02)

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



## Eurizon Fund - Equity USA

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	2 639 459 345,12	
Banks	(Note 3)	30 111 140,82	
Other banks and broker accounts	(Notes 2, 3, 9)	15 556 852,75	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	2 294 457,19	
Unrealised profit on future contracts	(Notes 2, 9)	6 717 298,44	
Other interest receivable		6 532,29	
Receivable on investments sold		33 237 780,22	
Receivable on subscriptions		3 945 008,56	
Other assets	(Note 11)	879 757,80	
<b>Total assets</b>		<b>2 732 208 173,19</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(8 865,88)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(16 870 321,01)	
Unrealised loss on future contracts	(Notes 2, 9)	(2 396 408,73)	
Unrealised loss on swap contracts	(Notes 2, 9)	(6 021 094,90)	
Payable on investments purchased		(36 286 193,82)	
Payable on redemptions		(5 247 111,43)	
Other liabilities		(2 462 409,26)	
<b>Total liabilities</b>		<b>(69 292 405,03)</b>	
<b>Total net assets</b>		<b>2 662 915 768,16</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	196,34	2 864 411,931
Class RH Units	EUR	176,43	320 079,829
Class RH9 Units	HUF	133,65	35 431,718
Class X Units	EUR	175,59	166 110,073
Class XH Units	EUR	155,69	18 066,198
Class Z Units	EUR	220,31	6 659 300,838
Class ZH Units	EUR	157,18	3 466 901,281

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>2 087 621 644,55</b>
Net income from investments	(Note 2)	9 094 806,85
Other income	(Note 6)	46 008,41
<b>Total income</b>		<b>9 140 815,26</b>
Management fee	(Note 6)	(10 148 783,85)
Depository fee	(Note 8)	(307 042,18)
Subscription tax	(Note 4)	(235 121,52)
Interest paid on swap contracts	(Notes 2, 9)	(98 253,73)
Other charges and taxes	(Notes 5, 8)	(2 139 312,26)
<b>Total expenses</b>		<b>(12 928 513,54)</b>
<b>Net investment income / (loss)</b>		<b>(3 787 698,28)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	199 035 075,60
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	168 895 401,30
- forward foreign exchange contracts	(Notes 2, 9)	(18 352 903,00)
- foreign currencies	(Note 2)	471 205,15
- future contracts	(Notes 2, 9)	(1 843 843,02)
- swap contracts	(Notes 2, 9)	(5 154 722,40)
<b>Net result of operations for the period</b>		<b>339 262 515,35</b>
Subscriptions for the period		799 620 503,44
Redemptions for the period		(563 588 895,18)
<b>Net assets at the end of the period</b>		<b>2 662 915 768,16</b>

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

## Eurizon Fund - Equity USA

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>2 235 611 692,74</b>	<b>2 639 459 345,12</b>	<b>99,12</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>2 120 898 158,89</b>	<b>2 523 497 110,82</b>	<b>94,76</b>
<b>Shares</b>			<b>2 120 898 158,89</b>	<b>2 523 497 110,82</b>	<b>94,76</b>
<b>UNITED STATES</b>			<b>2 044 899 355,45</b>	<b>2 436 763 673,57</b>	<b>91,51</b>
<b>Computing and IT</b>			<b>412 348 443,86</b>	<b>536 688 614,39</b>	<b>20,15</b>
602 749,00	MICROSOFT CORP	USD	91 808 315,67	137 688 357,13	5,17
1 121 412,00	APPLE INC	USD	95 294 177,15	129 512 194,10	4,86
350 626,00	FIDELITY NATIONAL INFORMATION SERVICES INC	USD	41 023 808,72	41 886 466,54	1,57
826 944,00	MARVELL TECHNOLOGY INC	USD	22 266 201,85	40 674 272,27	1,53
310 630,00	CITRIX SYSTEMS INC	USD	34 122 409,23	30 717 229,06	1,15
102 522,00	KLA CORP	USD	21 959 173,27	28 028 198,88	1,05
120 748,00	SALESFORCE.COM INC	USD	23 229 543,15	24 871 489,38	0,93
453 097,00	INTEL CORP	USD	23 556 019,84	21 449 407,96	0,81
29 368,00	NVIDIA CORP	USD	11 409 933,44	19 813 917,78	0,74
67 580,00	CROWDSTRIKE HOLDINGS INC -A-	USD	12 864 712,00	14 321 208,65	0,54
29 263,00	SERVICENOW INC	USD	13 440 573,56	13 560 564,66	0,51
55 935,00	BILL.COM HOLDINGS INC	USD	7 284 893,74	8 639 993,42	0,32
17 288,00	ADOBE INC	USD	3 511 183,67	8 537 430,87	0,32
14 590,00	MSCI INC	USD	4 594 927,28	6 558 422,57	0,25
79 469,00	ORACLE CORP	USD	3 452 211,81	5 216 176,64	0,20
43 255,00	QUALCOMM INC	USD	2 530 359,48	5 213 284,48	0,20
<b>Telecommunication</b>			<b>331 336 183,50</b>	<b>416 392 067,35</b>	<b>15,64</b>
33 967,00	AMAZON.COM INC	USD	77 088 968,96	98 534 325,40	3,70
217 935,00	FACEBOOK INC -A-	USD	53 472 950,46	63 899 267,30	2,40
30 696,00	ALPHABET INC -A-	USD	48 872 348,23	63 203 599,36	2,37
25 151,00	ALPHABET INC -C-	USD	29 925 834,87	53 154 922,76	2,00
904 533,00	COMCAST CORP -A-	USD	36 269 552,77	43 491 395,53	1,63
354 633,00	T-MOBILE US INC	USD	32 158 293,04	43 310 120,41	1,63
12 528,00	BOOKING HOLDINGS INC	USD	22 294 659,74	23 115 252,43	0,87
388 057,00	AT&T INC	USD	10 308 695,63	9 417 551,98	0,35
59 083,00	WALT DISNEY CO	USD	9 013 286,79	8 757 073,73	0,33
177 259,00	UBER TECHNOLOGIES INC	USD	8 382 074,29	7 491 539,47	0,28
52 920,00	VIACOMCBS INC -B-	USD	3 549 518,72	2 017 018,98	0,08
<b>Finance</b>			<b>343 151 991,69</b>	<b>406 545 855,04</b>	<b>15,27</b>
186 061,00	AMERICAN TOWER CORP	USD	34 248 718,91	42 383 416,39	1,59
1 013 498,00	WELLS FARGO & CO	USD	31 193 166,18	38 705 878,70	1,45
619 438,00	CHARLES SCHWAB CORP	USD	33 639 803,50	38 031 249,10	1,43
189 586,00	VISA INC -A-	USD	33 334 877,68	37 380 029,03	1,40
878 721,00	BANK OF AMERICA CORP	USD	27 587 904,47	30 550 340,48	1,15
123 414,00	PAYPAL HOLDINGS INC	USD	26 360 905,79	30 333 666,24	1,14
292 788,00	PROLOGIS INC	USD	20 645 365,72	29 510 862,80	1,11
128 589,00	CME GROUP INC	USD	21 283 915,13	23 061 215,02	0,87
278 389,00	MORGAN STANLEY	USD	14 465 939,89	21 524 137,52	0,81
180 348,00	MARSH & MCLENNAN COS INC	USD	16 430 809,94	21 394 168,14	0,80
161 272,00	JP MORGAN CHASE & CO	USD	21 033 494,82	21 152 065,42	0,79
279 653,00	CITIGROUP INC	USD	16 975 353,02	16 683 902,43	0,63
64 907,00	BERKSHIRE HATHAWAY INC -B-	USD	13 503 148,69	15 211 185,13	0,57
75 910,00	AMERICAN EXPRESS CO	USD	10 291 262,18	10 576 442,41	0,40
94 105,00	CBOE GLOBAL MARKETS INC	USD	7 778 399,13	9 446 997,78	0,36
440 576,00	KEYCORP	USD	7 053 450,07	7 671 717,57	0,29
60 943,00	SIMON PROPERTY GROUP INC	USD	3 553 425,08	6 705 319,74	0,25
365 717,00	REGIONS FINANCIAL CORP	USD	3 772 051,49	6 223 261,14	0,23

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

## Eurizon Fund - Equity USA

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>285 166 259,21</b>	<b>322 155 044,22</b>	<b>12,10</b>
300 021,00	ROSS STORES INC	USD	30 092 045,42	31 370 760,99	1,18
318 984,00	STARBUCKS CORP	USD	25 492 754,51	30 074 697,08	1,13
318 740,00	TRANSUNION	USD	24 171 297,46	29 514 142,81	1,11
163 131,00	LOWE'S COS INC	USD	19 124 489,74	26 682 270,26	1,00
128 594,00	MCDONALD'S CORP	USD	23 451 134,06	25 047 569,99	0,94
190 093,00	NIKE INC -B-	USD	19 711 343,77	24 763 852,71	0,93
39 824,00	TESLA INC	USD	23 090 304,77	22 825 161,74	0,86
191 554,00	PROCTER & GAMBLE CO	USD	20 783 213,72	21 794 728,34	0,82
128 266,00	WALMART INC	USD	14 276 061,87	15 252 603,34	0,57
109 903,00	MATCH GROUP INC	USD	12 672 072,03	14 943 797,89	0,56
51 934,00	UNITED RENTALS INC	USD	10 246 762,78	13 970 366,04	0,53
50 698,00	BURLINGTON STORES INC	USD	12 032 508,85	13 765 276,06	0,52
299 782,00	SOUTHWEST AIRLINES CO	USD	12 882 545,99	13 420 540,05	0,50
52 748,00	TARGET CORP	USD	10 704 676,84	10 752 420,24	0,40
132 744,00	LIVE NATION ENTERTAINMENT INC	USD	9 267 864,61	9 804 402,70	0,37
222 589,00	WARNER MUSIC GROUP CORP	USD	6 874 402,10	6 764 570,00	0,25
82 640,00	PINTEREST INC	USD	5 429 385,47	5 501 665,19	0,21
14 612,00	HOME DEPOT INC	USD	3 926 429,51	3 929 183,20	0,15
7 371,00	ESTEE LAUDER COS INC -A-	USD	936 965,71	1 977 035,59	0,07
<b>Health</b>			<b>262 075 786,80</b>	<b>303 252 999,63</b>	<b>11,39</b>
256 228,00	JOHNSON & JOHNSON	USD	32 566 595,37	35 594 046,45	1,34
577 915,00	CENTENE CORP	USD	31 084 814,54	35 540 365,92	1,33
977 900,00	BOSTON SCIENTIFIC CORP	USD	30 836 343,37	35 260 125,78	1,32
514 356,00	MERCK & CO INC	USD	34 190 142,38	33 730 876,28	1,27
39 510,00	INTUITIVE SURGICAL INC	USD	23 735 543,17	30 639 141,83	1,15
68 181,00	THERMO FISHER SCIENTIFIC INC	USD	21 893 625,80	29 003 501,08	1,09
421 110,00	GILEAD SCIENCES INC	USD	23 333 122,97	24 451 994,39	0,92
91 831,00	ELI LILLY & CO	USD	16 457 137,25	17 773 033,66	0,67
93 297,00	HCA HEALTHCARE INC	USD	12 198 381,27	16 264 619,42	0,61
34 044,00	HUMANA INC	USD	11 003 075,48	12 709 294,35	0,48
94 137,00	ABBOTT LABORATORIES	USD	6 413 356,99	9 202 544,04	0,35
32 764,00	DANAHER CORP	USD	4 174 165,95	7 414 236,16	0,28
20 906,00	UNITEDHEALTH GROUP INC	USD	5 576 742,36	7 059 275,21	0,26
46 074,00	TELADOC HEALTH INC	USD	6 571 383,50	6 460 613,58	0,24
7 361,00	BIOGEN INC	USD	2 041 356,40	2 149 331,48	0,08
<b>Industries</b>			<b>175 356 789,62</b>	<b>200 679 663,48</b>	<b>7,54</b>
154 234,00	ROCKWELL AUTOMATION INC	USD	32 319 263,27	37 198 740,78	1,40
2 330 187,00	GENERAL ELECTRIC CO	USD	23 462 824,52	26 447 678,04	0,99
139 827,00	CATERPILLAR INC	USD	21 268 071,65	25 660 287,41	0,96
88 444,00	NORFOLK SOUTHERN CORP	USD	14 920 438,51	19 794 173,49	0,74
49 626,00	MARTIN MARIETTA MATERIALS INC	USD	11 081 865,17	14 722 079,74	0,55
907 775,00	GRAPHIC PACKAGING HOLDING CO	USD	12 981 927,20	13 885 682,01	0,52
59 188,00	OLD DOMINION FREIGHT LINE INC	USD	12 918 844,54	12 667 094,12	0,48
30 910,00	ROPER TECHNOLOGIES INC	USD	12 004 660,95	12 255 565,19	0,46
185 408,00	HEXCEL CORP	USD	7 569 621,87	9 755 842,34	0,37
52 357,00	UNITED PARCEL SERVICE INC -B-	USD	9 206 562,66	9 181 785,87	0,35
106 620,00	RAYTHEON TECHNOLOGIES CORP	USD	7 874 075,52	7 669 911,18	0,29
34 660,00	UNION PACIFIC CORP	USD	4 386 152,46	6 427 835,40	0,24
42 497,00	XPO LOGISTICS INC	USD	5 362 481,30	5 012 987,91	0,19
<b>Energy</b>			<b>87 718 752,45</b>	<b>86 962 500,09</b>	<b>3,26</b>
1 664 229,00	BAKER HUGHES A GE CO	USD	31 516 138,92	32 094 525,90	1,20
1 576 048,00	KINDER MORGAN INC	USD	23 903 756,98	24 227 456,55	0,91
171 961,00	VALERO ENERGY CORP	USD	10 775 791,83	11 321 956,48	0,42
208 115,00	CONOCOPHILLIPS	USD	10 750 943,23	10 687 408,03	0,40
113 236,00	EXXON MOBIL CORP	USD	7 806 121,74	6 023 208,80	0,23
29 528,00	CHEVRON CORP	USD	2 965 999,75	2 607 944,33	0,10

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

## Eurizon Fund - Equity USA

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>66 343 017,84</b>	<b>77 479 203,17</b>	<b>2,91</b>
722 440,00	MONDELEZ INTERNATIONAL INC -A-	USD	31 662 578,17	38 037 887,78	1,43
273 891,00	PEPSICO INC	USD	30 040 843,35	34 220 768,40	1,28
114 416,00	COCA-COLA CO	USD	4 639 596,32	5 220 546,99	0,20
<b>Multi-Utilities</b>			<b>51 336 648,08</b>	<b>52 649 717,40</b>	<b>1,98</b>
652 663,00	NEXTERA ENERGY INC	USD	40 141 895,64	40 329 809,26	1,52
93 765,00	DUKE ENERGY CORP	USD	6 985 469,50	7 805 444,12	0,29
34 735,00	AMERICAN WATER WORKS CO INC	USD	4 209 282,94	4 514 464,02	0,17
<b>Raw materials</b>			<b>30 065 482,40</b>	<b>33 958 008,80</b>	<b>1,27</b>
168 049,00	INTERNATIONAL FLAVORS & FRAGRANCES INC	USD	18 105 027,58	21 170 847,53	0,79
475 221,00	MOSAIC CO	USD	11 960 454,82	12 787 161,27	0,48
<b>NETHERLANDS</b>			<b>22 823 627,25</b>	<b>29 454 666,28</b>	<b>1,11</b>
<b>Computing and IT</b>			<b>10 354 792,10</b>	<b>15 007 369,74</b>	<b>0,57</b>
86 512,00	NXP SEMICONDUCTORS NV	USD	10 354 792,10	15 007 369,74	0,57
<b>Consumer Retail</b>			<b>12 468 835,15</b>	<b>14 447 296,54</b>	<b>0,54</b>
83 150,00	FERRARI NV	USD	12 468 835,15	14 447 296,54	0,54
<b>SWITZERLAND</b>			<b>17 133 569,63</b>	<b>18 408 832,01</b>	<b>0,69</b>
<b>Finance</b>			<b>17 133 569,63</b>	<b>18 408 832,01</b>	<b>0,69</b>
137 354,00	CHUBB LTD	USD	17 133 569,63	18 408 832,01	0,69
<b>JERSEY</b>			<b>17 021 733,47</b>	<b>17 728 703,44</b>	<b>0,66</b>
<b>Consumer Retail</b>			<b>17 021 733,47</b>	<b>17 728 703,44</b>	<b>0,66</b>
133 633,00	APTIV PLC	USD	17 021 733,47	17 728 703,44	0,66
<b>BRITISH VIRGIN ISLANDS</b>			<b>9 170 281,56</b>	<b>10 727 290,38</b>	<b>0,40</b>
<b>Basic Goods</b>			<b>9 170 281,56</b>	<b>10 727 290,38</b>	<b>0,40</b>
450 000,00	NOMAD FOODS LTD	USD	9 170 281,56	10 727 290,38	0,40
<b>BERMUDA</b>			<b>6 048 914,03</b>	<b>6 585 209,38</b>	<b>0,25</b>
<b>Raw materials</b>			<b>6 048 914,03</b>	<b>6 585 209,38</b>	<b>0,25</b>
256 130,00	AXALTA COATING SYSTEMS LTD	USD	6 048 914,03	6 585 209,38	0,25
<b>CAYMAN ISLANDS</b>			<b>3 800 677,50</b>	<b>3 828 735,76</b>	<b>0,14</b>
<b>Finance</b>			<b>3 800 677,50</b>	<b>3 828 735,76</b>	<b>0,14</b>
450 000,00	INVESTINDUSTRIAL ACQUISITION CORP	USD	3 800 677,50	3 828 735,76	0,14
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>46 868 364,18</b>	<b>48 060 476,05</b>	<b>1,81</b>
<b>Zero-Coupon Bonds</b>			<b>46 868 364,18</b>	<b>48 060 476,05</b>	<b>1,81</b>
<b>UNITED STATES</b>			<b>46 868 364,18</b>	<b>48 060 476,05</b>	<b>1,81</b>
<b>Government</b>			<b>46 868 364,18</b>	<b>48 060 476,05</b>	<b>1,81</b>
57 000 000,00	UNITED STATES TREASURY BILL 0.00% 09/09/2021	USD	46 868 364,18	48 060 476,05	1,81

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

## Eurizon Fund - Equity USA

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>67 845 169,67</b>	<b>67 901 758,25</b>	<b>2,55</b>
<b>UCI Units</b>			<b>67 845 169,67</b>	<b>67 901 758,25</b>	<b>2,55</b>
<b>LUXEMBOURG</b>			<b>67 845 169,67</b>	<b>67 901 758,25</b>	<b>2,55</b>
<b>Finance</b>			<b>67 845 169,67</b>	<b>67 901 758,25</b>	<b>2,55</b>
510 307,05	EURIZON FUND - MONEY MARKET -Z-	EUR	50 512 339,39	50 489 779,43	1,90
203 357,06	EURIZON FUND - MONEY MARKET -Z2-	USD	17 332 830,28	17 411 978,82	0,65
<b>Total Portfolio</b>			<b>2 235 611 692,74</b>	<b>2 639 459 345,12</b>	<b>99,12</b>

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

## Eurizon Fund - Equity USA

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>4 320 889,71</b>	<b>445 772 195,42</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>6 717 298,44</b>	<b>277 932 511,80</b>
100	783	Purchase	XAK TECHNOLOGY	17/09/2021	USD	2 993 353,56	98 160 512,68
20	374	Purchase	NASDAQ 100 EMINI	17/09/2021	USD	2 725 243,83	91 766 983,53
100	395	Purchase	XAV HEALTH CARE	17/09/2021	USD	576 228,74	42 317 838,76
100	55	Purchase	XAY CONS DISCRET	17/09/2021	USD	265 747,40	8 362 926,94
100	(145)	Sale	XAE ENERGY	17/09/2021	USD	92 925,16	6 838 558,02
100	(351)	Sale	XAI EMINI INDUSTRIAL	17/09/2021	USD	63 799,75	30 485 691,87
<b>Unrealised loss on future contracts and commitment</b>						<b>(2 396 408,73)</b>	<b>167 839 683,62</b>
100	509	Purchase	XAU UTILITIES	17/09/2021	USD	(1 111 653,04)	27 302 027,04
50	(416)	Sale	S&P 500 EMINI	17/09/2021	USD	(754 194,75)	75 219 525,71
100	978	Purchase	XAP CONS STAPLES	17/09/2021	USD	(461 826,23)	57 909 710,58
250	(51)	Sale	S&P EMINI INDEX	17/09/2021	USD	(41 856,40)	4 554 260,32
250	30	Purchase	XAF FINANCIAL	17/09/2021	USD	(26 878,31)	2 854 159,97

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

## Eurizon Fund - Equity USA

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(14 575 863,82)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>2 294 457,19</b>
17/12/2021	88 038 553,00	USD	72 329 342,98	EUR	1 633 295,90
17/12/2021	27 671 098,00	USD	22 752 721,77	EUR	494 223,56
15/07/2021	24 279 444,95	USD	20 331 223,08	EUR	136 591,08
15/07/2021	2 413 578,24	USD	2 021 092,23	EUR	13 578,29
17/12/2021	2 830 807,00	USD	2 369 818,13	EUR	8 389,47
17/12/2021	1 590 676,00	USD	1 329 913,26	EUR	6 439,86
15/07/2021	442 018,13	USD	371 331,78	EUR	1 293,91
15/07/2021	112 336,04	USD	94 068,42	EUR	631,98
15/07/2021	210 340,53	HUF	704,35	USD	5,23
15/07/2021	604,36	USD	177 424,99	HUF	4,21
15/07/2021	470,61	EUR	164 076,29	HUF	3,36
15/07/2021	169,27	EUR	59 332,86	HUF	0,30
15/07/2021	43 151,14	HUF	122,84	EUR	0,04
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(16 870 321,01)</b>
15/07/2021	526 017 233,02	EUR	641 370 182,13	USD	(14 664 225,04)
15/07/2021	54 979 931,89	EUR	67 036 756,05	USD	(1 532 721,82)
15/07/2021	12 377 354,93	EUR	15 011 256,06	USD	(277 283,59)
17/12/2021	19 623 309,26	EUR	23 493 799,00	USD	(114 218,36)
15/07/2021	17 552 834,50	EUR	20 917 537,35	USD	(80 858,04)
15/07/2021	2 608 977,88	EUR	3 181 113,68	USD	(72 732,67)
15/07/2021	1 997 387,35	EUR	2 421 971,98	USD	(44 359,18)
15/07/2021	1 533 891,56	EUR	1 860 303,68	USD	(34 362,99)
15/07/2021	1 441 260,53	EUR	1 748 508,45	USD	(32 749,53)
15/07/2021	1 733 723,02	EUR	2 066 060,38	USD	(7 986,48)
17/12/2021	4 856 032,00	USD	4 082 403,82	EUR	(2 771,33)
15/07/2021	81 517,46	EUR	98 782,04	USD	(1 756,78)
15/07/2021	76 464,46	EUR	92 736,10	USD	(1 713,00)
17/12/2021	1 937 656,00	USD	1 628 658,18	EUR	(801,45)
15/07/2021	30 099,85	EUR	36 516,54	USD	(683,96)
15/07/2021	4 462 180,68	HUF	15 709,21	USD	(535,72)
15/07/2021	84 366,61	EUR	100 538,84	USD	(388,63)
15/07/2021	4 279 247,20	EUR	5 076 278,39	USD	(106,09)
15/07/2021	1 501,07	EUR	5 934,81	ILS	(34,48)
15/07/2021	193 693,43	HUF	673,39	USD	(16,07)
15/07/2021	164 098,06	HUF	473,80	EUR	(6,49)
15/07/2021	442,24	EUR	157 485,73	HUF	(6,24)
15/07/2021	28 626,32	HUF	82,78	EUR	(1,26)
15/07/2021	205 855,55	HUF	587,08	EUR	(0,85)
15/07/2021	82,84	EUR	29 269,02	HUF	(0,51)
15/07/2021	104,54	EUR	36 834,56	HUF	(0,36)
15/07/2021	3,17	EUR	12,54	ILS	(0,07)
15/07/2021	155,73	HUF	1,78	ILS	(0,02)

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



## Eurizon Fund - Equity USA

### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>TOTAL RETURN SWAPS</b>						—	<b>(2 828 103,83)</b>
USD LIBOR NKE	USD	S	145 000,00	GOLDMAN SACHS BANK EUROPE SE	16/11/2021	—	(2 828 103,83)
<b>INDEX SWAPS</b>						—	<b>(3 192 991,07)</b>
USD LIBOR CHTR	USD	L	30 000,00	GOLDMAN SACHS BANK EUROPE SE	10/02/2022	—	(1 101 441,40)
USD LIBOR DISCA US	USD	L	283 000,00	SOCIETE GENERALE SA	21/01/2022	—	(236 250,83)
USD LIBOR TGT	USD	L	125 000,00	SOCIETE GENERALE SA	14/10/2021	—	(1 032 970,22)
USD LIBOR VIAC	USD	L	230 000,00	SOCIETE GENERALE SA	21/01/2022	—	(822 328,62)

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

## Eurizon Fund - Sustainable Japan Equity

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	523 430 647,53	
Banks	(Note 3)	56 606 065,47	
Other banks and broker accounts	(Notes 2, 3, 9)	2 068 143,85	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	9 885,67	
Receivable on investments sold		3 666 660,15	
Receivable on subscriptions		1 591 090,10	
Other assets	(Note 11)	1 268 443,52	
<b>Total assets</b>		<b>588 640 936,29</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(667 257,32)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(755 051,50)	
Unrealised loss on future contracts	(Notes 2, 9)	(351 121,94)	
Payable on investments purchased		(4 732 607,38)	
Payable on redemptions		(1 052 595,97)	
Other liabilities		(762 332,84)	
<b>Total liabilities</b>		<b>(8 320 966,95)</b>	
<b>Total net assets</b>		<b>580 319 969,34</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	111,07	2 890 194,452
Class X Units	EUR	119,09	12 609,833
Class Z Units	EUR	254,76	699 363,822
Class ZH Units	EUR	99,89	797 392,642

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>366 035 685,27</b>
Net income from investments	(Note 2)	6 063 487,53
Other income		348 626,29
<b>Total income</b>		<b>6 412 113,82</b>
Management fee	(Note 6)	(3 058 184,34)
Depositary fee	(Note 8)	(61 729,66)
Subscription tax	(Note 4)	(87 863,66)
Other charges and taxes	(Notes 5, 8)	(383 766,40)
<b>Total expenses</b>		<b>(3 591 544,06)</b>
<b>Net investment income / (loss)</b>		<b>2 820 569,76</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	33 960 462,72
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(30 731 372,99)
- forward foreign exchange contracts	(Notes 2, 9)	(694 655,13)
- foreign currencies	(Note 2)	289 712,52
- future contracts	(Notes 2, 9)	(744 589,90)
<b>Net result of operations for the period</b>		<b>4 900 126,98</b>
Subscriptions for the period		329 894 034,94
Redemptions for the period		(120 509 877,85)
<b>Net assets at the end of the period</b>		<b>580 319 969,34</b>

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

## Eurizon Fund - Sustainable Japan Equity

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>527 326 256,87</b>	<b>523 430 647,53</b>	<b>90,20</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>527 326 256,87</b>	<b>523 430 647,53</b>	<b>90,20</b>
<b>Shares</b>			<b>527 326 256,87</b>	<b>523 430 647,53</b>	<b>90,20</b>
<b>JAPAN</b>			<b>527 326 256,87</b>	<b>523 430 647,53</b>	<b>90,20</b>
<b>Consumer Retail</b>			<b>166 569 574,26</b>	<b>172 284 687,03</b>	<b>29,69</b>
400 000,00	TOYOTA MOTOR CORP	JPY	24 563 282,43	29 280 306,19	5,05
250 000,00	SONY CORP	JPY	20 151 507,32	20 660 897,17	3,56
237 500,00	SECOM CO LTD	JPY	17 026 243,66	15 194 541,24	2,62
30 000,00	NINTENDO CO LTD	JPY	12 628 888,52	14 619 756,59	2,52
2 000 000,00	MARUBENI CORP	JPY	12 197 883,48	14 560 077,95	2,51
887 500,00	SEKISUI CHEMICAL CO LTD	JPY	13 415 560,33	12 745 072,90	2,20
750 000,00	SUBARU CORP	JPY	12 376 934,86	12 331 382,82	2,12
225 000,00	KOITO MANUFACTURING CO LTD	JPY	12 797 194,31	11 524 021,44	1,99
800 000,00	LION CORP	JPY	12 707 295,65	11 452 255,98	1,97
300 000,00	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	10 686 690,38	11 331 387,84	1,95
200 000,00	RECRUIT HOLDINGS CO LTD	JPY	7 082 712,20	8 311 195,27	1,43
150 000,00	DAIICHIKOSHO CO LTD	JPY	5 026 784,47	4 832 836,91	0,83
250 000,00	FCC CO LTD	JPY	3 453 565,50	3 053 809,02	0,53
200 000,00	TOPRE CORP	JPY	2 455 031,15	2 387 145,71	0,41
<b>Industries</b>			<b>119 548 270,97</b>	<b>115 455 510,73</b>	<b>19,89</b>
275 000,00	MURATA MANUFACTURING CO LTD	JPY	17 944 702,35	17 566 672,86	3,03
450 000,00	TAISEI CORP	JPY	13 258 010,82	12 373 875,52	2,13
1 000 000,00	MITSUBISHI ELECTRIC CORP	JPY	12 594 480,41	11 444 701,72	1,97
425 000,00	KEISEI ELECTRIC RAILWAY CO LTD	JPY	11 809 930,21	11 349 329,21	1,96
550 000,00	KYOWA EXEO CORP	JPY	11 776 496,33	11 259 622,39	1,94
60 000,00	DAIKIN INDUSTRIES LTD	JPY	9 900 671,60	9 482 105,35	1,63
475 000,00	KAMIGUMI CO LTD	JPY	7 727 956,27	8 012 613,20	1,38
650 000,00	SANWA HOLDINGS CORP	JPY	6 847 114,58	6 623 951,62	1,14
150 000,00	SHO - BOND HOLDINGS CO LTD	JPY	5 526 042,92	5 212 438,41	0,90
25 000,00	FANUC CORP	JPY	4 259 945,14	5 067 018,93	0,87
800 000,00	HAZAMA ANDO CORP	JPY	5 080 394,13	4 967 680,43	0,86
225 000,00	AMANO CORP	JPY	4 401 489,85	4 714 990,48	0,81
250 000,00	KUBOTA CORP	JPY	4 614 515,06	4 283 264,60	0,74
250 000,00	YOKOGAWA ELECTRIC CORP	JPY	3 806 521,30	3 097 246,01	0,53
<b>Finance</b>			<b>99 388 366,73</b>	<b>96 391 206,11</b>	<b>16,61</b>
4 500 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	20 134 023,23	20 393 098,70	3,51
1 300 000,00	MIZUHO FINANCIAL GROUP INC	JPY	16 049 287,18	15 590 101,11	2,69
400 000,00	TOKIO MARINE HOLDINGS INC	JPY	16 597 136,93	15 449 969,61	2,66
800 000,00	JAPAN POST INSURANCE CO LTD	JPY	13 769 341,27	12 292 289,53	2,12
300 000,00	ZENKOKU HOSHO CO LTD	JPY	11 551 217,08	10 980 114,82	1,89
550 000,00	JAPAN EXCHANGE GROUP INC	JPY	10 313 634,55	10 220 911,83	1,76
1 750,00	ADVANCE RESIDENCE INVESTMENT CORP	JPY	4 442 056,47	4 825 282,66	0,83
1 500,00	COMFORIA RESIDENTIAL REIT INC	JPY	3 770 933,20	3 943 322,97	0,68
200 000,00	MITSUBISHI ESTATE CO LTD	JPY	2 760 736,82	2 696 114,88	0,47
<b>Computing and IT</b>			<b>41 117 821,01</b>	<b>42 820 748,09</b>	<b>7,38</b>
225 000,00	OTSUKA CORP	JPY	8 754 435,24	9 654 342,44	1,66
150 000,00	ORACLE CORP JAPAN	JPY	12 989 399,70	9 518 365,79	1,64
112 500,00	FREEE KK	JPY	7 073 225,22	8 405 056,93	1,45
300 000,00	NS SOLUTIONS CORP	JPY	7 739 933,22	7 999 959,82	1,38
20 000,00	TOKYO ELECTRON LTD	JPY	4 560 827,63	7 243 023,11	1,25

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

## Eurizon Fund - Sustainable Japan Equity

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>29 671 312,13</b>	<b>28 640 875,97</b>	<b>4,94</b>
212 500,00	NITTO DENKO CORP	JPY	14 888 005,65	13 179 348,34	2,27
337 500,00	SUMITOMO BAKELITE CO LTD	JPY	11 597 615,13	12 314 385,74	2,12
87 500,00	AICA KOGYO CO LTD	JPY	2 604 332,03	2 571 280,76	0,45
27 500,00	DIC CORP	JPY	581 359,32	575 861,13	0,10
<b>Health</b>			<b>27 029 027,27</b>	<b>25 601 759,98</b>	<b>4,41</b>
650 000,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	19 593 019,07	18 354 582,03	3,16
350 000,00	SOLASTO CORP	JPY	3 693 678,44	3 638 130,92	0,63
150 000,00	NIHON KOHDEN CORP	JPY	3 742 329,76	3 609 047,03	0,62
<b>Basic Goods</b>			<b>25 498 763,87</b>	<b>24 091 285,98</b>	<b>4,15</b>
375 000,00	TOYO SUISAN KAISHA LTD	JPY	13 514 220,94	12 096 256,52	2,08
550 000,00	NICHIREI CORP	JPY	11 984 542,93	11 995 029,46	2,07
<b>Telecommunication</b>			<b>18 503 120,63</b>	<b>18 144 573,64</b>	<b>3,13</b>
300 000,00	NIPPON TELEGRAPH & TELEPHONE CORP	JPY	6 480 202,85	6 526 879,40	1,13
250 000,00	KDDI CORP	JPY	6 146 317,34	6 517 436,57	1,12
525 000,00	NIPPON TELEVISION HOLDINGS INC	JPY	5 876 600,44	5 100 257,67	0,88
<b>Total Portfolio</b>			<b>527 326 256,87</b>	<b>523 430 647,53</b>	<b>90,20</b>

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

## Eurizon Fund - Sustainable Japan Equity

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(351 121,94)</b>	<b>52 462 437,15</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(351 121,94)</b>	<b>52 462 437,15</b>
1 000	175	Purchase	NIKKEI 225	09/09/2021	JPY	(273 539,70)	37 848 723,96
10 000	100	Purchase	TOPIX INDEX	09/09/2021	JPY	(77 582,24)	14 613 713,19

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

## Eurizon Fund - Sustainable Japan Equity

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(745 165,83)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>9 885,67</b>
15/07/2021	1 035 738,79	EUR	136 378 834,00	JPY	5 622,29
15/07/2021	2 164 573,02	EUR	286 006 981,00	JPY	4 263,38
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(755 051,50)</b>
15/07/2021	77 071 855,39	EUR	10 299 497 395,00	JPY	(723 810,43)
15/07/2021	365 550 590,00	JPY	2 781 163,67	EUR	(20 033,64)
15/07/2021	1 645 223,47	EUR	218 602 488,00	JPY	(5 956,72)
15/07/2021	1 179 541,58	EUR	156 856 619,00	JPY	(5 250,71)

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

## Eurizon Fund - Equity China A

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	368 150 019,09	
Banks	(Note 3)	10 209 085,33	
Unrealised profit on swap contracts	(Notes 2, 9)	821 066,40	
Receivable on investments sold		4 682 036,14	
Receivable on subscriptions		2 964 270,42	
Other assets	(Note 11)	697 089,85	
<b>Total assets</b>		<b>387 523 567,23</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(4 385 230,53)	
Unrealised loss on swap contracts	(Notes 2, 9)	(105 392,57)	
Payable on investments purchased		(6 148 229,63)	
Payable on redemptions		(1 089 686,86)	
Other liabilities		(629 068,96)	
<b>Total liabilities</b>		<b>(12 357 608,55)</b>	
<b>Total net assets</b>		<b>375 165 958,68</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	147,32	1 989 626,997
Class Z Units	EUR	156,01	525 943,275

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>186 063 743,71</b>
Net income from investments	(Note 2)	3 322 944,72
Interest received on swap contracts	(Notes 2, 9)	8 335,89
<b>Total income</b>		<b>3 331 280,61</b>
Management fee	(Note 6)	(2 176 947,00)
Performance fee	(Note 7)	(106 514,51)
Depositary fee	(Note 8)	(38 629,95)
Subscription tax	(Note 4)	(70 841,71)
Interest paid on swap contracts	(Notes 2, 9)	(14 174,25)
Other charges and taxes	(Notes 5, 8)	(239 052,43)
<b>Total expenses</b>		<b>(2 646 159,85)</b>
<b>Net investment income / (loss)</b>		<b>685 120,76</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	17 759 493,79
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(535 253,43)
- foreign currencies	(Note 2)	(25 005,51)
- swap contracts	(Notes 2, 9)	715 673,83
<b>Net result of operations for the period</b>		<b>18 600 029,44</b>
Subscriptions for the period		238 746 781,42
Redemptions for the period		(68 244 595,89)
<b>Net assets at the end of the period</b>		<b>375 165 958,68</b>

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

## Eurizon Fund - Equity China A

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>328 277 919,04</b>	<b>368 150 019,09</b>	<b>98,13</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>284 499 344,92</b>	<b>319 682 680,77</b>	<b>85,21</b>
<b>Shares</b>			<b>284 499 344,92</b>	<b>319 682 680,77</b>	<b>85,21</b>
<b>CHINA</b>			<b>242 359 263,20</b>	<b>273 711 507,87</b>	<b>72,96</b>
<b>Finance</b>			<b>82 459 384,00</b>	<b>85 426 272,89</b>	<b>22,77</b>
2 311 096,00	CHINA MERCHANTS BANK CO LTD -A-	CNH	13 374 240,34	16 852 870,26	4,49
1 523 591,00	PING AN INSURANCE GROUP CO OF CHINA LTD -A-	CNH	15 729 431,28	12 848 224,11	3,43
3 150 202,00	INDUSTRIAL BANK OF KOREA	CNH	8 637 285,92	8 741 575,59	2,33
2 810 157,00	PING AN BANK CO LTD -A-	CNH	7 239 268,48	8 489 584,47	2,26
2 018 279,00	EAST MONEY INFORMATION CO LTD	CNH	6 734 202,41	8 189 294,99	2,18
2 204 630,00	CITIC SECURITIES CO LTD -A-	CNH	7 379 981,99	7 082 274,04	1,89
448 716,00	HUNDSUN TECHNOLOGIES INC -A-	CNH	4 790 519,57	5 418 257,99	1,44
1 222 000,00	A-LIVING SERVICES CO LTD -H-	HKD	4 625 624,15	5 124 795,76	1,37
9 110 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H-	HKD	5 139 107,29	4 507 534,69	1,20
1 989 729,00	HUATAI SECURITIES CO LTD -H-	CNH	4 541 952,76	4 114 454,77	1,10
6 120 000,00	CHINA CONSTRUCTION BANK CORP -H-	HKD	4 267 769,81	4 057 406,22	1,08
<b>Industries</b>			<b>52 545 394,51</b>	<b>62 602 453,20</b>	<b>16,69</b>
187 516,00	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD -A-	CNH	6 667 578,07	12 929 215,06	3,45
1 108 417,00	GOERTEK INC -A-	CNH	4 454 117,90	6 164 539,14	1,64
1 778 161,00	NARI TECHNOLOGY CO LTD -A-	CNH	4 899 260,26	5 404 304,33	1,44
688 331,00	BEIJING ORIENTAL YUHONG WATERPROOF TECHNOLOGY CO LTD	CNH	3 742 482,80	4 970 118,51	1,32
1 621 580,00	SHENGYI TECHNOLOGY CO LTD -A-	CNH	4 790 108,22	4 795 383,87	1,28
4 656 600,00	ZOOMLION HEAVY INDUSTRY SCIENCE AND TECHNOLOGY CO LTD -H-	HKD	4 667 249,97	4 107 857,19	1,10
1 120 000,00	HAINAN MEILAN INTERNATIONAL AIRPORT CO LTD	HKD	4 291 513,37	3 943 561,17	1,05
811 065,00	HUALAN BIOLOGICAL ENGINEERING INC	CNH	4 599 901,22	3 915 129,32	1,04
929 934,00	SANY HEAVY INDUSTRY CO LTD -A-	CNH	3 171 926,62	3 437 837,81	0,92
112 500,00	CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS CO LTD	CNH	2 668 132,47	3 303 443,88	0,88
1 501 500,00	COSCO SHIPPING HOLDINGS CO LTD -H-	HKD	1 975 835,76	3 186 765,05	0,85
1 903 250,00	XINJIANG GOLDWIND SCIENCE & TECHNOLOGY CO LTD	CNH	3 241 793,34	2 907 111,67	0,78
2 871 982,00	BAOSHAN IRON & STEEL CO LTD -A-	CNH	2 742 172,87	2 890 873,39	0,77
163 000,00	LENS TECHNOLOGY CO LTD	CNH	633 321,64	646 312,81	0,17
<b>Health</b>			<b>28 806 994,24</b>	<b>33 537 631,01</b>	<b>8,94</b>
125 048,00	SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	CNH	6 415 859,78	8 076 394,70	2,15
857 140,00	JIANGSU HENGRUI MEDICINE -A-	CNH	7 525 404,31	7 778 396,76	2,07
604 290,00	AIER EYE HOSPITAL GROUP CO -A-	CNH	2 890 488,42	5 608 942,18	1,50
212 300,00	CHONGQING ZHIFEI BIOLOGICAL PRODUCTS CO LTD	CNH	5 470 117,59	5 245 101,12	1,40
1 511 236,00	SHANGHAI PHARMACEUTICALS -A-	CNH	3 807 521,25	4 225 053,37	1,13
167 046,00	YUNNAN BAIYAO GROUP CO LTD -A-	CNH	2 697 602,89	2 603 742,88	0,69
<b>Consumer Retail</b>			<b>29 473 647,75</b>	<b>31 231 840,33</b>	<b>8,32</b>
704 205,00	FUYAO GLASS INDUSTRY GROUP CO LTD -A-	CNH	3 918 906,52	4 974 697,89	1,33
592 867,00	WUXI LEAD INTELLIGENT EQUIPMENT CO LTD	CNH	3 712 382,49	4 477 680,85	1,19
478 795,00	MANGO EXCELLENT MEDIA CO LTD	CNH	4 493 836,63	4 291 362,88	1,14
1 558 500,00	GREAT WALL MOTOR CO LTD -H-	HKD	3 402 624,44	4 244 596,25	1,13
797 821,00	ZHONGJI INNOLIGHT CO LTD	CNH	4 254 798,53	3 838 731,80	1,02
1 024 589,00	C&S PAPER CO LTD	CNH	3 610 977,40	3 542 273,41	0,94
111 952,00	OPPEIN HOME GROUP INC -A-	CNH	2 069 738,92	2 135 685,73	0,57
293 116,00	GREE ELECTRIC APPLIANCES INC OF ZHUHAI -A-	CNH	2 265 751,43	1 979 428,88	0,53
45 000,00	WULIANGYE YIBIN CO LTD	CNH	1 744 631,39	1 747 382,64	0,47

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

## Eurizon Fund - Equity China A

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>21 571 348,21</b>	<b>28 835 308,61</b>	<b>7,69</b>
823 128,00	SHENZHEN INOVANCE TECHNOLOGY CO LTD	CNH	5 625 693,68	8 658 428,77	2,31
105 248,00	MAXSCEND MICROELECTRONICS CO LTD	CNH	4 525 941,82	7 304 810,02	1,95
6 719 300,00	BOE TECHNOLOGY GROUP CO LTD -A-	CNH	4 687 674,82	5 311 052,41	1,42
158 043,00	GIGADEVICE SEMICONDUCTOR BEIJING INC	CNH	3 087 634,35	3 800 694,79	1,01
1 223 098,00	ACCELINK TECHNOLOGIES CO LTD -A-	CNH	3 644 403,54	3 760 322,62	1,00
<b>Raw materials</b>			<b>16 595 036,17</b>	<b>17 585 568,77</b>	<b>4,69</b>
443 950,00	WANHUA CHEMICAL GROUP CO LTD -A-	CNH	5 776 811,70	6 185 077,03	1,65
380 000,00	GANFENG LITHIUM CO LTD	HKD	3 846 657,13	4 782 967,65	1,27
1 062 550,00	HENGLI PETROCHEMICAL CO LTD -A-	CNH	3 634 324,42	3 633 389,54	0,97
4 528 976,00	CHINA MOLYBDENUM CO LTD -A-	CNH	3 337 242,92	2 984 134,55	0,80
<b>Energy</b>			<b>5 836 769,06</b>	<b>9 897 735,91</b>	<b>2,64</b>
892 969,00	LONGI GREEN ENERGY TECHNOLOGY CO LTD -A-	CNH	5 836 769,06	9 897 735,91	2,64
<b>Multi-Utilities</b>			<b>2 542 999,20</b>	<b>2 567 834,98</b>	<b>0,68</b>
3 399 940,00	HUANENG LANCANG RIVER HYDROPOWER INC	CNH	2 542 999,20	2 567 834,98	0,68
<b>Basic Goods</b>			<b>2 527 690,06</b>	<b>2 026 862,17</b>	<b>0,54</b>
479 669,00	HENAN SHUANGHUI INVESTMENT & DEVELOPMENT CO LTD -A-	CNH	2 527 690,06	2 026 862,17	0,54
<b>CAYMAN ISLANDS</b>			<b>28 891 676,87</b>	<b>32 467 339,14</b>	<b>8,65</b>
<b>Consumer Retail</b>			<b>14 103 740,97</b>	<b>16 448 017,99</b>	<b>4,38</b>
265 871,00	ANTA SPORTS PRODUCTS LTD	HKD	4 048 215,77	5 273 549,40	1,41
2 250 000,00	TONGCHENG-ELONG HOLDINGS LTD	HKD	4 229 535,61	4 746 075,43	1,26
541 500,00	ZHONGSHENG GROUP HOLDINGS LTD	HKD	3 142 261,98	3 795 655,92	1,01
742 000,00	SANDS CHINA LTD	HKD	2 683 727,61	2 632 737,24	0,70
<b>Health</b>			<b>3 965 186,71</b>	<b>5 347 933,29</b>	<b>1,43</b>
346 358,00	WUXI BIOLOGICS CAYMAN INC	HKD	3 965 186,71	5 347 933,29	1,43
<b>Industries</b>			<b>4 137 408,26</b>	<b>4 292 864,29</b>	<b>1,14</b>
115 100,00	SUNNY OPTICAL TECHNOLOGY GROUP CO LTD	HKD	2 448 290,39	3 064 825,41	0,81
1 915 000,00	LEE & MAN PAPER MANUFACTURING LTD	HKD	1 689 117,87	1 228 038,88	0,33
<b>Finance</b>			<b>3 574 274,45</b>	<b>3 296 504,21</b>	<b>0,88</b>
966 000,00	CHINA RESOURCES LAND LTD	HKD	3 574 274,45	3 296 504,21	0,88
<b>Raw materials</b>			<b>3 111 066,48</b>	<b>3 082 019,36</b>	<b>0,82</b>
2 700 000,00	CHINA HONGQIAO GROUP LTD	HKD	3 111 066,48	3 082 019,36	0,82
<b>HONG KONG</b>			<b>13 248 404,85</b>	<b>13 503 833,76</b>	<b>3,60</b>
<b>Basic Goods</b>			<b>7 239 641,44</b>	<b>7 259 423,65</b>	<b>1,94</b>
1 506 720,00	INNER MONGOLIA YILI INDUSTRIAL GROUP CO LTD -A-	CNH	7 239 641,44	7 259 423,65	1,94
<b>Industries</b>			<b>4 380 567,44</b>	<b>4 359 776,54</b>	<b>1,16</b>
863 576,00	HAN'S LASER TECHNOLOGY INDUSTRY GROUP CO -A-	CNH	4 380 567,44	4 359 776,54	1,16
<b>Computing and IT</b>			<b>1 628 195,97</b>	<b>1 884 633,57</b>	<b>0,50</b>
1 945 000,00	LENOVO GROUP LTD	HKD	1 628 195,97	1 884 633,57	0,50
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>4 720 446,66</b>	<b>4 304 150,73</b>	<b>1,15</b>
<b>Shares</b>			<b>4 720 446,66</b>	<b>4 304 150,73</b>	<b>1,15</b>
<b>HONG KONG</b>			<b>4 720 446,66</b>	<b>4 304 150,73</b>	<b>1,15</b>
<b>Health</b>			<b>4 142 129,93</b>	<b>3 745 259,14</b>	<b>1,00</b>
926 600,00	BY HEALTH CO LTD -A-	CNH	4 142 129,93	3 745 259,14	1,00

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

## Eurizon Fund - Equity China A

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>578 316,73</b>	<b>558 891,59</b>	<b>0,15</b>
74 000,00	WUXI LEAD INTELLIGENT EQUIPMENT CO LTD	CNH	578 316,73	558 891,59	0,15
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>39 058 127,46</b>	<b>44 163 187,59</b>	<b>11,77</b>
<b>Shares</b>			<b>39 058 127,46</b>	<b>44 163 187,59</b>	<b>11,77</b>
<b>CHINA</b>			<b>31 674 865,36</b>	<b>38 133 703,81</b>	<b>10,16</b>
<b>Consumer Retail</b>			<b>31 674 865,36</b>	<b>38 133 703,81</b>	<b>10,16</b>
79 756,00	KWEICHOW MOUTAI CO LTD	CNH	16 973 761,04	21 861 669,76	5,83
938 365,00	MIDEA GROUP CO LTD	CNH	9 516 055,05	8 949 278,04	2,38
187 450,00	CHINA INTERNATIONAL TRAVEL -A-	CNH	5 185 049,27	7 322 756,01	1,95
<b>HONG KONG</b>			<b>7 383 262,10</b>	<b>6 029 483,78</b>	<b>1,61</b>
<b>Consumer Retail</b>			<b>7 383 262,10</b>	<b>6 029 483,78</b>	<b>1,61</b>
3 014 540,00	CHINA JUSHI CO LTD -A-	CNH	7 383 262,10	6 029 483,78	1,61
<b>Total Portfolio</b>			<b>328 277 919,04</b>	<b>368 150 019,09</b>	<b>98,13</b>

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

## Eurizon Fund - Equity China A

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### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>TOTAL RETURN SWAPS</b>						<b>—</b>	<b>715 673,83</b>
USD LIBOR 000858	USD	L	10 273 978,00	MORGAN STANLEY BANK AG	25/05/2023	—	(105 392,57)
USD LIBOR 300347	USD	L	6 964 321,60	MORGAN STANLEY BANK AG	25/05/2023	—	556 397,71
USD LIBOR 300433	USD	L	4 022 517,70	MORGAN STANLEY BANK AG	25/05/2023	—	264 668,69

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

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## Eurizon Fund - Asian Equity Opportunities

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	40 133 975,40	
Banks	(Note 3)	10 896 225,36	
Swap premium paid	(Notes 2, 9)	57,16	
Unrealised profit on swap contracts	(Notes 2, 9)	410 581,63	
Other interest receivable		497,96	
Receivable on investments sold		95 195,17	
Receivable on subscriptions		1 565 657,40	
Other assets	(Note 11)	53 895,16	
<b>Total assets</b>		<b>53 156 085,24</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(3 302 693,53)	
Swap premium received	(Notes 2, 9)	(24,15)	
Unrealised loss on swap contracts	(Notes 2, 9)	(222 357,90)	
Interest payable on swap contracts	(Notes 2, 9)	(497,96)	
Payable on investments purchased		(1 064 943,28)	
Payable on redemptions		(15 414,41)	
Other liabilities		(36 497,05)	
<b>Total liabilities</b>		<b>(4 642 428,28)</b>	
<b>Total net assets</b>		<b>48 513 656,96</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	102,44	154 891,168
Class Z Units	EUR	107,06	304 949,846

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 FROM 14 MAY 2021 (LAUNCH DATE) UNTIL 30 JUNE 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>0,00</b>
Net income from investments	(Note 2)	85 645,18
Interest received on swap contracts	(Notes 2, 9)	14 614,71
<b>Total income</b>		<b>100 259,89</b>
Management fee	(Note 6)	(34 295,82)
Performance fee	(Note 7)	(1 095,84)
Depositary fee	(Note 8)	(1 065,41)
Subscription tax	(Note 4)	(2 816,05)
Interest paid on swap contracts	(Notes 2, 9)	(7 444,22)
Other charges and taxes	(Notes 5, 8)	(6 584,42)
<b>Total expenses</b>		<b>(53 301,76)</b>
<b>Net investment income / (loss)</b>		<b>46 958,13</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	374 553,38
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 558 272,31
- foreign currencies	(Note 2)	(2 806,98)
- swap contracts	(Notes 2, 9)	188 223,73
<b>Net result of operations for the period</b>		<b>2 165 200,57</b>
Subscriptions for the period		46 902 887,16
Redemptions for the period		(554 430,77)
<b>Net assets at the end of the period</b>		<b>48 513 656,96</b>

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

## Eurizon Fund - Asian Equity Opportunities

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>38 575 703,09</b>	<b>40 133 975,40</b>	<b>82,73</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>37 553 692,51</b>	<b>38 885 499,27</b>	<b>80,16</b>
<b>Shares</b>			<b>37 553 692,51</b>	<b>38 885 499,27</b>	<b>80,16</b>
<b>CAYMAN ISLANDS</b>			<b>11 544 535,27</b>	<b>12 454 266,88</b>	<b>25,67</b>
<b>Consumer Retail</b>			<b>4 519 402,86</b>	<b>5 035 113,62</b>	<b>10,38</b>
109 600,00	ALIBABA GROUP HOLDING LTD	HKD	2 406 655,93	2 616 309,35	5,39
2 600,00	SEA LTD	USD	512 527,06	601 584,12	1,24
26 000,00	ANTA SPORTS PRODUCTS LTD	HKD	415 940,56	515 709,82	1,06
236 800,00	TONGCHENG-ELONG HOLDINGS LTD	HKD	492 790,12	499 498,07	1,03
137 600,00	SANDS CHINA LTD	HKD	496 340,66	488 227,28	1,01
7 000,00	NIO INC -ADR-	USD	195 148,53	313 784,98	0,65
<b>Telecommunication</b>			<b>4 772 844,64</b>	<b>4 939 959,26</b>	<b>10,18</b>
45 300,00	TENCENT HOLDINGS LTD	HKD	2 863 380,96	2 870 561,84	5,92
25 700,00	JD.COM INC	HKD	770 443,61	851 643,85	1,75
19 300,00	MEITUAN	HKD	560 591,55	670 973,97	1,38
18 300,00	TRIP.COM GROUP LTD	USD	578 428,52	546 779,60	1,13
<b>Basic Goods</b>			<b>886 616,92</b>	<b>947 554,94</b>	<b>1,95</b>
186 000,00	CHINA MENGNIU DAIRY CO LTD	HKD	886 616,92	947 554,94	1,95
<b>Health</b>			<b>501 408,38</b>	<b>663 940,58</b>	<b>1,37</b>
43 000,00	WUXI BIOLOGICS CAYMAN INC	HKD	501 408,38	663 940,58	1,37
<b>Computing and IT</b>			<b>589 800,56</b>	<b>583 552,44</b>	<b>1,20</b>
14 000,00	PARADE TECHNOLOGIES LTD	TWD	589 800,56	583 552,44	1,20
<b>Finance</b>			<b>274 461,91</b>	<b>284 146,04</b>	<b>0,59</b>
58 000,00	WHARF REAL ESTATE INVESTMENT CO LTD	HKD	274 461,91	284 146,04	0,59
<b>CHINA</b>			<b>7 677 571,64</b>	<b>7 773 851,98</b>	<b>16,03</b>
<b>Finance</b>			<b>3 612 194,80</b>	<b>3 599 686,37</b>	<b>7,42</b>
108 500,00	CHINA MERCHANTS BANK CO LTD -H-	HKD	780 060,81	779 958,47	1,61
93 000,00	PING AN INSURANCE GROUP CO OF CHINA LTD -H-	HKD	795 041,64	767 428,68	1,58
168 500,00	A-LIVING SERVICES CO LTD -H-	HKD	642 885,19	706 651,46	1,46
257 000,00	CITIC SECURITIES CO LTD -H-	HKD	568 939,93	543 222,73	1,12
840 000,00	INDUSTRIAL & COMMERCIAL BANK OF CHINA LTD -H-	HKD	444 029,43	415 623,40	0,86
58 780,00	EAST MONEY INFORMATION CO LTD -A-	CNY	229 904,60	238 747,09	0,49
53 300,00	INDUSTRIAL BANK CO LTD -A-	CNY	151 333,20	148 054,54	0,30
<b>Consumer Retail</b>			<b>1 545 321,21</b>	<b>1 532 387,79</b>	<b>3,16</b>
173 200,00	HAIER SMART HOME CO LTD	HKD	572 268,94	509 299,25	1,05
89 800,00	ZHONGJI INNOLIGHT CO LTD -A-	CNY	454 193,48	432 515,66	0,89
135 000,00	GREAT WALL MOTOR CO LTD -H-	HKD	302 818,54	367 674,36	0,76
3 400,00	CHINA INTERNATIONAL TRAVEL SERVICE CORP LTD -A-	CNY	132 574,80	132 957,01	0,27
2 300,00	CHINA TOURISM GROUP DUTY FREE CORP LTD	CNY	83 465,45	89 941,51	0,19
<b>Computing and IT</b>			<b>810 265,15</b>	<b>833 720,61</b>	<b>1,72</b>
145 800,00	ACCELINK TECHNOLOGIES CO LTD -A-	CNY	457 374,01	448 708,78	0,93
22 270,00	HUNDSUN TECHNOLOGIES INC -A-	CNY	258 152,55	269 185,42	0,55
11 000,00	SHENZHEN INOVANCE TECHNOLOGY CO LTD	CNY	94 738,59	115 826,41	0,24
<b>Health</b>			<b>678 482,36</b>	<b>730 648,42</b>	<b>1,51</b>
6 100,00	SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	CNY	378 047,28	394 379,03	0,81
26 450,00	AIER EYE HOSPITAL GROUP CO LTD -A-	CNY	218 332,56	245 756,17	0,51
1 400,00	SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO LTD	CNY	82 102,52	90 513,22	0,19

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



## Eurizon Fund - Asian Equity Opportunities

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>506 792,78</b>	<b>534 937,53</b>	<b>1,10</b>
99 000,00	HAINAN MEILAN INTERNATIONAL AIRPORT CO LTD	HKD	353 261,00	348 582,64	0,72
2 700,00	CONTEMPORARY AMPEREX TECHNOLOGY CO LTD -A-	CNY	153 531,78	186 354,89	0,38
<b>Basic Goods</b>			<b>377 649,12</b>	<b>373 155,57</b>	<b>0,77</b>
9 600,00	WULIANGYE YIBIN CO LTD -A-	CNY	377 649,12	373 155,57	0,77
<b>Energy</b>			<b>146 866,22</b>	<b>169 315,69</b>	<b>0,35</b>
15 260,00	LONGI GREEN ENERGY TECHNOLOGY CO LTD -A-	CNY	146 866,22	169 315,69	0,35
<b>SOUTH KOREA</b>			<b>6 963 229,16</b>	<b>7 190 934,49</b>	<b>14,82</b>
<b>Computing and IT</b>			<b>2 714 652,33</b>	<b>2 751 579,69</b>	<b>5,67</b>
46 193,00	SAMSUNG ELECTRONICS CO LTD	KRW	2 714 652,33	2 751 579,69	5,67
<b>Consumer Retail</b>			<b>1 363 944,39</b>	<b>1 442 372,80</b>	<b>2,97</b>
3 266,00	HYUNDAI MOTOR CO	KRW	556 758,02	587 766,67	1,21
391,00	LG HOUSEHOLD & HEALTH CARE LTD	KRW	449 613,52	514 663,58	1,06
1 621,00	SHINSEGAE INC	KRW	357 572,85	339 942,55	0,70
<b>Telecommunication</b>			<b>1 203 351,90</b>	<b>1 351 216,66</b>	<b>2,79</b>
2 962,00	NAVER CORP	KRW	787 497,99	909 721,62	1,88
820,00	SAMSUNG SDI CO LTD	KRW	415 853,91	441 495,04	0,91
<b>Finance</b>			<b>1 299 697,33</b>	<b>1 277 085,60</b>	<b>2,63</b>
18 537,00	KB FINANCIAL GROUP INC	KRW	777 255,11	754 050,07	1,55
15 526,00	HANA FINANCIAL GROUP INC	KRW	522 442,22	523 035,53	1,08
<b>Raw materials</b>			<b>381 583,21</b>	<b>368 679,74</b>	<b>0,76</b>
1 437,00	POSCO	KRW	381 583,21	368 679,74	0,76
<b>TAIWAN</b>			<b>5 098 946,79</b>	<b>5 288 431,89</b>	<b>10,90</b>
<b>Computing and IT</b>			<b>3 981 227,94</b>	<b>4 112 398,55</b>	<b>8,48</b>
192 000,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	TWD	3 331 117,75	3 438 972,39	7,09
44 000,00	LANDMARK OPTOELECTRONICS CORP	TWD	330 206,18	340 888,86	0,70
97 000,00	TAIWAN UNION TECHNOLOGY CORP	TWD	319 904,01	332 537,30	0,69
<b>Industries</b>			<b>455 710,56</b>	<b>503 751,94</b>	<b>1,04</b>
22 000,00	YAGEO CORP	TWD	322 160,21	370 126,89	0,76
28 000,00	MICRO-STAR INTERNATIONAL CO LTD	TWD	133 550,35	133 625,05	0,28
<b>Finance</b>			<b>374 964,34</b>	<b>385 760,78</b>	<b>0,79</b>
174 000,00	FUBON FINANCIAL HOLDING CO LTD	TWD	374 964,34	385 760,78	0,79
<b>Consumer Retail</b>			<b>287 043,95</b>	<b>286 520,62</b>	<b>0,59</b>
31 000,00	MERIDA INDUSTRY CO LTD	TWD	287 043,95	286 520,62	0,59
<b>HONG KONG</b>			<b>1 982 730,11</b>	<b>1 998 772,67</b>	<b>4,12</b>
<b>Finance</b>			<b>1 982 730,11</b>	<b>1 998 772,67</b>	<b>4,12</b>
108 400,00	AIA GROUP LTD	HKD	1 144 237,45	1 135 043,36	2,34
17 200,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	838 492,66	863 729,31	1,78
<b>THAILAND</b>			<b>1 549 232,78</b>	<b>1 481 231,60</b>	<b>3,05</b>
<b>Industries</b>			<b>546 557,06</b>	<b>521 120,87</b>	<b>1,07</b>
317 100,00	AIRPORTS OF THAILAND PCL	THB	546 557,06	521 120,87	1,07
<b>Raw materials</b>			<b>529 989,15</b>	<b>499 260,42</b>	<b>1,03</b>
460 300,00	INDORAMA VENTURES PCL	THB	529 989,15	499 260,42	1,03
<b>Energy</b>			<b>472 686,57</b>	<b>460 850,31</b>	<b>0,95</b>
449 400,00	PTT PCL	THB	472 686,57	460 850,31	0,95

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

## Eurizon Fund - Asian Equity Opportunities

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INDONESIA</b>			<b>888 516,72</b>	<b>869 751,24</b>	<b>1,79</b>
<b>Finance</b>			<b>567 957,65</b>	<b>563 567,89</b>	<b>1,16</b>
2 461 900,00	BANK RAKYAT INDONESIA PERSERO TBK PT	IDR	567 957,65	563 567,89	1,16
<b>Telecommunication</b>			<b>320 559,07</b>	<b>306 183,35</b>	<b>0,63</b>
1 694 500,00	TELEKOMUNIKASI INDONESIA PERSERO TBK PT	IDR	320 559,07	306 183,35	0,63
<b>SINGAPORE</b>			<b>698 614,74</b>	<b>716 109,15</b>	<b>1,48</b>
<b>Finance</b>			<b>698 614,74</b>	<b>716 109,15</b>	<b>1,48</b>
19 100,00	DBS GROUP HOLDINGS LTD	SGD	349 613,87	358 420,69	0,74
154 600,00	CAPITALAND LTD	SGD	349 000,87	357 688,46	0,74
<b>BERMUDA</b>			<b>502 648,31</b>	<b>475 269,43</b>	<b>0,98</b>
<b>Multi-Utilities</b>			<b>264 996,95</b>	<b>239 159,23</b>	<b>0,49</b>
93 000,00	CHINA GAS HOLDINGS LTD	HKD	264 996,95	239 159,23	0,49
<b>Finance</b>			<b>237 651,36</b>	<b>236 110,20</b>	<b>0,49</b>
85 000,00	KERRY PROPERTIES LTD	HKD	237 651,36	236 110,20	0,49
<b>INDIA</b>			<b>424 793,05</b>	<b>426 491,43</b>	<b>0,88</b>
<b>Finance</b>			<b>424 793,05</b>	<b>426 491,43</b>	<b>0,88</b>
29 600,00	ICICI BANK LTD ADR	USD	424 793,05	426 491,43	0,88
<b>LUXEMBOURG</b>			<b>222 873,94</b>	<b>210 388,51</b>	<b>0,44</b>
<b>Consumer Retail</b>			<b>222 873,94</b>	<b>210 388,51</b>	<b>0,44</b>
122 100,00	SAMSONITE INTERNATIONAL SA	HKD	222 873,94	210 388,51	0,44
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>1 022 010,58</b>	<b>1 248 476,13</b>	<b>2,57</b>
<b>Shares</b>			<b>1 022 010,58</b>	<b>1 248 476,13</b>	<b>2,57</b>
<b>INDIA</b>			<b>800 648,74</b>	<b>887 380,40</b>	<b>1,83</b>
<b>Computing and IT</b>			<b>800 648,74</b>	<b>887 380,40</b>	<b>1,83</b>
49 700,00	INFOSYS LTD	USD	800 648,74	887 380,40	1,83
<b>TAIWAN</b>			<b>221 361,84</b>	<b>361 095,73</b>	<b>0,74</b>
<b>Computing and IT</b>			<b>221 361,84</b>	<b>361 095,73</b>	<b>0,74</b>
150 000,00	PAN JIT INTERNATIONAL INC	TWD	221 361,84	361 095,73	0,74
<b>Total Portfolio</b>			<b>38 575 703,09</b>	<b>40 133 975,40</b>	<b>82,73</b>

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

## Eurizon Fund - Asian Equity Opportunities

### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>TOTAL RETURN SWAPS</b>						<b>(497,96)</b>	<b>188 223,73</b>
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	USD	L	323 578,80	MORGAN STANLEY BANK AG	17/05/2023	—	(22 554,24)
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	USD	L	166 662,72	MORGAN STANLEY BANK AG	17/05/2023	—	25 218,45
USD LIBOR 000858	USD	L	116 749,75	MORGAN STANLEY BANK AG	17/05/2023	—	(1 197,64)
USD LIBOR 000858	USD	L	116 749,75	MORGAN STANLEY BANK AG	17/05/2023	—	(1 197,64)
USD LIBOR 002281	USD	L	89 248,80	MORGAN STANLEY BANK AG	17/05/2023	—	(1 339,70)
USD LIBOR 002281	USD	L	88 876,93	MORGAN STANLEY BANK AG	17/05/2023	—	(1 334,12)
USD LIBOR 2327	USD	L	227 156,40	MORGAN STANLEY BANK AG	17/05/2023	—	10 484,95
USD LIBOR 2377	USD	L	263 805,00	MORGAN STANLEY BANK AG	17/05/2023	—	(17 072,75)
USD LIBOR 2481	USD	L	246 856,00	MORGAN STANLEY BANK AG	17/05/2023	—	76 060,59
USD LIBOR 2881	USD	L	150 605,40	MORGAN STANLEY BANK AG	17/05/2023	—	(530,52)
USD LIBOR 300015	USD	L	132 488,00	MORGAN STANLEY BANK AG	17/05/2023	—	(18 721,17)
USD LIBOR 300015	USD	L	132 488,00	MORGAN STANLEY BANK AG	17/05/2023	—	(18 721,17)
USD LIBOR 300059	USD	L	127 096,20	MORGAN STANLEY BANK AG	17/05/2023	—	142,95
USD LIBOR 300059	USD	L	124 206,79	MORGAN STANLEY BANK AG	17/05/2023	—	135,48
USD LIBOR 300124	USD	L	178 507,20	MORGAN STANLEY BANK AG	17/05/2023	—	39 123,59
USD LIBOR 300124	USD	L	175 561,58	MORGAN STANLEY BANK AG	17/05/2023	—	38 470,82
USD LIBOR 300308	USD	L	91 782,00	MORGAN STANLEY BANK AG	17/05/2023	—	(5 089,21)
USD LIBOR 300308	USD	L	92 393,88	MORGAN STANLEY BANK AG	17/05/2023	—	(5 123,14)
USD LIBOR 300750	USD	L	347 214,00	MORGAN STANLEY BANK AG	17/05/2023	—	52 538,43
USD LIBOR 3081	USD	L	149 031,00	MORGAN STANLEY BANK AG	17/05/2023	—	(9 361,71)
USD LIBOR 600570	USD	L	127 243,80	MORGAN STANLEY BANK AG	17/05/2023	—	1 570,32
USD LIBOR 601012	USD	L	264 688,00	MORGAN STANLEY BANK AG	17/05/2023	—	(45 500,36)
USD LIBOR 601012	USD	L	261 379,40	MORGAN STANLEY BANK AG	17/05/2023	—	(44 931,61)
USD LIBOR 601166	USD	L	107 731,80	MORGAN STANLEY BANK AG	17/05/2023	—	890,98
USD LIBOR 601166	USD	L	114 913,92	MORGAN STANLEY BANK AG	17/05/2023	—	950,38
USD LIBOR 601888	USD	L	185 813,20	MORGAN STANLEY BANK AG	17/05/2023	—	(146,56)
USD LIBOR 601888	USD	L	185 813,20	MORGAN STANLEY BANK AG	17/05/2023	—	(146,56)
USD LIBOR 9914	USD	L	135 078,00	MORGAN STANLEY BANK AG	17/05/2023	—	(2 905,79)
USD LIBOR CIPLA	USD	L	320 867,82	MORGAN STANLEY BANK AG	17/05/2023	—	23 669,09
USD LIBOR CIPLA	USD	L	318 032,50	MORGAN STANLEY BANK AG	17/05/2023	—	8 371,95
USD LIBOR CIPLA	USD	L	78 649,95	MORGAN STANLEY BANK AG	17/05/2023	(2,12)	(1 052,78)
USD LIBOR CIPLA	USD	L	111 997,70	MORGAN STANLEY BANK AG	17/05/2023	(2,81)	(411,59)
USD LIBOR CIPLA	USD	L	126 059,26	MORGAN STANLEY BANK AG	17/05/2023	(2,26)	1 004,77
USD LIBOR CIPLA	USD	L	112 073,48	MORGAN STANLEY BANK AG	17/05/2023	—	629,94
USD LIBOR DIVI	USD	L	275 960,74	MORGAN STANLEY BANK AG	17/05/2023	(102,72)	7 695,46
USD LIBOR DIVI	USD	L	91 202,96	MORGAN STANLEY BANK AG	17/05/2023	(33,95)	2 607,45
USD LIBOR DIVI	USD	L	89 002,80	MORGAN STANLEY BANK AG	17/05/2023	(2,38)	200,30
USD LIBOR DIVI	USD	L	103 636,26	MORGAN STANLEY BANK AG	17/05/2023	—	2 908,97
USD LIBOR DLPL	USD	L	171 405,08	MORGAN STANLEY BANK AG	17/05/2023	—	18 048,58
USD LIBOR DLPL	USD	L	99 960,53	MORGAN STANLEY BANK AG	17/05/2023	(2,73)	703,09
USD LIBOR DLPL	USD	L	113 442,68	MORGAN STANLEY BANK AG	17/05/2023	—	420,83
USD LIBOR FORH	USD	L	258 829,48	MORGAN STANLEY BANK AG	17/05/2023	—	17 554,82
USD LIBOR FORH	USD	L	91 687,41	MORGAN STANLEY BANK AG	17/05/2023	(34,13)	1 757,69
USD LIBOR FORH	USD	L	83 031,00	MORGAN STANLEY BANK AG	17/05/2023	(2,22)	2 629,99
USD LIBOR FORH	USD	L	102 293,75	MORGAN STANLEY BANK AG	17/05/2023	—	4 547,18
USD LIBOR GCPL	USD	L	273 434,32	MORGAN STANLEY BANK AG	17/05/2023	(101,79)	6 457,61
USD LIBOR GCPL	USD	L	70 676,83	MORGAN STANLEY BANK AG	17/05/2023	(26,33)	1 056,07
USD LIBOR GCPL	USD	L	106 521,24	MORGAN STANLEY BANK AG	17/05/2023	(2,82)	(5 451,08)
USD LIBOR GCPL	USD	L	108 392,56	MORGAN STANLEY BANK AG	17/05/2023	(0,49)	1 001,09
USD LIBOR IH	USD	L	194 532,30	MORGAN STANLEY BANK AG	17/05/2023	—	10 085,34
USD LIBOR IH	USD	L	91 742,70	MORGAN STANLEY BANK AG	17/05/2023	(34,13)	917,00
USD LIBOR IH	USD	L	78 183,00	MORGAN STANLEY BANK AG	17/05/2023	(2,11)	1 168,20
USD LIBOR IHTL	USD	L	100 016,02	MORGAN STANLEY BANK AG	17/05/2023	—	15 655,80
USD LIBOR PIEL	USD	L	295 639,00	MORGAN STANLEY BANK AG	17/05/2023	(110,06)	22 002,58
USD LIBOR PIEL	USD	L	112 775,26	MORGAN STANLEY BANK AG	17/05/2023	(2,83)	5 285,52
USD LIBOR RELI	USD	L	101 674,32	MORGAN STANLEY BANK AG	17/05/2023	—	4 425,91
USD LIBOR RIL	USD	L	206 068,08	MORGAN STANLEY BANK AG	17/05/2023	—	4 189,46

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

## Eurizon Fund - Asian Equity Opportunities

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### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
USD LIBOR RIL	USD	L	72 591,78	MORGAN STANLEY BANK AG	17/05/2023	(27,02)	(5 092,51)
USD LIBOR RIL	USD	L	104 947,46	MORGAN STANLEY BANK AG	17/05/2023	(2,79)	(7 815,92)
USD LIBOR RIL	USD	L	119 830,40	MORGAN STANLEY BANK AG	17/05/2023	(2,27)	(6 130,48)
USD LIBOR RIL	USD	L	107 555,58	MORGAN STANLEY BANK AG	17/05/2023	—	(529,65)

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

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## Eurizon Fund - Equity Emerging Markets New Frontiers

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	62 672 142,65	
Banks	(Note 3)	1 906 951,65	
Receivable on subscriptions		245 745,61	
Other assets	(Note 11)	62 354,38	
<b>Total assets</b>		<b>64 887 194,29</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(242 596,29)	
Payable on investments purchased		(388 989,58)	
Payable on redemptions		(147 323,41)	
Other liabilities		(76 609,47)	
<b>Total liabilities</b>		<b>(855 518,75)</b>	
<b>Total net assets</b>		<b>64 031 675,54</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	135,34	229 799,858
Class Z Units	EUR	170,64	192 989,569

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>51 735 950,15</b>
Net income from investments	(Note 2)	919 290,41
<b>Total income</b>		<b>919 290,41</b>
Management fee	(Note 6)	(325 284,51)
Depository fee	(Note 8)	(7 212,67)
Subscription tax	(Note 4)	(8 330,25)
Other charges and taxes	(Notes 5, 8)	(46 289,36)
<b>Total expenses</b>		<b>(387 116,79)</b>
<b>Net investment income / (loss)</b>		<b>532 173,62</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	2 074 206,15
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	8 089 590,99
- forward foreign exchange contracts	(Notes 2, 9)	(33 340,48)
- foreign currencies	(Note 2)	5 348,63
- future contracts	(Notes 2, 9)	(68 117,25)
<b>Net result of operations for the period</b>		<b>10 599 861,66</b>
Subscriptions for the period		25 052 099,63
Redemptions for the period		(23 356 235,90)
<b>Net assets at the end of the period</b>		<b>64 031 675,54</b>

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

## Eurizon Fund - Equity Emerging Markets New Frontiers

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>54 531 494,94</b>	<b>62 672 142,65</b>	<b>97,87</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>54 531 494,94</b>	<b>62 672 142,65</b>	<b>97,87</b>
<b>Shares</b>			<b>54 531 494,94</b>	<b>62 672 129,96</b>	<b>97,87</b>
<b>VIETNAM</b>			<b>16 253 820,82</b>	<b>20 100 124,11</b>	<b>31,39</b>
<b>Finance</b>			<b>8 338 359,03</b>	<b>10 328 149,73</b>	<b>16,13</b>
752 420,00	VINGROUP JSC	VND	3 068 165,59	3 280 417,79	5,12
351 650,00	MASAN GROUP CORP	VND	1 069 224,48	1 435 217,36	2,24
326 760,00	BANK FOR FOREIGN TRADE OF VIETNAM JSC	VND	995 902,26	1 393 489,61	2,18
240 379,00	NO VA LAND INVESTMENT GROUP CORP	VND	483 889,24	1 065 623,43	1,66
111 152,00	THAIHOLDINGS JSC	VND	787 575,49	843 372,13	1,32
608 832,00	VINCOM RETAIL JSC	VND	772 534,40	708 211,65	1,11
396 400,00	SAIGON - HANOI COMMERCIAL JOINT STOCK BANK	VND	424 190,70	416 809,31	0,65
357 990,00	SAIGON THUONG TIN COMMERCIAL JSB	VND	172 567,29	401 341,61	0,63
252 710,00	HO CHI MINH CITY DEVELOPMENT JOINT STOCK COMMERCIAL BANK	VND	172 079,57	328 679,52	0,51
177 140,00	BANK FOR INVESTMENT AND DEVELOPMENT OF VIETNAM JSC	VND	203 876,84	306 648,13	0,48
69 330,00	BAO VIET HOLDINGS	VND	188 353,17	148 339,19	0,23
<b>Industries</b>			<b>1 484 831,24</b>	<b>3 609 656,91</b>	<b>5,64</b>
1 896 106,00	HOA PHAT GROUP JSC	VND	1 452 049,32	3 577 599,39	5,59
25 000,00	VIETNAM RUBBER GROUP LTD	VND	32 781,92	32 057,52	0,05
<b>Consumer Retail</b>			<b>2 416 381,97</b>	<b>2 890 868,29</b>	<b>4,51</b>
505 970,00	VINHOMES JSC	VND	1 646 611,32	2 187 402,18	3,41
158 032,00	VIETJET AVIATION JSC	VND	769 770,65	703 466,11	1,10
<b>Basic Goods</b>			<b>3 396 463,76</b>	<b>2 636 379,31</b>	<b>4,12</b>
687 384,00	VIETNAM DAIRY PRODUCTS JSC	VND	2 909 432,41	2 276 615,64	3,56
58 070,00	SAIGON BEER ALCOHOL BEVERAGE CORP	VND	487 031,35	359 763,67	0,56
<b>Energy</b>			<b>357 015,40</b>	<b>375 445,58</b>	<b>0,59</b>
110 190,00	PETROVIETNAM GAS JSC	VND	357 015,40	375 445,58	0,59
<b>Multi-Utilities</b>			<b>260 769,42</b>	<b>259 624,29</b>	<b>0,40</b>
588 080,00	PETROVIETNAM POWER CORP	VND	260 769,42	259 624,29	0,40
<b>MOROCCO</b>			<b>5 636 513,66</b>	<b>6 283 746,05</b>	<b>9,81</b>
<b>Finance</b>			<b>2 104 467,67</b>	<b>2 345 092,67</b>	<b>3,66</b>
36 460,00	ATTIJARIWAFI BANK	MAD	1 410 832,28	1 580 263,85	2,47
25 897,00	BANK OF AFRICA	MAD	386 330,27	412 538,79	0,64
13 224,00	BANQUE CENTRALE POPULAIRE	MAD	291 819,55	332 158,01	0,52
50,00	WAFI ASSURANCE	MAD	15 485,57	20 132,02	0,03
<b>Telecommunication</b>			<b>1 922 074,42</b>	<b>1 945 460,67</b>	<b>3,04</b>
150 384,00	MAROC TELECOM	MAD	1 922 074,42	1 945 460,67	3,04
<b>Industries</b>			<b>1 214 627,17</b>	<b>1 509 945,30</b>	<b>2,36</b>
6 130,00	LAFARGEHOLCIM MAROC SA	MAD	887 713,92	1 067 965,20	1,67
2 503,00	CIMENTS DU MAROC	MAD	326 913,25	441 980,10	0,69
<b>Basic Goods</b>			<b>316 039,30</b>	<b>410 740,02</b>	<b>0,64</b>
15 942,00	COSUMAR	MAD	316 039,30	410 740,02	0,64
<b>Energy</b>			<b>78 108,41</b>	<b>71 138,19</b>	<b>0,11</b>
516,00	TOTAL MAROC SA	MAD	78 108,41	71 138,19	0,11
<b>Raw materials</b>			<b>1 196,69</b>	<b>1 369,20</b>	<b>0,00</b>
10,00	MANAGEM SA	MAD	1 196,69	1 369,20	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>KENYA</b>			<b>3 990 420,66</b>	<b>5 133 372,89</b>	<b>8,02</b>
<b>Telecommunication</b>			<b>2 301 045,98</b>	<b>3 376 732,23</b>	<b>5,28</b>
10 424 178,00	SAFARICOM PLC	KES	2 301 045,98	3 376 732,23	5,28
<b>Finance</b>			<b>1 087 739,29</b>	<b>1 261 686,21</b>	<b>1,97</b>
3 046 007,00	EQUITY GROUP HOLDINGS LTD	KES	910 704,63	1 065 256,53	1,66
589 329,00	KCB GROUP LTD	KES	177 034,66	196 429,68	0,31
<b>Basic Goods</b>			<b>601 635,39</b>	<b>494 954,45</b>	<b>0,77</b>
350 394,00	EAST AFRICAN BREWERIES LTD	KES	601 635,39	494 954,45	0,77
<b>KAZAKHSTAN</b>			<b>3 436 802,28</b>	<b>5 024 160,57</b>	<b>7,85</b>
<b>Computing and IT</b>			<b>1 771 480,55</b>	<b>2 587 743,04</b>	<b>4,04</b>
28 170,00	KASPI.KZ JSC -GDR-	USD	1 709 183,44	2 517 934,49	3,93
781,00	KASPI KZ JSC -GDR-	USD	62 297,11	69 808,55	0,11
<b>Finance</b>			<b>1 015 898,24</b>	<b>1 384 896,01</b>	<b>2,17</b>
101 205,00	HALYK SAVINGS BANK OF KAZAKHSTAN JSC -GDR- REG	USD	953 067,82	1 322 773,18	2,07
4 753,00	HALYK SAVINGS BANK OF KAZAKHSTAN JSC REG	USD	62 830,42	62 122,83	0,10
<b>Raw materials</b>			<b>649 423,49</b>	<b>1 051 521,52</b>	<b>1,64</b>
40 500,00	NAC KAZATOMPROM JSC -GDR-	USD	586 277,49	990 386,55	1,55
2 500,00	NAC KAZATOMPROM JSC -GDR-	USD	63 146,00	61 134,97	0,09
<b>ROMANIA</b>			<b>3 373 865,89</b>	<b>4 294 029,05</b>	<b>6,70</b>
<b>Finance</b>			<b>2 028 163,64</b>	<b>2 851 898,12</b>	<b>4,45</b>
3 836 578,00	BANCA TRANSILVANIA SA	RON	1 481 805,81	2 122 987,24	3,31
205 116,00	BRD-GROUPE SOCIETE GENERALE SA	RON	546 357,83	728 910,88	1,14
<b>Energy</b>			<b>1 345 702,25</b>	<b>1 442 130,93</b>	<b>2,25</b>
9 297 775,00	OMV PETROM SA	RON	707 281,49	802 425,66	1,25
99 849,00	SOCIETATEA NATIONALA DE GAZE	RON	638 420,76	639 705,27	1,00
<b>NIGERIA</b>			<b>5 317 234,83</b>	<b>3 752 028,86</b>	<b>5,86</b>
<b>Finance</b>			<b>1 789 016,16</b>	<b>1 361 930,36</b>	<b>2,13</b>
10 079 797,00	GUARANTY TRUST BANK PLC	NGN	889 184,96	591 869,22	0,93
10 885 771,00	ZENITH BANK PLC	NGN	654 567,52	531 729,39	0,83
2 624 962,00	STANBIC IBTC HOLDINGS PLC	NGN	214 417,13	217 298,52	0,34
474 808,00	ACCESS BANK PLC	NGN	12 762,61	8 251,68	0,01
517 524,00	AFRICA PRUDENTIAL PLC	NGN	3 110,70	6 279,87	0,01
2 654 755,00	WAPIC INSURANCE PLC	NGN	10 279,04	3 112,20	0,01
139 672,00	FBN HOLDINGS PLC	NGN	2 787,46	2 111,37	0,00
85 129,00	UNITED BANK FOR AFRICA PLC	NGN	1 906,74	1 278,11	0,00
<b>Basic Goods</b>			<b>1 651 232,94</b>	<b>811 828,59</b>	<b>1,27</b>
167 894,00	NESTLE NIGERIA PLC	NGN	612 519,96	531 769,90	0,83
2 198 104,00	NIGERIAN BREWERIES PLC	NGN	992 285,01	271 248,50	0,42
323 297,00	UNILEVER NIGERIA PLC	NGN	46 427,97	8 810,19	0,02
<b>Industries</b>			<b>987 396,95</b>	<b>765 257,90</b>	<b>1,19</b>
1 683 634,00	DANGOTE CEMENT PLC	NGN	987 396,95	765 257,90	1,19
<b>Telecommunication</b>			<b>516 489,98</b>	<b>535 287,36</b>	<b>0,84</b>
1 586 994,00	MTN NIGERIA COMMUNICATIONS PLC	NGN	516 489,98	535 287,36	0,84
<b>Energy</b>			<b>373 098,80</b>	<b>277 724,65</b>	<b>0,43</b>
195 703,00	SEPLAT PETROLEUM DEVELOPMENT CO PLC	NGN	373 098,80	277 724,65	0,43

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



## Eurizon Fund - Equity Emerging Markets New Frontiers

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SLOVENIA</b>			<b>2 741 319,63</b>	<b>3 738 994,30</b>	<b>5,84</b>
<b>Health</b>			<b>1 526 557,70</b>	<b>2 260 543,50</b>	<b>3,53</b>
21 841,00	KRKA DD NOVO MESTO	EUR	1 526 557,70	2 260 543,50	3,53
<b>Finance</b>			<b>1 102 519,11</b>	<b>1 393 659,60</b>	<b>2,18</b>
15 915,00	NOVA LJUBLJANSKA BANKA DD	EUR	805 812,52	1 012 194,00	1,58
7 027,00	ZAVAROVALNICA TRIGLAV DD	EUR	189 364,57	229 782,90	0,36
6 141,00	POZAVAROVALNICA SAVA DD	EUR	107 342,02	151 682,70	0,24
<b>Consumer Retail</b>			<b>112 242,82</b>	<b>84 791,20</b>	<b>0,13</b>
3 419,00	LUKA KOPER	EUR	112 242,82	84 791,20	0,13
<b>BAHRAIN</b>			<b>2 833 855,76</b>	<b>3 450 878,94</b>	<b>5,39</b>
<b>Finance</b>			<b>2 832 711,71</b>	<b>3 448 871,53</b>	<b>5,39</b>
5 134 338,00	AHLI UNITED BANK BSC	KWD	2 832 417,41	3 448 643,33	5,39
1 012,00	GFH FINANCIAL GROUP BSC	AED	257,39	175,64	0,00
47,00	BBK BSC	BHD	36,91	52,56	0,00
<b>Telecommunication</b>			<b>1 144,05</b>	<b>2 007,41</b>	<b>0,00</b>
1 496,00	BAHRAIN TELECOMMUNICATIONS CO BSC	BHD	1 144,05	2 007,41	0,00
<b>ICELAND</b>			<b>3 354 067,31</b>	<b>3 412 843,34</b>	<b>5,33</b>
<b>Industries</b>			<b>2 126 336,46</b>	<b>2 107 880,90</b>	<b>3,29</b>
201 778,00	MAREL HF	ISK	1 186 855,36	1 195 467,18	1,87
155 702,00	MAREL HF	EUR	939 481,10	912 413,72	1,42
<b>Finance</b>			<b>632 138,94</b>	<b>723 423,61</b>	<b>1,13</b>
590 760,00	ARION BANKI HF -SDR-	SEK	539 197,44	625 592,84	0,98
92 769,00	ARION BANKI HF	ISK	92 941,50	97 830,77	0,15
<b>Health</b>			<b>595 591,91</b>	<b>581 538,83</b>	<b>0,91</b>
93 502,00	OSSUR HF	DKK	595 591,91	581 538,83	0,91
<b>BANGLADESH</b>			<b>2 764 747,78</b>	<b>2 779 306,08</b>	<b>4,34</b>
<b>Health</b>			<b>1 502 249,00</b>	<b>1 599 920,38</b>	<b>2,50</b>
686 443,00	SQUARE PHARMACEUTICALS LTD	BDT	1 425 718,87	1 471 416,67	2,30
8 068,00	RENATA LTD	BDT	66 537,00	105 907,09	0,17
12 813,00	BEXIMCO PHARMACEUTICALS LTD	BDT	9 993,13	22 596,62	0,03
<b>Telecommunication</b>			<b>525 961,36</b>	<b>554 944,03</b>	<b>0,87</b>
159 677,00	GRAMEENPHONE LTD	BDT	525 961,36	554 944,03	0,87
<b>Finance</b>			<b>531 959,39</b>	<b>463 661,91</b>	<b>0,72</b>
939 652,00	BRAC BANK LTD	BDT	530 902,03	462 653,83	0,72
3 263,00	ISLAMI BANK BANGLADESH LTD	BDT	1 005,66	963,96	0,00
192,00	PRIME BANK LTD	BDT	51,70	44,12	0,00
<b>Multi-Utilities</b>			<b>102 629,07</b>	<b>91 352,20</b>	<b>0,14</b>
32 421,00	UNITED POWER GENERATION AND DISTRIBUTION CO LTD	BDT	97 666,52	88 973,78	0,14
7 071,00	DHAKA ELECTRIC SUPPLY CO LTD	BDT	4 933,23	2 356,19	0,00
50,00	POWER GRID CO OF BANGLADESH LTD	BDT	29,32	22,23	0,00
<b>Industries</b>			<b>101 845,47</b>	<b>69 334,62</b>	<b>0,11</b>
117 547,00	LAFARGEHOLCIM BANGLADESH LTD	BDT	101 845,47	69 334,62	0,11
<b>Energy</b>			<b>87,37</b>	<b>48,43</b>	<b>0,00</b>
136,00	TITAS GAS TRANSMISSION & DISTRIBUTION CO LTD	BDT	87,37	48,43	0,00
<b>Consumer Retail</b>			<b>16,12</b>	<b>44,51</b>	<b>0,00</b>
50,00	BANGLADESH EXPORT IMPORT CO LTD	BDT	16,12	44,51	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 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>MAURITIUS</b>			<b>1 637 882,38</b>	<b>1 566 717,50</b>	<b>2,45</b>
<b>Finance</b>			<b>1 637 882,38</b>	<b>1 566 717,50</b>	<b>2,45</b>
254 177,00	MCB GROUP LTD	MUR	1 396 652,12	1 360 761,95	2,13
2 360 099,00	SBM HOLDINGS LTD	MUR	241 230,26	205 955,55	0,32
<b>OMAN</b>			<b>513 829,11</b>	<b>600 095,68</b>	<b>0,94</b>
<b>Finance</b>			<b>513 222,97</b>	<b>599 788,65</b>	<b>0,94</b>
645 140,00	BANK MUSCAT SAOG	OMR	508 714,16	596 289,84	0,93
6 200,00	NATIONAL BANK OF OMAN SAOG	OMR	3 233,68	2 715,89	0,01
2 837,00	BANK DHOFAR SAOG	OMR	1 275,13	782,92	0,00
<b>Telecommunication</b>			<b>606,14</b>	<b>307,03</b>	<b>0,00</b>
177,00	OMAN TELECOMMUNICATIONS CO SAOG	OMR	606,14	307,03	0,00
<b>CROATIA</b>			<b>462 813,23</b>	<b>503 450,41</b>	<b>0,79</b>
<b>Telecommunication</b>			<b>462 766,70</b>	<b>503 392,36</b>	<b>0,79</b>
20 118,00	HRVATSKI TELEKOM DD	HRK	462 766,70	503 392,36	0,79
<b>Basic Goods</b>			<b>46,53</b>	<b>58,05</b>	<b>0,00</b>
1,00	ADRIJSKA GRUPA DD -PREF-	HRK	46,53	58,05	0,00
<b>LITHUANIA</b>			<b>350 783,93</b>	<b>436 706,88</b>	<b>0,68</b>
<b>Finance</b>			<b>206 585,75</b>	<b>284 236,96</b>	<b>0,44</b>
427 424,00	SIAULIU BANKAS AB	EUR	206 585,75	284 236,96	0,44
<b>Multi-Utilities</b>			<b>117 666,21</b>	<b>120 225,50</b>	<b>0,19</b>
5 794,00	AB IGNITIS GRUPE	EUR	117 666,21	120 225,50	0,19
<b>Telecommunication</b>			<b>26 531,97</b>	<b>32 244,42</b>	<b>0,05</b>
16 042,00	TELIA LIETUVA AB	EUR	26 531,97	32 244,42	0,05
<b>ESTONIA</b>			<b>352 988,58</b>	<b>348 617,86</b>	<b>0,54</b>
<b>Industries</b>			<b>252 422,92</b>	<b>245 066,64</b>	<b>0,38</b>
323 734,00	TALLINK GRUPP AS	EUR	252 422,92	245 066,64	0,38
<b>Finance</b>			<b>59 218,35</b>	<b>59 411,40</b>	<b>0,09</b>
2 386,00	LHV GROUP AS	EUR	59 218,35	59 411,40	0,09
<b>Consumer Retail</b>			<b>41 347,31</b>	<b>44 139,82</b>	<b>0,07</b>
22 406,00	TALLINNA SADAM AS	EUR	41 347,31	44 139,82	0,07
<b>CAYMAN ISLANDS</b>			<b>299 773,96</b>	<b>326 238,71</b>	<b>0,51</b>
<b>Telecommunication</b>			<b>299 773,96</b>	<b>326 238,71</b>	<b>0,51</b>
1 706,00	ALIBABA GROUP HOLDING LTD -ADR-	USD	299 773,96	326 238,71	0,51
<b>SERBIA</b>			<b>287 350,70</b>	<b>219 516,61</b>	<b>0,34</b>
<b>Energy</b>			<b>199 069,64</b>	<b>146 202,13</b>	<b>0,23</b>
27 734,00	NIS AD NOVI SAD	RSD	199 069,64	146 202,13	0,23
<b>Industries</b>			<b>88 281,06</b>	<b>73 314,48</b>	<b>0,11</b>
8 291,00	AERODROM NIKOLA TESLA AD BEOGRAD	RSD	88 281,06	73 314,48	0,11
<b>JORDAN</b>			<b>195 276,86</b>	<b>217 691,41</b>	<b>0,34</b>
<b>Finance</b>			<b>195 276,86</b>	<b>217 691,41</b>	<b>0,34</b>
34 470,00	ARAB BANK PLC	JOD	195 276,86	217 691,41	0,34

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

## Eurizon Fund - Equity Emerging Markets New Frontiers

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SRI LANKA</b>			<b>390 694,80</b>	<b>203 821,60</b>	<b>0,32</b>
<b>Finance</b>			<b>376 574,23</b>	<b>188 653,48</b>	<b>0,30</b>
506 043,00	COMMERCIAL BANK OF CEYLON PLC	LKR	376 574,23	188 653,48	0,30
<b>Consumer Retail</b>			<b>14 120,57</b>	<b>15 168,12</b>	<b>0,02</b>
26 484,00	JOHN KEELLS HOLDINGS PLC	LKR	14 120,57	15 168,12	0,02
<b>UNITED STATES</b>			<b>89 634,13</b>	<b>107 579,64</b>	<b>0,17</b>
<b>Industries</b>			<b>89 634,13</b>	<b>107 579,64</b>	<b>0,17</b>
4 748,00	BLOOM ENERGY CORP -A-	USD	89 634,13	107 579,64	0,17
<b>RUSSIA</b>			<b>71 476,98</b>	<b>70 924,12</b>	<b>0,11</b>
<b>Raw materials</b>			<b>71 476,98</b>	<b>70 924,12</b>	<b>0,11</b>
1 288,00	MMC NORILSK NICKEL PJSC -ADR-	USD	35 523,77	36 840,32	0,06
1 880,00	SEVERSTAL PAO -GDR- REG	USD	35 953,21	34 083,80	0,05
<b>JERSEY</b>			<b>36 775,10</b>	<b>36 524,45</b>	<b>0,06</b>
<b>Raw materials</b>			<b>36 775,10</b>	<b>36 524,45</b>	<b>0,06</b>
2 017,00	POLYMETAL INTERNATIONAL PLC	GBP	36 775,10	36 524,45	0,06
<b>SOUTH AFRICA</b>			<b>36 927,49</b>	<b>36 506,40</b>	<b>0,06</b>
<b>Raw materials</b>			<b>36 927,49</b>	<b>36 506,40</b>	<b>0,06</b>
965,00	KUMBA IRON ORE LTD	ZAR	36 927,49	36 506,40	0,06
<b>TOGO</b>			<b>90 705,74</b>	<b>16 616,85</b>	<b>0,02</b>
<b>Finance</b>			<b>90 705,74</b>	<b>16 616,85</b>	<b>0,02</b>
1 615 886,00	ECOBANK TRANSNATIONAL INC	NGN	90 705,74	16 616,85	0,02
<b>CYPRUS</b>			<b>11 003,59</b>	<b>9 747,73</b>	<b>0,01</b>
<b>Basic Goods</b>			<b>11 003,59</b>	<b>9 747,73</b>	<b>0,01</b>
3 475,00	AGROTON PUBLIC LTD	PLN	2 564,38	5 772,78	0,01
827,00	MHP SE -GDR-	USD	8 439,21	3 974,95	0,00
<b>TUNISIA</b>			<b>929,74</b>	<b>1 889,92</b>	<b>0,00</b>
<b>Finance</b>			<b>929,74</b>	<b>1 889,92</b>	<b>0,00</b>
56,00	BANQUE INTERNATIONALE ARABE DE TUNISIE	TND	929,74	1 059,31	0,00
437,00	BANQUE DE TUNISIE	TND	0,00	830,61	0,00
<b>Rights</b>			<b>0,00</b>	<b>12,69</b>	<b>0,00</b>
<b>TUNISIA</b>			<b>0,00</b>	<b>12,69</b>	<b>0,00</b>
<b>Finance</b>			<b>0,00</b>	<b>12,69</b>	<b>0,00</b>
14,00	BANQUE INTERNATIONALE ARABE DE TUNISIE 29/06/2050	TND	0,00	12,20	0,00
1,00	BANQUE DE TUNISIE 04/05/2048	TND	0,00	0,49	0,00
<b>Total Portfolio</b>			<b>54 531 494,94</b>	<b>62 672 142,65</b>	<b>97,87</b>

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

## Eurizon Fund - Sustainable Global Equity

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	674 893 401,02	
Banks	(Note 3)	2 789 052,43	
Other banks and broker accounts	(Notes 2, 3, 9)	10 019 199,49	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	206 821,91	
Unrealised profit on future contracts	(Notes 2, 9)	661 750,24	
Receivable on subscriptions		1 469 075,96	
Other assets	(Note 11)	524 225,86	
<b>Total assets</b>		<b>690 563 526,91</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(19 958,38)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(11 909 669,67)	
Payable on investments purchased		(108 418,88)	
Payable on redemptions		(931 088,82)	
Other liabilities		(661 668,79)	
<b>Total liabilities</b>		<b>(13 630 804,54)</b>	
<b>Total net assets</b>		<b>676 932 722,37</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class A Units	EUR	133,37	22 359,830
Class R Units	EUR	135,84	1 397 177,339
Class X Units	EUR	128,76	19 592,473
Class Z Units	EUR	144,32	3 337 385,902

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>555 436 594,86</b>
Net income from investments	(Note 2)	4 435 596,33
Other income	(Note 6)	9 039,72
<b>Total income</b>		<b>4 444 636,05</b>
Management fee	(Note 6)	(2 626 492,23)
Depositary fee	(Note 8)	(77 237,66)
Subscription tax	(Note 4)	(65 218,59)
Other charges and taxes	(Notes 5, 8)	(436 170,66)
<b>Total expenses</b>		<b>(3 205 119,14)</b>
<b>Net investment income / (loss)</b>		<b>1 239 516,91</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	11 443 269,65
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	77 990 328,96
- forward foreign exchange contracts	(Notes 2, 9)	(13 205 288,73)
- foreign currencies	(Note 2)	(27 418,28)
- future contracts	(Notes 2, 9)	375 950,70
<b>Net result of operations for the period</b>		<b>77 816 359,21</b>
Subscriptions for the period		123 074 193,00
Redemptions for the period		(79 394 424,70)
<b>Net assets at the end of the period</b>		<b>676 932 722,37</b>

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

## Eurizon Fund - Sustainable Global Equity

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>560 272 482,22</b>	<b>674 893 401,02</b>	<b>99,70</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>515 778 948,49</b>	<b>630 397 317,93</b>	<b>93,13</b>
<b>Shares</b>			<b>511 142 458,61</b>	<b>625 763 651,68</b>	<b>92,44</b>
<b>UNITED STATES</b>			<b>307 229 126,62</b>	<b>384 515 641,38</b>	<b>56,80</b>
<b>Computing and IT</b>			<b>96 738 775,10</b>	<b>122 439 584,98</b>	<b>18,09</b>
102 912,00	MICROSOFT CORP	USD	18 155 723,06	23 508 598,45	3,47
33 334,00	ADOBE INC	USD	12 928 195,52	16 461 517,86	2,43
23 160,00	NVIDIA CORP	USD	10 262 095,75	15 625 522,19	2,31
900 004,00	HEWLETT PACKARD ENTERPRISE	USD	7 880 237,90	11 065 057,58	1,64
95 162,00	APPLE INC	USD	9 697 605,39	10 990 286,72	1,62
17 162,00	INTUIT INC	USD	4 752 139,55	7 093 594,19	1,05
138 231,00	INTEL CORP	USD	6 066 834,59	6 543 793,30	0,97
41 487,00	ANALOG DEVICES INC	USD	4 923 860,97	6 022 766,14	0,89
21 712,00	AUTODESK INC	USD	4 603 364,35	5 344 236,14	0,79
33 939,00	XILINX INC	USD	3 027 070,89	4 139 416,91	0,61
6 995,00	SERVICENOW INC	USD	2 931 393,60	3 241 504,62	0,48
25 592,00	QUALCOMM INC	USD	2 890 435,68	3 084 461,37	0,46
37 927,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	2 569 562,37	2 215 045,71	0,33
20 424,00	CITRIX SYSTEMS INC	USD	2 019 488,09	2 019 665,47	0,30
13 773,00	VMWARE INC -A-	USD	1 551 091,03	1 857 884,91	0,27
7 577,00	DOCUSIGN INC	USD	1 338 676,82	1 786 239,00	0,26
6 179,00	SOLAREDEGE TECHNOLOGIES INC	USD	1 140 999,54	1 439 994,42	0,21
<b>Health</b>			<b>61 245 331,44</b>	<b>70 690 239,36</b>	<b>10,44</b>
31 232,00	ELI LILLY & CO	USD	3 509 145,38	6 044 662,34	0,89
146 832,00	BOSTON SCIENTIFIC CORP	USD	4 354 885,57	5 294 319,24	0,78
76 163,00	MERCK & CO INC	USD	5 283 612,50	4 994 682,15	0,74
19 702,00	DANAHER CORP	USD	3 946 184,66	4 458 408,03	0,66
26 125,00	ZOETIS INC	USD	3 673 290,64	4 105 449,51	0,61
40 381,00	ABBVIE INC	USD	3 455 089,09	3 835 495,04	0,57
4 933,00	INTUITIVE SURGICAL INC	USD	2 888 103,19	3 825 433,73	0,56
17 821,00	AMGEN INC	USD	3 298 555,94	3 662 928,23	0,54
62 607,00	BRISTOL-MYERS SQUIBB CO	USD	3 291 441,40	3 527 614,18	0,52
37 324,00	EDWARDS LIFESCIENCES CORP	USD	2 359 580,13	3 259 671,77	0,48
18 798,00	VERTEX PHARMACEUTICALS INC	USD	3 393 572,70	3 196 086,39	0,47
14 160,00	BECTON DICKINSON & CO	USD	2 949 280,34	2 903 759,75	0,43
7 973,00	DEXCOM INC	USD	2 234 456,98	2 870 789,53	0,42
26 682,00	ABBOTT LABORATORIES	USD	2 363 442,71	2 608 350,38	0,39
34 565,00	GILEAD SCIENCES INC	USD	2 087 156,45	2 007 036,61	0,30
4 234,00	REGENERON PHARMACEUTICALS INC	USD	2 011 169,89	1 994 145,53	0,29
28 483,00	BAXTER INTERNATIONAL INC	USD	1 994 218,00	1 933 451,69	0,29
8 806,00	RESMED INC	USD	1 515 217,94	1 830 554,04	0,27
5 099,00	TELEFLEX INC	USD	1 447 230,15	1 727 570,78	0,26
29 120,00	HOLOGIC INC	USD	1 158 253,08	1 638 321,47	0,24
6 159,00	ABIOMED INC	USD	1 402 913,50	1 620 949,94	0,24
10 174,00	ALEXION PHARMACEUTICALS INC	USD	1 011 905,67	1 576 072,69	0,23
4 596,00	BIOGEN INC	USD	1 081 891,85	1 341 981,72	0,20
1 789,00	SEAGEN INC	USD	288 330,50	238 171,16	0,03
7 616,00	ORGANON & CO	USD	246 403,18	194 333,46	0,03
<b>Industries</b>			<b>31 174 026,42</b>	<b>46 112 109,31</b>	<b>6,81</b>
94 316,00	WASTE MANAGEMENT INC	USD	9 284 999,40	11 143 104,96	1,65
36 239,00	DEERE & CO	USD	7 413 988,49	10 778 186,46	1,59
23 671,00	ROCKWELL AUTOMATION INC	USD	3 734 562,75	5 709 061,51	0,84
51 502,00	XYLEM INC	USD	2 968 435,44	5 209 694,61	0,77
48 166,00	OWENS CORNING	USD	2 434 083,40	3 976 261,95	0,59

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

## Eurizon Fund - Sustainable Global Equity

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
53 745,00	TRIMBLE INC	USD	1 772 695,71	3 708 534,58	0,55
39 530,00	FORTUNE BRANDS HOME & SECURITY INC	USD	1 904 507,96	3 320 331,68	0,49
45 635,00	MASCO CORP	USD	1 660 753,27	2 266 933,56	0,33
<b>Consumer Retail</b>			<b>36 158 920,60</b>	<b>45 197 467,69</b>	<b>6,68</b>
81 830,00	PROCTER & GAMBLE CO	USD	8 918 418,05	9 310 495,32	1,38
55 396,00	MOHAWK INDUSTRIES INC	USD	7 057 719,59	8 977 613,57	1,33
108 165,00	AUTOLIV INC	USD	7 376 705,11	8 916 607,75	1,32
27 490,00	UNITED RENTALS INC	USD	4 696 355,46	7 394 873,54	1,09
9 608,00	TESLA INC	USD	3 466 614,80	5 506 833,92	0,81
74 216,00	COLGATE-PALMOLIVE CO	USD	4 643 107,59	5 091 043,59	0,75
<b>Finance</b>			<b>35 954 805,29</b>	<b>43 241 691,90</b>	<b>6,39</b>
208 288,00	CITIGROUP INC	USD	11 765 107,99	12 426 316,43	1,84
53 995,00	JP MORGAN CHASE & CO	USD	5 128 579,94	7 081 860,29	1,05
7 522,00	EQUINIX INC	USD	4 818 508,37	5 090 778,47	0,75
167 527,00	WEYERHAEUSER CO	USD	4 593 600,22	4 862 363,16	0,72
76 606,00	VENTAS INC	USD	2 793 952,17	3 688 506,97	0,54
33 869,00	BOSTON PROPERTIES INC	USD	3 000 369,55	3 272 659,39	0,48
24 569,00	CAPITAL ONE FINANCIAL CORP	USD	1 630 393,22	3 204 803,71	0,47
16 482,00	DISCOVER FINANCIAL SERVICES	USD	974 311,39	1 644 029,69	0,24
34 286,00	SYNCHRONY FINANCIAL	USD	782 883,50	1 402 779,23	0,21
1 476,00	MASTERCARD INC -A-	USD	373 198,37	454 399,67	0,07
9 407,00	HUNTINGTON BANCSHARES INC	USD	93 900,57	113 194,89	0,02
<b>Telecommunication</b>			<b>15 192 100,05</b>	<b>22 218 857,20</b>	<b>3,28</b>
10 791,00	ALPHABET INC -A-	USD	15 192 100,05	22 218 857,20	3,28
<b>Raw materials</b>			<b>13 062 217,21</b>	<b>18 314 097,40</b>	<b>2,70</b>
32 260,00	SHERWIN-WILLIAMS CO	USD	5 134 393,69	7 411 445,00	1,09
106 860,00	INTERNATIONAL PAPER CO	USD	4 265 243,18	5 524 566,43	0,82
30 679,00	PPG INDUSTRIES INC	USD	3 128 171,85	4 391 914,36	0,65
36 650,00	MOSAIC CO	USD	534 408,49	986 171,61	0,14
<b>Multi-Utilities</b>			<b>7 478 615,77</b>	<b>6 382 461,32</b>	<b>0,94</b>
101 065,00	CONSOLIDATED EDISON INC	USD	7 215 829,83	6 112 132,72	0,90
7 235,00	EXELON CORP	USD	262 785,94	270 328,60	0,04
<b>Basic Goods</b>			<b>5 514 565,00</b>	<b>5 335 047,87</b>	<b>0,79</b>
38 925,00	KIMBERLY-CLARK CORP	USD	4 563 652,98	4 391 081,80	0,65
13 136,00	CHURCH & DWIGHT CO INC	USD	950 912,02	943 966,07	0,14
<b>Energy</b>			<b>4 709 769,74</b>	<b>4 584 084,35</b>	<b>0,68</b>
105 904,00	ESSENTIAL UTILITIES INC	USD	4 212 881,87	4 081 128,58	0,60
10 693,00	SUNRUN INC	USD	496 887,87	502 955,77	0,08
<b>JAPAN</b>			<b>42 612 796,88</b>	<b>45 135 200,12</b>	<b>6,67</b>
<b>Industries</b>			<b>14 586 624,42</b>	<b>16 311 613,17</b>	<b>2,41</b>
132 800,00	KOMATSU LTD	JPY	2 726 758,73	2 785 182,71	0,41
53 400,00	HAMAMATSU PHOTONICS KK	JPY	2 366 466,59	2 718 215,74	0,40
15 600,00	DAIKIN INDUSTRIES LTD	JPY	2 237 271,70	2 452 183,42	0,36
16 600,00	CENTRAL JAPAN RAILWAY CO	JPY	2 258 660,07	2 125 082,80	0,31
52 600,00	FUJI ELECTRIC CO LTD	JPY	1 478 161,52	2 074 058,33	0,31
68 900,00	MITSUBISHI HEAVY INDUSTRIES LTD	JPY	1 325 094,95	1 711 204,86	0,25
58 600,00	LIXIL GROUP CORP	JPY	1 125 567,54	1 279 090,00	0,19
12 100,00	WEST JAPAN RAILWAY CO	JPY	475 736,66	582 279,22	0,09
12 500,00	KEISEI ELECTRIC RAILWAY CO LTD	JPY	328 522,55	336 662,01	0,05
3 700,00	OMRON CORP	JPY	264 384,11	247 654,08	0,04

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## Eurizon Fund - Sustainable Global Equity

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>8 178 231,96</b>	<b>8 216 463,86</b>	<b>1,21</b>
89 100,00	TERUMO CORP	JPY	2 879 281,33	3 047 551,53	0,45
42 500,00	SHIONOGI & CO LTD	JPY	2 037 704,78	1 869 865,45	0,27
27 800,00	CHUGAI PHARMACEUTICAL CO LTD	JPY	965 209,67	929 742,53	0,14
8 400,00	SYSMEX CORP	JPY	688 462,36	842 405,28	0,12
42 100,00	ONO PHARMACEUTICAL CO LTD	JPY	798 229,89	792 914,73	0,12
22 800,00	ASAHI INTECC CO LTD	JPY	612 523,51	460 077,27	0,07
3 300,00	EISAI CO LTD	JPY	196 820,42	273 907,07	0,04
<b>Finance</b>			<b>7 955 130,16</b>	<b>8 046 941,66</b>	<b>1,19</b>
1 845 300,00	RESONA HOLDINGS INC	JPY	5 756 969,13	5 989 162,39	0,89
158 300,00	AEON MALL CO LTD	JPY	2 198 161,03	2 057 779,27	0,30
<b>Consumer Retail</b>			<b>6 463 855,28</b>	<b>6 828 805,54</b>	<b>1,01</b>
205 600,00	SEKISUI HOUSE LTD	JPY	2 989 616,05	3 559 098,49	0,53
105 800,00	STANLEY ELECTRIC CO LTD	JPY	2 586 174,97	2 584 249,90	0,38
13 200,00	KAO CORP	JPY	888 064,26	685 457,15	0,10
<b>Telecommunication</b>			<b>4 481 837,91</b>	<b>4 925 438,37</b>	<b>0,73</b>
187 100,00	KDDI CORP	JPY	4 481 837,91	4 925 438,37	0,73
<b>Raw materials</b>			<b>947 117,15</b>	<b>805 937,52</b>	<b>0,12</b>
19 500,00	NISSAN CHEMICAL CORP	JPY	947 117,15	805 937,52	0,12
<b>UNITED KINGDOM</b>			<b>32 044 876,13</b>	<b>35 644 625,66</b>	<b>5,26</b>
<b>Consumer Retail</b>			<b>18 543 384,82</b>	<b>20 141 568,43</b>	<b>2,98</b>
212 833,00	UNILEVER PLC	GBP	10 738 645,65	10 488 601,93	1,55
1 224 381,00	KINGFISHER PLC	GBP	3 613 457,65	5 198 775,35	0,77
83 214,00	BERKELEY GROUP HOLDINGS PLC	GBP	4 191 281,52	4 454 191,15	0,66
<b>Finance</b>			<b>6 769 930,07</b>	<b>7 659 282,48</b>	<b>1,13</b>
1 426 265,00	STANDARD CHARTERED PLC	GBP	6 769 930,07	7 659 282,48	1,13
<b>Health</b>			<b>3 815 134,08</b>	<b>4 366 553,51</b>	<b>0,64</b>
43 170,00	ASTRAZENECA PLC	GBP	3 815 134,08	4 366 553,51	0,64
<b>Raw materials</b>			<b>2 916 427,16</b>	<b>3 477 221,24</b>	<b>0,51</b>
157 023,00	MONDI PLC	GBP	2 916 427,16	3 477 221,24	0,51
<b>IRELAND</b>			<b>19 825 789,85</b>	<b>27 067 111,42</b>	<b>4,00</b>
<b>Computing and IT</b>			<b>10 929 720,01</b>	<b>15 372 623,40</b>	<b>2,27</b>
61 842,00	ACCENTURE PLC -A-	USD	10 929 720,01	15 372 623,40	2,27
<b>Health</b>			<b>5 194 730,99</b>	<b>6 045 178,75</b>	<b>0,89</b>
46 221,00	MEDTRONIC PLC	USD	4 226 593,57	4 838 021,65	0,71
15 288,00	HORIZON THERAPEUTICS PLC	USD	968 137,42	1 207 157,10	0,18
<b>Industries</b>			<b>3 701 338,85</b>	<b>5 649 309,27</b>	<b>0,84</b>
80 028,00	JOHNSON CONTROLS INTERNATIONAL	USD	3 033 189,95	4 631 350,79	0,69
12 782,00	KINGSPAN GROUP PLC	EUR	668 148,90	1 017 958,48	0,15
<b>CANADA</b>			<b>18 470 963,13</b>	<b>23 063 614,18</b>	<b>3,41</b>
<b>Finance</b>			<b>7 040 388,40</b>	<b>9 620 565,04</b>	<b>1,42</b>
33 490,00	BANK OF MONTREAL	CAD	2 024 007,56	2 897 676,11	0,43
33 695,00	ROYAL BANK OF CANADA	CAD	2 125 335,39	2 881 684,05	0,42
43 598,00	TORONTO-DOMINION BANK	CAD	2 018 564,23	2 579 064,66	0,38
22 990,00	BANK OF NOVA SCOTIA	CAD	872 481,22	1 262 140,22	0,19
<b>Consumer Retail</b>			<b>2 714 446,77</b>	<b>3 539 416,01</b>	<b>0,52</b>
2 873,00	SHOPIFY INC -A-	USD	2 714 446,77	3 539 416,01	0,52

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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
<b>Energy</b>			<b>3 155 654,76</b>	<b>3 503 618,38</b>	<b>0,52</b>
128 434,00	PARKLAND CORP	CAD	3 155 654,76	3 503 618,38	0,52
<b>Multi-Utilities</b>			<b>1 991 764,11</b>	<b>1 984 965,23</b>	<b>0,29</b>
68 927,00	NORTHLAND POWER INC	CAD	1 991 764,11	1 984 965,23	0,29
<b>Telecommunication</b>			<b>1 273 236,69</b>	<b>1 750 837,99</b>	<b>0,26</b>
933,00	SHOPIFY INC -A-	CAD	753 827,11	1 151 792,24	0,17
13 349,00	ROGERS COMMUNICATIONS INC -B-	CAD	519 409,58	599 045,75	0,09
<b>Industries</b>			<b>986 551,57</b>	<b>1 532 824,06</b>	<b>0,23</b>
15 556,00	WSP GLOBAL INC	CAD	986 551,57	1 532 824,06	0,23
<b>Raw materials</b>			<b>1 308 920,83</b>	<b>1 131 387,47</b>	<b>0,17</b>
18 670,00	WEST FRASER TIMBER CO LTD	CAD	1 308 920,83	1 131 387,47	0,17
<b>GERMANY</b>			<b>18 743 164,97</b>	<b>21 929 206,52</b>	<b>3,24</b>
<b>Computing and IT</b>			<b>6 331 619,81</b>	<b>7 918 309,20</b>	<b>1,17</b>
66 630,00	SAP SE	EUR	6 331 619,81	7 918 309,20	1,17
<b>Finance</b>			<b>5 373 226,56</b>	<b>5 266 585,25</b>	<b>0,78</b>
65 330,00	VONOVIA SE	EUR	3 753 474,38	3 561 791,60	0,53
14 037,00	LEG IMMOBILIEN AG	EUR	1 619 752,18	1 704 793,65	0,25
<b>Raw materials</b>			<b>2 231 729,49</b>	<b>3 466 242,42</b>	<b>0,51</b>
44 201,00	BRENNTAG AG	EUR	2 231 729,49	3 466 242,42	0,51
<b>Industries</b>			<b>2 054 517,59</b>	<b>2 640 494,64</b>	<b>0,39</b>
29 378,00	KION GROUP AG	EUR	2 054 517,59	2 640 494,64	0,39
<b>Basic Goods</b>			<b>2 543 114,30</b>	<b>2 410 579,92</b>	<b>0,36</b>
27 073,00	HENKEL AG & CO KGAA -PREF-	EUR	2 543 114,30	2 410 579,92	0,36
<b>Multi-Utilities</b>			<b>208 957,22</b>	<b>226 995,09</b>	<b>0,03</b>
23 272,00	E.ON SE	EUR	208 957,22	226 995,09	0,03
<b>AUSTRALIA</b>			<b>12 780 390,08</b>	<b>13 849 470,70</b>	<b>2,05</b>
<b>Finance</b>			<b>6 014 400,54</b>	<b>7 578 287,87</b>	<b>1,12</b>
556 023,00	SUNCORP GROUP LTD	AUD	2 844 947,97	3 910 695,30	0,58
494 329,00	INSURANCE AUSTRALIA GROUP LTD	AUD	1 453 671,47	1 614 778,49	0,24
504 707,00	MIRVAC GROUP	AUD	709 503,20	932 973,58	0,14
214 286,00	STOCKLAND	AUD	555 791,81	632 159,81	0,09
97 771,00	GPT GROUP	AUD	257 233,52	303 286,65	0,04
1 862,00	MACQUARIE GROUP LTD	AUD	193 252,57	184 394,04	0,03
<b>Industries</b>			<b>3 141 725,11</b>	<b>2 460 010,20</b>	<b>0,36</b>
201 939,00	ORICA LTD	AUD	2 337 737,86	1 697 717,56	0,25
58 458,00	CIMIC GROUP LTD	AUD	770 668,76	732 010,66	0,11
4 174,00	LENDLEASE GROUP	AUD	33 318,49	30 281,98	0,00
<b>Energy</b>			<b>1 597 170,55</b>	<b>1 739 414,73</b>	<b>0,26</b>
86 394,00	AMPOL LTD	AUD	1 365 268,10	1 542 885,98	0,23
34 881,00	APA GROUP	AUD	231 902,45	196 528,75	0,03
<b>Health</b>			<b>1 703 946,89</b>	<b>1 735 021,43</b>	<b>0,26</b>
9 610,00	CSL LTD	AUD	1 703 946,89	1 735 021,43	0,26
<b>Telecommunication</b>			<b>323 146,99</b>	<b>336 736,47</b>	<b>0,05</b>
141 467,00	TELSTRA CORP LTD	AUD	323 146,99	336 736,47	0,05

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<b>FRANCE</b>			<b>9 846 167,37</b>	<b>12 991 773,56</b>	<b>1,92</b>
<b>Computing and IT</b>			<b>3 341 551,44</b>	<b>4 528 448,00</b>	<b>0,67</b>
22 144,00	DASSAULT SYSTEMES SE	EUR	3 341 551,44	4 528 448,00	0,67
<b>Industries</b>			<b>2 003 282,61</b>	<b>3 370 611,52</b>	<b>0,50</b>
60 688,00	CIE DE SAINT-GOBAIN	EUR	2 003 282,61	3 370 611,52	0,50
<b>Multi-Utilities</b>			<b>2 162 381,75</b>	<b>2 676 614,85</b>	<b>0,40</b>
133 497,00	SUEZ	EUR	2 162 381,75	2 676 614,85	0,40
<b>Health</b>			<b>1 138 006,34</b>	<b>1 243 694,16</b>	<b>0,18</b>
14 178,00	IPSEN SA	EUR	1 138 006,34	1 243 694,16	0,18
<b>Telecommunication</b>			<b>1 200 945,23</b>	<b>1 172 405,03</b>	<b>0,17</b>
121 935,00	ORANGE SA	EUR	1 200 945,23	1 172 405,03	0,17
<b>FINLAND</b>			<b>9 335 606,03</b>	<b>10 903 651,30</b>	<b>1,61</b>
<b>Energy</b>			<b>4 129 721,22</b>	<b>4 876 107,00</b>	<b>0,72</b>
94 425,00	NESTE OYJ	EUR	4 129 721,22	4 876 107,00	0,72
<b>Raw materials</b>			<b>3 658 985,69</b>	<b>4 511 329,90</b>	<b>0,67</b>
141 421,00	UPM-KYMMENE OYJ	EUR	3 658 985,69	4 511 329,90	0,67
<b>Industries</b>			<b>1 546 899,12</b>	<b>1 516 214,40</b>	<b>0,22</b>
22 038,00	KONE OYJ -B-	EUR	1 546 899,12	1 516 214,40	0,22
<b>SPAIN</b>			<b>8 790 419,07</b>	<b>10 636 629,67</b>	<b>1,57</b>
<b>Telecommunication</b>			<b>6 271 504,20</b>	<b>8 188 704,38</b>	<b>1,21</b>
2 077 824,00	TELEFONICA SA	EUR	6 271 504,20	8 188 704,38	1,21
<b>Health</b>			<b>1 697 817,82</b>	<b>1 627 806,80</b>	<b>0,24</b>
71 270,00	GRIFOLS SA	EUR	1 697 817,82	1 627 806,80	0,24
<b>Multi-Utilities</b>			<b>821 097,05</b>	<b>820 118,49</b>	<b>0,12</b>
52 387,00	RED ELECTRICA CORP SA	EUR	821 097,05	820 118,49	0,12
<b>SWITZERLAND</b>			<b>4 939 189,74</b>	<b>6 983 232,36</b>	<b>1,03</b>
<b>Industries</b>			<b>2 817 553,89</b>	<b>3 938 537,10</b>	<b>0,58</b>
6 221,00	GEBERIT AG REG	CHF	2 817 553,89	3 938 537,10	0,58
<b>Computing and IT</b>			<b>2 121 635,85</b>	<b>3 044 695,26</b>	<b>0,45</b>
22 460,00	TEMENOS AG REG	CHF	2 121 635,85	3 044 695,26	0,45
<b>NETHERLANDS</b>			<b>4 482 483,11</b>	<b>6 608 197,26</b>	<b>0,98</b>
<b>Industries</b>			<b>3 236 390,13</b>	<b>4 647 315,58</b>	<b>0,69</b>
333 739,00	CNH INDUSTRIAL NV	EUR	3 236 390,13	4 647 315,58	0,69
<b>Finance</b>			<b>1 051 664,76</b>	<b>1 730 287,08</b>	<b>0,26</b>
155 322,00	ING GROEP NV	EUR	1 051 664,76	1 730 287,08	0,26
<b>Raw materials</b>			<b>194 428,22</b>	<b>230 594,60</b>	<b>0,03</b>
2 213,00	AKZO NOBEL NV	EUR	194 428,22	230 594,60	0,03
<b>SWEDEN</b>			<b>3 653 259,60</b>	<b>5 248 908,20</b>	<b>0,77</b>
<b>Industries</b>			<b>3 043 545,46</b>	<b>4 580 909,22</b>	<b>0,68</b>
153 687,00	ALFA LAVAL AB	SEK	3 043 545,46	4 580 909,22	0,68
<b>Consumer Retail</b>			<b>469 837,36</b>	<b>507 213,46</b>	<b>0,07</b>
18 126,00	ESSITY AB -B-	SEK	469 837,36	507 213,46	0,07

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<b>Health</b>			<b>139 876,78</b>	<b>160 785,52</b>	<b>0,02</b>
11 627,00	SVENSKA CELLULOSA AB SCA -B-	SEK	139 876,78	160 785,52	0,02
<b>NORWAY</b>			<b>4 590 384,58</b>	<b>4 770 980,44</b>	<b>0,70</b>
<b>Telecommunication</b>			<b>4 590 384,58</b>	<b>4 770 980,44</b>	<b>0,70</b>
335 544,00	TELENOR ASA	NOK	4 590 384,58	4 770 980,44	0,70
<b>HONG KONG</b>			<b>4 235 126,39</b>	<b>4 586 170,83</b>	<b>0,68</b>
<b>Finance</b>			<b>3 458 517,33</b>	<b>3 840 157,96</b>	<b>0,57</b>
178 400,00	AIA GROUP LTD	HKD	1 749 239,55	1 869 325,28	0,28
16 900,00	HONG KONG EXCHANGES & CLEARING LTD	HKD	688 828,59	849 264,11	0,13
123 000,00	BOC HONG KONG HOLDINGS LTD	HKD	329 145,09	351 923,65	0,05
36 900,00	LINK REIT	HKD	284 543,25	301 505,74	0,04
16 500,00	HANG SENG BANK LTD	HKD	233 996,83	277 880,75	0,04
25 000,00	HENDERSON LAND DEVELOPMENT CO LTD	HKD	85 799,20	99 896,56	0,02
5 500,00	SUN HUNG KAI PROPERTIES LTD	HKD	69 511,72	69 096,93	0,01
16 000,00	SINO LAND CO LTD	HKD	17 453,10	21 264,94	0,00
<b>Industries</b>			<b>398 281,34</b>	<b>395 093,62</b>	<b>0,06</b>
75 000,00	MTR CORP LTD	HKD	347 138,65	352 216,82	0,05
7 500,00	SWIRE PACIFIC LTD -A-	HKD	51 142,69	42 876,80	0,01
<b>Consumer Retail</b>			<b>378 327,72</b>	<b>350 919,25</b>	<b>0,05</b>
52 000,00	GALAXY ENTERTAINMENT GROUP LTD	HKD	378 327,72	350 919,25	0,05
<b>AUSTRIA</b>			<b>1 564 631,44</b>	<b>2 958 784,21</b>	<b>0,44</b>
<b>Multi-Utilities</b>			<b>1 332 079,96</b>	<b>2 588 618,05</b>	<b>0,38</b>
33 337,00	VERBUND AG	EUR	1 332 079,96	2 588 618,05	0,38
<b>Finance</b>			<b>232 551,48</b>	<b>370 166,16</b>	<b>0,06</b>
11 964,00	ERSTE GROUP BANK AG	EUR	232 551,48	370 166,16	0,06
<b>DENMARK</b>			<b>2 585 176,91</b>	<b>2 895 056,49</b>	<b>0,43</b>
<b>Energy</b>			<b>1 796 381,90</b>	<b>1 966 827,75</b>	<b>0,29</b>
59 746,00	VESTAS WIND SYSTEMS A/S	DKK	1 796 381,90	1 966 827,75	0,29
<b>Health</b>			<b>788 795,01</b>	<b>928 228,74</b>	<b>0,14</b>
2 690,00	GENMAB A/S	DKK	788 795,01	928 228,74	0,14
<b>SINGAPORE</b>			<b>1 565 652,32</b>	<b>1 906 636,16</b>	<b>0,28</b>
<b>Finance</b>			<b>898 858,60</b>	<b>1 164 661,24</b>	<b>0,17</b>
54 900,00	DBS GROUP HOLDINGS LTD	SGD	767 141,27	1 026 649,37	0,15
59 300,00	CAPITALAND LTD	SGD	131 717,33	138 011,87	0,02
<b>Industries</b>			<b>249 021,53</b>	<b>300 593,27</b>	<b>0,05</b>
87 600,00	KEPPEL CORP LTD	SGD	249 021,53	300 593,27	0,05
<b>Telecommunication</b>			<b>268 575,69</b>	<b>280 272,56</b>	<b>0,04</b>
195 100,00	SINGAPORE TELECOMMUNICATIONS LTD	SGD	268 575,69	280 272,56	0,04
<b>Consumer Retail</b>			<b>149 196,50</b>	<b>161 109,09</b>	<b>0,02</b>
33 000,00	CITY DEVELOPMENTS LTD	SGD	139 023,14	150 913,92	0,02
2 800,00	SINGAPORE AIRLINES LTD	SGD	8 481,41	8 518,98	0,00
3 200,00	GENTING SINGAPORE LTD	SGD	1 691,95	1 676,19	0,00
<b>ITALY</b>			<b>1 653 969,39</b>	<b>1 652 827,52</b>	<b>0,24</b>
<b>Multi-Utilities</b>			<b>1 108 747,71</b>	<b>1 176 082,02</b>	<b>0,17</b>
187 155,00	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	1 108 747,71	1 176 082,02	0,17

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

## Eurizon Fund - Sustainable Global Equity

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>545 221,68</b>	<b>476 745,50</b>	<b>0,07</b>
2 989,00	DIASORIN SPA	EUR	545 221,68	476 745,50	0,07
<b>CAYMAN ISLANDS</b>			<b>906 021,14</b>	<b>1 003 776,16</b>	<b>0,15</b>
<b>Health</b>			<b>311 377,82</b>	<b>376 209,44</b>	<b>0,05</b>
1 300,00	BEIGENE LTD -ADR-	USD	311 377,82	376 209,44	0,05
<b>Computing and IT</b>			<b>271 125,66</b>	<b>320 985,03</b>	<b>0,05</b>
28 100,00	ASM PACIFIC TECHNOLOGY LTD	HKD	271 125,66	320 985,03	0,05
<b>Consumer Retail</b>			<b>265 485,65</b>	<b>242 561,02</b>	<b>0,04</b>
58 000,00	SANDS CHINA LTD	HKD	222 445,53	205 938,94	0,03
27 600,00	WYNN MACAU LTD	HKD	43 040,12	36 622,08	0,01
<b>Finance</b>			<b>58 032,01</b>	<b>64 020,67</b>	<b>0,01</b>
11 000,00	CK ASSET HOLDINGS LTD	HKD	58 032,01	64 020,67	0,01
<b>ISRAEL</b>			<b>601 039,87</b>	<b>753 392,10</b>	<b>0,11</b>
<b>Finance</b>			<b>395 220,02</b>	<b>508 902,00</b>	<b>0,07</b>
102 458,00	ISRAEL DISCOUNT BANK LTD -A-	ILS	312 347,81	411 501,65	0,06
1 640,00	AZRIELI GROUP	ILS	82 872,21	97 400,35	0,01
<b>Computing and IT</b>			<b>123 190,89</b>	<b>124 449,48</b>	<b>0,02</b>
604,00	NICE SYSTEMS LTD	ILS	123 190,89	124 449,48	0,02
<b>Raw materials</b>			<b>82 628,96</b>	<b>120 040,62</b>	<b>0,02</b>
20 980,00	ISRAEL CHEMICALS LTD	ILS	82 628,96	120 040,62	0,02
<b>NEW ZEALAND</b>			<b>524 073,27</b>	<b>468 880,53</b>	<b>0,07</b>
<b>Health</b>			<b>270 374,04</b>	<b>227 759,27</b>	<b>0,03</b>
29 440,00	RYMAN HEALTHCARE LTD	NZD	270 374,04	227 759,27	0,03
<b>Industries</b>			<b>135 275,78</b>	<b>127 543,91</b>	<b>0,02</b>
29 775,00	AUCKLAND INTERNATIONAL AIRPORT LTD	NZD	135 275,78	127 543,91	0,02
<b>Telecommunication</b>			<b>69 351,10</b>	<b>73 765,90</b>	<b>0,01</b>
26 082,00	SPARK NEW ZEALAND LTD	NZD	69 351,10	73 765,90	0,01
<b>Multi-Utilities</b>			<b>42 233,15</b>	<b>36 809,97</b>	<b>0,01</b>
11 721,00	MERIDIAN ENERGY LTD	NZD	42 233,15	36 809,97	0,01
<b>Basic Goods</b>			<b>6 839,20</b>	<b>3 001,48</b>	<b>0,00</b>
791,00	A2 MILK CO LTD	NZD	6 839,20	3 001,48	0,00
<b>BERMUDA</b>			<b>162 150,72</b>	<b>189 884,91</b>	<b>0,03</b>
<b>Industries</b>			<b>107 108,91</b>	<b>123 171,38</b>	<b>0,02</b>
24 500,00	CK INFRASTRUCTURE HOLDINGS LTD	HKD	107 108,91	123 171,38	0,02
<b>Finance</b>			<b>55 041,81</b>	<b>66 713,53</b>	<b>0,01</b>
24 000,00	KERRY PROPERTIES LTD	HKD	55 041,81	66 713,53	0,01
<b>Zero-Coupon Bonds</b>			<b>4 636 489,88</b>	<b>4 633 666,25</b>	<b>0,69</b>
<b>ITALY</b>			<b>4 636 489,88</b>	<b>4 633 666,25</b>	<b>0,69</b>
<b>Government</b>			<b>4 636 489,88</b>	<b>4 633 666,25</b>	<b>0,69</b>
4 100 000,00	BOT 0.00% 14/09/2021	EUR	4 109 374,53	4 106 888,00	0,61
300 000,00	BOT 0.00% 14/02/2022	EUR	301 176,98	300 840,00	0,05
225 000,00	BOT 0.00% 14/04/2022	EUR	225 938,37	225 938,25	0,03

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

## Eurizon Fund - Sustainable Global Equity

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>44 493 533,73</b>	<b>44 496 083,09</b>	<b>6,57</b>
<b>UCI Units</b>			<b>44 493 533,73</b>	<b>44 496 083,09</b>	<b>6,57</b>
<b>LUXEMBOURG</b>			<b>44 493 533,73</b>	<b>44 496 083,09</b>	<b>6,57</b>
<b>Finance</b>			<b>44 493 533,73</b>	<b>44 496 083,09</b>	<b>6,57</b>
298 675,13	EURIZON FUND - BOND SHORT TERM -Z-	EUR	29 350 536,81	29 338 858,22	4,33
129 882,35	EURIZON FUND - MONEY MARKET -Z-	EUR	12 876 113,18	12 850 560,10	1,90
26 939,88	EURIZON FUND - MONEY MARKET -Z2-	USD	2 266 883,74	2 306 664,77	0,34
<b>Total Portfolio</b>			<b>560 272 482,22</b>	<b>674 893 401,02</b>	<b>99,70</b>

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

## Eurizon Fund - Sustainable Global Equity

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>661 750,24</b>	<b>54 787 298,78</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>661 750,24</b>	<b>54 787 298,78</b>
50	303	Purchase	S&P 500 EMINI	17/09/2021	USD	661 750,24	54 787 298,78

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

## Eurizon Fund - Sustainable Global Equity

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>(11 702 847,76)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>			<b>206 821,91</b>
16/07/2021	4 643 493,77 EUR	46 707 000,00 NOK	67 598,89
16/07/2021	12 885 374,27 EUR	20 265 100,00 AUD	59 042,31
16/07/2021	4 764 462,23 EUR	48 046 600,00 SEK	27 831,35
16/07/2021	6 350 260,64 EUR	6 931 500,00 CHF	26 451,48
16/07/2021	3 536 100,00 USD	2 965 335,74 EUR	15 571,09
16/07/2021	1 436 920,35 EUR	2 258 800,00 AUD	7 264,51
16/07/2021	656 893,74 EUR	1 110 000,00 NZD	3 062,28
<b>Unrealised loss on forward foreign exchange contracts</b>			<b>(11 909 669,67)</b>
16/07/2021	394 621 088,68 EUR	480 977 600,00 USD	(10 839 563,40)
16/07/2021	45 680 974,00 EUR	6 092 622 250,00 JPY	(598 883,52)
16/07/2021	5 217 016,68 EUR	49 310 000,00 HKD	(136 100,61)
16/07/2021	36 464 332,85 EUR	31 415 000,00 GBP	(121 574,91)
16/07/2021	2 962 828,00 EUR	3 593 700,00 USD	(66 635,21)
16/07/2021	19 278 213,03 EUR	28 382 700,00 CAD	(44 768,94)
16/07/2021	5 024 373,78 EUR	5 984 200,00 USD	(20 263,71)
16/07/2021	2 692 808,74 EUR	3 217 600,00 USD	(19 604,88)
16/07/2021	1 518 827,89 EUR	2 450 000,00 SGD	(17 684,82)
16/07/2021	2 258 352,18 EUR	2 698 900,00 USD	(16 801,08)
16/07/2021	667 027,80 EUR	2 640 000,00 ILS	(16 028,50)
16/07/2021	2 724 152,67 EUR	3 244 000,00 USD	(10 515,96)
16/07/2021	2 984 700,00 USD	2 517 119,82 EUR	(1 039,22)
16/07/2021	2 656 822,30 EUR	19 759 000,00 DKK	(204,91)

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

## Eurizon Fund - Equity Planet

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 320 488 748,08	
Banks	(Note 3)	5 298 540,55	
Receivable on subscriptions		7 966 237,60	
Other assets	(Note 11)	1 624 457,63	
<b>Total assets</b>		<b>1 335 377 983,86</b>	
<b>Liabilities</b>			
Payable on redemptions		(2 097 745,50)	
Other liabilities		(1 876 265,14)	
<b>Total liabilities</b>		<b>(3 974 010,64)</b>	
<b>Total net assets</b>		<b>1 331 403 973,22</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	123,44	7 069 831,013
Class Z Units	EUR	126,80	3 617 144,770
Class Z2 Units	EUR	103,02	282,956

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>717 891 134,78</b>
Net income from investments	(Note 2)	8 732 331,98
<b>Total income</b>		<b>8 732 331,98</b>
Management fee	(Note 6)	(6 714 674,94)
Performance fee	(Note 7)	(69 114,96)
Depository fee	(Note 8)	(128 423,93)
Subscription tax	(Note 4)	(207 936,19)
Other charges and taxes	(Notes 5, 8)	(783 650,67)
<b>Total expenses</b>		<b>(7 903 800,69)</b>
<b>Net investment income / (loss)</b>		<b>828 531,29</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	51 845 465,05
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	92 577 291,54
- foreign currencies	(Note 2)	8 912,26
<b>Net result of operations for the period</b>		<b>145 260 200,14</b>
Subscriptions for the period		679 126 363,84
Redemptions for the period		(210 873 725,54)
<b>Net assets at the end of the period</b>		<b>1 331 403 973,22</b>

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

## Eurizon Fund - Equity Planet

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 165 983 894,51</b>	<b>1 320 488 748,08</b>	<b>99,18</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 098 421 596,46</b>	<b>1 250 492 298,88</b>	<b>93,92</b>
<b>Shares</b>			<b>1 098 421 596,46</b>	<b>1 250 492 298,88</b>	<b>93,92</b>
<b>UNITED STATES</b>			<b>711 109 073,18</b>	<b>822 866 180,57</b>	<b>61,80</b>
<b>Computing and IT</b>			<b>239 358 219,11</b>	<b>281 247 498,98</b>	<b>21,12</b>
253 877,00	XILINX INC	USD	24 635 786,16	30 964 458,20	2,32
242 983,00	QUALCOMM INC	USD	28 538 677,01	29 285 389,06	2,20
126 864,00	MICROSOFT CORP	USD	22 752 326,39	28 980 049,31	2,18
196 320,00	ANALOG DEVICES INC	USD	22 413 109,31	28 500 239,78	2,14
173 902,00	TEXAS INSTRUMENTS INC	USD	22 455 398,55	28 199 121,29	2,12
317 099,00	MAXIM INTEGRATED PRODUCTS INC	USD	20 282 260,67	28 172 302,88	2,12
275 977,00	CITRIX SYSTEMS INC	USD	30 403 423,01	27 290 502,29	2,05
566 897,00	INTEL CORP	USD	27 613 026,00	26 836 648,72	2,01
215 928,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	23 167 483,22	26 691 010,83	2,00
313 255,00	DELL TECHNOLOGIES INC	USD	17 096 728,79	26 327 776,62	1,98
<b>Industries</b>			<b>132 829 484,22</b>	<b>167 775 030,12</b>	<b>12,60</b>
225 093,00	PERKINELMER INC	USD	24 618 033,76	29 308 198,68	2,20
418 183,00	TRIMBLE INC	USD	19 749 984,33	28 855 635,24	2,17
229 004,00	AGILENT TECHNOLOGIES INC	USD	23 711 828,29	28 542 933,11	2,14
274 234,00	XYLEM INC	USD	20 297 919,27	27 740 192,47	2,08
326 971,00	OWENS CORNING	USD	19 612 620,83	26 992 533,05	2,03
128 097,00	CUMMINS INC	USD	24 839 097,74	26 335 537,57	1,98
<b>Raw materials</b>			<b>94 437 167,88</b>	<b>106 637 491,68</b>	<b>8,01</b>
117 379,00	SHERWIN-WILLIAMS CO	USD	22 238 632,98	26 966 770,06	2,03
515 349,00	INTERNATIONAL PAPER CO	USD	19 048 952,19	26 643 082,42	2,00
354 952,00	RPM INTERNATIONAL INC	USD	26 127 492,53	26 542 817,84	1,99
152 490,00	ECOLAB INC	USD	27 022 090,18	26 484 821,36	1,99
<b>Consumer Retail</b>			<b>65 619 901,87</b>	<b>79 141 996,83</b>	<b>5,94</b>
168 555,00	MOHAWK INDUSTRIES INC	USD	19 195 999,20	27 316 442,62	2,05
353 373,00	PACCAR INC	USD	25 697 418,76	26 594 590,21	2,00
616 428,00	BORGWARNER INC	USD	20 726 483,91	25 230 964,00	1,89
<b>Finance</b>			<b>52 892 065,56</b>	<b>53 121 992,69</b>	<b>3,99</b>
922 111,00	WEYERHAEUSER CO	USD	27 826 416,35	26 763 677,21	2,01
104 191,00	ESSEX PROPERTY TRUST INC	USD	25 065 649,21	26 358 315,48	1,98
<b>Multi-Utilities</b>			<b>51 654 960,13</b>	<b>52 146 518,09</b>	<b>3,92</b>
204 843,00	AMERICAN WATER WORKS CO INC	USD	24 016 719,26	26 623 185,64	2,00
422 032,00	CONSOLIDATED EDISON INC	USD	27 638 240,87	25 523 332,45	1,92
<b>Health</b>			<b>25 041 922,00</b>	<b>30 043 451,63</b>	<b>2,26</b>
132 764,00	DANAHER CORP	USD	25 041 922,00	30 043 451,63	2,26
<b>Telecommunication</b>			<b>23 512 712,85</b>	<b>26 590 264,18</b>	<b>2,00</b>
594 970,00	CISCO SYSTEMS INC	USD	23 512 712,85	26 590 264,18	2,00
<b>Energy</b>			<b>25 762 639,56</b>	<b>26 161 936,37</b>	<b>1,96</b>
678 894,00	ESSENTIAL UTILITIES INC	USD	25 762 639,56	26 161 936,37	1,96
<b>JAPAN</b>			<b>84 287 214,18</b>	<b>86 389 370,67</b>	<b>6,49</b>
<b>Industries</b>			<b>34 474 008,89</b>	<b>34 938 269,36</b>	<b>2,62</b>
81 200,00	OMRON CORP	JPY	5 116 403,23	5 435 003,16	0,41
33 400,00	DAIKIN INDUSTRIES LTD	JPY	5 099 492,39	5 250 187,59	0,39
131 900,00	FUJI ELECTRIC CO LTD	JPY	3 632 361,38	5 200 918,12	0,39

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

## Eurizon Fund - Equity Planet

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
64 100,00	RINNAI CORP	JPY	5 179 923,99	5 147 553,63	0,39
395 400,00	YOKOGAWA ELECTRIC CORP	JPY	5 957 139,92	4 986 692,82	0,37
215 100,00	KOMATSU LTD	JPY	4 609 705,42	4 511 240,96	0,34
138 100,00	NABTESCO CORP	JPY	4 878 982,56	4 406 673,08	0,33
<b>Consumer Retail</b>			<b>28 961 542,74</b>	<b>30 584 815,65</b>	<b>2,30</b>
305 700,00	SEKISUI HOUSE LTD	JPY	5 106 338,38	5 291 908,60	0,40
358 500,00	USS CO LTD	JPY	5 532 325,93	5 278 503,28	0,40
189 200,00	HONDA MOTOR CO LTD	JPY	4 559 989,90	5 102 903,42	0,38
69 800,00	TOYOTA INDUSTRIES CORP	JPY	3 955 887,04	5 096 202,46	0,38
666 500,00	HINO MOTORS LTD	JPY	5 045 601,28	4 947 235,46	0,37
199 300,00	STANLEY ELECTRIC CO LTD	JPY	4 761 400,21	4 868 062,43	0,37
<b>Computing and IT</b>			<b>10 159 062,84</b>	<b>10 737 233,28</b>	<b>0,81</b>
154 800,00	AZBIL CORP	JPY	5 344 571,98	5 415 872,78	0,41
68 200,00	ROHM CO LTD	JPY	4 814 490,86	5 321 360,50	0,40
<b>Energy</b>			<b>5 119 269,51</b>	<b>5 141 258,69</b>	<b>0,39</b>
1 455 600,00	JXTG HOLDINGS INC	JPY	5 119 269,51	5 141 258,69	0,39
<b>Raw materials</b>			<b>5 573 330,20</b>	<b>4 987 793,69</b>	<b>0,37</b>
231 900,00	KANSAI PAINT CO LTD	JPY	5 573 330,20	4 987 793,69	0,37
<b>FRANCE</b>			<b>58 572 677,52</b>	<b>63 977 956,36</b>	<b>4,80</b>
<b>Multi-Utilities</b>			<b>13 505 609,22</b>	<b>16 122 953,64</b>	<b>1,21</b>
403 284,00	SUEZ	EUR	6 813 529,84	8 085 844,20	0,61
315 552,00	VEOLIA ENVIRONNEMENT SA	EUR	6 692 079,38	8 037 109,44	0,60
<b>Industries</b>			<b>14 978 346,91</b>	<b>15 820 346,84</b>	<b>1,19</b>
61 927,00	SCHNEIDER ELECTRIC SE	EUR	6 671 620,97	8 216 474,36	0,62
243 792,00	BOUYGUES SA	EUR	8 306 725,94	7 603 872,48	0,57
<b>Finance</b>			<b>15 313 988,40</b>	<b>14 923 050,88</b>	<b>1,12</b>
59 999,00	GECINA SA	EUR	7 339 978,05	7 751 870,80	0,58
99 434,00	COVIVIO	EUR	7 974 010,35	7 171 180,08	0,54
<b>Computing and IT</b>			<b>8 267 755,48</b>	<b>8 759 962,00</b>	<b>0,66</b>
42 836,00	DASSAULT SYSTEMES SE	EUR	8 267 755,48	8 759 962,00	0,66
<b>Consumer Retail</b>			<b>6 506 977,51</b>	<b>8 351 643,00</b>	<b>0,62</b>
62 094,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	6 506 977,51	8 351 643,00	0,62
<b>CANADA</b>			<b>38 302 198,10</b>	<b>44 114 679,21</b>	<b>3,31</b>
<b>Computing and IT</b>			<b>20 575 137,71</b>	<b>22 118 466,74</b>	<b>1,66</b>
261 183,00	OPEN TEXT CORP	CAD	9 890 589,69	11 196 092,61	0,84
142 713,00	CGI INC	CAD	10 684 548,02	10 922 374,13	0,82
<b>Industries</b>			<b>7 547 142,85</b>	<b>11 131 499,15</b>	<b>0,84</b>
112 969,00	WSP GLOBAL INC	CAD	7 547 142,85	11 131 499,15	0,84
<b>Raw materials</b>			<b>10 179 917,54</b>	<b>10 864 713,32</b>	<b>0,81</b>
179 288,00	WEST FRASER TIMBER CO LTD	CAD	10 179 917,54	10 864 713,32	0,81
<b>UNITED KINGDOM</b>			<b>35 693 702,67</b>	<b>40 707 814,79</b>	<b>3,06</b>
<b>Consumer Retail</b>			<b>13 883 307,13</b>	<b>16 867 379,80</b>	<b>1,27</b>
2 051 531,00	KINGFISHER PLC	GBP	5 870 027,08	8 710 890,48	0,66
152 381,00	BERKELEY GROUP HOLDINGS PLC	GBP	8 013 280,05	8 156 489,32	0,61
<b>Finance</b>			<b>6 981 122,69</b>	<b>8 233 119,66</b>	<b>0,62</b>
645 746,00	SEGRO PLC	GBP	6 981 122,69	8 233 119,66	0,62

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

## Eurizon Fund - Equity Planet

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>7 135 802,68</b>	<b>8 033 861,88</b>	<b>0,60</b>
362 790,00	MONDI PLC	GBP	7 135 802,68	8 033 861,88	0,60
<b>Telecommunication</b>			<b>7 693 470,17</b>	<b>7 573 453,45</b>	<b>0,57</b>
5 358 004,00	VODAFONE GROUP PLC	GBP	7 693 470,17	7 573 453,45	0,57
<b>IRELAND</b>			<b>26 487 825,74</b>	<b>36 182 629,70</b>	<b>2,72</b>
<b>Industries</b>			<b>26 487 825,74</b>	<b>36 182 629,70</b>	<b>2,72</b>
483 944,00	JOHNSON CONTROLS INTERNATIONAL	USD	20 106 539,46	28 006 628,02	2,10
102 662,00	KINGSPAN GROUP PLC	EUR	6 381 286,28	8 176 001,68	0,62
<b>FINLAND</b>			<b>31 322 376,42</b>	<b>33 247 843,16</b>	<b>2,50</b>
<b>Raw materials</b>			<b>15 019 942,14</b>	<b>16 700 068,60</b>	<b>1,26</b>
555 900,00	STORA ENSO OYJ -R-	EUR	7 521 869,81	8 552 521,50	0,65
255 409,00	UPM-KYMMENE OYJ	EUR	7 498 072,33	8 147 547,10	0,61
<b>Industries</b>			<b>8 163 648,03</b>	<b>8 388 990,40</b>	<b>0,63</b>
121 933,00	KONE OYJ -B-	EUR	8 163 648,03	8 388 990,40	0,63
<b>Telecommunication</b>			<b>8 138 786,25</b>	<b>8 158 784,16</b>	<b>0,61</b>
162 138,00	ELISA OYJ	EUR	8 138 786,25	8 158 784,16	0,61
<b>AUSTRALIA</b>			<b>25 286 494,38</b>	<b>26 629 399,91</b>	<b>2,00</b>
<b>Consumer Retail</b>			<b>8 760 583,77</b>	<b>9 211 830,95</b>	<b>0,69</b>
1 271 958,00	BRAMBLES LTD	AUD	8 760 583,77	9 211 830,95	0,69
<b>Finance</b>			<b>7 523 921,81</b>	<b>8 836 991,31</b>	<b>0,66</b>
4 780 512,00	MIRVAC GROUP	AUD	7 523 921,81	8 836 991,31	0,66
<b>Energy</b>			<b>9 001 988,80</b>	<b>8 580 577,65</b>	<b>0,65</b>
480 470,00	AMPOL LTD	AUD	9 001 988,80	8 580 577,65	0,65
<b>GERMANY</b>			<b>21 944 876,36</b>	<b>24 081 221,60</b>	<b>1,81</b>
<b>Industries</b>			<b>5 889 076,81</b>	<b>8 148 341,04</b>	<b>0,61</b>
90 658,00	KION GROUP AG	EUR	5 889 076,81	8 148 341,04	0,61
<b>Telecommunication</b>			<b>8 250 604,31</b>	<b>8 119 798,64</b>	<b>0,61</b>
235 493,00	UNITED INTERNET AG REG	EUR	8 250 604,31	8 119 798,64	0,61
<b>Basic Goods</b>			<b>7 805 195,24</b>	<b>7 813 081,92</b>	<b>0,59</b>
87 748,00	HENKEL AG & CO KGAA -PREF-	EUR	7 805 195,24	7 813 081,92	0,59
<b>SWEDEN</b>			<b>20 498 626,91</b>	<b>23 931 865,62</b>	<b>1,80</b>
<b>Consumer Retail</b>			<b>7 178 026,50</b>	<b>8 170 963,14</b>	<b>0,61</b>
349 220,00	ELECTROLUX AB -B-	SEK	7 178 026,50	8 170 963,14	0,61
<b>Finance</b>			<b>6 281 747,92</b>	<b>8 101 093,27</b>	<b>0,61</b>
148 789,00	L E LUNDBERGFÖRETAGEN AB -B-	SEK	6 281 747,92	8 101 093,27	0,61
<b>Raw materials</b>			<b>7 038 852,49</b>	<b>7 659 809,21</b>	<b>0,58</b>
236 127,00	BOLIDEN AB	SEK	7 038 852,49	7 659 809,21	0,58
<b>SWITZERLAND</b>			<b>15 721 411,16</b>	<b>16 378 073,03</b>	<b>1,23</b>
<b>Industries</b>			<b>7 591 213,00</b>	<b>8 526 242,51</b>	<b>0,64</b>
33 026,00	SCHINDLER HOLDING AG	CHF	7 591 213,00	8 526 242,51	0,64
<b>Finance</b>			<b>8 130 198,16</b>	<b>7 851 830,52</b>	<b>0,59</b>
93 759,00	SWISS PRIME SITE AG REG	CHF	8 130 198,16	7 851 830,52	0,59

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

## Eurizon Fund - Equity Planet

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>8 313 757,09</b>	<b>8 525 986,75</b>	<b>0,64</b>
<b>Multi-Utilities</b>			<b>8 313 757,09</b>	<b>8 525 986,75</b>	<b>0,64</b>
72 047,00	ORSTED A/S	DKK	8 313 757,09	8 525 986,75	0,64
<b>AUSTRIA</b>			<b>6 047 464,02</b>	<b>8 504 616,25</b>	<b>0,64</b>
<b>Multi-Utilities</b>			<b>6 047 464,02</b>	<b>8 504 616,25</b>	<b>0,64</b>
109 525,00	VERBUND AG	EUR	6 047 464,02	8 504 616,25	0,64
<b>SPAIN</b>			<b>7 663 394,51</b>	<b>7 484 358,06</b>	<b>0,56</b>
<b>Multi-Utilities</b>			<b>7 663 394,51</b>	<b>7 484 358,06</b>	<b>0,56</b>
478 081,00	RED ELECTRICA CORP SA	EUR	7 663 394,51	7 484 358,06	0,56
<b>NETHERLANDS</b>			<b>7 170 504,22</b>	<b>7 470 303,20</b>	<b>0,56</b>
<b>Industries</b>			<b>7 170 504,22</b>	<b>7 470 303,20</b>	<b>0,56</b>
646 220,00	TECHNIP ENERGIES NV	EUR	7 170 504,22	7 470 303,20	0,56
<b>INVESTMENT FUNDS</b>			<b>67 562 298,05</b>	<b>69 996 449,20</b>	<b>5,26</b>
<b>UCI Units</b>			<b>67 562 298,05</b>	<b>69 996 449,20</b>	<b>5,26</b>
<b>IRELAND</b>			<b>67 562 298,05</b>	<b>69 996 449,20</b>	<b>5,26</b>
<b>Finance</b>			<b>67 562 298,05</b>	<b>69 996 449,20</b>	<b>5,26</b>
1 188 037,00	ISHARES S&P 500 UCITS ETF	EUR	41 050 314,46	42 837 050,11	3,22
644 399,00	ISHARES CORE MSCI EUROPE UCITS ETF	EUR	17 729 344,31	17 991 620,08	1,35
254 117,00	ISHARES S&P 500 UCITS ETF	EUR	8 782 639,28	9 167 779,01	0,69
<b>Total Portfolio</b>			<b>1 165 983 894,51</b>	<b>1 320 488 748,08</b>	<b>99,18</b>

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

## Eurizon Fund - Equity Innovation

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 407 484 856,81	
Banks	(Note 3)	116 987 490,95	
Other banks and broker accounts	(Notes 2, 3, 9)	2 482 320,04	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	30 295,50	
Unrealised profit on future contracts	(Notes 2, 9)	144 818,21	
Receivable on subscriptions		8 178 199,69	
Other assets	(Note 11)	1 337 435,22	
<b>Total assets</b>		<b>1 536 645 416,42</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(36 757 384,14)	
Unrealised loss on future contracts	(Notes 2, 9)	(220 650,10)	
Payable on redemptions		(2 698 821,26)	
Other liabilities		(2 438 068,35)	
<b>Total liabilities</b>		<b>(42 114 923,85)</b>	
<b>Total net assets</b>		<b>1 494 530 492,57</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	134,44	7 649 723,892
Class Z Units	EUR	137,64	3 386 556,022
Class Z2 Units	USD	105,00	281,039

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>828 505 799,61</b>
Net income from investments	(Note 2)	9 063 975,65
<b>Total income</b>		<b>9 063 975,65</b>
Management fee	(Note 6)	(8 009 230,21)
Performance fee	(Note 7)	(351 449,55)
Depositary fee	(Note 8)	(147 100,79)
Subscription tax	(Note 4)	(246 788,19)
Other charges and taxes	(Notes 5, 8)	(1 014 367,59)
<b>Total expenses</b>		<b>(9 768 936,33)</b>
<b>Net investment income / (loss)</b>		<b>(704 960,68)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	96 325 673,74
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	76 577 826,27
- forward foreign exchange contracts	(Notes 2, 9)	1 415 921,46
- foreign currencies	(Note 2)	453 993,13
- future contracts	(Notes 2, 9)	(363 322,75)
<b>Net result of operations for the period</b>		<b>173 705 131,17</b>
Subscriptions for the period		759 203 950,61
Redemptions for the period		(266 884 388,82)
<b>Net assets at the end of the period</b>		<b>1 494 530 492,57</b>

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

## Eurizon Fund - Equity Innovation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 236 815 662,37</b>	<b>1 407 484 856,81</b>	<b>94,17</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 226 604 806,93</b>	<b>1 395 218 491,59</b>	<b>93,35</b>
<b>Shares</b>			<b>1 226 604 806,93</b>	<b>1 395 218 491,59</b>	<b>93,35</b>
<b>UNITED STATES</b>			<b>616 125 419,32</b>	<b>714 824 380,09</b>	<b>47,83</b>
<b>Computing and IT</b>			<b>204 591 530,31</b>	<b>246 711 958,74</b>	<b>16,51</b>
574 989,00	APPLE INC	USD	56 555 973,80	66 405 644,82	4,44
263 194,00	MICROSOFT CORP	USD	48 816 285,28	60 122 454,73	4,02
45 965,00	NVIDIA CORP	USD	19 074 121,31	31 011 534,00	2,07
128 924,00	QUALCOMM INC	USD	14 041 894,72	15 538 492,40	1,04
756 837,00	VEECO INSTRUMENTS INC	USD	13 046 176,47	15 342 231,56	1,03
199 535,00	MICRON TECHNOLOGY INC	USD	13 823 624,34	14 298 402,77	0,96
139 356,00	MAXIM INTEGRATED PRODUCTS INC	USD	10 548 480,43	12 380 926,59	0,83
254 237,00	INTEL CORP	USD	12 665 622,06	12 035 465,10	0,81
18 298,00	INTUIT INC	USD	5 346 618,50	7 563 138,70	0,51
60 574,00	INTERNATIONAL BUSINESS MACHINES CORP	USD	6 531 121,16	7 487 594,43	0,50
33 553,00	VMWARE INC -A-	USD	4 141 612,24	4 526 073,64	0,30
<b>Telecommunication</b>			<b>149 218 421,30</b>	<b>166 881 855,54</b>	<b>11,17</b>
14 006,00	AMAZON.COM INC	USD	35 013 684,00	40 629 780,71	2,72
563 770,00	VERIZON COMMUNICATIONS INC	USD	27 590 662,15	26 636 324,61	1,78
11 080,00	ALPHABET INC -C-	USD	16 453 909,66	23 416 824,15	1,57
71 991,00	FACEBOOK INC -A-	USD	15 733 275,84	21 108 000,79	1,41
56 827,00	PALO ALTO NETWORKS INC	USD	17 107 110,84	17 780 291,63	1,19
115 856,00	AIRBNB INC	USD	16 895 622,12	14 960 940,21	1,00
208 044,00	UBER TECHNOLOGIES INC	USD	8 360 135,46	8 792 613,28	0,59
17 078,00	NETFLIX INC	USD	6 995 808,81	7 606 683,43	0,51
133 143,00	CISCO SYSTEMS INC	USD	5 068 212,42	5 950 396,73	0,40
<b>Consumer Retail</b>			<b>94 416 592,83</b>	<b>107 841 260,88</b>	<b>7,21</b>
197 115,00	NIKE INC -B-	USD	21 675 290,94	25 678 624,82	1,72
40 012,00	TESLA INC	USD	18 522 862,29	22 932 914,11	1,53
56 346,00	HOME DEPOT INC	USD	13 292 845,09	15 151 502,64	1,01
213 614,00	VF CORP	USD	15 652 429,61	14 777 707,92	0,99
329 020,00	WESTROCK CO	USD	11 772 259,27	14 765 524,64	0,99
291 314,00	GENERAL MOTORS CO	USD	13 500 905,63	14 534 986,75	0,97
<b>Industries</b>			<b>73 819 008,73</b>	<b>81 919 403,85</b>	<b>5,48</b>
236 100,00	BALL CORP	USD	16 256 849,20	16 130 206,99	1,08
37 632,00	BROADCOM INC	USD	13 580 954,12	15 131 489,95	1,01
79 144,00	DOVER CORP	USD	7 925 923,37	10 050 662,33	0,67
224 488,00	INGERSOLL RAND INC	USD	8 192 567,55	9 239 610,27	0,62
75 761,00	WASTE MANAGEMENT INC	USD	7 488 740,61	8 950 896,72	0,60
40 795,00	HONEYWELL INTERNATIONAL INC	USD	7 205 611,56	7 545 643,64	0,51
30 650,00	ROCKWELL AUTOMATION INC	USD	6 134 885,68	7 392 283,19	0,49
35 545,00	AGILENT TECHNOLOGIES INC	USD	4 378 366,96	4 430 309,33	0,30
18 138,00	3M CO	USD	2 645 657,99	3 037 987,30	0,20
41,00	FEDEX CORP	USD	9 451,69	10 314,13	0,00
<b>Finance</b>			<b>52 219 804,59</b>	<b>62 307 906,20</b>	<b>4,17</b>
650 954,00	BANK OF AMERICA CORP	USD	18 466 868,84	22 631 604,73	1,51
138 530,00	JP MORGAN CHASE & CO	USD	16 717 525,21	18 169 276,89	1,22
38 364,00	BERKSHIRE HATHAWAY INC -B-	USD	7 655 131,49	8 990 739,16	0,60
8 864,00	BLACKROCK INC	USD	4 592 039,02	6 539 952,96	0,44
24 315,00	PAYPAL HOLDINGS INC	USD	4 788 240,03	5 976 332,46	0,40

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



## Eurizon Fund - Equity Innovation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>35 231 871,21</b>	<b>37 372 583,17</b>	<b>2,50</b>
35 313,00	THERMO FISHER SCIENTIFIC INC	USD	13 524 606,63	15 021 789,55	1,00
107 432,00	JOHNSON & JOHNSON	USD	14 798 748,23	14 923 972,39	1,00
19 894,00	HUMANA INC	USD	6 908 516,35	7 426 821,23	0,50
<b>Raw materials</b>			<b>6 628 190,35</b>	<b>11 789 411,71</b>	<b>0,79</b>
91 127,00	NUCOR CORP	USD	4 004 848,40	7 371 455,23	0,49
87 907,00	STEEL DYNAMICS INC	USD	2 623 341,95	4 417 956,48	0,30
<b>GERMANY</b>			<b>95 383 968,70</b>	<b>106 895 235,09</b>	<b>7,15</b>
<b>Consumer Retail</b>			<b>60 477 403,92</b>	<b>69 669 174,91</b>	<b>4,66</b>
280 438,00	DAIMLER AG	EUR	18 250 878,59	21 116 981,40	1,41
50 367,00	ADIDAS AG	EUR	13 553 507,38	15 810 201,30	1,06
114 872,00	CONTINENTAL AG	EUR	13 279 874,35	14 241 830,56	0,95
53 675,00	VOLKSWAGEN AG -PREF-	EUR	10 018 412,56	11 336 160,00	0,76
80 215,00	BAYERISCHE MOTOREN WERKE AG	EUR	5 374 731,04	7 164 001,65	0,48
<b>Computing and IT</b>			<b>28 567 664,33</b>	<b>30 128 299,40</b>	<b>2,02</b>
150 296,00	SAP SE	EUR	17 154 854,33	17 861 176,64	1,20
362 718,00	INFINEON TECHNOLOGIES AG	EUR	11 412 810,00	12 267 122,76	0,82
<b>Industries</b>			<b>6 338 900,45</b>	<b>7 097 760,78</b>	<b>0,47</b>
53 119,00	SIEMENS AG REG	EUR	6 338 900,45	7 097 760,78	0,47
<b>FRANCE</b>			<b>98 595 051,34</b>	<b>105 705 138,90</b>	<b>7,07</b>
<b>Industries</b>			<b>58 519 911,26</b>	<b>60 262 709,65</b>	<b>4,03</b>
142 014,00	SAFRAN SA	EUR	17 508 696,43	16 604 276,88	1,11
345 841,00	ALSTOM SA	EUR	15 003 457,05	14 729 368,19	0,99
261 455,00	CIE DE SAINT-GOBAIN	EUR	12 808 078,86	14 521 210,70	0,97
108 591,00	SCHNEIDER ELECTRIC SE	EUR	13 199 678,92	14 407 853,88	0,96
<b>Multi-Utilities</b>			<b>37 224 115,86</b>	<b>42 456 320,25</b>	<b>2,84</b>
881 871,00	VEOLIA ENVIRONNEMENT SA	EUR	19 191 253,27	22 461 254,37	1,50
1 098 239,00	ELECTRICITE DE FRANCE SA	EUR	12 452 063,13	12 651 713,28	0,85
366 252,00	SUEZ	EUR	5 580 799,46	7 343 352,60	0,49
<b>Computing and IT</b>			<b>2 851 024,22</b>	<b>2 986 109,00</b>	<b>0,20</b>
14 602,00	DASSAULT SYSTEMES SE	EUR	2 851 024,22	2 986 109,00	0,20
<b>SPAIN</b>			<b>77 187 765,96</b>	<b>89 268 114,96</b>	<b>5,97</b>
<b>Finance</b>			<b>20 484 141,49</b>	<b>28 703 252,64</b>	<b>1,92</b>
8 915 438,00	BANCO SANTANDER SA	EUR	20 484 141,49	28 703 252,64	1,92
<b>Consumer Retail</b>			<b>19 616 266,86</b>	<b>21 481 399,56</b>	<b>1,44</b>
723 036,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	19 616 266,86	21 481 399,56	1,44
<b>Multi-Utilities</b>			<b>15 382 811,16</b>	<b>14 943 527,64</b>	<b>1,00</b>
764 766,00	EDP RENOVAVEIS SA	EUR	15 382 811,16	14 943 527,64	1,00
<b>Telecommunication</b>			<b>13 144 902,64</b>	<b>14 903 539,60</b>	<b>0,99</b>
277 430,00	CELLNEX TELECOM SA	EUR	13 144 902,64	14 903 539,60	0,99
<b>Industries</b>			<b>8 559 643,81</b>	<b>9 236 395,52</b>	<b>0,62</b>
327 997,00	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	8 559 643,81	9 236 395,52	0,62
<b>UNITED KINGDOM</b>			<b>76 490 730,51</b>	<b>86 918 376,40</b>	<b>5,82</b>
<b>Finance</b>			<b>25 029 925,14</b>	<b>28 847 403,01</b>	<b>1,93</b>
5 934 326,00	HSBC HOLDINGS PLC	GBP	25 029 925,14	28 847 403,01	1,93

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

## Eurizon Fund - Equity Innovation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>19 392 371,65</b>	<b>21 940 598,82</b>	<b>1,47</b>
990 785,00	MONDI PLC	GBP	19 392 371,65	21 940 598,82	1,47
<b>Health</b>			<b>13 770 585,23</b>	<b>15 202 018,98</b>	<b>1,02</b>
150 295,00	ASTRAZENECA PLC	GBP	13 770 585,23	15 202 018,98	1,02
<b>Basic Goods</b>			<b>11 195 928,59</b>	<b>14 128 281,48</b>	<b>0,95</b>
4 916 242,00	WM MORRISON SUPERMARKETS PLC	GBP	11 195 928,59	14 128 281,48	0,95
<b>Telecommunication</b>			<b>7 101 919,90</b>	<b>6 800 074,11</b>	<b>0,45</b>
4 810 860,00	VODAFONE GROUP PLC	GBP	7 101 919,90	6 800 074,11	0,45
<b>JAPAN</b>			<b>71 404 190,61</b>	<b>78 233 054,74</b>	<b>5,23</b>
<b>Industries</b>			<b>35 700 751,82</b>	<b>37 878 859,81</b>	<b>2,53</b>
29 900,00	SMC CORP	JPY	14 714 028,45	14 913 300,95	1,00
908 400,00	MITSUBISHI ELECTRIC CORP	JPY	11 070 691,39	11 128 707,10	0,74
17 100,00	KEYENCE CORP	JPY	6 787 217,86	7 284 412,48	0,49
94 200,00	HITACHI LTD	JPY	3 128 814,12	4 552 439,28	0,30
<b>Consumer Retail</b>			<b>30 847 362,09</b>	<b>34 461 568,47</b>	<b>2,31</b>
2 031 600,00	HINO MOTORS LTD	JPY	13 951 856,95	15 079 975,33	1,01
158 800,00	TOYOTA MOTOR CORP	JPY	9 348 502,62	11 714 873,17	0,79
785 000,00	PANASONIC CORP	JPY	7 547 002,52	7 666 719,97	0,51
<b>Computing and IT</b>			<b>4 856 076,70</b>	<b>5 892 626,46</b>	<b>0,39</b>
645 800,00	RENESAS ELECTRONICS CORP	JPY	4 856 076,70	5 892 626,46	0,39
<b>NETHERLANDS</b>			<b>37 176 023,68</b>	<b>43 021 789,64</b>	<b>2,88</b>
<b>Industries</b>			<b>20 404 549,31</b>	<b>23 724 801,78</b>	<b>1,59</b>
132 060,00	AIRBUS SE	EUR	13 226 956,53	14 320 586,40	0,96
176 307,00	SIGNIFY NV	EUR	7 177 592,78	9 404 215,38	0,63
<b>Computing and IT</b>			<b>10 735 364,63</b>	<b>13 437 444,80</b>	<b>0,90</b>
23 192,00	ASML HOLDING NV	EUR	10 735 364,63	13 437 444,80	0,90
<b>Health</b>			<b>6 036 109,74</b>	<b>5 859 543,06</b>	<b>0,39</b>
140 214,00	KONINKLIJKE PHILIPS NV	EUR	6 036 109,74	5 859 543,06	0,39
<b>BELGIUM</b>			<b>31 482 090,42</b>	<b>36 600 514,60</b>	<b>2,45</b>
<b>Basic Goods</b>			<b>18 081 330,37</b>	<b>21 202 014,60</b>	<b>1,42</b>
348 660,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	18 081 330,37	21 202 014,60	1,42
<b>Raw materials</b>			<b>13 400 760,05</b>	<b>15 398 500,00</b>	<b>1,03</b>
299 000,00	UMICORE SA	EUR	13 400 760,05	15 398 500,00	1,03
<b>SWEDEN</b>			<b>31 634 931,22</b>	<b>33 207 098,52</b>	<b>2,22</b>
<b>Consumer Retail</b>			<b>31 634 931,22</b>	<b>33 207 098,52</b>	<b>2,22</b>
1 050 276,00	HENNES & MAURITZ AB -B-	SEK	18 712 454,57	21 022 089,68	1,41
600 196,00	VOLVO AB -B-	SEK	12 922 476,65	12 185 008,84	0,81
<b>SWITZERLAND</b>			<b>20 959 928,08</b>	<b>23 875 204,46</b>	<b>1,60</b>
<b>Industries</b>			<b>20 959 928,08</b>	<b>23 875 204,46</b>	<b>1,60</b>
517 105,00	ABB LTD REG	CHF	13 618 460,64	14 807 622,08	0,99
79 530,00	TE CONNECTIVITY LTD	USD	7 341 467,44	9 067 582,38	0,61
<b>IRELAND</b>			<b>18 056 033,23</b>	<b>22 611 739,68</b>	<b>1,51</b>
<b>Industries</b>			<b>18 056 033,23</b>	<b>22 611 739,68</b>	<b>1,51</b>
121 608,00	EATON CORP PLC US TRADED	USD	11 787 606,49	15 195 096,10	1,02
63 140,00	ALLEGION PLC	USD	6 268 426,74	7 416 643,58	0,49

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

## Eurizon Fund - Equity Innovation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>21 240 335,74</b>	<b>22 035 997,92</b>	<b>1,47</b>
<b>Energy</b>			<b>10 582 807,74</b>	<b>11 255 057,08</b>	<b>0,75</b>
341 893,00	VESTAS WIND SYSTEMS A/S	DKK	10 582 807,74	11 255 057,08	0,75
<b>Multi-Utilities</b>			<b>10 657 528,00</b>	<b>10 780 940,84</b>	<b>0,72</b>
91 102,00	ORSTED A/S	DKK	10 657 528,00	10 780 940,84	0,72
<b>CAYMAN ISLANDS</b>			<b>16 004 110,38</b>	<b>15 198 352,24</b>	<b>1,02</b>
<b>Telecommunication</b>			<b>16 004 110,38</b>	<b>15 198 352,24</b>	<b>1,02</b>
40 768,00	ALIBABA GROUP HOLDING LTD -ADR-	USD	8 357 143,47	7 796 072,55	0,52
116 732,00	TENCENT HOLDINGS LTD	HKD	7 646 966,91	7 402 279,69	0,50
<b>FINLAND</b>			<b>7 692 024,21</b>	<b>8 492 458,60</b>	<b>0,57</b>
<b>Multi-Utilities</b>			<b>7 692 024,21</b>	<b>8 492 458,60</b>	<b>0,57</b>
365 110,00	FORTUM OYJ	EUR	7 692 024,21	8 492 458,60	0,57
<b>JERSEY</b>			<b>4 227 400,83</b>	<b>5 410 013,70</b>	<b>0,36</b>
<b>Consumer Retail</b>			<b>4 227 400,83</b>	<b>5 410 013,70</b>	<b>0,36</b>
46 211,00	FERGUSON PLC	GBP	4 227 400,83	5 410 013,70	0,36
<b>ISRAEL</b>			<b>2 944 802,70</b>	<b>2 921 022,05</b>	<b>0,20</b>
<b>Computing and IT</b>			<b>2 944 802,70</b>	<b>2 921 022,05</b>	<b>0,20</b>
29 829,00	CHECK POINT SOFTWARE TECHNOLOGIES LTD	USD	2 944 802,70	2 921 022,05	0,20
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>10 210 855,44</b>	<b>12 266 365,22</b>	<b>0,82</b>
<b>Shares</b>			<b>10 210 855,44</b>	<b>12 266 365,22</b>	<b>0,82</b>
<b>TAIWAN</b>			<b>10 210 855,44</b>	<b>12 266 365,22</b>	<b>0,82</b>
<b>Computing and IT</b>			<b>10 210 855,44</b>	<b>12 266 365,22</b>	<b>0,82</b>
121 061,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD	USD	10 210 855,44	12 266 365,22	0,82
<b>Total Portfolio</b>			<b>1 236 815 662,37</b>	<b>1 407 484 856,81</b>	<b>94,17</b>

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

## Eurizon Fund - Equity Innovation

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(75 831,89)</b>	<b>37 019 842,82</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>144 818,21</b>	<b>11 218 482,48</b>
250	59	Purchase	XAF FINANCIAL	17/09/2021	USD	77 114,39	5 613 181,28
50	31	Purchase	S&P 500 EMINI	17/09/2021	USD	67 703,82	5 605 301,20
<b>Unrealised loss on future contracts and commitment</b>						<b>(220 650,10)</b>	<b>25 801 360,34</b>
10	90	Purchase	FTSE 100 INDEX	17/09/2021	GBP	(122 663,49)	7 318 397,21
25	19	Purchase	DAX INDEX	17/09/2021	EUR	(53 287,50)	7 375 800,00
50	76	Purchase	EMINI RUSSELL 2000	17/09/2021	USD	(26 085,66)	7 394 920,00
50	24	Purchase	HANG SENG INDEX	29/09/2021	HKD	(18 613,45)	3 712 243,13

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

## Eurizon Fund - Equity Innovation

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### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>30 295,50</b>
<b>Unrealised profit on forward foreign exchange contracts</b>			<b>30 295,50</b>
30/09/2021	89 235 542,00 USD	75 078 701,95 EUR	30 295,50

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

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## Eurizon Fund - Equity People

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	965 157 472,81	
Banks	(Note 3)	76 590 602,76	
Other banks and broker accounts	(Notes 2, 3, 9)	3 265 721,13	
Unrealised profit on future contracts	(Notes 2, 9)	66 198,63	
Receivable on subscriptions		5 553 919,71	
Other assets	(Note 11)	512 153,54	
<b>Total assets</b>		<b>1 051 146 068,58</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(37 697,31)	
Unrealised loss on future contracts	(Notes 2, 9)	(153 338,06)	
Payable on redemptions		(2 208 635,15)	
Other liabilities		(1 305 394,05)	
<b>Total liabilities</b>		<b>(3 705 064,57)</b>	
<b>Total net assets</b>		<b>1 047 441 004,01</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	122,11	4 614 908,935
Class Z Units	EUR	125,36	3 860 208,804
Class Z2 Units	EUR	104,38	280,044

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>620 650 644,22</b>
Net income from investments	(Note 2)	5 625 501,33
<b>Total income</b>		<b>5 625 501,33</b>
Management fee	(Note 6)	(4 940 805,45)
Depositary fee	(Note 8)	(105 225,46)
Subscription tax	(Note 4)	(143 884,28)
Other charges and taxes	(Notes 5, 8)	(769 315,85)
<b>Total expenses</b>		<b>(5 959 231,04)</b>
<b>Net investment income / (loss)</b>		<b>(333 729,71)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	33 178 116,59
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	77 707 638,32
- forward foreign exchange contracts	(Notes 2, 9)	1 571 416,72
- foreign currencies	(Note 2)	520 685,78
- future contracts	(Notes 2, 9)	(299 134,41)
<b>Net result of operations for the period</b>		<b>112 344 993,29</b>
Subscriptions for the period		464 712 787,45
Redemptions for the period		(150 267 420,95)
<b>Net assets at the end of the period</b>		<b>1 047 441 004,01</b>

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

## Eurizon Fund - Equity People

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>830 325 959,62</b>	<b>965 157 472,81</b>	<b>92,15</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>830 325 959,62</b>	<b>965 157 472,81</b>	<b>92,15</b>
<b>Shares</b>			<b>830 325 959,62</b>	<b>965 066 757,87</b>	<b>92,14</b>
<b>UNITED STATES</b>			<b>409 266 308,90</b>	<b>475 772 124,73</b>	<b>45,42</b>
<b>Consumer Retail</b>			<b>125 824 832,48</b>	<b>140 031 740,19</b>	<b>13,37</b>
344 360,00	GENERAL MOTORS CO	USD	15 954 239,38	17 181 694,11	1,64
115 967,00	MARRIOTT INTERNATIONAL INC -A-	USD	11 567 734,46	13 350 035,37	1,27
161 312,00	HASBRO INC	USD	12 702 524,04	12 857 072,81	1,23
22 054,00	TESLA INC	USD	14 719 859,50	12 640 270,12	1,21
62 071,00	MCDONALD'S CORP	USD	11 253 099,90	12 090 204,19	1,15
706 020,00	MACY'S INC	USD	6 767 437,77	11 287 741,40	1,08
391 149,00	GAP INC	USD	8 371 130,53	11 098 876,20	1,06
40 340,00	HOME DEPOT INC	USD	9 571 835,07	10 847 471,28	1,04
105 686,00	HILTON WORLDWIDE HOLDINGS INC	USD	9 772 624,75	10 749 505,83	1,03
233 774,00	TAPESTRY INC	USD	6 611 733,15	8 571 117,68	0,82
71 408,00	COLGATE-PALMOLIVE CO	USD	4 686 511,85	4 898 421,37	0,47
42 764,00	PROCTER & GAMBLE CO	USD	4 996 959,03	4 865 624,12	0,46
51 468,00	STARBUCKS CORP	USD	4 044 171,82	4 852 545,92	0,46
38 220,00	BRIGHT HORIZONS FAMILY SOLUTIONS INC	USD	4 804 971,23	4 741 159,79	0,45
<b>Telecommunication</b>			<b>80 146 946,84</b>	<b>95 141 213,81</b>	<b>9,08</b>
12 437,00	ALPHABET INC -C-	USD	18 806 239,17	26 284 751,08	2,51
8 536,00	AMAZON.COM INC	USD	20 352 568,20	24 761 945,46	2,37
51 200,00	FACEBOOK INC -A-	USD	11 337 099,88	15 012 010,40	1,43
97 589,00	AIRBNB INC	USD	14 734 778,09	12 602 050,77	1,20
51 802,00	WALT DISNEY CO	USD	6 981 531,10	7 677 909,61	0,73
11 824,00	NETFLIX INC	USD	4 877 857,35	5 266 508,08	0,50
83 667,00	UBER TECHNOLOGIES INC	USD	3 056 873,05	3 536 038,41	0,34
<b>Computing and IT</b>			<b>74 211 002,38</b>	<b>90 799 386,88</b>	<b>8,67</b>
373 656,00	APPLE INC	USD	35 137 385,79	43 153 638,80	4,12
159 737,00	MICROSOFT CORP	USD	28 816 773,07	36 489 359,76	3,48
45 325,00	AUTODESK INC	USD	10 256 843,52	11 156 388,32	1,07
<b>Finance</b>			<b>62 272 385,87</b>	<b>77 588 149,48</b>	<b>7,41</b>
137 866,00	JP MORGAN CHASE & CO	USD	15 216 620,83	18 082 188,17	1,73
141 247,00	MORGAN STANLEY	USD	6 845 269,73	10 920 761,43	1,04
304 362,00	BANK OF AMERICA CORP	USD	8 319 248,69	10 581 700,82	1,01
208 026,00	VENTAS INC	USD	8 061 506,84	10 016 256,58	0,96
35 581,00	PAYPAL HOLDINGS INC	USD	7 507 276,90	8 745 378,79	0,84
201 759,00	AMERICAN INTERNATIONAL GROUP INC	USD	6 964 573,98	8 098 257,54	0,77
29 613,00	BERKSHIRE HATHAWAY INC -B-	USD	5 830 421,95	6 939 911,34	0,66
106 703,00	AMERICAN CAMPUS COMMUNITIES INC	USD	3 527 466,95	4 203 694,81	0,40
<b>Health</b>			<b>35 271 198,31</b>	<b>38 727 645,83</b>	<b>3,70</b>
43 090,00	STRYKER CORP	USD	8 137 999,37	9 437 355,70	0,90
53 822,00	ZOETIS INC	USD	7 115 849,68	8 457 933,15	0,81
56 755,00	JOHNSON & JOHNSON	USD	7 903 546,24	7 884 150,47	0,75
89 505,00	GILEAD SCIENCES INC	USD	5 266 314,53	5 197 159,31	0,50
14 636,00	BIOGEN INC	USD	3 500 805,67	4 273 551,90	0,41
15 023,00	INSULET CORP	USD	3 346 682,82	3 477 495,30	0,33
<b>Basic Goods</b>			<b>19 558 817,71</b>	<b>20 254 181,39</b>	<b>1,93</b>
230 584,00	KELLOGG CO	USD	12 204 528,82	12 508 188,99	1,19
31 408,00	PEPSICO INC	USD	3 723 958,40	3 924 210,34	0,37
83 760,00	COCA-COLA CO	USD	3 630 330,49	3 821 782,06	0,37

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



## Eurizon Fund - Equity People

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>6 865 705,89</b>	<b>7 961 594,75</b>	<b>0,76</b>
43 384,00	CATERPILLAR INC	USD	6 865 705,89	7 961 594,75	0,76
<b>Raw materials</b>			<b>5 115 419,42</b>	<b>5 268 212,40</b>	<b>0,50</b>
57 741,00	FMC CORP	USD	5 115 419,42	5 268 212,40	0,50
<b>UNITED KINGDOM</b>			<b>87 894 949,65</b>	<b>91 085 807,01</b>	<b>8,70</b>
<b>Consumer Retail</b>			<b>31 698 544,81</b>	<b>30 967 919,43</b>	<b>2,96</b>
238 793,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	14 399 276,05	13 379 922,71	1,28
2 256 169,00	DR. MARTENS PLC	GBP	11 439 261,39	11 695 494,13	1,12
119 366,00	UNILEVER PLC	EUR	5 860 007,37	5 892 502,59	0,56
<b>Finance</b>			<b>27 684 779,05</b>	<b>29 466 587,23</b>	<b>2,81</b>
3 902 018,00	HSBC HOLDINGS PLC	GBP	18 251 359,95	18 968 133,16	1,81
656 160,00	PRUDENTIAL PLC	GBP	9 433 419,10	10 498 454,07	1,00
<b>Health</b>			<b>11 700 748,46</b>	<b>13 152 257,42</b>	<b>1,26</b>
130 030,00	ASTRAZENECA PLC	GBP	11 700 748,46	13 152 257,42	1,26
<b>Basic Goods</b>			<b>8 259 108,47</b>	<b>9 059 317,36</b>	<b>0,86</b>
224 702,00	DIAGEO PLC	GBP	8 259 108,47	9 059 317,36	0,86
<b>Telecommunication</b>			<b>8 551 768,86</b>	<b>8 439 725,57</b>	<b>0,81</b>
5 970 867,00	VODAFONE GROUP PLC	GBP	8 551 768,86	8 439 725,57	0,81
<b>FRANCE</b>			<b>60 322 334,30</b>	<b>78 997 488,17</b>	<b>7,54</b>
<b>Consumer Retail</b>			<b>32 603 664,28</b>	<b>47 836 496,30</b>	<b>4,57</b>
28 640,00	KERING SA	EUR	16 044 839,73	21 107 680,00	2,02
11 486,00	HERMES INTERNATIONAL	EUR	8 464 033,20	14 110 551,00	1,35
19 081,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	8 094 791,35	12 618 265,30	1,20
<b>Health</b>			<b>23 629 165,28</b>	<b>26 337 310,96</b>	<b>2,51</b>
177 331,00	SANOFI	EUR	14 742 847,12	15 668 967,16	1,49
68 545,00	ESSILORLUXOTTICA SA	EUR	8 886 318,16	10 668 343,80	1,02
<b>Basic Goods</b>			<b>4 089 504,74</b>	<b>4 823 680,91</b>	<b>0,46</b>
290 846,00	CARREFOUR SA	EUR	4 089 504,74	4 823 680,91	0,46
<b>SWITZERLAND</b>			<b>51 359 200,03</b>	<b>65 278 844,37</b>	<b>6,23</b>
<b>Consumer Retail</b>			<b>25 149 593,46</b>	<b>32 733 970,34</b>	<b>3,13</b>
163 975,00	CIE FINANCIERE RICHEMONT SA REG	CHF	12 403 057,42	16 746 228,26	1,60
55 216,00	SWATCH GROUP AG	CHF	12 746 536,04	15 987 742,08	1,53
<b>Health</b>			<b>15 129 787,80</b>	<b>20 654 106,77</b>	<b>1,97</b>
11 315,00	STRAUMANN HOLDING AG REG	CHF	10 159 803,10	15 225 159,38	1,45
17 074,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	4 969 984,70	5 428 947,39	0,52
<b>Basic Goods</b>			<b>5 524 911,24</b>	<b>5 973 388,97</b>	<b>0,57</b>
56 830,00	NESTLE SA REG	CHF	5 524 911,24	5 973 388,97	0,57
<b>Finance</b>			<b>5 554 907,53</b>	<b>5 917 378,29</b>	<b>0,56</b>
458 090,00	UBS GROUP AG REG	CHF	5 554 907,53	5 917 378,29	0,56
<b>NETHERLANDS</b>			<b>31 244 607,09</b>	<b>38 895 853,22</b>	<b>3,71</b>
<b>Basic Goods</b>			<b>15 500 058,14</b>	<b>17 840 236,40</b>	<b>1,70</b>
174 562,00	HEINEKEN NV	EUR	15 500 058,14	17 840 236,40	1,70
<b>Industries</b>			<b>11 235 417,62</b>	<b>15 419 389,23</b>	<b>1,47</b>
1 107 317,00	CNH INDUSTRIAL NV	EUR	11 235 417,62	15 419 389,23	1,47

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

## Eurizon Fund - Equity People

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>4 509 131,33</b>	<b>5 636 227,59</b>	<b>0,54</b>
499 002,00	DAVIDE CAMPARI-MILANO NV	EUR	4 509 131,33	5 636 227,59	0,54
<b>JAPAN</b>			<b>31 154 358,79</b>	<b>35 495 023,05</b>	<b>3,39</b>
<b>Industries</b>			<b>15 609 016,38</b>	<b>17 045 095,34</b>	<b>1,63</b>
78 600,00	HOYA CORP	JPY	7 461 252,94	8 796 160,72	0,84
483 200,00	KUBOTA CORP	JPY	8 147 763,44	8 248 934,62	0,79
<b>Basic Goods</b>			<b>6 505 694,78</b>	<b>8 297 831,81</b>	<b>0,79</b>
210 400,00	ASAHI GROUP HOLDINGS LTD	JPY	6 505 694,78	8 297 831,81	0,79
<b>Telecommunication</b>			<b>4 863 581,50</b>	<b>5 140 618,68</b>	<b>0,49</b>
83 400,00	M3 INC	JPY	4 863 581,50	5 140 618,68	0,49
<b>Finance</b>			<b>4 176 066,13</b>	<b>5 011 477,22</b>	<b>0,48</b>
324 300,00	DAI-ICHI LIFE HOLDINGS INC	JPY	4 176 066,13	5 011 477,22	0,48
<b>GERMANY</b>			<b>27 374 630,28</b>	<b>34 808 743,25</b>	<b>3,32</b>
<b>Consumer Retail</b>			<b>27 374 630,28</b>	<b>34 808 743,25</b>	<b>3,32</b>
50 366,00	ADIDAS AG	EUR	13 192 662,76	15 809 887,40	1,51
133 863,00	PUMA SE	EUR	9 940 918,21	13 459 924,65	1,28
26 226,00	VOLKSWAGEN AG -PREF-	EUR	4 241 049,31	5 538 931,20	0,53
<b>SWEDEN</b>			<b>18 595 725,61</b>	<b>20 930 034,21</b>	<b>2,00</b>
<b>Consumer Retail</b>			<b>15 313 728,53</b>	<b>15 409 205,59</b>	<b>1,47</b>
769 853,00	HENNES & MAURITZ AB -B-	SEK	15 313 728,53	15 409 205,59	1,47
<b>Health</b>			<b>3 281 997,08</b>	<b>5 520 828,62</b>	<b>0,53</b>
173 458,00	GETINGE AB -B-	SEK	3 281 997,08	5 520 828,62	0,53
<b>SPAIN</b>			<b>16 186 380,88</b>	<b>20 824 089,80</b>	<b>1,99</b>
<b>Finance</b>			<b>16 186 380,88</b>	<b>20 824 089,80</b>	<b>1,99</b>
6 468 113,00	BANCO SANTANDER SA	EUR	16 186 380,88	20 824 089,80	1,99
<b>IRELAND</b>			<b>18 379 963,09</b>	<b>18 500 256,68</b>	<b>1,77</b>
<b>Basic Goods</b>			<b>8 664 302,43</b>	<b>9 270 860,00</b>	<b>0,89</b>
78 700,00	KERRY GROUP PLC -A-	EUR	8 664 302,43	9 270 860,00	0,89
<b>Consumer Retail</b>			<b>9 715 660,66</b>	<b>9 229 396,68</b>	<b>0,88</b>
578 283,00	RYANAIR HOLDINGS PLC	EUR	9 715 660,66	9 229 396,68	0,88
<b>BERMUDA</b>			<b>12 685 530,94</b>	<b>13 630 871,53</b>	<b>1,30</b>
<b>Basic Goods</b>			<b>12 685 530,94</b>	<b>13 630 871,53</b>	<b>1,30</b>
206 844,00	BUNGE LTD	USD	12 685 530,94	13 630 871,53	1,30
<b>LIBERIA</b>			<b>10 717 220,65</b>	<b>12 350 168,80</b>	<b>1,18</b>
<b>Consumer Retail</b>			<b>10 717 220,65</b>	<b>12 350 168,80</b>	<b>1,18</b>
171 741,00	ROYAL CARIBBEAN CRUISES LTD	USD	10 717 220,65	12 350 168,80	1,18
<b>BELGIUM</b>			<b>8 615 786,54</b>	<b>9 726 559,50</b>	<b>0,93</b>
<b>Basic Goods</b>			<b>8 615 786,54</b>	<b>9 726 559,50</b>	<b>0,93</b>
159 950,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	8 615 786,54	9 726 559,50	0,93
<b>SINGAPORE</b>			<b>9 575 757,42</b>	<b>9 675 597,66</b>	<b>0,93</b>
<b>Basic Goods</b>			<b>9 575 757,42</b>	<b>9 675 597,66</b>	<b>0,93</b>
3 427 500,00	WILMAR INTERNATIONAL LTD	SGD	9 575 757,42	9 675 597,66	0,93

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

## Eurizon Fund - Equity People

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRALIA</b>			<b>7 646 316,57</b>	<b>8 536 529,04</b>	<b>0,82</b>
<b>Health</b>			<b>7 646 316,57</b>	<b>8 536 529,04</b>	<b>0,82</b>
53 580,00	COCHLEAR LTD	AUD	7 646 316,57	8 536 529,04	0,82
<b>CAYMAN ISLANDS</b>			<b>10 455 792,98</b>	<b>7 431 572,02</b>	<b>0,71</b>
<b>Computing and IT</b>			<b>5 555 860,15</b>	<b>4 826 823,20</b>	<b>0,46</b>
369 776,00	TENCENT MUSIC ENTERTAINMENT GROUP -ADR-	USD	5 555 860,15	4 826 823,20	0,46
<b>Consumer Retail</b>			<b>4 899 932,83</b>	<b>2 604 748,82</b>	<b>0,25</b>
377 164,00	NEW ORIENTAL EDUCATION & TECHNOLOGY GROUP INC -ADR-	USD	4 899 932,83	2 604 748,82	0,25
<b>DENMARK</b>			<b>4 521 381,87</b>	<b>5 562 087,08</b>	<b>0,53</b>
<b>Health</b>			<b>4 521 381,87</b>	<b>5 562 087,08</b>	<b>0,53</b>
78 723,00	NOVO NORDISK A/S -B-	DKK	4 521 381,87	5 562 087,08	0,53
<b>ITALY</b>			<b>3 868 434,53</b>	<b>5 470 246,80</b>	<b>0,52</b>
<b>Health</b>			<b>3 868 434,53</b>	<b>5 470 246,80</b>	<b>0,52</b>
131 370,00	AMPLIFON SPA	EUR	3 868 434,53	5 470 246,80	0,52
<b>SOUTH KOREA</b>			<b>3 497 414,54</b>	<b>4 519 280,57</b>	<b>0,43</b>
<b>Computing and IT</b>			<b>3 497 414,54</b>	<b>4 519 280,57</b>	<b>0,43</b>
3 005,00	SAMSUNG ELECTRONICS CO LTD -S-	USD	3 497 414,54	4 519 280,57	0,43
<b>LUXEMBOURG</b>			<b>3 550 282,69</b>	<b>3 793 979,34</b>	<b>0,36</b>
<b>Telecommunication</b>			<b>3 550 282,69</b>	<b>3 793 979,34</b>	<b>0,36</b>
16 326,00	SPOTIFY TECHNOLOGY SA	USD	3 550 282,69	3 793 979,34	0,36
<b>HONG KONG</b>			<b>3 413 582,27</b>	<b>3 781 601,04</b>	<b>0,36</b>
<b>Finance</b>			<b>3 413 582,27</b>	<b>3 781 601,04</b>	<b>0,36</b>
360 899,00	AIA GROUP LTD	HKD	3 413 582,27	3 781 601,04	0,36
<b>Warrants</b>			<b>0,00</b>	<b>90 714,94</b>	<b>0,01</b>
<b>SWITZERLAND</b>			<b>0,00</b>	<b>90 714,94</b>	<b>0,01</b>
<b>Consumer Retail</b>			<b>0,00</b>	<b>90 714,94</b>	<b>0,01</b>
160 388,00	CIE FINANCIERE RICHEMONT SA 22/11/2023	CHF	0,00	90 714,94	0,01
<b>Total Portfolio</b>			<b>830 325 959,62</b>	<b>965 157 472,81</b>	<b>92,15</b>

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

## Eurizon Fund - Equity People

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(87 139,43)</b>	<b>26 013 225,37</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>66 198,63</b>	<b>7 878 640,99</b>
50	22	Purchase	S&P 500 EMINI	17/09/2021	USD	48 047,87	3 977 955,69
250	41	Purchase	XAF FINANCIAL	17/09/2021	USD	18 150,76	3 900 685,30
<b>Unrealised loss on future contracts and commitment</b>						<b>(153 338,06)</b>	<b>18 134 584,38</b>
10	64	Purchase	FTSE 100 INDEX	17/09/2021	GBP	(87 227,37)	5 204 193,57
25	13	Purchase	DAX INDEX	17/09/2021	EUR	(33 387,50)	5 046 600,00
50	54	Purchase	EMINI RUSSELL 2000	17/09/2021	USD	(18 848,54)	5 254 285,26
50	17	Purchase	HANG SENG INDEX	29/09/2021	HKD	(13 874,65)	2 629 505,55

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

## Eurizon Fund - Equity People

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### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>(37 697,31)</b>
<b>Unrealised loss on forward foreign exchange contracts</b>			<b>(37 697,31)</b>
30/09/2021	60 000 000,00 USD	50 539 321,95 EUR	(37 697,31)

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

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## Eurizon Fund - Absolute Active

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	428 347 770,09	
Banks	(Note 3)	7 258 463,94	
Other banks and broker accounts	(Notes 2, 3, 9)	23 974 127,69	
Option contracts	(Notes 2, 9)	1 530 767,92	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	100 426,64	
Other interest receivable		3 012 803,01	
Receivable on subscriptions		4 426 591,18	
<b>Total assets</b>		<b>468 650 950,47</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(1 112 150,56)	
Unrealised loss on future contracts	(Notes 2, 9)	(33 466,27)	
Payable on investments purchased		(538 197,71)	
Payable on redemptions		(694 666,56)	
Other liabilities		(345 401,80)	
<b>Total liabilities</b>		<b>(2 723 882,90)</b>	
<b>Total net assets</b>		<b>465 927 067,57</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	120,71	855 696,457
Class Z Units	EUR	137,35	2 640 157,200

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>425 740 303,02</b>
Net income from investments	(Note 2)	3 330 031,81
<b>Total income</b>		<b>3 330 031,81</b>
Management fee	(Note 6)	(1 339 142,15)
Depositary fee	(Note 8)	(55 796,06)
Subscription tax	(Note 4)	(42 086,96)
Other charges and taxes	(Notes 5, 8)	(348 146,04)
<b>Total expenses</b>		<b>(1 785 171,21)</b>
<b>Net investment income / (loss)</b>		<b>1 544 860,60</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(2 892 968,83)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(2 649 563,41)
- option contracts	(Notes 2, 9)	328 792,02
- forward foreign exchange contracts	(Notes 2, 9)	20 769,93
- foreign currencies	(Note 2)	29 418,13
- future contracts	(Notes 2, 9)	540 474,93
<b>Net result of operations for the period</b>		<b>(3 078 216,63)</b>
Subscriptions for the period		140 905 790,78
Redemptions for the period		(97 640 809,60)
<b>Net assets at the end of the period</b>		<b>465 927 067,57</b>

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

## Eurizon Fund - Absolute Active

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>428 731 533,89</b>	<b>428 347 770,09</b>	<b>91,94</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>424 880 424,37</b>	<b>424 602 233,31</b>	<b>91,13</b>
<b>Ordinary Bonds</b>			<b>311 218 103,87</b>	<b>310 656 397,31</b>	<b>66,67</b>
<b>ITALY</b>			<b>122 865 476,71</b>	<b>122 326 610,12</b>	<b>26,25</b>
<b>Government</b>			<b>95 166 441,98</b>	<b>94 520 530,00</b>	<b>20,28</b>
22 700 000,00	BTP 1.85% 01/07/2025	EUR	24 672 737,00	24 402 500,00	5,24
22 700 000,00	BTP 1.45% 15/11/2024	EUR	24 130 505,00	23 923 530,00	5,13
22 700 000,00	BTP 0.95% 01/03/2023	EUR	23 379 240,00	23 194 860,00	4,98
22 700 000,00	BTP 0.30% 15/08/2023	EUR	22 983 959,98	22 999 640,00	4,93
<b>Finance</b>			<b>23 070 237,73</b>	<b>23 188 127,00</b>	<b>4,98</b>
6 800 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.50% 17/07/2023	EUR	6 942 176,00	7 019 504,00	1,51
2 500 000,00	INTESA SANPAOLO SPA 1.375% 18/01/2024	EUR	2 594 700,00	2 593 725,00	0,56
2 500 000,00	BANCO BPM SPA 2.00% 08/03/2022	EUR	2 521 327,77	2 533 175,00	0,54
2 100 000,00	UNIONE DI BANCHE ITALIANE SPA 1.625% 21/04/2025	EUR	2 194 077,36	2 194 269,00	0,47
2 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	2 149 380,00	2 148 040,00	0,46
2 000 000,00	BANCO BPM SPA 2.50% 21/06/2024	EUR	2 115 000,00	2 119 080,00	0,46
1 500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	1 543 050,00	1 546 305,00	0,33
1 100 000,00	UNICREDIT SPA 0.50% 09/04/2025	EUR	1 112 155,00	1 112 012,00	0,24
700 000,00	FCA BANK SPA 0.625% 24/11/2022	EUR	700 495,60	707 161,00	0,15
600 000,00	FCA BANK SPA 0.50% 13/09/2024	EUR	599 796,00	608 292,00	0,13
600 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	598 080,00	606 564,00	0,13
<b>Telecommunication</b>			<b>2 585 827,00</b>	<b>2 577 873,12</b>	<b>0,55</b>
1 300 000,00	TELECOM ITALIA SPA 2.50% 19/07/2023	EUR	1 354 200,00	1 354 678,00	0,29
756 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	796 827,00	791 547,12	0,17
400 000,00	TELECOM ITALIA SPA 4.00% 11/04/2024	EUR	434 800,00	431 648,00	0,09
<b>Industries</b>			<b>2 042 970,00</b>	<b>2 040 080,00</b>	<b>0,44</b>
2 000 000,00	NEXI SPA 1.75% 31/10/2024	EUR	2 042 970,00	2 040 080,00	0,44
<b>GERMANY</b>			<b>47 565 225,65</b>	<b>47 975 070,97</b>	<b>10,30</b>
<b>Government</b>			<b>39 368 686,25</b>	<b>39 827 469,77</b>	<b>8,55</b>
26 294 135,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2026	EUR	28 556 688,00	28 776 564,29	6,18
5 810 778,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.50% 15/04/2030	EUR	6 758 925,35	7 015 003,63	1,50
349 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 6.00% 16/01/2025	INR	4 053 072,90	4 035 901,85	0,87
<b>Health</b>			<b>2 645 714,40</b>	<b>2 595 667,20</b>	<b>0,56</b>
2 352 000,00	FRESENIUS SE & CO KGAA 4.00% 01/02/2024	EUR	2 645 714,40	2 595 667,20	0,56
<b>Raw materials</b>			<b>2 397 525,00</b>	<b>2 401 824,00</b>	<b>0,52</b>
2 400 000,00	THYSSENKRUPP AG 1.375% 03/03/2022	EUR	2 397 525,00	2 401 824,00	0,52
<b>Industries</b>			<b>2 100 300,00</b>	<b>2 101 420,00</b>	<b>0,45</b>
2 000 000,00	HEIDELBERGCEMENT AG 1.50% 07/02/2025	EUR	2 100 300,00	2 101 420,00	0,45
<b>Consumer Retail</b>			<b>1 053 000,00</b>	<b>1 048 690,00</b>	<b>0,22</b>
1 000 000,00	VOLKSWAGEN BANK GMBH REG 1.875% 31/01/2024	EUR	1 053 000,00	1 048 690,00	0,22
<b>SPAIN</b>			<b>14 956 998,33</b>	<b>15 048 857,00</b>	<b>3,23</b>
<b>Finance</b>			<b>12 431 518,33</b>	<b>12 528 809,00</b>	<b>2,69</b>
2 900 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	2 947 550,00	2 946 487,00	0,63
2 600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	2 589 340,00	2 634 528,00	0,56

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



## Eurizon Fund - Absolute Active

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 500 000,00	SANTANDER CONSUMER FINANCE SA 0.875% 30/05/2023	EUR	1 525 785,00	1 532 535,00	0,33
1 500 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	1 505 400,00	1 517 985,00	0,33
1 000 000,00	SANTANDER CONSUMER FINANCE SA 1.125% 09/10/2023	EUR	1 020 240,00	1 030 190,00	0,22
1 000 000,00	CAIXABANK SA 1.125% 12/01/2023	EUR	1 025 000,00	1 020 150,00	0,22
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	1 011 150,00	1 013 430,00	0,22
800 000,00	CAIXABANK SA 1.75% 24/10/2023	EUR	807 053,33	833 504,00	0,18
<b>Telecommunication</b>			<b>2 525 480,00</b>	<b>2 520 048,00</b>	<b>0,54</b>
2 400 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	2 525 480,00	2 520 048,00	0,54
<b>FRANCE</b>			<b>14 272 756,34</b>	<b>14 314 044,00</b>	<b>3,07</b>
<b>Finance</b>			<b>10 910 348,00</b>	<b>10 929 034,00</b>	<b>2,35</b>
4 500 000,00	BPCE SA 1.00% 01/04/2025	EUR	4 672 225,00	4 652 955,00	1,00
2 700 000,00	WENDEL SE 2.75% 02/10/2024	EUR	2 938 335,00	2 920 644,00	0,63
2 000 000,00	PSA BANQUE FRANCE SA 0.625% 10/10/2022	EUR	1 997 400,00	2 022 740,00	0,43
1 300 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	1 302 388,00	1 332 695,00	0,29
<b>Consumer Retail</b>			<b>1 306 426,34</b>	<b>1 321 307,00</b>	<b>0,28</b>
1 300 000,00	SODEXO SA 0.50% 17/01/2024	EUR	1 306 426,34	1 321 307,00	0,28
<b>Industries</b>			<b>1 153 310,00</b>	<b>1 151 733,00</b>	<b>0,25</b>
1 100 000,00	CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	1 153 310,00	1 151 733,00	0,25
<b>Computing and IT</b>			<b>798 352,00</b>	<b>808 896,00</b>	<b>0,17</b>
800 000,00	CAPGEMINI SE 1.25% 15/04/2022	EUR	798 352,00	808 896,00	0,17
<b>Telecommunication</b>			<b>104 320,00</b>	<b>103 074,00</b>	<b>0,02</b>
100 000,00	TDF INFRASTRUCTURE SASU 2.875% 19/10/2022	EUR	104 320,00	103 074,00	0,02
<b>NETHERLANDS</b>			<b>12 649 811,00</b>	<b>12 714 529,50</b>	<b>2,73</b>
<b>Multi-Utilities</b>			<b>3 331 370,00</b>	<b>3 327 434,50</b>	<b>0,72</b>
1 500 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	1 618 695,00	1 614 060,00	0,35
1 000 000,00	EDP FINANCE BV 1.125% 12/02/2024	EUR	1 029 850,00	1 033 260,00	0,22
650 000,00	EDP FINANCE BV 1.875% 29/09/2023	EUR	682 825,00	680 114,50	0,15
<b>Finance</b>			<b>3 083 100,00</b>	<b>3 082 980,00</b>	<b>0,66</b>
3 000 000,00	ING GROEP NV 1.00% 20/09/2023	EUR	3 083 100,00	3 082 980,00	0,66
<b>Health</b>			<b>2 697 140,00</b>	<b>2 670 475,00</b>	<b>0,57</b>
2 500 000,00	MYLAN NV 2.25% 22/11/2024	EUR	2 697 140,00	2 670 475,00	0,57
<b>Energy</b>			<b>2 245 000,00</b>	<b>2 243 940,00</b>	<b>0,48</b>
2 000 000,00	PETROBRAS GLOBAL FINANCE BV 4.75% 14/01/2025	EUR	2 245 000,00	2 243 940,00	0,48
<b>Basic Goods</b>			<b>1 293 201,00</b>	<b>1 389 700,00</b>	<b>0,30</b>
1 300 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	1 293 201,00	1 389 700,00	0,30
<b>GREECE</b>			<b>12 175 573,01</b>	<b>11 882 515,00</b>	<b>2,55</b>
<b>Government</b>			<b>12 175 573,01</b>	<b>11 882 515,00</b>	<b>2,55</b>
11 300 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 4.375% 01/08/2022	EUR	12 175 573,01	11 882 515,00	2,55
<b>CHINA</b>			<b>11 330 101,02</b>	<b>11 459 279,50</b>	<b>2,46</b>
<b>Government</b>			<b>6 347 301,02</b>	<b>6 443 249,50</b>	<b>1,38</b>
36 000 000,00	CHINA GOVERNMENT BOND 3.39% 21/05/2025	CNY	4 761 247,27	4 834 770,59	1,04
12 000 000,00	CHINA GOVERNMENT BOND 3.38% 21/11/2024	CNY	1 586 053,75	1 608 478,91	0,34
<b>Finance</b>			<b>4 982 800,00</b>	<b>5 016 030,00</b>	<b>1,08</b>
3 000 000,00	CHINA CONSTRUCTION BANK CORP 0.05% 22/10/2022	EUR	2 986 740,00	3 010 290,00	0,65
2 000 000,00	BANK OF CHINA LTD 0.25% 17/04/2022	EUR	1 996 060,00	2 005 740,00	0,43

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

## Eurizon Fund - Absolute Active

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED STATES</b>			<b>10 259 480,14</b>	<b>10 433 246,00</b>	<b>2,24</b>
<b>Finance</b>			<b>5 075 500,00</b>	<b>5 211 830,00</b>	<b>1,12</b>
2 000 000,00	GOLDMAN SACHS GROUP INC 1.375% 15/05/2024	EUR	2 045 000,00	2 052 820,00	0,44
2 000 000,00	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	2 032 400,00	2 037 580,00	0,44
1 000 000,00	GOLDMAN SACHS GROUP INC 3.375% 27/03/2025	EUR	998 100,00	1 121 430,00	0,24
<b>Basic Goods</b>			<b>3 192 980,14</b>	<b>3 189 696,00</b>	<b>0,68</b>
2 250 000,00	KRAFT HEINZ FOODS CO 2.00% 30/06/2023	EUR	2 325 988,64	2 326 725,00	0,50
850 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	866 991,50	862 971,00	0,18
<b>Consumer Retail</b>			<b>1 991 000,00</b>	<b>2 031 720,00</b>	<b>0,44</b>
2 000 000,00	VF CORP 0.625% 20/09/2023	EUR	1 991 000,00	2 031 720,00	0,44
<b>LUXEMBOURG</b>			<b>7 965 017,25</b>	<b>7 884 413,90</b>	<b>1,69</b>
<b>Government</b>			<b>4 166 037,19</b>	<b>4 061 352,86</b>	<b>0,87</b>
68 100 000 000,00	EIB 5.75% 24/01/2025	IDR	4 166 037,19	4 061 352,86	0,87
<b>Health</b>			<b>3 046 031,00</b>	<b>3 041 550,00</b>	<b>0,65</b>
3 000 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	3 046 031,00	3 041 550,00	0,65
<b>Raw materials</b>			<b>752 949,06</b>	<b>781 511,04</b>	<b>0,17</b>
772 000,00	ARCELORMITTAL SA 0.95% 17/01/2023	EUR	752 949,06	781 511,04	0,17
<b>UNITED KINGDOM</b>			<b>5 870 299,00</b>	<b>5 836 109,00</b>	<b>1,25</b>
<b>Basic Goods</b>			<b>4 848 829,00</b>	<b>4 834 689,00</b>	<b>1,04</b>
2 200 000,00	IMPERIAL BRANDS FINANCE PLC 1.125% 14/08/2023	EUR	2 234 799,00	2 244 924,00	0,48
1 500 000,00	IMPERIAL BRANDS FINANCE PLC 1.375% 27/01/2025	EUR	1 561 200,00	1 552 695,00	0,34
1 000 000,00	BAT INTERNATIONAL FINANCE PLC 2.375% 19/01/2023	EUR	1 052 830,00	1 037 070,00	0,22
<b>Consumer Retail</b>			<b>1 021 470,00</b>	<b>1 001 420,00</b>	<b>0,21</b>
1 000 000,00	FCE BANK PLC 0.869% 13/09/2021	EUR	1 021 470,00	1 001 420,00	0,21
<b>MACEDONIA</b>			<b>5 196 113,07</b>	<b>5 144 040,00</b>	<b>1,10</b>
<b>Government</b>			<b>5 196 113,07</b>	<b>5 144 040,00</b>	<b>1,10</b>
3 500 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/07/2023	EUR	3 854 512,50	3 840 725,00	0,82
1 300 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 3.975% 24/07/2021	EUR	1 341 600,57	1 303 315,00	0,28
<b>PHILIPPINES</b>			<b>4 935 069,22</b>	<b>4 889 692,22</b>	<b>1,05</b>
<b>Supranational</b>			<b>3 740 961,22</b>	<b>3 684 988,22</b>	<b>0,79</b>
205 000 000,00	ASIAN DEVELOPMENT BANK 5.25% 09/03/2023	PHP	3 740 961,22	3 684 988,22	0,79
<b>Government</b>			<b>1 194 108,00</b>	<b>1 204 704,00</b>	<b>0,26</b>
1 200 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	1 194 108,00	1 204 704,00	0,26
<b>BULGARIA</b>			<b>4 970 800,00</b>	<b>4 723 406,00</b>	<b>1,01</b>
<b>Multi-Utilities</b>			<b>4 970 800,00</b>	<b>4 723 406,00</b>	<b>1,01</b>
4 700 000,00	BULGARIAN ENERGY HOLDING EAD 4.875% 02/08/2021	EUR	4 970 800,00	4 723 406,00	1,01
<b>TURKEY</b>			<b>4 536 946,12</b>	<b>4 456 716,00</b>	<b>0,96</b>
<b>Government</b>			<b>4 536 946,12</b>	<b>4 456 716,00</b>	<b>0,96</b>
4 400 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.35% 12/11/2021	EUR	4 536 946,12	4 456 716,00	0,96

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

## Eurizon Fund - Absolute Active

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>KAZAKHSTAN</b>			<b>4 443 692,00</b>	<b>4 451 403,00</b>	<b>0,95</b>
<b>Government</b>			<b>4 443 692,00</b>	<b>4 451 403,00</b>	<b>0,95</b>
4 300 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	4 443 692,00	4 451 403,00	0,95
<b>MOROCCO</b>			<b>4 362 370,00</b>	<b>4 375 000,00</b>	<b>0,94</b>
<b>Government</b>			<b>4 362 370,00</b>	<b>4 375 000,00</b>	<b>0,94</b>
4 000 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.50% 19/06/2024	EUR	4 362 370,00	4 375 000,00	0,94
<b>INDIA</b>			<b>4 278 557,40</b>	<b>4 204 032,00</b>	<b>0,90</b>
<b>Energy</b>			<b>4 278 557,40</b>	<b>4 204 032,00</b>	<b>0,90</b>
4 200 000,00	ONGC VIDESH LTD 2.75% 15/07/2021	EUR	4 278 557,40	4 204 032,00	0,90
<b>IRELAND</b>			<b>4 130 989,50</b>	<b>4 084 523,10</b>	<b>0,88</b>
<b>Industries</b>			<b>2 937 109,50</b>	<b>2 878 583,10</b>	<b>0,62</b>
2 687 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 4.60% 06/03/2023	EUR	2 937 109,50	2 878 583,10	0,62
<b>Consumer Retail</b>			<b>1 193 880,00</b>	<b>1 205 940,00</b>	<b>0,26</b>
1 200 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	1 193 880,00	1 205 940,00	0,26
<b>JAPAN</b>			<b>3 546 460,00</b>	<b>3 576 950,00</b>	<b>0,77</b>
<b>Finance</b>			<b>3 546 460,00</b>	<b>3 576 950,00</b>	<b>0,77</b>
2 000 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	2 014 000,00	2 027 300,00	0,44
1 500 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.978% 09/06/2024	EUR	1 532 460,00	1 549 650,00	0,33
<b>INDONESIA</b>			<b>3 070 849,54</b>	<b>3 062 514,00</b>	<b>0,66</b>
<b>Government</b>			<b>2 087 329,54</b>	<b>2 100 000,00</b>	<b>0,45</b>
2 000 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	2 087 329,54	2 100 000,00	0,45
<b>Multi-Utilities</b>			<b>983 520,00</b>	<b>962 514,00</b>	<b>0,21</b>
900 000,00	PERUSAHAAN LISTRIK NEGARA PT 2.875% 25/10/2025	EUR	983 520,00	962 514,00	0,21
<b>JERSEY</b>			<b>2 606 178,57</b>	<b>2 590 975,00</b>	<b>0,56</b>
<b>Raw materials</b>			<b>2 606 178,57</b>	<b>2 590 975,00</b>	<b>0,56</b>
2 500 000,00	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	2 606 178,57	2 590 975,00	0,56
<b>EGYPT</b>			<b>2 299 850,00</b>	<b>2 296 558,00</b>	<b>0,49</b>
<b>Government</b>			<b>2 299 850,00</b>	<b>2 296 558,00</b>	<b>0,49</b>
2 200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.75% 11/04/2025	EUR	2 299 850,00	2 296 558,00	0,49
<b>GUERNSEY</b>			<b>1 528 950,00</b>	<b>1 516 155,00</b>	<b>0,33</b>
<b>Finance</b>			<b>1 528 950,00</b>	<b>1 516 155,00</b>	<b>0,33</b>
1 500 000,00	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	1 528 950,00	1 516 155,00	0,33
<b>ROMANIA</b>			<b>1 400 540,00</b>	<b>1 409 758,00</b>	<b>0,30</b>
<b>Finance</b>			<b>1 400 540,00</b>	<b>1 409 758,00</b>	<b>0,30</b>
1 400 000,00	UNICREDIT LEASING SA 0.502% 18/10/2022	EUR	1 400 540,00	1 409 758,00	0,30

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

## Eurizon Fund - Absolute Active

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Floating Rate Notes</b>			<b>44 165 245,71</b>	<b>44 204 923,00</b>	<b>9,49</b>
<b>UNITED KINGDOM</b>			<b>13 621 955,71</b>	<b>13 683 514,00</b>	<b>2,94</b>
<b>Finance</b>			<b>13 621 955,71</b>	<b>13 683 514,00</b>	<b>2,94</b>
3 500 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	3 751 235,71	3 814 125,00	0,82
3 700 000,00	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	3 711 765,00	3 743 734,00	0,80
3 500 000,00	ROYAL BANK OF SCOTLAND GROUP PLC FRN 08/03/2023	EUR	3 583 475,00	3 551 835,00	0,76
1 500 000,00	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	1 519 280,00	1 522 110,00	0,33
1 000 000,00	NATWEST GROUP PLC FRN 04/03/2025	EUR	1 056 200,00	1 051 710,00	0,23
<b>FRANCE</b>			<b>9 726 855,00</b>	<b>9 717 730,00</b>	<b>2,09</b>
<b>Finance</b>			<b>9 726 855,00</b>	<b>9 717 730,00</b>	<b>2,09</b>
4 500 000,00	BNP PARIBAS SA FRN 15/07/2025	EUR	4 564 355,00	4 559 220,00	0,98
3 000 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	3 098 900,00	3 095 970,00	0,67
2 000 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	2 063 600,00	2 062 540,00	0,44
<b>UNITED STATES</b>			<b>8 993 498,00</b>	<b>8 974 324,00</b>	<b>1,93</b>
<b>Finance</b>			<b>8 993 498,00</b>	<b>8 974 324,00</b>	<b>1,93</b>
4 200 000,00	CITIGROUP INC FRN 06/07/2026	EUR	4 400 418,00	4 385 598,00	0,94
3 400 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	3 577 080,00	3 572 686,00	0,77
1 000 000,00	MORGAN STANLEY FRN 26/07/2024	EUR	1 016 000,00	1 016 040,00	0,22
<b>SWITZERLAND</b>			<b>8 287 050,00</b>	<b>8 250 835,00</b>	<b>1,77</b>
<b>Finance</b>			<b>8 287 050,00</b>	<b>8 250 835,00</b>	<b>1,77</b>
4 500 000,00	UBS GROUP AG FRN 17/04/2025	EUR	4 672 040,00	4 656 825,00	1,00
3 500 000,00	CREDIT SUISSE GROUP AG REG FRN 17/07/2025	EUR	3 615 010,00	3 594 010,00	0,77
<b>ITALY</b>			<b>2 054 100,00</b>	<b>2 067 900,00</b>	<b>0,44</b>
<b>Finance</b>			<b>2 054 100,00</b>	<b>2 067 900,00</b>	<b>0,44</b>
2 000 000,00	UNICREDIT SPA FRN 03/07/2025	EUR	2 054 100,00	2 067 900,00	0,44
<b>SPAIN</b>			<b>1 481 787,00</b>	<b>1 510 620,00</b>	<b>0,32</b>
<b>Finance</b>			<b>1 481 787,00</b>	<b>1 510 620,00</b>	<b>0,32</b>
1 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	1 481 787,00	1 510 620,00	0,32
<b>Zero-Coupon Bonds</b>			<b>69 497 074,79</b>	<b>69 740 913,00</b>	<b>14,97</b>
<b>ITALY</b>			<b>68 208 475,79</b>	<b>68 433 009,00</b>	<b>14,69</b>
<b>Government</b>			<b>68 208 475,79</b>	<b>68 433 009,00</b>	<b>14,69</b>
22 700 000,00	BTP 0.00% 15/04/2024	EUR	22 868 753,00	22 822 580,00	4,90
22 700 000,00	CTZ 0.00% 28/09/2022	EUR	22 761 043,65	22 815 316,00	4,90
22 700 000,00	CTZ 0.00% 30/05/2022	EUR	22 578 679,14	22 795 113,00	4,89
<b>NETHERLANDS</b>			<b>1 288 599,00</b>	<b>1 307 904,00</b>	<b>0,28</b>
<b>Multi-Utilities</b>			<b>1 288 599,00</b>	<b>1 307 904,00</b>	<b>0,28</b>
1 300 000,00	ENEL FINANCE INTERNATIONAL NV 0.00% 17/06/2024	EUR	1 288 599,00	1 307 904,00	0,28
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>3 851 109,52</b>	<b>3 745 536,78</b>	<b>0,81</b>
<b>Ordinary Bonds</b>			<b>3 851 109,52</b>	<b>3 745 536,78</b>	<b>0,81</b>
<b>MALAYSIA</b>			<b>3 851 109,52</b>	<b>3 745 536,78</b>	<b>0,81</b>
<b>Government</b>			<b>3 851 109,52</b>	<b>3 745 536,78</b>	<b>0,81</b>
17 500 000,00	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	3 851 109,52	3 745 536,78	0,81
<b>Total Portfolio</b>			<b>428 731 533,89</b>	<b>428 347 770,09</b>	<b>91,94</b>

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

## Eurizon Fund - Absolute Active

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(33 466,27)</b>	<b>44 478 345,83</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(33 466,27)</b>	<b>44 478 345,83</b>
100 000	(395)	Sale	US 10YR NOTE (CBT)	21/09/2021	USD	(31 226,27)	44 133 125,83
100 000	(2)	Sale	EURO BUND	08/09/2021	EUR	(2 240,00)	345 220,00

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

## Eurizon Fund - Absolute Active

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>170 187,85</b>	<b>(6 362,61)</b>	<b>25 408 354,86</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>1 187 271,71</b>	<b>1 105 787,95</b>	<b>—</b>
1 051	PUT	EURO STOXX 50 PR 4 025,00 16/07/21	EUR	336 320,00	376 258,00	—
242	PUT	S&P 500 EMINI INDEX 4 150,00 17/09/21	USD	850 951,71	729 529,95	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(1 017 083,86)</b>	<b>(1 112 150,56)</b>	<b>25 408 354,86</b>
(242)	CALL	S&P 500 EMINI INDEX 4 350,00 17/09/21	USD	(573 219,33)	(734 631,56)	18 837 228,60
(242)	PUT	S&P 500 EMINI INDEX 3 900,00 17/09/21	USD	(443 864,53)	(377 519,00)	6 571 126,26
<b>UNQUOTED</b>				<b>395 235,91</b>	<b>424 979,97</b>	<b>—</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>395 235,91</b>	<b>424 979,97</b>	<b>—</b>
52 000 000	CALL	USD/EUR CALL 1,18 27/10/21	USD	395 235,91	424 979,97	—

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

## Eurizon Fund - Absolute Active

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>100 426,64</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>100 426,64</b>
29/10/2021	12 785 000,00	USD	10 679 895,42	EUR	73 739,05
22/09/2021	5 441 091,12	USD	150 000 000,00	TWD	24 066,62
29/10/2021	4 667 266,13	EUR	6 867 000,00	CAD	2 620,97

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

## Eurizon Fund - Absolute Green Bonds

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	2 150 523 525,57	
Banks	(Note 3)	8 713 134,77	
Other banks and broker accounts	(Notes 2, 3, 9)	13 796 821,22	
Option contracts	(Notes 2, 9)	1 001 399,00	
Swap premium paid	(Notes 2, 9)	14 618 768,85	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	114 852,80	
Unrealised profit on swap contracts	(Notes 2, 9)	1 943 315,55	
Interest receivable on swap contracts	(Notes 2, 9)	192 658,09	
Other interest receivable		11 621 112,40	
Receivable on investments sold		44 849 715,59	
Receivable on subscriptions		6 671 476,86	
Other assets	(Note 11)	9 585,35	
<b>Total assets</b>		<b>2 254 056 366,05</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(1 935 050,00)	
Swap premium received	(Notes 2, 9)	(9 903 871,51)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(9 570 332,36)	
Unrealised loss on future contracts	(Notes 2, 9)	(7 590 970,81)	
Unrealised loss on swap contracts	(Notes 2, 9)	(736 064,14)	
Interest payable on swap contracts	(Notes 2, 9)	(99 027,78)	
Payable on investments purchased		(49 530 804,66)	
Payable on redemptions		(4 938 550,58)	
Other liabilities		(1 795 293,22)	
<b>Total liabilities</b>		<b>(86 099 965,06)</b>	
<b>Total net assets</b>		<b>2 167 956 400,99</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	107,42	9 906 507,835
Class R2 Units	CHF	96,03	100,000
Class R7 Units	CHF	100,91	2 730,000
Class X Units	EUR	103,20	379 985,291
Class Z Units	EUR	108,62	9 570 068,680
Class Z2 Units	USD	101,35	22 362,898
Class Z7 Units	CHF	101,56	100,000
Class ZD Units	EUR	101,86	224 809,780

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>2 010 185 127,21</b>
Net income from investments	(Note 2)	16 231 462,61
Interest received on swap contracts	(Notes 2, 9)	2 730 113,91
Other income	(Note 6)	21 466,20
<b>Total income</b>		<b>18 983 042,72</b>
Management fee	(Note 6)	(7 068 273,13)
Depositary fee	(Note 8)	(269 350,75)
Subscription tax	(Note 4)	(311 890,96)
Interest paid on swap contracts	(Notes 2, 9)	(1 008 747,11)
Other charges and taxes	(Notes 5, 8)	(1 611 766,30)
<b>Total expenses</b>		<b>(10 270 028,25)</b>
<b>Net investment income / (loss)</b>		<b>8 713 014,47</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	34 435 454,36
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(33 043 285,44)
- option contracts	(Notes 2, 9)	10 389,00
- forward foreign exchange contracts	(Notes 2, 9)	(12 009 505,99)
- foreign currencies	(Note 2)	194 150,78
- future contracts	(Notes 2, 9)	(5 319 443,19)
- swap contracts	(Notes 2, 9)	130 878,89
<b>Net result of operations for the period</b>		<b>(6 888 347,12)</b>
Subscriptions for the period		925 449 140,65
Redemptions for the period		(760 514 757,52)
Dividend distributions	(Note 15)	(274 762,23)
<b>Net assets at the end of the period</b>		<b>2 167 956 400,99</b>

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>2 143 684 777,41</b>	<b>2 150 523 525,57</b>	<b>99,20</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 968 274 489,43</b>	<b>1 976 150 553,03</b>	<b>91,15</b>
<b>Ordinary Bonds</b>			<b>1 521 094 514,98</b>	<b>1 524 360 905,94</b>	<b>70,31</b>
<b>NETHERLANDS</b>			<b>215 092 990,96</b>	<b>216 456 529,84</b>	<b>9,98</b>
<b>Multi-Utilities</b>			<b>95 914 024,70</b>	<b>95 956 028,94</b>	<b>4,43</b>
12 100 000,00	TENNET HOLDING BV 1.50% 03/06/2039	EUR	13 231 756,00	13 176 779,00	0,61
13 600 000,00	EDP FINANCE BV 1.71% 24/01/2028	USD	11 492 260,43	11 332 868,96	0,52
10 000 000,00	TENNET HOLDING BV 0.50% 30/11/2040	EUR	9 806 560,00	9 082 900,00	0,42
8 000 000,00	TENNET HOLDING BV 1.125% 09/06/2041	EUR	7 963 040,00	8 128 640,00	0,38
5 800 000,00	TENNET HOLDING BV 1.25% 24/10/2033	EUR	6 116 442,00	6 283 720,00	0,29
6 000 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	5 952 948,43	6 060 780,00	0,28
5 500 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	5 650 326,00	5 737 105,00	0,26
5 000 000,00	ALLIANDER NV 0.875% 24/06/2032	EUR	5 107 302,00	5 237 550,00	0,24
5 000 000,00	STEDIN HOLDING NV 0.50% 14/11/2029	EUR	4 916 238,00	5 066 150,00	0,23
4 500 000,00	REN FINANCE BV 0.50% 16/04/2029	EUR	4 498 245,00	4 503 060,00	0,21
3 500 000,00	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033	EUR	3 854 022,00	4 032 000,00	0,19
4 000 000,00	TENNET HOLDING BV 0.125% 30/11/2032	EUR	3 969 640,00	3 806 200,00	0,18
3 500 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	3 712 834,43	3 777 550,00	0,17
3 000 000,00	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	2 993 790,00	3 046 650,00	0,14
2 500 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	2 594 491,72	2 659 800,00	0,12
2 000 000,00	TENNET HOLDING BV 1.875% 13/06/2036	EUR	2 399 690,00	2 306 760,00	0,11
1 500 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 20/10/2027	GBP	1 654 438,69	1 717 515,98	0,08
<b>Finance</b>			<b>73 004 382,87</b>	<b>73 495 754,90</b>	<b>3,39</b>
10 000 000,00	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	9 959 430,00	9 660 900,00	0,45
8 500 000,00	CTP BV 2.125% 01/10/2025	EUR	8 597 600,00	8 990 450,00	0,41
7 500 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	8 693 885,51	8 922 600,00	0,41
9 000 000,00	CTP NV 0.75% 18/02/2027	EUR	8 966 970,00	8 879 580,00	0,41
8 000 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	7 969 120,00	7 976 160,00	0,37
5 600 000,00	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	5 562 312,00	5 541 928,00	0,26
4 800 000,00	ING GROEP NV 4.625% 06/01/2026	USD	4 754 479,70	4 613 971,90	0,21
4 100 000,00	DIGITAL DUTCH FINCO BV 1.50% 15/03/2030	EUR	4 175 805,00	4 328 616,00	0,20
3 800 000,00	CITYCON TREASURY BV 1.625% 12/03/2028	EUR	3 772 679,00	3 811 324,00	0,18
3 500 000,00	CTP NV 1.25% 21/06/2029	EUR	3 475 990,00	3 460 415,00	0,16
2 500 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	2 600 191,66	2 672 775,00	0,12
2 500 000,00	DIGITAL DUTCH FINCO BV 1.00% 15/01/2032	EUR	2 470 250,00	2 476 875,00	0,11
2 000 000,00	ATRIUM FINANCE ISSUER BV 2.625% 05/09/2027	EUR	2 005 670,00	2 160 160,00	0,10
<b>Industries</b>			<b>21 482 118,39</b>	<b>22 196 846,00</b>	<b>1,02</b>
5 400 000,00	ROYAL SCHIPHOL GROUP NV 1.50% 05/11/2030	EUR	5 787 134,00	5 922 126,00	0,27
5 400 000,00	ROYAL SCHIPHOL GROUP NV 0.875% 08/09/2032	EUR	5 459 692,00	5 514 642,00	0,26
4 500 000,00	POSTNL NV 0.625% 23/09/2026	EUR	4 486 465,39	4 601 205,00	0,21
3 500 000,00	ROYAL SCHIPHOL GROUP NV 2.00% 06/04/2029	EUR	3 564 953,00	3 937 885,00	0,18
2 200 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	2 183 874,00	2 220 988,00	0,10
<b>Consumer Retail</b>			<b>12 741 805,00</b>	<b>12 564 120,00</b>	<b>0,58</b>
12 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.25% 23/09/2032	EUR	12 741 805,00	12 564 120,00	0,58
<b>Telecommunication</b>			<b>11 950 660,00</b>	<b>12 243 780,00</b>	<b>0,56</b>
10 000 000,00	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	9 963 560,00	10 216 000,00	0,47
2 000 000,00	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	1 987 100,00	2 027 780,00	0,09

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>191 429 625,58</b>	<b>188 834 694,00</b>	<b>8,71</b>
<b>Consumer Retail</b>			<b>49 076 489,02</b>	<b>48 136 182,00</b>	<b>2,22</b>
21 500 000,00	SNCF RESEAU 2.25% 20/12/2047	EUR	28 066 041,00	26 961 645,00	1,24
12 500 000,00	SNCF RESEAU 0.75% 25/05/2036	EUR	12 640 975,02	12 725 375,00	0,59
4 100 000,00	SNCF RESEAU 1.875% 30/03/2034	EUR	4 769 473,00	4 781 338,00	0,22
3 600 000,00	FAURECIA SE 2.375% 15/06/2029	EUR	3 600 000,00	3 667 824,00	0,17
<b>Government</b>			<b>49 432 240,61</b>	<b>46 310 633,00</b>	<b>2,14</b>
16 000 000,00	SOCIETE DU GRAND PARIS EPIC 0.70% 15/10/2060	EUR	15 781 194,98	13 653 440,00	0,63
11 300 000,00	SOCIETE DU GRAND PARIS EPIC 1.125% 25/05/2034	EUR	12 088 271,60	12 208 520,00	0,56
10 000 000,00	SOCIETE DU GRAND PARIS EPIC 1.70% 25/05/2050	EUR	12 172 713,03	11 658 400,00	0,54
7 700 000,00	SOCIETE DU GRAND PARIS EPIC 1.00% 18/02/2070	EUR	7 685 237,00	7 012 929,00	0,33
1 600 000,00	REGION OF ILE DE FRANCE 1.375% 20/06/2033	EUR	1 704 824,00	1 777 344,00	0,08
<b>Industries</b>			<b>31 299 622,25</b>	<b>31 968 681,00</b>	<b>1,47</b>
9 500 000,00	SOCIETE NATIONALE SNCF SA 0.625% 17/04/2030	EUR	9 433 294,17	9 822 430,00	0,45
9 500 000,00	ILE-DE-FRANCE MOBILITES 0.95% 28/05/2041	EUR	9 496 580,00	9 613 715,00	0,44
8 500 000,00	GETLINK SE 3.50% 30/10/2025	EUR	8 850 100,00	8 821 130,00	0,41
3 400 000,00	LA POSTE SA 1.45% 30/11/2028	EUR	3 519 648,08	3 711 406,00	0,17
<b>Finance</b>			<b>30 270 003,20</b>	<b>30 693 135,00</b>	<b>1,42</b>
12 000 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	12 622 496,00	12 792 960,00	0,59
7 000 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	6 975 495,00	7 082 810,00	0,33
5 000 000,00	COVIVIO 1.125% 17/09/2031	EUR	5 084 291,20	5 181 600,00	0,24
3 500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	3 495 625,00	3 484 005,00	0,16
2 000 000,00	ICADE 1.50% 13/09/2027	EUR	2 092 096,00	2 151 760,00	0,10
<b>Multi-Utilities</b>			<b>27 182 872,50</b>	<b>27 482 131,00</b>	<b>1,27</b>
14 900 000,00	ENGIE SA 1.375% 21/06/2039	EUR	15 682 321,00	15 865 371,00	0,73
5 700 000,00	ENGIE SA 0.375% 21/06/2027	EUR	5 701 700,00	5 786 640,00	0,27
2 500 000,00	ENGIE SA 0.50% 24/10/2030	EUR	2 477 203,50	2 513 900,00	0,12
2 000 000,00	ENGIE SA 1.375% 28/02/2029	EUR	2 120 648,00	2 159 260,00	0,10
1 000 000,00	ENGIE SA 2.125% 30/03/2032	EUR	1 201 000,00	1 156 960,00	0,05
<b>Raw materials</b>			<b>4 168 398,00</b>	<b>4 243 932,00</b>	<b>0,19</b>
3 000 000,00	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	2 974 830,00	3 036 000,00	0,14
1 200 000,00	ARKEMA SA 0.125% 14/10/2026	EUR	1 193 568,00	1 207 932,00	0,05
<b>UNITED STATES</b>			<b>186 737 095,53</b>	<b>183 929 346,52</b>	<b>8,48</b>
<b>Multi-Utilities</b>			<b>85 356 902,62</b>	<b>83 175 044,72</b>	<b>3,84</b>
12 600 000,00	AVANGRID INC 3.80% 01/06/2029	USD	12 233 745,92	11 999 052,96	0,55
9 500 000,00	CONSOLIDATED EDISON CO OF NEW YORK INC 3.95% 01/04/2050	USD	9 518 553,47	9 110 670,90	0,42
7 800 000,00	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	8 457 195,00	8 457 072,00	0,39
8 000 000,00	MIDAMERICAN ENERGY CO 3.15% 15/04/2050	USD	7 325 956,82	7 210 992,27	0,33
8 000 000,00	UNION ELECTRIC CO 2.625% 15/03/2051	USD	6 656 650,41	6 457 944,33	0,30
5 000 000,00	MIDAMERICAN ENERGY CO 4.25% 15/07/2049	USD	5 574 807,28	5 296 312,40	0,25
5 500 000,00	DUKE ENERGY PROGRESS LLC 3.45% 15/03/2029	USD	5 310 741,35	5 139 035,30	0,24
5 000 000,00	CONSOLIDATED EDISON CO OF NEW YORK INC 3.35% 01/04/2030	USD	4 730 782,31	4 641 915,22	0,21
5 000 000,00	NSTAR ELECTRIC CO 3.10% 01/06/2051	USD	4 064 940,73	4 397 923,43	0,20
4 300 000,00	MIDAMERICAN ENERGY CO 3.65% 15/04/2029	USD	4 356 738,11	4 106 191,56	0,19
4 000 000,00	DTE ELECTRIC CO 3.95% 01/03/2049	USD	4 257 145,78	4 059 834,39	0,19
4 000 000,00	AVANGRID INC 3.20% 15/04/2025	USD	3 691 283,34	3 626 273,60	0,17
4 000 000,00	TUCSON ELECTRIC POWER CO 1.50% 01/08/2030	USD	3 352 662,50	3 208 970,49	0,15
2 000 000,00	DTE ELECTRIC CO 4.05% 15/05/2048	USD	2 178 692,24	2 034 993,50	0,09
2 000 000,00	NSTAR ELECTRIC CO 3.95% 01/04/2030	USD	2 182 872,57	1 943 569,32	0,09
1 600 000,00	NSTAR ELECTRIC CO 3.25% 15/05/2029	USD	1 464 134,79	1 484 293,05	0,07

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>47 693 755,63</b>	<b>47 235 432,60</b>	<b>2,18</b>
10 000 000,00	EQUINIX INC 1.00% 15/03/2033	EUR	9 890 380,00	9 903 500,00	0,46
7 000 000,00	PROLOGIS LP 1.25% 15/10/2030	USD	5 879 496,19	5 557 497,86	0,26
5 700 000,00	BOSTON PROPERTIES LP 3.40% 21/06/2029	USD	5 188 367,43	5 226 174,98	0,24
5 000 000,00	BOSTON PROPERTIES LP 2.55% 01/04/2032	USD	4 127 256,15	4 239 900,07	0,20
5 000 000,00	DUKE REALTY LP 1.75% 01/02/2031	USD	4 084 274,39	4 055 862,72	0,19
3 800 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	3 779 670,00	3 774 464,00	0,17
3 500 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	3 497 517,50	3 528 385,00	0,16
3 000 000,00	WELLTOWER INC 2.70% 15/02/2027	USD	2 725 402,60	2 684 187,89	0,12
3 000 000,00	FEDERAL REALTY INVESTMENT TRUST 1.25% 15/02/2026	USD	2 536 637,26	2 512 116,13	0,12
2 700 000,00	DUKE REALTY LP 2.875% 15/11/2029	USD	2 513 678,07	2 401 106,82	0,11
2 000 000,00	PRUDENTIAL FINANCIAL INC 1.50% 10/03/2026	USD	1 773 188,76	1 714 022,25	0,08
2 000 000,00	VISA INC 0.75% 15/08/2027	USD	1 697 887,28	1 638 214,88	0,07
<b>Industries</b>			<b>17 377 457,74</b>	<b>17 136 625,85</b>	<b>0,79</b>
6 300 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 2.00% 01/09/2028	EUR	6 300 000,00	6 320 979,00	0,29
5 000 000,00	XYLEM INC 2.25% 30/01/2031	USD	4 399 875,42	4 253 307,60	0,20
4 200 000,00	OWENS CORNING 3.95% 15/08/2029	USD	4 030 221,90	4 002 942,60	0,18
3 000 000,00	XYLEM INC 1.95% 30/01/2028	USD	2 647 360,42	2 559 396,65	0,12
<b>Energy</b>			<b>12 365 682,97</b>	<b>12 584 402,19</b>	<b>0,58</b>
10 000 000,00	SK BATTERY AMERICA INC 2.125% 26/01/2026	USD	8 253 501,18	8 361 493,43	0,39
5 000 000,00	SK BATTERY AMERICA INC 1.625% 26/01/2024	USD	4 112 181,79	4 222 908,76	0,19
<b>Telecommunication</b>			<b>8 626 454,21</b>	<b>8 346 831,16</b>	<b>0,38</b>
8 700 000,00	VERIZON COMMUNICATIONS INC 3.875% 08/02/2029	USD	8 626 454,21	8 346 831,16	0,38
<b>Computing and IT</b>			<b>5 973 951,36</b>	<b>6 087 720,00</b>	<b>0,28</b>
6 000 000,00	APPLE INC 0.50% 15/11/2031	EUR	5 973 951,36	6 087 720,00	0,28
<b>Consumer Retail</b>			<b>5 957 205,00</b>	<b>5 961 420,00</b>	<b>0,27</b>
6 000 000,00	VF CORP 0.25% 25/02/2028	EUR	5 957 205,00	5 961 420,00	0,27
<b>Basic Goods</b>			<b>3 385 686,00</b>	<b>3 401 870,00</b>	<b>0,16</b>
3 400 000,00	KELLOGG CO 0.50% 20/05/2029	EUR	3 385 686,00	3 401 870,00	0,16
<b>ITALY</b>			<b>180 352 542,92</b>	<b>183 219 149,00</b>	<b>8,45</b>
<b>Finance</b>			<b>57 374 322,00</b>	<b>60 109 011,00</b>	<b>2,77</b>
13 000 000,00	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	13 246 825,00	14 630 980,00	0,67
13 500 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	13 991 435,00	14 545 305,00	0,67
11 900 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	12 117 102,00	12 609 716,00	0,58
9 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	9 023 280,00	9 273 960,00	0,43
9 000 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	8 995 680,00	9 049 050,00	0,42
<b>Government</b>			<b>60 208 215,00</b>	<b>59 808 750,00</b>	<b>2,76</b>
61 500 000,00	BTP 1.50% 30/04/2045	EUR	60 208 215,00	59 808 750,00	2,76
<b>Multi-Utilities</b>			<b>35 954 409,33</b>	<b>36 103 998,00</b>	<b>1,66</b>
8 500 000,00	IREN SPA 0.25% 17/01/2031	EUR	8 417 550,00	8 144 105,00	0,37
5 000 000,00	IREN SPA 1.50% 24/10/2027	EUR	5 215 075,00	5 338 450,00	0,25
4 450 000,00	HERA SPA 0.875% 05/07/2027	EUR	4 538 396,21	4 630 581,00	0,21
4 500 000,00	IREN SPA 0.875% 14/10/2029	EUR	4 538 480,00	4 591 125,00	0,21
3 500 000,00	IREN SPA 1.95% 19/09/2025	EUR	3 658 114,00	3 750 565,00	0,17
3 500 000,00	ACEA SPA 0.25% 28/07/2030	EUR	3 440 220,00	3 413 375,00	0,16
3 100 000,00	A2A SPA 1.00% 16/07/2029	EUR	3 157 884,12	3 235 377,00	0,15
3 000 000,00	TERNA RETE ELETTRICA NAZIONALE SPA 0.75% 24/07/2032	EUR	2 988 690,00	3 000 420,00	0,14

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>16 371 861,59</b>	<b>16 483 920,00</b>	<b>0,76</b>
8 000 000,00	ERG SPA 1.875% 11/04/2025	EUR	8 392 651,59	8 494 400,00	0,39
8 000 000,00	ERG SPA 0.50% 11/09/2027	EUR	7 979 210,00	7 989 520,00	0,37
<b>Industries</b>			<b>5 486 360,00</b>	<b>5 795 020,00</b>	<b>0,27</b>
5 500 000,00	AEROPORTI DI ROMA SPA 1.625% 02/02/2029	EUR	5 486 360,00	5 795 020,00	0,27
<b>Telecommunication</b>			<b>4 957 375,00</b>	<b>4 918 450,00</b>	<b>0,23</b>
5 000 000,00	TELECOM ITALIA SPA 1.625% 18/01/2029	EUR	4 957 375,00	4 918 450,00	0,23
<b>GERMANY</b>			<b>113 083 996,11</b>	<b>114 787 750,20</b>	<b>5,29</b>
<b>Finance</b>			<b>54 581 202,76</b>	<b>55 107 346,20</b>	<b>2,54</b>
12 000 000,00	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	11 935 080,00	11 968 680,00	0,55
11 000 000,00	DEUTSCHE WOHNEN SE 1.30% 07/04/2041	EUR	10 764 970,00	11 083 600,00	0,51
8 000 000,00	DEUTSCHE BANK AG/NEW YORK NY 1.686% 19/03/2026	USD	6 725 800,00	6 805 562,00	0,31
6 200 000,00	BERLIN HYP AG 1.50% 18/04/2028	EUR	6 606 193,00	6 652 476,00	0,31
5 500 000,00	LANDESBANK BADEN-WUERTEMBERG 1.50% 03/02/2025	GBP	6 525 170,09	6 529 425,20	0,30
3 400 000,00	BERLIN HYP AG 1.125% 25/10/2027	EUR	3 552 953,00	3 576 188,00	0,17
3 500 000,00	DZ BANK AG 0.05% 08/12/2027	EUR	3 487 295,00	3 480 925,00	0,16
3 000 000,00	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	2 981 040,00	2 965 590,00	0,14
2 000 000,00	BERLIN HYP AG 0.50% 05/11/2029	EUR	2 002 701,67	2 044 900,00	0,09
<b>Multi-Utilities</b>			<b>28 330 218,35</b>	<b>29 086 120,00</b>	<b>1,34</b>
8 000 000,00	E.ON SE 0.875% 20/08/2031	EUR	7 905 920,00	8 249 920,00	0,38
6 500 000,00	E.ON SE 0.35% 28/02/2030	EUR	6 370 558,00	6 459 180,00	0,30
6 000 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	6 102 280,00	6 320 100,00	0,29
4 000 000,00	E.ON SE 0.375% 29/09/2027	EUR	3 963 020,35	4 049 560,00	0,19
4 000 000,00	RWE AG 0.625% 11/06/2031	EUR	3 988 440,00	4 007 360,00	0,18
<b>Consumer Retail</b>			<b>21 734 485,00</b>	<b>22 141 499,00</b>	<b>1,02</b>
9 500 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	9 482 705,00	9 775 595,00	0,45
7 800 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	7 742 280,00	7 838 454,00	0,36
4 500 000,00	ZF FINANCE GMBH 2.00% 06/05/2027	EUR	4 509 500,00	4 527 450,00	0,21
<b>Industries</b>			<b>5 937 180,00</b>	<b>5 946 960,00</b>	<b>0,27</b>
6 000 000,00	HAMBURGER HOCHBAHN AG 0.125% 24/02/2031	EUR	5 937 180,00	5 946 960,00	0,27
<b>Energy</b>			<b>2 500 910,00</b>	<b>2 505 825,00</b>	<b>0,12</b>
2 500 000,00	EEW ENERGY FROM WASTE GMBH 0.361% 30/06/2026	EUR	2 500 910,00	2 505 825,00	0,12
<b>CHILE</b>			<b>57 175 561,84</b>	<b>56 010 334,49</b>	<b>2,58</b>
<b>Government</b>			<b>57 175 561,84</b>	<b>56 010 334,49</b>	<b>2,58</b>
22 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.55% 27/01/2032	USD	19 344 551,92	18 957 575,51	0,87
20 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.50% 25/01/2050	USD	18 265 392,92	17 714 300,98	0,82
12 300 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 0.83% 02/07/2031	EUR	12 578 347,00	12 470 478,00	0,57
7 000 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 1.25% 29/01/2040	EUR	6 987 270,00	6 867 980,00	0,32
<b>UNITED KINGDOM</b>			<b>54 112 581,24</b>	<b>54 808 009,58</b>	<b>2,53</b>
<b>Finance</b>			<b>22 170 925,37</b>	<b>22 373 321,44</b>	<b>1,03</b>
7 000 000,00	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 2.625% 23/04/2025	GBP	8 167 939,69	8 259 131,81	0,38
5 000 000,00	CANARY WHARF GROUP INVESTMENT HOLDINGS PLC 3.375% 23/04/2028	GBP	5 812 788,27	5 881 498,72	0,27
3 000 000,00	TRITAX EUROBOX PLC 0.95% 02/06/2026	EUR	2 982 900,00	2 997 150,00	0,14
2 600 000,00	TRITAX BIG BOX REIT PLC 1.50% 27/11/2033	GBP	2 912 699,97	2 918 330,95	0,13
2 000 000,00	WORKSPACE GROUP PLC 2.25% 11/03/2028	GBP	2 294 597,44	2 317 209,96	0,11

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>20 604 017,63</b>	<b>21 085 245,41</b>	<b>0,97</b>
8 000 000,00	SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 2.125% 24/03/2036	GBP	9 285 864,46	9 418 878,39	0,43
5 000 000,00	SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 1.50% 24/03/2028	GBP	5 818 070,93	5 840 319,66	0,27
2 800 000,00	SCOTTISH HYDRO ELECTRIC TRANSMISSION PLC 2.25% 27/09/2035	GBP	3 189 969,19	3 334 149,68	0,15
2 000 000,00	BAZALGETTE FINANCE PLC 2.375% 29/11/2027	GBP	2 310 113,05	2 491 897,68	0,12
<b>Telecommunication</b>			<b>4 678 375,50</b>	<b>4 684 370,64</b>	<b>0,22</b>
4 000 000,00	VMED O2 UK FINANCING I PLC 4.50% 15/07/2031	GBP	4 678 375,50	4 684 370,64	0,22
<b>Basic Goods</b>			<b>3 476 725,00</b>	<b>3 419 045,00</b>	<b>0,16</b>
3 500 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	3 476 725,00	3 419 045,00	0,16
<b>Energy</b>			<b>3 182 537,74</b>	<b>3 246 027,09</b>	<b>0,15</b>
2 525 000,00	ANGLIAN WATER SERVICES FINANCING PLC 2.75% 26/10/2029	GBP	3 182 537,74	3 246 027,09	0,15
<b>SPAIN</b>			<b>53 329 585,77</b>	<b>54 256 302,00</b>	<b>2,50</b>
<b>Finance</b>			<b>24 627 784,97</b>	<b>25 134 403,00</b>	<b>1,16</b>
9 000 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	8 946 524,00	9 065 430,00	0,42
7 700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	7 842 682,00	8 012 928,00	0,37
4 000 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	4 011 028,37	4 170 120,00	0,19
3 700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	3 827 550,60	3 885 925,00	0,18
<b>Industries</b>			<b>22 484 332,00</b>	<b>22 795 151,00</b>	<b>1,05</b>
8 200 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	8 682 113,00	8 673 632,00	0,40
7 700 000,00	ADIF ALTA VELOCIDAD 0.55% 30/04/2030	EUR	7 710 756,00	7 786 779,00	0,36
6 000 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 1.661% 04/12/2026	EUR	6 091 463,00	6 334 740,00	0,29
<b>Multi-Utilities</b>			<b>6 217 468,80</b>	<b>6 326 748,00</b>	<b>0,29</b>
3 300 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	3 252 447,00	3 275 118,00	0,15
3 000 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	2 965 021,80	3 051 630,00	0,14
<b>LUXEMBOURG</b>			<b>48 158 240,71</b>	<b>48 829 162,06</b>	<b>2,25</b>
<b>Finance</b>			<b>48 158 240,71</b>	<b>48 829 162,06</b>	<b>2,25</b>
10 700 000,00	SELP FINANCE SARL 0.875% 27/05/2029	EUR	10 637 619,00	10 729 960,00	0,50
7 300 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	7 328 038,00	7 512 795,00	0,35
6 000 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	6 920 001,00	6 937 260,00	0,32
4 500 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	4 503 557,63	4 625 685,00	0,21
4 000 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	4 296 210,00	4 330 040,00	0,20
3 500 000,00	CPI PROPERTY GROUP SA 2.75% 22/01/2028	GBP	4 050 773,08	4 174 292,06	0,19
4 200 000,00	CBRE GLOBAL INVESTORS OPEN-ENDED FUND SCA SICAV-SIF PAN EUROPEAN CORE FUND 0.50% 27/01/2028	EUR	4 174 422,00	4 162 410,00	0,19
2 000 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	2 069 550,00	2 182 520,00	0,10
2 000 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	2 190 790,00	2 177 560,00	0,10
2 000 000,00	ACEF HOLDING SCA 0.75% 14/06/2028	EUR	1 987 280,00	1 996 640,00	0,09
<b>CHINA</b>			<b>43 742 565,36</b>	<b>43 985 954,98</b>	<b>2,03</b>
<b>Finance</b>			<b>43 742 565,36</b>	<b>43 985 954,98</b>	<b>2,03</b>
16 000 000,00	AGRICULTURAL BANK OF CHINA LTD 1.25% 19/01/2026	USD	13 142 761,42	13 407 531,90	0,62
12 000 000,00	BANK OF CHINA LTD 1.40% 28/04/2026	USD	9 950 369,60	10 114 844,44	0,47

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
9 400 000,00	CHINA MERCHANTS BANK CO LTD/HONG KONG 1.20% 10/09/2025	USD	7 896 302,34	7 828 177,23	0,36
8 000 000,00	CHINA CONSTRUCTION BANK CORP 1.25% 04/08/2025	USD	6 800 938,28	6 713 412,63	0,31
7 000 000,00	CHINA CONSTRUCTION BANK CORP 1.00% 04/08/2023	USD	5 952 193,72	5 921 988,78	0,27
<b>IRELAND</b>			<b>43 420 720,39</b>	<b>43 153 279,69</b>	<b>1,99</b>
<b>Industries</b>			<b>29 514 721,39</b>	<b>29 185 171,69</b>	<b>1,35</b>
15 000 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 0.84% 12/03/2026	CHF	14 103 440,11	13 709 109,04	0,63
5 500 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 2.20% 23/05/2027	EUR	5 500 000,00	5 794 470,00	0,27
7 000 000,00	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 1.75% 15/09/2030	USD	5 911 281,28	5 688 832,65	0,26
4 000 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	4 000 000,00	3 992 760,00	0,19
<b>Multi-Utilities</b>			<b>13 905 999,00</b>	<b>13 968 108,00</b>	<b>0,64</b>
13 200 000,00	ESB FINANCE DAC 1.125% 11/06/2030	EUR	13 905 999,00	13 968 108,00	0,64
<b>HONG KONG</b>			<b>34 384 989,42</b>	<b>34 232 168,11</b>	<b>1,58</b>
<b>Multi-Utilities</b>			<b>15 454 968,14</b>	<b>15 342 228,96</b>	<b>0,71</b>
6 200 000,00	CGNPC INTERNATIONAL LTD 2.00% 11/09/2025	EUR	6 626 692,00	6 545 340,00	0,30
5 945 000,00	CGNPC INTERNATIONAL LTD 1.625% 11/12/2024	EUR	6 220 298,00	6 170 910,00	0,29
3 000 000,00	CGNPC INTERNATIONAL LTD 2.75% 02/07/2024	USD	2 607 978,14	2 625 978,96	0,12
<b>Government</b>			<b>13 913 541,95</b>	<b>13 980 657,51</b>	<b>0,64</b>
12 000 000,00	HONG KONG GOVERNMENT INTERNATIONAL BOND 1.375% 02/02/2031	USD	9 827 443,40	9 853 372,27	0,45
5 000 000,00	HONG KONG GOVERNMENT INTERNATIONAL BOND 2.375% 02/02/2051	USD	4 086 098,55	4 127 285,24	0,19
<b>Industries</b>			<b>5 016 479,33</b>	<b>4 909 281,64</b>	<b>0,23</b>
6 000 000,00	MTR CORP LTD 1.625% 19/08/2030	USD	5 016 479,33	4 909 281,64	0,23
<b>SWEDEN</b>			<b>27 936 761,96</b>	<b>28 972 819,73</b>	<b>1,34</b>
<b>Finance</b>			<b>11 400 799,59</b>	<b>11 459 454,26</b>	<b>0,53</b>
8 500 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	8 496 430,00	8 371 650,00	0,39
31 000 000,00	SBAB BANK AB 1.00% 20/06/2024	SEK	2 904 369,59	3 087 804,26	0,14
<b>Consumer Retail</b>			<b>10 137 625,00</b>	<b>10 941 600,00</b>	<b>0,51</b>
10 000 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	10 137 625,00	10 941 600,00	0,51
<b>Raw materials</b>			<b>3 453 245,00</b>	<b>3 550 286,50</b>	<b>0,16</b>
3 425 000,00	SKF AB 0.875% 15/11/2029	EUR	3 453 245,00	3 550 286,50	0,16
<b>Multi-Utilities</b>			<b>2 945 092,37</b>	<b>3 021 478,97</b>	<b>0,14</b>
2 000 000,00	VATTENFALL AB 0.50% 24/06/2026	EUR	2 013 722,73	2 043 940,00	0,09
10 000 000,00	STOCKHOLM EXERGI HOLDING AB 0.893% 11/09/2026	SEK	931 369,64	977 538,97	0,05
<b>FINLAND</b>			<b>25 606 127,24</b>	<b>25 612 114,87</b>	<b>1,18</b>
<b>Raw materials</b>			<b>17 160 357,24</b>	<b>17 107 418,87</b>	<b>0,79</b>
7 000 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	6 933 380,00	6 886 740,00	0,32
6 000 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	5 984 260,00	5 977 140,00	0,27
3 900 000,00	UPM-KYMMENE OYJ 0.50% 22/03/2031	EUR	3 858 894,00	3 835 923,00	0,18
4 000 000,00	STORA ENSO OYJ 1.875% 20/02/2024	SEK	383 823,24	407 615,87	0,02
<b>Finance</b>			<b>8 445 770,00</b>	<b>8 504 696,00</b>	<b>0,39</b>
5 300 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	5 276 362,00	5 296 184,00	0,24
3 200 000,00	KOJAMO OYJ 0.875% 28/05/2029	EUR	3 169 408,00	3 208 512,00	0,15

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>20 987 330,00</b>	<b>20 809 640,00</b>	<b>0,96</b>
<b>Finance</b>			<b>13 987 100,00</b>	<b>13 919 960,00</b>	<b>0,64</b>
8 000 000,00	VGP NV 1.50% 08/04/2029	EUR	7 961 760,00	7 899 440,00	0,36
6 000 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	6 025 340,00	6 020 520,00	0,28
<b>Multi-Utilities</b>			<b>7 000 230,00</b>	<b>6 889 680,00</b>	<b>0,32</b>
7 000 000,00	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	7 000 230,00	6 889 680,00	0,32
<b>POLAND</b>			<b>17 059 843,54</b>	<b>17 275 160,00</b>	<b>0,80</b>
<b>Government</b>			<b>17 059 843,54</b>	<b>17 275 160,00</b>	<b>0,80</b>
14 000 000,00	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 2.00% 08/03/2049	EUR	17 059 843,54	17 275 160,00	0,80
<b>AUSTRALIA</b>			<b>16 020 538,57</b>	<b>16 111 438,50</b>	<b>0,74</b>
<b>Government</b>			<b>7 629 088,76</b>	<b>7 649 838,63</b>	<b>0,35</b>
6 400 000,00	NEW SOUTH WALES TREASURY CORP 1.25% 20/11/2030	AUD	3 867 062,78	3 893 633,27	0,18
5 000 000,00	EIB 0.75% 15/07/2027	AUD	3 142 909,99	3 074 092,27	0,14
1 000 000,00	QUEENSLAND TREASURY CORP 2.50% 06/03/2029	AUD	619 115,99	682 113,09	0,03
<b>Finance</b>			<b>6 000 000,00</b>	<b>5 992 920,00</b>	<b>0,28</b>
6 000 000,00	WESTPAC BANKING CORP 0.766% 13/05/2031	EUR	6 000 000,00	5 992 920,00	0,28
<b>Basic Goods</b>			<b>2 391 449,81</b>	<b>2 468 679,87</b>	<b>0,11</b>
3 700 000,00	WOOLWORTHS GROUP LTD 2.85% 23/04/2024	AUD	2 391 449,81	2 468 679,87	0,11
<b>DENMARK</b>			<b>14 537 684,07</b>	<b>14 712 127,38</b>	<b>0,68</b>
<b>Multi-Utilities</b>			<b>9 742 698,07</b>	<b>9 961 132,38</b>	<b>0,46</b>
3 000 000,00	ORSTED A/S 2.50% 16/05/2033	GBP	3 687 372,71	3 797 500,82	0,17
2 800 000,00	ORSTED A/S 2.125% 17/05/2027	GBP	3 343 601,36	3 432 881,56	0,16
2 500 000,00	ORSTED A/S 1.50% 26/11/2029	EUR	2 711 724,00	2 730 750,00	0,13
<b>Government</b>			<b>4 794 986,00</b>	<b>4 750 995,00</b>	<b>0,22</b>
4 700 000,00	KOMMUNEKREDIT 0.625% 21/11/2039	EUR	4 794 986,00	4 750 995,00	0,22
<b>SOUTH KOREA</b>			<b>14 018 886,08</b>	<b>13 989 608,51</b>	<b>0,65</b>
<b>Computing and IT</b>			<b>8 210 209,39</b>	<b>8 240 572,67</b>	<b>0,38</b>
10 000 000,00	SK HYNIX INC 2.375% 19/01/2031	USD	8 210 209,39	8 240 572,67	0,38
<b>Raw materials</b>			<b>3 232 518,38</b>	<b>3 258 607,87</b>	<b>0,15</b>
3 500 000,00	LG CHEM LTD 3.625% 15/04/2029	USD	3 232 518,38	3 258 607,87	0,15
<b>Finance</b>			<b>2 576 158,31</b>	<b>2 490 427,97</b>	<b>0,12</b>
2 000 000,00	KOOKMIN BANK 1.75% 04/05/2025	USD	1 836 351,03	1 720 346,56	0,08
800 000,00	KOOKMIN BANK 4.50% 01/02/2029	USD	739 807,28	770 081,41	0,04
<b>HUNGARY</b>			<b>12 846 830,00</b>	<b>13 260 750,00</b>	<b>0,61</b>
<b>Government</b>			<b>12 846 830,00</b>	<b>13 260 750,00</b>	<b>0,61</b>
12 500 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.75% 05/06/2035	EUR	12 846 830,00	13 260 750,00	0,61
<b>CAYMAN ISLANDS</b>			<b>13 221 545,45</b>	<b>13 225 657,46</b>	<b>0,61</b>
<b>Finance</b>			<b>10 100 026,53</b>	<b>10 190 736,13</b>	<b>0,47</b>
12 000 000,00	QNB FINANCE LTD 1.625% 22/09/2025	USD	10 100 026,53	10 190 736,13	0,47
<b>Industries</b>			<b>3 121 518,92</b>	<b>3 034 921,33</b>	<b>0,14</b>
2 000 000,00	CAPITAL ENVIRONMENT HOLDINGS LTD 5.625% 11/09/2021	USD	1 840 105,38	1 692 840,04	0,08
1 500 000,00	MTR CORP CI LTD 2.50% 02/11/2026	USD	1 281 413,54	1 342 081,29	0,06

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>EGYPT</b>			<b>13 456 565,48</b>	<b>13 201 752,92</b>	<b>0,61</b>
<b>Supranational</b>			<b>8 336 078,44</b>	<b>7 867 224,84</b>	<b>0,36</b>
5 656 000,00	AFRICAN EXPORT-IMPORT BANK 5.25% 11/10/2023	USD	5 545 928,17	5 166 163,70	0,24
3 000 000,00	AFRICAN EXPORT-IMPORT BANK 4.125% 20/06/2024	USD	2 790 150,27	2 701 061,14	0,12
<b>Government</b>			<b>5 120 487,04</b>	<b>5 334 528,08</b>	<b>0,25</b>
6 000 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.25% 06/10/2025	USD	5 120 487,04	5 334 528,08	0,25
<b>AUSTRIA</b>			<b>11 431 670,00</b>	<b>11 667 805,00</b>	<b>0,54</b>
<b>Finance</b>			<b>6 017 140,00</b>	<b>6 132 660,00</b>	<b>0,28</b>
6 000 000,00	CA IMMOBILIEN ANLAGEN AG 1.00% 27/10/2025	EUR	6 017 140,00	6 132 660,00	0,28
<b>Multi-Utilities</b>			<b>5 414 530,00</b>	<b>5 535 145,00</b>	<b>0,26</b>
5 500 000,00	VERBUND AG 0.90% 01/04/2041	EUR	5 414 530,00	5 535 145,00	0,26
<b>INDIA</b>			<b>10 881 035,54</b>	<b>10 600 434,89</b>	<b>0,49</b>
<b>Finance</b>			<b>6 074 052,04</b>	<b>5 961 368,14</b>	<b>0,28</b>
6 600 000,00	STATE BANK OF INDIA 4.50% 28/09/2023	USD	6 074 052,04	5 961 368,14	0,28
<b>Government</b>			<b>4 806 983,50</b>	<b>4 639 066,75</b>	<b>0,21</b>
5 100 000,00	INDIAN RAILWAY FINANCE CORP LTD 3.835% 13/12/2027	USD	4 806 983,50	4 639 066,75	0,21
<b>BRITISH VIRGIN ISLANDS</b>			<b>10 222 567,19</b>	<b>9 999 984,18</b>	<b>0,46</b>
<b>Finance</b>			<b>7 466 021,19</b>	<b>7 295 016,18</b>	<b>0,34</b>
8 200 000,00	RONGSHI INTERNATIONAL FINANCE LTD 3.25% 21/05/2024	USD	7 466 021,19	7 295 016,18	0,34
<b>Industries</b>			<b>2 756 546,00</b>	<b>2 704 968,00</b>	<b>0,12</b>
2 700 000,00	RAIL TRANSIT INTERNATIONAL DEVELOPMENT CO LTD 1.625% 22/06/2022	EUR	2 756 546,00	2 704 968,00	0,12
<b>LITHUANIA</b>			<b>9 324 313,75</b>	<b>9 597 310,44</b>	<b>0,44</b>
<b>Multi-Utilities</b>			<b>9 324 313,75</b>	<b>9 597 310,44</b>	<b>0,44</b>
7 500 000,00	LIETUVOS ENERGIJA UAB 1.875% 10/07/2028	EUR	8 027 630,00	8 235 225,00	0,38
1 237 000,00	LIETUVOS ENERGIJA UAB 2.00% 14/07/2027	EUR	1 296 683,75	1 362 085,44	0,06
<b>INDONESIA</b>			<b>9 437 401,83</b>	<b>9 531 034,96</b>	<b>0,44</b>
<b>Government</b>			<b>9 437 401,83</b>	<b>9 531 034,96</b>	<b>0,44</b>
6 000 000,00	PERUSAHAAN PENERBIT SBSN INDONESIA III 2.30% 23/06/2025	USD	5 341 221,83	5 255 297,15	0,24
5 000 000,00	PERUSAHAAN PENERBIT SBSN INDONESIA III 3.55% 09/06/2051	USD	4 096 180,00	4 275 737,81	0,20
<b>SINGAPORE</b>			<b>9 603 845,62</b>	<b>9 503 140,55</b>	<b>0,44</b>
<b>Multi-Utilities</b>			<b>5 786 666,65</b>	<b>5 610 693,72</b>	<b>0,26</b>
6 500 000,00	VENA ENERGY CAPITAL PTE LTD 3.133% 26/02/2025	USD	5 786 666,65	5 610 693,72	0,26
<b>Energy</b>			<b>3 817 178,97</b>	<b>3 892 446,83</b>	<b>0,18</b>
4 500 000,00	CONTINUUM ENERGY LEVANter PTE LTD 4.50% 09/02/2027	USD	3 817 178,97	3 892 446,83	0,18
<b>MEXICO</b>			<b>9 628 185,12</b>	<b>9 311 029,17</b>	<b>0,43</b>
<b>Consumer Retail</b>			<b>9 628 185,12</b>	<b>9 311 029,17</b>	<b>0,43</b>
11 500 000,00	COCA-COLA FEMSA SAB DE CV 1.85% 01/09/2032	USD	9 628 185,12	9 311 029,17	0,43

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CANADA</b>			<b>8 421 988,51</b>	<b>8 585 856,71</b>	<b>0,40</b>
<b>Finance</b>			<b>4 636 000,01</b>	<b>4 664 163,31</b>	<b>0,22</b>
4 000 000,00	ONTARIO TEACHERS' FINANCE TRUST 0.05% 25/11/2030	EUR	3 981 280,00	3 917 640,00	0,18
1 000 000,00	CPPIB CAPITAL INC 3.00% 15/06/2028	CAD	654 720,01	746 523,31	0,04
<b>Government</b>			<b>3 785 988,50</b>	<b>3 921 693,40</b>	<b>0,18</b>
2 000 000,00	PROVINCE OF ONTARIO CANADA 2.65% 05/02/2025	CAD	1 346 414,74	1 442 192,03	0,07
1 950 000,00	PROVINCE OF QUEBEC CANADA 1.85% 13/02/2027	CAD	1 335 092,44	1 363 751,14	0,06
1 600 000,00	PROVINCE OF ONTARIO CANADA 1.85% 01/02/2027	CAD	1 104 481,32	1 115 750,23	0,05
<b>JAPAN</b>			<b>6 830 455,00</b>	<b>6 920 564,00</b>	<b>0,32</b>
<b>Finance</b>			<b>6 830 455,00</b>	<b>6 920 564,00</b>	<b>0,32</b>
6 700 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	6 830 455,00	6 920 564,00	0,32
<b>ICELAND</b>			<b>5 974 140,00</b>	<b>5 985 540,00</b>	<b>0,28</b>
<b>Finance</b>			<b>5 974 140,00</b>	<b>5 985 540,00</b>	<b>0,28</b>
6 000 000,00	LANDSBANKINN HF 0.375% 23/05/2025	EUR	5 974 140,00	5 985 540,00	0,28
<b>BERMUDA</b>			<b>5 251 930,05</b>	<b>5 569 741,72</b>	<b>0,26</b>
<b>Multi-Utilities</b>			<b>5 251 930,05</b>	<b>5 569 741,72</b>	<b>0,26</b>
6 000 000,00	STAR ENERGY GEOTHERMAL DARAJAT II / STAR ENERGY GEOTHERMAL SALAK 4.85% 14/10/2038	USD	5 251 930,05	5 569 741,72	0,26
<b>NORWAY</b>			<b>4 962 550,00</b>	<b>4 939 100,00</b>	<b>0,23</b>
<b>Finance</b>			<b>4 962 550,00</b>	<b>4 939 100,00</b>	<b>0,23</b>
5 000 000,00	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	4 962 550,00	4 939 100,00	0,23
<b>SWITZERLAND</b>			<b>4 957 834,00</b>	<b>4 848 561,92</b>	<b>0,22</b>
<b>Supranational</b>			<b>4 957 834,00</b>	<b>4 848 561,92</b>	<b>0,22</b>
5 024 000,00	EUROFIMA 0.15% 10/10/2034	EUR	4 957 834,00	4 848 561,92	0,22
<b>PHILIPPINES</b>			<b>4 920 245,43</b>	<b>4 830 573,53</b>	<b>0,22</b>
<b>Finance</b>			<b>4 920 245,43</b>	<b>4 830 573,53</b>	<b>0,22</b>
5 500 000,00	BANK OF THE PHILIPPINE ISLANDS 2.50% 10/09/2024	USD	4 920 245,43	4 830 573,53	0,22
<b>BRAZIL</b>			<b>4 047 797,71</b>	<b>4 108 396,64</b>	<b>0,19</b>
<b>Finance</b>			<b>4 047 797,71</b>	<b>4 108 396,64</b>	<b>0,19</b>
5 000 000,00	BANCO BTG PACTUAL SA/CAYMAN ISLANDS 2.75% 11/01/2026	USD	4 047 797,71	4 108 396,64	0,19
<b>MAURITIUS</b>			<b>3 320 192,00</b>	<b>3 391 515,30</b>	<b>0,16</b>
<b>Finance</b>			<b>3 320 192,00</b>	<b>3 391 515,30</b>	<b>0,16</b>
4 000 000,00	INDIA GREEN POWER HOLDINGS 4.00% 22/02/2027	USD	3 320 192,00	3 391 515,30	0,16
<b>PORTUGAL</b>			<b>1 987 700,00</b>	<b>2 150 740,00</b>	<b>0,10</b>
<b>Multi-Utilities</b>			<b>1 987 700,00</b>	<b>2 150 740,00</b>	<b>0,10</b>
2 000 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	1 987 700,00	2 150 740,00	0,10
<b>GUERNSEY</b>			<b>1 618 945,00</b>	<b>1 625 160,00</b>	<b>0,07</b>
<b>Finance</b>			<b>1 618 945,00</b>	<b>1 625 160,00</b>	<b>0,07</b>
1 500 000,00	GLOBALWORTH REAL ESTATE INVESTMENTS LTD 2.95% 29/07/2026	EUR	1 618 945,00	1 625 160,00	0,07

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NIGERIA</b>			<b>1 559 110,01</b>	<b>1 520 667,09</b>	<b>0,07</b>
<b>Supranational</b>			<b>1 559 110,01</b>	<b>1 520 667,09</b>	<b>0,07</b>
1 700 000,00	AFRICA FINANCE CORP 3.875% 13/04/2024	USD	1 559 110,01	1 520 667,09	0,07
<b>Floating Rate Notes</b>			<b>442 177 584,45</b>	<b>446 840 517,09</b>	<b>20,61</b>
<b>NETHERLANDS</b>			<b>100 187 367,48</b>	<b>101 044 413,44</b>	<b>4,66</b>
<b>Multi-Utilities</b>			<b>56 162 144,00</b>	<b>56 523 825,00</b>	<b>2,61</b>
13 500 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	14 265 751,00	14 175 000,00	0,65
9 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	9 773 006,00	9 787 500,00	0,45
8 000 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	8 039 610,00	8 301 920,00	0,38
7 300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	7 703 505,00	7 724 495,00	0,36
6 300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	6 380 272,00	6 465 375,00	0,30
5 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	5 500 000,00	5 550 545,00	0,26
4 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	4 500 000,00	4 518 990,00	0,21
<b>Finance</b>			<b>30 150 355,48</b>	<b>30 458 526,44</b>	<b>1,40</b>
16 000 000,00	ING GROEP NV FRN 07/12/2028	GBP	18 275 382,48	18 266 678,44	0,84
10 000 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	10 183 065,00	10 491 100,00	0,48
1 700 000,00	ING GROEP NV FRN 09/06/2032	EUR	1 691 908,00	1 700 748,00	0,08
<b>Telecommunication</b>			<b>13 874 868,00</b>	<b>14 062 062,00</b>	<b>0,65</b>
13 800 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	13 874 868,00	14 062 062,00	0,65
<b>FRANCE</b>			<b>84 810 924,99</b>	<b>85 848 596,00</b>	<b>3,96</b>
<b>Finance</b>			<b>47 430 277,99</b>	<b>48 153 696,00</b>	<b>2,22</b>
15 000 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	15 227 078,00	15 574 800,00	0,72
12 000 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	11 973 720,00	12 012 600,00	0,55
9 300 000,00	AXA SA FRN 07/10/2041	EUR	9 183 657,00	9 292 932,00	0,43
5 600 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	5 551 727,99	5 686 464,00	0,26
5 500 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	5 494 095,00	5 586 900,00	0,26
<b>Multi-Utilities</b>			<b>32 414 397,00</b>	<b>32 717 100,00</b>	<b>1,51</b>
8 600 000,00	ENGIE SA FRN 31/12/2099	EUR	9 412 001,00	9 315 176,00	0,43
7 000 000,00	ENGIE SA FRN 31/12/2099	EUR	6 973 890,00	7 021 280,00	0,32
6 000 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	6 031 250,00	6 156 960,00	0,29
5 500 000,00	ENGIE SA FRN 31/12/2099	EUR	5 433 412,00	5 596 360,00	0,26
4 600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	4 563 844,00	4 627 324,00	0,21
<b>Government</b>			<b>4 966 250,00</b>	<b>4 977 800,00</b>	<b>0,23</b>
5 000 000,00	ENGIE SA FRN 31/12/2099	EUR	4 966 250,00	4 977 800,00	0,23
<b>GERMANY</b>			<b>49 464 835,25</b>	<b>50 175 585,00</b>	<b>2,31</b>
<b>Finance</b>			<b>27 043 693,75</b>	<b>27 483 935,00</b>	<b>1,27</b>
14 000 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	14 018 068,75	14 202 580,00	0,66
6 000 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	6 013 970,00	6 110 100,00	0,28
3 500 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	3 524 409,00	3 675 490,00	0,17
3 500 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	3 487 246,00	3 495 765,00	0,16
<b>Multi-Utilities</b>			<b>22 421 141,50</b>	<b>22 691 650,00</b>	<b>1,04</b>
9 000 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	9 029 784,00	9 057 240,00	0,41
8 000 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	7 971 225,00	8 203 360,00	0,38
5 400 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	5 420 132,50	5 431 050,00	0,25

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>49 840 198,50</b>	<b>50 171 135,22</b>	<b>2,31</b>
<b>Finance</b>			<b>49 840 198,50</b>	<b>50 171 135,22</b>	<b>2,31</b>
12 000 000,00	CAIXABANK SA FRN 18/06/2031	EUR	11 948 760,00	12 080 160,00	0,56
11 200 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	11 291 990,00	11 508 560,00	0,53
11 000 000,00	CAIXABANK SA FRN 18/11/2026	EUR	10 978 640,00	11 015 510,00	0,51
8 000 000,00	CAIXABANK SA FRN 09/02/2029	EUR	7 943 908,00	7 881 920,00	0,36
3 800 000,00	CAIXABANK SA FRN 03/12/2026	GBP	4 391 453,50	4 433 198,22	0,20
3 300 000,00	BANCO DE SABADELL SA FRN 16/06/2028	EUR	3 285 447,00	3 251 787,00	0,15
<b>PORTUGAL</b>			<b>32 478 008,00</b>	<b>32 555 510,00</b>	<b>1,50</b>
<b>Multi-Utilities</b>			<b>32 478 008,00</b>	<b>32 555 510,00</b>	<b>1,50</b>
16 500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	18 182 598,00	17 981 370,00	0,83
9 500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	9 303 315,00	9 550 540,00	0,44
5 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	4 992 095,00	5 023 600,00	0,23
<b>IRELAND</b>			<b>29 314 691,00</b>	<b>30 202 516,00</b>	<b>1,39</b>
<b>Finance</b>			<b>29 314 691,00</b>	<b>30 202 516,00</b>	<b>1,39</b>
16 500 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	16 738 805,00	17 644 440,00	0,81
5 000 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	4 980 900,00	4 972 600,00	0,23
4 600 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	4 597 746,00	4 577 046,00	0,21
3 000 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	2 997 240,00	3 008 430,00	0,14
<b>DENMARK</b>			<b>25 122 903,92</b>	<b>25 289 506,24</b>	<b>1,17</b>
<b>Multi-Utilities</b>			<b>25 122 903,92</b>	<b>25 289 506,24</b>	<b>1,17</b>
8 000 000,00	ORSTED A/S FRN 09/12/3019	EUR	8 110 210,00	8 209 120,00	0,38
7 100 000,00	ORSTED A/S FRN 24/11/3017	EUR	7 350 000,00	7 428 091,00	0,34
5 400 000,00	ORSTED AS FRN 18/02/3021	EUR	5 408 100,00	5 372 784,00	0,25
3 700 000,00	ORSTED AS FRN 18/02/3021	GBP	4 254 593,92	4 279 511,24	0,20
<b>SWEDEN</b>			<b>17 357 851,12</b>	<b>17 627 963,01</b>	<b>0,81</b>
<b>Multi-Utilities</b>			<b>9 796 809,60</b>	<b>9 835 760,88</b>	<b>0,45</b>
46 000 000,00	VATTENFALL AB FRN 26/05/2083	SEK	4 516 454,92	4 535 095,76	0,21
30 000 000,00	VATTENFALL AB FRN 26/05/2083	SEK	2 941 773,27	2 956 103,41	0,13
2 000 000,00	VATTENFALL AB FRN 29/06/2083	GBP	2 338 581,41	2 344 561,71	0,11
<b>Telecommunication</b>			<b>6 441 535,00</b>	<b>6 579 885,00</b>	<b>0,30</b>
6 500 000,00	TELIA CO AB FRN 11/05/2081	EUR	6 441 535,00	6 579 885,00	0,30
<b>Finance</b>			<b>1 119 506,52</b>	<b>1 212 317,13</b>	<b>0,06</b>
12 000 000,00	HUMLEGARDEN FASTIGHETER AB FRN 07/10/2026	SEK	1 119 506,52	1 212 317,13	0,06
<b>NORWAY</b>			<b>11 751 610,00</b>	<b>11 703 174,00</b>	<b>0,54</b>
<b>Finance</b>			<b>11 751 610,00</b>	<b>11 703 174,00</b>	<b>0,54</b>
11 900 000,00	STOREBRAND LIVSFORSIKRING AS FRN 30/09/2051	EUR	11 751 610,00	11 703 174,00	0,54
<b>UNITED KINGDOM</b>			<b>9 393 013,16</b>	<b>9 702 319,43</b>	<b>0,45</b>
<b>Finance</b>			<b>9 393 013,16</b>	<b>9 702 319,43</b>	<b>0,45</b>
6 000 000,00	BARCLAYS PLC FRN 03/11/2026	GBP	6 652 660,16	7 095 541,07	0,33
3 000 000,00	ROYAL BANK OF SCOTLAND GROUP PLC FRN 22/05/2024	USD	2 740 353,00	2 606 778,36	0,12
<b>SLOVAKIA</b>			<b>6 473 220,00</b>	<b>6 451 250,00</b>	<b>0,30</b>
<b>Finance</b>			<b>6 473 220,00</b>	<b>6 451 250,00</b>	<b>0,30</b>
6 500 000,00	TATRA BANKA AS FRN 23/04/2028	EUR	6 473 220,00	6 451 250,00	0,30

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## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWITZERLAND</b>			<b>5 558 536,03</b>	<b>5 543 140,75</b>	<b>0,26</b>
<b>Finance</b>			<b>5 558 536,03</b>	<b>5 543 140,75</b>	<b>0,26</b>
6 000 000,00	HELVETIA SCHWEIZERISCHE VERSICHERUNGSGESELLSCHAFT AG FRN 31/12/2049	CHF	5 558 536,03	5 543 140,75	0,26
<b>AUSTRIA</b>			<b>4 975 153,00</b>	<b>4 986 500,00</b>	<b>0,23</b>
<b>Finance</b>			<b>4 975 153,00</b>	<b>4 986 500,00</b>	<b>0,23</b>
5 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	4 975 153,00	4 986 500,00	0,23
<b>FINLAND</b>			<b>4 924 750,00</b>	<b>4 948 100,00</b>	<b>0,23</b>
<b>Finance</b>			<b>4 924 750,00</b>	<b>4 948 100,00</b>	<b>0,23</b>
5 000 000,00	CITYCON OYJ FRN 31/12/2099	EUR	4 924 750,00	4 948 100,00	0,23
<b>CZECH REPUBLIC</b>			<b>3 577 752,00</b>	<b>3 599 568,00</b>	<b>0,17</b>
<b>Finance</b>			<b>3 577 752,00</b>	<b>3 599 568,00</b>	<b>0,17</b>
3 600 000,00	RAIFFEISENBANK AS FRN 09/06/2028	EUR	3 577 752,00	3 599 568,00	0,17
<b>BELGIUM</b>			<b>2 978 430,00</b>	<b>3 026 580,00</b>	<b>0,14</b>
<b>Finance</b>			<b>2 978 430,00</b>	<b>3 026 580,00</b>	<b>0,14</b>
3 000 000,00	KBC GROUP NV FRN 16/06/2027	EUR	2 978 430,00	3 026 580,00	0,14
<b>ITALY</b>			<b>2 004 400,00</b>	<b>2 004 660,00</b>	<b>0,09</b>
<b>Finance</b>			<b>2 004 400,00</b>	<b>2 004 660,00</b>	<b>0,09</b>
2 000 000,00	UNICREDIT SPA FRN 05/07/2029	EUR	2 004 400,00	2 004 660,00	0,09
<b>JERSEY</b>			<b>1 963 940,00</b>	<b>1 960 000,00</b>	<b>0,09</b>
<b>Finance</b>			<b>1 963 940,00</b>	<b>1 960 000,00</b>	<b>0,09</b>
2 000 000,00	ATRIUM EUROPEAN REAL ESTATE LTD FRN 31/12/2099	EUR	1 963 940,00	1 960 000,00	0,09
<b>Zero-Coupon Bonds</b>			<b>5 002 390,00</b>	<b>4 949 130,00</b>	<b>0,23</b>
<b>FRANCE</b>			<b>3 014 190,00</b>	<b>2 963 370,00</b>	<b>0,14</b>
<b>Industries</b>			<b>3 014 190,00</b>	<b>2 963 370,00</b>	<b>0,14</b>
3 000 000,00	VINCI SA 0.00% 27/11/2028	EUR	3 014 190,00	2 963 370,00	0,14
<b>GERMANY</b>			<b>1 988 200,00</b>	<b>1 985 760,00</b>	<b>0,09</b>
<b>Consumer Retail</b>			<b>1 988 200,00</b>	<b>1 985 760,00</b>	<b>0,09</b>
2 000 000,00	ADIDAS AG 0.00% 05/10/2028	EUR	1 988 200,00	1 985 760,00	0,09
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>131 837 455,27</b>	<b>130 815 197,41</b>	<b>6,04</b>
<b>Ordinary Bonds</b>			<b>107 317 356,57</b>	<b>107 024 771,62</b>	<b>4,94</b>
<b>UNITED STATES</b>			<b>62 543 651,98</b>	<b>61 509 382,78</b>	<b>2,84</b>
<b>Multi-Utilities</b>			<b>48 147 165,83</b>	<b>47 070 456,89</b>	<b>2,17</b>
9 000 000,00	NORTHERN STATES POWER CO 2.60% 01/06/2051	USD	7 700 648,19	7 214 706,80	0,33
7 000 000,00	PUBLIC SERVICE CO OF COLORADO 3.20% 01/03/2050	USD	6 402 395,45	6 382 811,56	0,29
7 000 000,00	SOUTHWESTERN PUBLIC SERVICE CO 3.15% 01/05/2050	USD	6 410 774,63	6 156 679,62	0,28
7 000 000,00	NIAGARA MOHAWK POWER CORP 1.96% 27/06/2030	USD	6 223 049,00	5 820 757,70	0,27
5 000 000,00	INTERSTATE POWER & LIGHT CO 3.60% 01/04/2029	USD	4 910 149,51	4 690 148,60	0,22
3 700 000,00	SOUTHWESTERN PUBLIC SERVICE CO 3.75% 15/06/2049	USD	3 588 257,63	3 605 963,01	0,17
3 000 000,00	NORTHERN STATES POWER CO 3.20% 01/04/2052	USD	2 517 579,00	2 735 642,45	0,13
3 000 000,00	NORTHERN STATES POWER CO 2.25% 01/04/2031	USD	2 516 391,33	2 602 351,35	0,12
2 800 000,00	INTERSTATE POWER & LIGHT CO 3.50% 30/09/2049	USD	2 580 098,33	2 566 058,21	0,12

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 000 000,00	MIDAMERICAN ENERGY CO 3.65% 01/08/2048	USD	1 992 641,11	1 923 809,80	0,09
2 000 000,00	NORTHERN STATES POWER CO 2.90% 01/03/2050	USD	1 668 421,04	1 726 080,60	0,08
2 000 000,00	PUBLIC SERVICE CO OF COLORADO 2.70% 15/01/2051	USD	1 636 760,61	1 645 447,19	0,07
<b>Finance</b>			<b>11 745 498,18</b>	<b>11 659 519,23</b>	<b>0,54</b>
7 000 000,00	EQUINIX INC 2.50% 15/05/2031	USD	5 769 400,80	6 006 220,13	0,28
5 000 000,00	EQUINIX INC 1.55% 15/03/2028	USD	4 306 517,91	4 140 987,90	0,19
200 000 000,00	PROLOGIS YEN FINANCE LLC 0.85% 24/06/2030	JPY	1 669 579,47	1 512 311,20	0,07
<b>Computing and IT</b>			<b>2 650 987,97</b>	<b>2 779 406,66</b>	<b>0,13</b>
3 000 000,00	APPLE INC 3.00% 20/06/2027	USD	2 650 987,97	2 779 406,66	0,13
<b>CANADA</b>			<b>16 161 642,13</b>	<b>16 807 940,76</b>	<b>0,77</b>
<b>Multi-Utilities</b>			<b>12 760 372,39</b>	<b>13 331 590,50</b>	<b>0,61</b>
5 000 000,00	ONTARIO POWER GENERATION INC 2.893% 08/04/2025	CAD	3 319 811,14	3 593 631,24	0,17
5 000 000,00	CITY OF TORONTO CANADA 2.60% 24/09/2039	CAD	3 432 649,16	3 410 008,59	0,16
4 000 000,00	ONTARIO POWER GENERATION INC 3.215% 08/04/2030	CAD	2 664 569,36	2 919 821,55	0,13
2 500 000,00	ONTARIO POWER GENERATION INC 3.838% 22/06/2048	CAD	1 842 965,21	1 859 243,24	0,08
2 000 000,00	BROOKFIELD RENEWABLE PARTNERS ULC 4.25% 15/01/2029	CAD	1 500 377,52	1 548 885,88	0,07
<b>Government</b>			<b>2 977 095,23</b>	<b>3 056 605,97</b>	<b>0,14</b>
2 360 000,00	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY 2.65% 29/10/2050	CAD	1 616 250,48	1 550 512,03	0,07
2 000 000,00	SOUTH COAST BRITISH COLUMBIA TRANSPORTATION AUTHORITY 3.25% 23/11/2028	CAD	1 360 844,75	1 506 093,94	0,07
<b>Finance</b>			<b>424 174,51</b>	<b>419 744,29</b>	<b>0,02</b>
500 000,00	CANADIAN IMPERIAL BANK OF COMMERCE 0.95% 23/10/2025	USD	424 174,51	419 744,29	0,02
<b>IRELAND</b>			<b>12 110 727,30</b>	<b>12 379 487,89</b>	<b>0,57</b>
<b>Industries</b>			<b>12 110 727,30</b>	<b>12 379 487,89</b>	<b>0,57</b>
12 000 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.25% 01/09/2028	USD	9 886 308,00	10 119 903,89	0,47
2 700 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 4.00% 01/09/2029	USD	2 224 419,30	2 259 584,00	0,10
<b>NETHERLANDS</b>			<b>8 337 414,82</b>	<b>8 150 362,75</b>	<b>0,38</b>
<b>Multi-Utilities</b>			<b>8 337 414,82</b>	<b>8 150 362,75</b>	<b>0,38</b>
9 200 000,00	ENEL FINANCE INTERNATIONAL NV 2.65% 10/09/2024	USD	8 337 414,82	8 150 362,75	0,38
<b>SUPRANATIONALS</b>			<b>6 458 276,36</b>	<b>6 434 755,20</b>	<b>0,30</b>
<b>Computing and IT</b>			<b>6 458 276,36</b>	<b>6 434 755,20</b>	<b>0,30</b>
7 000 000,00	NXP BV VIA NXP FUNDING LLC VIA NXP INC 3.40% 01/05/2030	USD	6 458 276,36	6 434 755,20	0,30
<b>FRANCE</b>			<b>1 388 963,06</b>	<b>1 389 349,17</b>	<b>0,06</b>
<b>Multi-Utilities</b>			<b>1 388 963,06</b>	<b>1 389 349,17</b>	<b>0,06</b>
1 500 000,00	ELECTRICITE DE FRANCE SA 3.625% 13/10/2025	USD	1 388 963,06	1 389 349,17	0,06
<b>AUSTRALIA</b>			<b>316 680,92</b>	<b>353 493,07</b>	<b>0,02</b>
<b>Government</b>			<b>316 680,92</b>	<b>353 493,07</b>	<b>0,02</b>
500 000,00	NEW SOUTH WALES TREASURY CORP 3.00% 15/11/2028	AUD	316 680,92	353 493,07	0,02

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

## Eurizon Fund - Absolute Green Bonds

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Floating Rate Notes</b>			<b>24 520 098,70</b>	<b>23 790 425,79</b>	<b>1,10</b>
<b>NETHERLANDS</b>			<b>19 104 607,50</b>	<b>18 496 069,71</b>	<b>0,85</b>
<b>Finance</b>			<b>19 104 607,50</b>	<b>18 496 069,71</b>	<b>0,85</b>
12 000 000,00	ING GROEP NV FRN 01/07/2026	USD	10 635 417,50	10 153 296,23	0,47
10 000 000,00	COOPERATIEVE RABOBANK UA FRN 24/09/2026	USD	8 469 190,00	8 342 773,48	0,38
<b>UNITED STATES</b>			<b>5 415 491,20</b>	<b>5 294 356,08</b>	<b>0,25</b>
<b>Finance</b>			<b>5 415 491,20</b>	<b>5 294 356,08</b>	<b>0,25</b>
6 000 000,00	BANK OF AMERICA CORP FRN 22/10/2025	USD	5 415 491,20	5 294 356,08	0,25
<b>INVESTMENT FUNDS</b>			<b>43 572 832,71</b>	<b>43 557 775,13</b>	<b>2,01</b>
<b>UCI Units</b>			<b>43 572 832,71</b>	<b>43 557 775,13</b>	<b>2,01</b>
<b>LUXEMBOURG</b>			<b>43 572 832,71</b>	<b>43 557 775,13</b>	<b>2,01</b>
<b>Finance</b>			<b>43 572 832,71</b>	<b>43 557 775,13</b>	<b>2,01</b>
420 512,75	EURIZON FUND - MONEY MARKET -Z-	EUR	41 620 832,76	41 605 531,09	1,92
19 874,21	EURIZON FUND - BOND SHORT TERM -Z-	EUR	1 951 999,95	1 952 244,04	0,09
<b>Total Portfolio</b>			<b>2 143 684 777,41</b>	<b>2 150 523 525,57</b>	<b>99,20</b>

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

## Eurizon Fund - Absolute Green Bonds

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(7 590 970,81)</b>	<b>1 546 988 510,76</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(7 590 970,81)</b>	<b>1 546 988 510,76</b>
100 000	(3 650)	Sale	EURO BUND	08/09/2021	EUR	(3 431 000,00)	630 026 500,00
100 000	(425)	Sale	EURO BUXL	08/09/2021	EUR	(1 385 500,00)	86 377 000,00
100 000	(1 450)	Sale	US 10YR NOTE (CBT)	21/09/2021	USD	(1 165 385,41)	162 007 677,08
100 000	(300)	Sale	US 10YR ULTRA	21/09/2021	USD	(691 721,13)	37 238 313,09
100 000	(4 100)	Sale	EURO BOBL	08/09/2021	EUR	(369 000,00)	550 015 000,00
100 000	(200)	Sale	LONG GILT	28/09/2021	GBP	(286 564,27)	29 844 620,59
100 000	340	Purchase	EURO BTP	08/09/2021	EUR	(261 800,00)	51 479 400,00

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



## Eurizon Fund - Absolute Green Bonds

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>(933 651,00)</b>	<b>314 878 000,00</b>
<b>PURCHASED FUTURE STYLE OPTION CONTRACTS</b>				<b>(1 935 050,00)</b>	<b>—</b>
550	PUT	EURO BUND FUTURES 171,00 27/08/21	EUR	(20 250,00)	—
1 000	CALL	RXU1C174.5 174,50 27/08/21	EUR	(690 000,00)	—
400	CALL	UBU1C209 209,00 27/08/21	EUR	(876 000,00)	—
200	CALL	UBU1C207 207,00 27/08/21	EUR	(278 800,00)	—
450	PUT	EURO BUND FUTURES 170,00 27/08/21	EUR	(70 000,00)	—
<b>WRITTEN FUTURE STYLE OPTION CONTRACTS</b>				<b>1 001 399,00</b>	<b>314 878 000,00</b>
(1 000)	CALL	RXU1C178 178,00 27/08/21	EUR	240 000,00	172 610 000,00
(400)	CALL	UBU1C216 216,00 27/08/21	EUR	464 000,00	81 296 000,00
(300)	CALL	UBU1C213 213,00 27/08/21	EUR	297 399,00	60 972 000,00

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

## Eurizon Fund - Absolute Green Bonds

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>				<b>(9 455 479,56)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>114 852,80</b>
08/09/2021	2 500 000,00	USD	2 057 724,61	EUR 47 484,32
08/09/2021	17 584 529,71	EUR	178 000 000,00	SEK 47 021,41
08/09/2021	5 000 000,00	USD	4 192 235,81	EUR 18 182,05
08/09/2021	19 166 148,42	EUR	21 000 000,00	CHF 1 127,39
08/09/2021	450 000,00	CAD	305 000,63	EUR 1 037,63
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(9 570 332,36)</b>
08/09/2021	436 290 502,23	EUR	529 400 000,00	USD (9 508 540,30)
08/09/2021	1 497 135,19	EUR	200 000 000,00	JPY (21 127,76)
08/09/2021	40 000 000,00	SEK	3 952 095,86	EUR (11 082,76)
08/09/2021	21 310 511,48	EUR	31 350 000,00	CAD (10 153,96)
08/09/2021	9 478 649,02	EUR	15 000 000,00	AUD (7 036,31)
08/09/2021	96 677 752,23	EUR	83 100 000,00	GBP (6 794,13)
08/09/2021	12 300 000,00	SEK	1 215 227,37	EUR (3 365,84)
08/09/2021	6 396 866,23	EUR	5 500 000,00	GBP (2 231,30)

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

## Eurizon Fund - Absolute Green Bonds

### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>93 630,31</b>	<b>1 207 251,41</b>
CDX.EM.35	USD	L	15 000 000,00	BNP PARIBAS SA	20/06/2026	3 496,79	93 068,24
CDX.EM.35	USD	L	15 000 000,00	JP MORGAN AG	20/06/2026	3 496,79	55 132,46
CDX.EM.35	USD	L	10 000 000,00	JP MORGAN AG	20/06/2026	2 331,19	44 436,16
ITRAXX EUROPE CROSSOVER SERIES 33 VERSION 2	EUR	L	35 000 000,00	BNP PARIBAS SA	20/06/2026	(8 750,00)	2 413,78
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	33 000 000,00	BNP PARIBAS SA	20/06/2026	45 833,33	424 715,00
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	33 000 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2026	45 833,33	463 724,77
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	33 000 000,00	GOLDMAN SACHS BANK EUROPE SE	20/06/2026	45 833,33	448 129,55
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	33 000 000,00	GOLDMAN SACHS BANK EUROPE SE	20/06/2026	45 833,33	411 695,59
ITRAXX EUROPE SERIES 35 VERSION 1	EUR	L	45 000 000,00	BOFA SECURITIES EUROPE SA	20/06/2026	(12 500,00)	(50 475,74)
ITRAXX EUROPE SERIES 35 VERSION 1	EUR	L	100 000 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2026	(27 777,78)	(265 442,11)
ITRAXX EUROPE SERIES 35 VERSION 1	EUR	L	100 000 000,00	GOLDMAN SACHS BANK EUROPE SE	20/06/2026	(27 777,78)	(261 962,67)
ITRAXX EUROPE SERIES 35 VERSION 1	EUR	L	30 000 000,00	GOLDMAN SACHS BANK EUROPE SE	20/06/2026	(8 333,33)	(30 548,56)
ITRAXX EUROPE SERIES 35 VERSION 1	EUR	L	50 000 000,00	INTESA SANPAOLO SPA	20/06/2026	(13 888,89)	(127 635,06)

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

## Eurizon Fund - Absolute High Yield

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	583 717 758,09	
Banks	(Note 3)	7 944 995,86	
Other banks and broker accounts	(Notes 2, 3, 9)	1 230 773,91	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	5 209,28	
Other interest receivable		6 496 216,88	
Receivable on subscriptions		179 826,62	
Other assets	(Note 11)	11 224,24	
<b>Total assets</b>		<b>599 586 004,88</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 182 057,92)	
Unrealised loss on future contracts	(Notes 2, 9)	(133 620,00)	
Payable on investments purchased		(12 900 000,00)	
Payable on redemptions		(219 369,06)	
Other liabilities		(1 838 554,43)	
<b>Total liabilities</b>		<b>(16 273 601,41)</b>	
<b>Total net assets</b>		<b>583 312 403,47</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	104,02	342 357,754
Class Z Units	EUR	103,39	5 297 192,576

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>528 504 113,93</b>
Net income from investments	(Note 2)	9 699 466,04
Interest received on swap contracts	(Notes 2, 9)	106 944,44
Other income	(Note 6)	16 777,54
<b>Total income</b>		<b>9 823 188,02</b>
Management fee	(Note 6)	(797 224,62)
Performance fee	(Note 7)	(1 571 257,98)
Depositary fee	(Note 8)	(69 722,10)
Subscription tax	(Note 4)	(32 849,07)
Interest paid on swap contracts	(Notes 2, 9)	(333,50)
Other charges and taxes	(Notes 5, 8)	(380 244,92)
<b>Total expenses</b>		<b>(2 851 632,19)</b>
<b>Net investment income / (loss)</b>		<b>6 971 555,83</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(2 334 616,96)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	6 914 700,23
- forward foreign exchange contracts	(Notes 2, 9)	(2 636 352,60)
- foreign currencies	(Note 2)	58 838,70
- future contracts	(Notes 2, 9)	(133 620,00)
- swap contracts	(Notes 2, 9)	(92 245,50)
<b>Net result of operations for the period</b>		<b>8 748 259,70</b>
Subscriptions for the period		117 116 833,31
Redemptions for the period		(71 056 803,47)
<b>Net assets at the end of the period</b>		<b>583 312 403,47</b>

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

## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>579 598 895,58</b>	<b>583 717 758,09</b>	<b>100,07</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>510 770 809,09</b>	<b>514 831 290,89</b>	<b>88,26</b>
<b>Ordinary Bonds</b>			<b>404 799 657,89</b>	<b>408 553 028,04</b>	<b>70,04</b>
<b>ITALY</b>			<b>69 434 176,40</b>	<b>70 482 347,57</b>	<b>12,08</b>
<b>Finance</b>			<b>25 711 481,00</b>	<b>25 785 853,00</b>	<b>4,42</b>
8 900 000,00	INTESA SANPAOLO SPA 6.625% 13/09/2023	EUR	9 748 900,00	10 073 198,00	1,73
5 000 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	5 663 090,00	5 450 700,00	0,93
4 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.75% 12/04/2023	EUR	4 068 500,00	4 132 840,00	0,71
3 700 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 5.75% 18/04/2023	EUR	4 195 000,00	4 070 555,00	0,70
2 000 000,00	BANCO BPM SPA 1.75% 24/04/2023	EUR	2 035 991,00	2 058 560,00	0,35
<b>Industries</b>			<b>21 278 850,00</b>	<b>22 179 085,00</b>	<b>3,80</b>
7 700 000,00	NEXI SPA 1.75% 31/10/2024	EUR	7 744 100,00	7 854 308,00	1,35
7 000 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	7 125 500,00	7 756 070,00	1,33
5 000 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	5 109 250,00	5 225 950,00	0,89
1 300 000,00	GAMMA BIDCO SPA 5.125% 15/07/2025	EUR	1 300 000,00	1 342 757,00	0,23
<b>Telecommunication</b>			<b>8 480 665,40</b>	<b>8 441 311,00</b>	<b>1,45</b>
4 400 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	4 685 140,00	4 606 888,00	0,79
2 500 000,00	TELECOM ITALIA SPA/MILANO 2.875% 28/01/2026	EUR	2 631 484,50	2 656 950,00	0,46
1 100 000,00	TELECOM ITALIA SPA 3.00% 30/09/2025	EUR	1 164 040,90	1 177 473,00	0,20
<b>Consumer Retail</b>			<b>7 119 730,00</b>	<b>7 113 764,33</b>	<b>1,22</b>
4 291 000,00	PIAGGIO & C SPA 3.625% 30/04/2025	EUR	4 419 730,00	4 366 650,33	0,75
2 000 000,00	NEXI SPA 1.625% 30/04/2026	EUR	2 000 000,00	1 990 120,00	0,34
700 000,00	REKEEP SPA 7.25% 01/02/2026	EUR	700 000,00	756 994,00	0,13
<b>Basic Goods</b>			<b>5 043 450,00</b>	<b>5 147 466,24</b>	<b>0,88</b>
5 068 000,00	ESSELUNGA SPA 0.875% 25/10/2023	EUR	5 043 450,00	5 147 466,24	0,88
<b>Computing and IT</b>			<b>1 800 000,00</b>	<b>1 814 868,00</b>	<b>0,31</b>
1 800 000,00	LIBRA GROUPCO SPA 5.00% 15/05/2027	EUR	1 800 000,00	1 814 868,00	0,31
<b>FRANCE</b>			<b>69 990 380,91</b>	<b>70 173 024,83</b>	<b>12,03</b>
<b>Consumer Retail</b>			<b>29 998 976,00</b>	<b>30 333 880,00</b>	<b>5,20</b>
4 000 000,00	ELIS SA 1.875% 15/02/2023	EUR	3 897 500,00	4 075 920,00	0,70
3 500 000,00	GOLDSTORY SASU 5.375% 01/03/2026	EUR	3 534 000,00	3 581 515,00	0,61
3 300 000,00	FAURECIA SE 2.625% 15/06/2025	EUR	3 274 950,00	3 344 880,00	0,57
3 000 000,00	CROWN EUROPEAN HOLDINGS SA 3.375% 15/05/2025	EUR	3 240 000,00	3 220 590,00	0,55
2 800 000,00	BANIJAY ENTERTAINMENT SASU 3.50% 01/03/2025	EUR	2 801 385,00	2 828 000,00	0,49
2 400 000,00	FAURECIA SA 3.125% 15/06/2026	EUR	2 541 000,00	2 481 744,00	0,43
2 400 000,00	FNAC DARTY SA 1.875% 30/05/2024	EUR	2 416 450,00	2 418 000,00	0,42
1 500 000,00	PEUGEOT SA 2.375% 14/04/2023	EUR	1 576 896,00	1 566 750,00	0,27
1 300 000,00	MOBILUX FINANCE SAS 4.25% 15/07/2028	EUR	1 300 000,00	1 300 754,00	0,22
1 200 000,00	VALEO SA 3.25% 22/01/2024	EUR	1 272 750,00	1 292 196,00	0,22
1 100 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	1 100 000,00	1 122 473,00	0,19
1 100 000,00	RENAULT SA 2.375% 25/05/2026	EUR	1 100 000,00	1 116 456,00	0,19
1 000 000,00	FNAC DARTY SA 2.625% 30/05/2026	EUR	1 037 270,00	1 027 230,00	0,18
950 000,00	RENAULT SA 1.00% 08/03/2023	EUR	906 775,00	957 372,00	0,16
<b>Industries</b>			<b>23 426 509,33</b>	<b>23 469 385,05</b>	<b>4,02</b>
4 700 000,00	CMA CGM SA 7.50% 15/01/2026	EUR	5 087 525,00	5 228 750,00	0,90
4 000 000,00	CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	4 211 800,00	4 188 120,00	0,72
4 000 000,00	CMA CGM SA 5.25% 15/01/2025	EUR	4 089 550,00	4 092 280,00	0,70
2 900 000,00	CROWN EUROPEAN HOLDINGS SA 4.00% 15/07/2022	EUR	3 184 400,00	2 986 014,00	0,51
2 400 000,00	NEXANS SA 3.75% 08/08/2023	EUR	2 526 473,08	2 551 464,00	0,44

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

## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 000 000,00	ELIS SA 1.75% 11/04/2024	EUR	2 006 000,00	2 046 380,00	0,35
1 200 000,00	GETLINK SE 3.50% 30/10/2025	EUR	1 200 000,00	1 245 336,00	0,21
700 000,00	DERICHEBOURG SA 2.25% 15/07/2028	EUR	700 000,00	710 773,00	0,12
411 000,00	CROWN EUROPEAN HOLDINGS SA 2.25% 01/02/2023	EUR	420 761,25	420 268,05	0,07
<b>Basic Goods</b>			<b>8 507 999,50</b>	<b>8 504 910,00</b>	<b>1,46</b>
5 100 000,00	TEREOS FINANCE GROUPE I SA 7.50% 30/10/2025	EUR	5 444 249,50	5 452 410,00	0,94
3 000 000,00	CASINO GUICHARD PERRACHON SA 4.498% 07/03/2024	EUR	3 063 750,00	3 052 500,00	0,52
<b>Telecommunication</b>			<b>8 056 896,08</b>	<b>7 864 849,78</b>	<b>1,35</b>
6 000 000,00	ALTICE FRANCE SA 2.50% 15/01/2025	EUR	6 058 000,00	5 912 700,00	1,01
2 227 000,00	ALTICE FRANCE SA 7.375% 01/05/2026	USD	1 998 896,08	1 952 149,78	0,34
<b>UNITED KINGDOM</b>			<b>51 528 022,61</b>	<b>52 031 140,25</b>	<b>8,92</b>
<b>Consumer Retail</b>			<b>26 391 605,58</b>	<b>27 061 370,43</b>	<b>4,64</b>
6 101 000,00	WILLIAM HILL PLC 4.875% 07/09/2023	GBP	7 380 165,84	7 447 951,02	1,28
5 500 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	5 618 125,00	6 049 340,00	1,04
4 500 000,00	LADBROKES GROUP FINANCE PLC 5.125% 08/09/2023	GBP	5 394 871,60	5 517 969,80	0,94
3 000 000,00	GKN HOLDINGS LTD 5.375% 19/09/2022	GBP	3 661 443,14	3 670 049,61	0,63
2 000 000,00	JAGUAR LAND ROVER AUTOMO 6.875% 15/11/2026	EUR	2 280 000,00	2 327 740,00	0,40
2 000 000,00	EG GLOBAL FINANCE PLC 6.25% 30/10/2025	EUR	2 057 000,00	2 048 320,00	0,35
<b>Basic Goods</b>			<b>14 259 043,99</b>	<b>14 125 764,96</b>	<b>2,42</b>
4 100 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	4 807 856,22	4 783 092,04	0,82
2 000 000,00	ICELAND BONDCO PLC 4.625% 15/03/2025	GBP	2 310 490,54	2 292 537,48	0,39
1 750 000,00	TESCO PLC 6.125% 24/02/2022	GBP	2 250 460,62	2 114 320,13	0,36
1 800 000,00	PREMIER FOODS FINANCE PLC 3.50% 15/10/2026	GBP	2 091 299,91	2 097 482,73	0,36
2 000 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	2 000 000,00	2 021 120,00	0,35
700 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	798 936,70	817 212,58	0,14
<b>Industries</b>			<b>5 669 864,88</b>	<b>5 752 588,86</b>	<b>0,99</b>
3 100 000,00	GATWICK AIRPORT FINANCE PLC 4.375% 07/04/2026	GBP	3 626 843,93	3 653 173,77	0,63
1 000 000,00	HEATHROW FINANCE PLC 5.25% 01/03/2024	GBP	1 194 140,95	1 226 495,09	0,21
800 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	848 880,00	872 920,00	0,15
<b>Telecommunication</b>			<b>3 239 644,50</b>	<b>3 229 506,00</b>	<b>0,55</b>
3 150 000,00	OTE PLC 2.375% 18/07/2022	EUR	3 239 644,50	3 229 506,00	0,55
<b>Finance</b>			<b>1 267 863,66</b>	<b>1 154 868,00</b>	<b>0,20</b>
1 100 000,00	BARCLAYS BANK PLC 6.625% 30/03/2022	EUR	1 267 863,66	1 154 868,00	0,20
<b>Raw materials</b>			<b>700 000,00</b>	<b>707 042,00</b>	<b>0,12</b>
700 000,00	INEOS QUATTRO FINANCE 2 PLC 2.50% 15/01/2026	EUR	700 000,00	707 042,00	0,12
<b>NETHERLANDS</b>			<b>38 370 322,01</b>	<b>38 780 761,50</b>	<b>6,65</b>
<b>Consumer Retail</b>			<b>16 519 590,24</b>	<b>16 837 140,89</b>	<b>2,89</b>
5 000 000,00	ZF EUROPE FINANCE BV 1.25% 23/10/2023	EUR	4 867 000,00	5 074 900,00	0,87
3 000 000,00	OI EUROPEAN GROUP BV 2.875% 15/02/2025	EUR	3 026 250,00	3 045 420,00	0,52
2 500 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.375% 07/07/2023	EUR	2 500 000,00	2 652 800,00	0,46
2 000 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.75% 29/03/2024	EUR	2 234 800,00	2 200 260,00	0,38
2 000 000,00	GOODYEAR EUROPE BV 3.75% 15/12/2023	EUR	2 039 300,00	2 003 740,00	0,34
1 090 000,00	ZIGGO BOND CO BV 6.00% 15/01/2027	USD	952 240,24	959 831,89	0,17
900 000,00	NOBEL BIDCO BV 3.125% 15/06/2028	EUR	900 000,00	900 189,00	0,15
<b>Industries</b>			<b>11 906 637,50</b>	<b>11 756 364,30</b>	<b>2,02</b>
4 770 000,00	OI EUROPEAN GROUP BV 3.125% 15/11/2024	EUR	5 035 137,50	4 936 902,30	0,85
2 400 000,00	COMPACT BIDCO BV 5.75% 01/05/2026	EUR	2 400 000,00	2 389 824,00	0,41
2 300 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	2 369 000,00	2 334 132,00	0,40
2 100 000,00	ENERGIZER GAMMA ACQUISITION BV 3.50% 30/06/2029	EUR	2 102 500,00	2 095 506,00	0,36

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## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Government</b>			<b>3 010 500,00</b>	<b>3 132 000,00</b>	<b>0,54</b>
3 000 000,00	OCI NV 3.625% 15/10/2025	EUR	3 010 500,00	3 132 000,00	0,54
<b>Finance</b>			<b>2 714 021,64</b>	<b>2 746 950,31</b>	<b>0,47</b>
3 000 000,00	TRIVIUM PACKAGING FINANCE BV 8.50% 15/08/2027	USD	2 714 021,64	2 746 950,31	0,47
<b>Telecommunication</b>			<b>1 720 822,63</b>	<b>1 658 256,00</b>	<b>0,28</b>
1 600 000,00	ZIGGO BV 4.25% 15/01/2027	EUR	1 720 822,63	1 658 256,00	0,28
<b>Basic Goods</b>			<b>1 500 000,00</b>	<b>1 589 790,00</b>	<b>0,27</b>
1 500 000,00	LOUIS DREYFUS CO BV 2.375% 27/11/2025	EUR	1 500 000,00	1 589 790,00	0,27
<b>Energy</b>			<b>998 750,00</b>	<b>1 060 260,00</b>	<b>0,18</b>
1 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	998 750,00	1 060 260,00	0,18
<b>GERMANY</b>			<b>32 124 771,27</b>	<b>33 237 405,49</b>	<b>5,70</b>
<b>Consumer Retail</b>			<b>21 521 040,00</b>	<b>22 288 087,00</b>	<b>3,82</b>
4 800 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	4 789 170,00	5 125 344,00	0,88
5 000 000,00	DEUTSCHE LUFTHANSA AG 2.875% 11/02/2025	EUR	4 976 750,00	5 089 900,00	0,87
3 800 000,00	CT INVESTMENT GMBH 5.50% 15/04/2026	EUR	3 819 100,00	3 897 508,00	0,67
2 500 000,00	ZF FINANCE GMBH 3.00% 21/09/2025	EUR	2 485 750,00	2 651 775,00	0,45
2 500 000,00	TUI CRUISES GMBH 6.50% 15/05/2026	EUR	2 594 360,00	2 594 450,00	0,45
1 900 000,00	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	EUR	1 888 410,00	1 919 000,00	0,33
1 000 000,00	PROGROUP AG 3.00% 31/03/2026	EUR	967 500,00	1 010 110,00	0,17
<b>Finance</b>			<b>4 753 831,27</b>	<b>5 006 393,49</b>	<b>0,86</b>
5 500 000,00	DEUTSCHE BANK AG 4.50% 01/04/2025	USD	4 753 831,27	5 006 393,49	0,86
<b>Industries</b>			<b>3 510 000,00</b>	<b>3 531 793,00</b>	<b>0,61</b>
2 500 000,00	VERTICAL MIDCO GMBH 4.375% 15/07/2027	EUR	2 610 000,00	2 613 550,00	0,45
900 000,00	PCF GMBH 4.75% 15/04/2026	EUR	900 000,00	918 243,00	0,16
<b>Raw materials</b>			<b>2 339 900,00</b>	<b>2 411 132,00</b>	<b>0,41</b>
2 000 000,00	THYSSENKRUPP AG 1.875% 06/03/2023	EUR	1 957 500,00	2 005 360,00	0,34
400 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	382 400,00	405 772,00	0,07
<b>LUXEMBOURG</b>			<b>32 223 794,95</b>	<b>32 397 190,27</b>	<b>5,55</b>
<b>Raw materials</b>			<b>8 779 543,00</b>	<b>9 259 159,00</b>	<b>1,59</b>
9 100 000,00	ARCELORMITTAL SA 1.00% 19/05/2023	EUR	8 779 543,00	9 259 159,00	1,59
<b>Telecommunication</b>			<b>9 314 699,81</b>	<b>8 920 767,92</b>	<b>1,53</b>
2 800 000,00	HSE FINANCE SARL 5.625% 15/10/2026	EUR	2 818 500,00	2 882 012,00	0,50
3 000 000,00	ALTICE FINANCING SA 7.50% 15/05/2026	USD	2 919 099,81	2 630 911,92	0,45
2 000 000,00	ALTICE FRANCE HOLDING SA 8.00% 15/05/2027	EUR	2 277 500,00	2 160 000,00	0,37
1 200 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	1 299 600,00	1 247 844,00	0,21
<b>Finance</b>			<b>5 383 650,00</b>	<b>5 396 930,00</b>	<b>0,92</b>
5 500 000,00	ADLER GROUP SA 1.875% 14/01/2026	EUR	5 383 650,00	5 396 930,00	0,92
<b>Industries</b>			<b>4 228 402,14</b>	<b>4 212 423,35</b>	<b>0,72</b>
2 100 000,00	KLEOPATRA FINCO SARL 4.25% 01/03/2026	EUR	2 117 500,00	2 108 505,00	0,36
1 300 000,00	INPOST SA 2.25% 15/07/2027	EUR	1 300 000,00	1 308 983,00	0,22
926 000,00	CANPACK SA VIA EASTERN PA LAND INVESTMENT HOLDING LLC 3.125% 01/11/2025	USD	810 902,14	794 935,35	0,14
<b>Multi-Utilities</b>			<b>2 500 000,00</b>	<b>2 539 850,00</b>	<b>0,44</b>
2 500 000,00	CONTOURGLOBAL POWER HOLDINGS SA 2.75% 01/01/2026	EUR	2 500 000,00	2 539 850,00	0,44
<b>Consumer Retail</b>			<b>2 017 500,00</b>	<b>2 068 060,00</b>	<b>0,35</b>
2 000 000,00	SIG COMBIBLOC PURCHASECO SARL 1.875% 18/06/2023	EUR	2 017 500,00	2 068 060,00	0,35

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## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>20 972 643,62</b>	<b>20 819 684,04</b>	<b>3,57</b>
<b>Telecommunication</b>			<b>7 104 970,00</b>	<b>7 050 850,00</b>	<b>1,21</b>
5 000 000,00	EIRCOM FINANCE DAC 1.75% 01/11/2024	EUR	4 983 970,00	5 000 850,00	0,86
2 000 000,00	EIRCOM FINANCE DAC 3.50% 15/05/2026	EUR	2 121 000,00	2 050 000,00	0,35
<b>Finance</b>			<b>5 548 300,00</b>	<b>5 286 130,20</b>	<b>0,91</b>
4 626 000,00	BANK OF IRELAND 10.00% 19/12/2022	EUR	5 548 300,00	5 286 130,20	0,91
<b>Raw materials</b>			<b>4 055 000,00</b>	<b>4 227 360,00</b>	<b>0,72</b>
4 000 000,00	SMURFIT KAPPA ACQUISITIONS ULC 2.375% 01/02/2024	EUR	4 055 000,00	4 227 360,00	0,72
<b>Industries</b>			<b>2 470 511,62</b>	<b>2 374 289,84</b>	<b>0,41</b>
2 000 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.75% 15/07/2027	GBP	2 470 511,62	2 374 289,84	0,41
<b>Computing and IT</b>			<b>1 793 862,00</b>	<b>1 881 054,00</b>	<b>0,32</b>
1 800 000,00	DELL BANK INTERNATIONAL DAC 1.625% 24/06/2024	EUR	1 793 862,00	1 881 054,00	0,32
<b>UNITED STATES</b>			<b>20 352 782,35</b>	<b>20 662 792,57</b>	<b>3,54</b>
<b>Consumer Retail</b>			<b>13 944 782,35</b>	<b>14 142 744,57</b>	<b>2,42</b>
4 500 000,00	FORD MOTOR CO LLC 8.50% 21/04/2023	USD	4 129 782,35	4 234 566,57	0,72
3 000 000,00	FORD MOTOR CREDIT CO LLC 3.021% 06/03/2024	EUR	3 178 800,00	3 146 250,00	0,54
3 000 000,00	ZF NORTH AMERICA CAPITAL INC 2.75% 27/04/2023	EUR	3 050 700,00	3 128 970,00	0,54
2 700 000,00	BALL CORP 0.875% 15/03/2024	EUR	2 685 500,00	2 719 467,00	0,46
900 000,00	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	900 000,00	913 491,00	0,16
<b>Computing and IT</b>			<b>4 808 000,00</b>	<b>4 914 720,00</b>	<b>0,84</b>
4 800 000,00	AVANTOR FUNDING INC 2.625% 01/11/2025	EUR	4 808 000,00	4 914 720,00	0,84
<b>Industries</b>			<b>1 600 000,00</b>	<b>1 605 328,00</b>	<b>0,28</b>
1 600 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 2.00% 01/09/2028	EUR	1 600 000,00	1 605 328,00	0,28
<b>SWEDEN</b>			<b>18 689 775,00</b>	<b>18 655 513,80</b>	<b>3,20</b>
<b>Consumer Retail</b>			<b>15 523 850,00</b>	<b>15 539 603,80</b>	<b>2,66</b>
8 580 000,00	VOLVO CAR AB 2.125% 02/04/2024	EUR	8 847 950,00	8 958 463,80	1,53
3 000 000,00	VERISURE HOLDING AB 3.50% 15/05/2023	EUR	3 112 500,00	3 024 840,00	0,52
2 000 000,00	VERISURE MIDHOLDING AB 5.25% 15/02/2029	EUR	2 063 400,00	2 055 100,00	0,35
1 500 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	1 500 000,00	1 501 200,00	0,26
<b>Finance</b>			<b>3 165 925,00</b>	<b>3 115 910,00</b>	<b>0,54</b>
3 000 000,00	INTRUM AB 3.125% 15/07/2024	EUR	3 066 300,00	3 015 900,00	0,52
100 000,00	INTRUM AB 2.75% 15/07/2022	EUR	99 625,00	100 010,00	0,02
<b>SPAIN</b>			<b>18 003 546,00</b>	<b>18 294 944,00</b>	<b>3,14</b>
<b>Telecommunication</b>			<b>5 953 536,00</b>	<b>6 011 866,00</b>	<b>1,03</b>
3 300 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	3 412 270,00	3 465 066,00	0,59
2 500 000,00	LORCA TELECOM BONDCO SA 4.00% 18/09/2027	EUR	2 541 266,00	2 546 800,00	0,44
<b>Finance</b>			<b>5 200 010,00</b>	<b>5 333 010,00</b>	<b>0,92</b>
4 000 000,00	CAIXABANK SA 1.75% 24/10/2023	EUR	4 013 010,00	4 167 520,00	0,72
1 000 000,00	BANCO DE SABADELL SA 5.625% 06/05/2026	EUR	1 187 000,00	1 165 490,00	0,20
<b>Health</b>			<b>4 050 000,00</b>	<b>4 040 280,00</b>	<b>0,69</b>
4 000 000,00	GRIFOLS SA REG 1.625% 15/02/2025	EUR	4 050 000,00	4 040 280,00	0,69
<b>Consumer Retail</b>			<b>2 800 000,00</b>	<b>2 909 788,00</b>	<b>0,50</b>
2 800 000,00	EL CORTE INGLES SA 3.625% 15/03/2024	EUR	2 800 000,00	2 909 788,00	0,50

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## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>5 215 788,72</b>	<b>4 983 770,48</b>	<b>0,85</b>
<b>Telecommunication</b>			<b>5 215 788,72</b>	<b>4 983 770,48</b>	<b>0,85</b>
3 000 000,00	TDC A/S 5.00% 02/03/2022	EUR	3 281 500,00	3 090 000,00	0,53
1 500 000,00	TDC A/S 6.875% 23/02/2023	GBP	1 934 288,72	1 893 770,48	0,32
<b>NORWAY</b>			<b>4 229 000,00</b>	<b>4 305 420,00</b>	<b>0,74</b>
<b>Consumer Retail</b>			<b>4 229 000,00</b>	<b>4 305 420,00</b>	<b>0,74</b>
4 200 000,00	ADEVINTA ASA 2.625% 15/11/2025	EUR	4 229 000,00	4 305 420,00	0,74
<b>AUSTRIA</b>			<b>4 293 875,00</b>	<b>4 285 240,00</b>	<b>0,73</b>
<b>Computing and IT</b>			<b>4 293 875,00</b>	<b>4 285 240,00</b>	<b>0,73</b>
4 000 000,00	AMS AG 6.00% 31/07/2025	EUR	4 293 875,00	4 285 240,00	0,73
<b>JAPAN</b>			<b>4 000 000,00</b>	<b>4 000 000,00</b>	<b>0,69</b>
<b>Telecommunication</b>			<b>4 000 000,00</b>	<b>4 000 000,00</b>	<b>0,69</b>
4 000 000,00	SOFTBANK GROUP CORP 2.125% 06/07/2024	EUR	4 000 000,00	4 000 000,00	0,69
<b>BELGIUM</b>			<b>3 600 000,00</b>	<b>3 598 956,00</b>	<b>0,62</b>
<b>Basic Goods</b>			<b>3 600 000,00</b>	<b>3 598 956,00</b>	<b>0,62</b>
3 600 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	3 600 000,00	3 598 956,00	0,62
<b>PERU</b>			<b>3 381 615,55</b>	<b>3 334 883,24</b>	<b>0,57</b>
<b>Raw materials</b>			<b>3 381 615,55</b>	<b>3 334 883,24</b>	<b>0,57</b>
4 000 000,00	VOLCAN CIA MINERA SAA 4.375% 11/02/2026	USD	3 381 615,55	3 334 883,24	0,57
<b>FINLAND</b>			<b>3 003 260,00</b>	<b>3 092 700,00</b>	<b>0,53</b>
<b>Telecommunication</b>			<b>1 997 500,00</b>	<b>2 085 200,00</b>	<b>0,36</b>
2 000 000,00	NOKIA OYJ 2.00% 15/03/2024	EUR	1 997 500,00	2 085 200,00	0,36
<b>Raw materials</b>			<b>1 005 760,00</b>	<b>1 007 500,00</b>	<b>0,17</b>
1 000 000,00	SPA HOLDINGS 3 OY 3.625% 04/02/2028	EUR	1 005 760,00	1 007 500,00	0,17
<b>JERSEY</b>			<b>3 095 460,00</b>	<b>3 086 250,00</b>	<b>0,53</b>
<b>Consumer Retail</b>			<b>3 095 460,00</b>	<b>3 086 250,00</b>	<b>0,53</b>
3 000 000,00	ADIANT GLOBAL HOLDINGS LTD 3.50% 15/08/2024	EUR	3 095 460,00	3 086 250,00	0,53
<b>MEXICO</b>			<b>2 290 443,50</b>	<b>2 331 004,00</b>	<b>0,40</b>
<b>Industries</b>			<b>2 290 443,50</b>	<b>2 331 004,00</b>	<b>0,40</b>
2 300 000,00	CEMEX SAB DE CV 2.75% 05/12/2024	EUR	2 290 443,50	2 331 004,00	0,40
<b>Floating Rate Notes</b>			<b>105 971 151,20</b>	<b>106 278 262,85</b>	<b>18,22</b>
<b>ITALY</b>			<b>38 882 188,23</b>	<b>39 678 929,35</b>	<b>6,80</b>
<b>Finance</b>			<b>18 755 728,19</b>	<b>19 240 384,20</b>	<b>3,30</b>
5 000 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	5 000 000,00	5 469 800,00	0,94
4 000 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	4 182 500,00	4 404 040,00	0,75
3 250 000,00	ASSICURAZIONI GENERALI SPA FRN 29/12/2049	GBP	4 133 448,19	3 920 234,20	0,67
3 000 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	3 397 280,00	3 423 750,00	0,59
2 000 000,00	UNICREDIT SPA FRN 29/12/2049	EUR	2 042 500,00	2 022 560,00	0,35
<b>Multi-Utilities</b>			<b>10 776 155,58</b>	<b>10 848 359,95</b>	<b>1,86</b>
5 081 000,00	ENEL SPA FRN 24/05/2080	EUR	5 309 754,75	5 557 191,32	0,95
5 400 000,00	ENEL SPA FRN 24/09/2073	USD	5 466 400,83	5 291 168,63	0,91

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

## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>4 986 670,00</b>	<b>5 253 950,00</b>	<b>0,90</b>
5 000 000,00	ENI SPA FRN 31/12/2099	EUR	4 986 670,00	5 253 950,00	0,90
<b>Consumer Retail</b>			<b>4 363 634,46</b>	<b>4 336 235,20</b>	<b>0,74</b>
4 330 000,00	SISAL PAY SPA FRN 17/12/2026	EUR	4 363 634,46	4 336 235,20	0,74
<b>NETHERLANDS</b>			<b>15 479 610,07</b>	<b>15 203 389,34</b>	<b>2,61</b>
<b>Multi-Utilities</b>			<b>5 125 150,00</b>	<b>5 040 504,00</b>	<b>0,86</b>
3 000 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	3 221 650,00	3 150 000,00	0,54
1 800 000,00	NATURGY FINANCE BV FRN 29/11/2049	EUR	1 903 500,00	1 890 504,00	0,32
<b>Consumer Retail</b>			<b>4 080 000,00</b>	<b>4 001 040,00</b>	<b>0,69</b>
4 000 000,00	TRIVIUM PACKAGING FINANCE BV FRN 15/08/2026	EUR	4 080 000,00	4 001 040,00	0,69
<b>Telecommunication</b>			<b>3 482 835,07</b>	<b>3 431 745,34</b>	<b>0,59</b>
2 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 090 000,00	2 066 340,00	0,36
1 500 000,00	KONINKLIJKE KPN NV FRN 28/03/2073	USD	1 392 835,07	1 365 405,34	0,23
<b>Energy</b>			<b>2 791 625,00</b>	<b>2 730 100,00</b>	<b>0,47</b>
2 500 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	2 791 625,00	2 730 100,00	0,47
<b>UNITED KINGDOM</b>			<b>13 676 048,20</b>	<b>13 756 373,25</b>	<b>2,36</b>
<b>Finance</b>			<b>7 643 098,20</b>	<b>7 798 993,25</b>	<b>1,34</b>
3 600 000,00	LLOYDS BANKING GROUP PLC FRN 31/12/2049	EUR	3 793 805,00	3 973 500,00	0,68
3 000 000,00	LLOYDS BANKING GROUP PLC FRN 29/12/2049	GBP	3 849 293,20	3 825 493,25	0,66
<b>Telecommunication</b>			<b>6 032 950,00</b>	<b>5 957 380,00</b>	<b>1,02</b>
5 720 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	6 032 950,00	5 957 380,00	1,02
<b>SPAIN</b>			<b>9 680 190,00</b>	<b>9 898 010,00</b>	<b>1,70</b>
<b>Finance</b>			<b>9 680 190,00</b>	<b>9 898 010,00</b>	<b>1,70</b>
3 000 000,00	BANCO DE SABADELL SA FRN 12/12/2028	EUR	3 260 100,00	3 284 940,00	0,56
2 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	2 194 000,00	2 287 500,00	0,39
2 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	2 147 500,00	2 190 000,00	0,38
1 000 000,00	BANKIA SA FRN 15/02/2029	EUR	1 078 590,00	1 078 070,00	0,19
1 000 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	1 000 000,00	1 057 500,00	0,18
<b>PORTUGAL</b>			<b>9 421 850,00</b>	<b>9 275 650,00</b>	<b>1,59</b>
<b>Multi-Utilities</b>			<b>7 156 450,00</b>	<b>7 083 570,00</b>	<b>1,21</b>
6 500 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	7 156 450,00	7 083 570,00	1,21
<b>Finance</b>			<b>2 265 400,00</b>	<b>2 192 080,00</b>	<b>0,38</b>
2 000 000,00	CAIXA GERAL DE DEPOSITOS SA FRN 28/06/2028	EUR	2 265 400,00	2 192 080,00	0,38
<b>FRANCE</b>			<b>5 982 805,79</b>	<b>5 530 279,91</b>	<b>0,95</b>
<b>Multi-Utilities</b>			<b>4 217 530,79</b>	<b>3 799 654,91</b>	<b>0,65</b>
4 300 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	USD	4 217 530,79	3 799 654,91	0,65
<b>Finance</b>			<b>1 765 275,00</b>	<b>1 730 625,00</b>	<b>0,30</b>
1 500 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA FRN 29/05/2049	EUR	1 765 275,00	1 730 625,00	0,30
<b>GERMANY</b>			<b>4 222 000,00</b>	<b>4 201 760,00</b>	<b>0,72</b>
<b>Computing and IT</b>			<b>4 222 000,00</b>	<b>4 201 760,00</b>	<b>0,72</b>
4 000 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	4 222 000,00	4 201 760,00	0,72

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

## Eurizon Fund - Absolute High Yield

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>3 708 096,88</b>	<b>3 662 892,00</b>	<b>0,63</b>
<b>Industries</b>			<b>2 099 926,66</b>	<b>2 093 100,00</b>	<b>0,36</b>
2 000 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	2 099 926,66	2 093 100,00	0,36
<b>Consumer Retail</b>			<b>1 608 170,22</b>	<b>1 569 792,00</b>	<b>0,27</b>
1 600 000,00	CIRSA FINANCE INTERNATIONAL SARL FRN 30/09/2025	EUR	1 608 170,22	1 569 792,00	0,27
<b>UNITED STATES</b>			<b>2 424 468,03</b>	<b>2 497 775,00</b>	<b>0,43</b>
<b>Consumer Retail</b>			<b>2 424 468,03</b>	<b>2 497 775,00</b>	<b>0,43</b>
2 500 000,00	FORD MOTOR CREDIT CO LLC FRN 01/12/2021	EUR	2 424 468,03	2 497 775,00	0,43
<b>BELGIUM</b>			<b>1 888 144,00</b>	<b>1 961 522,00</b>	<b>0,33</b>
<b>Raw materials</b>			<b>1 888 144,00</b>	<b>1 961 522,00</b>	<b>0,33</b>
1 900 000,00	SOLVAY SA FRN 31/12/2099	EUR	1 888 144,00	1 961 522,00	0,33
<b>SWEDEN</b>			<b>605 750,00</b>	<b>611 682,00</b>	<b>0,10</b>
<b>Consumer Retail</b>			<b>605 750,00</b>	<b>611 682,00</b>	<b>0,10</b>
600 000,00	VERISURE HOLDING AB FRN 15/04/2025	EUR	605 750,00	611 682,00	0,10
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>13 174 341,99</b>	<b>13 285 526,44</b>	<b>2,28</b>
<b>Ordinary Bonds</b>			<b>12 276 015,99</b>	<b>12 352 674,22</b>	<b>2,12</b>
<b>CAYMAN ISLANDS</b>			<b>4 630 218,45</b>	<b>4 771 141,90</b>	<b>0,82</b>
<b>Raw materials</b>			<b>4 630 218,45</b>	<b>4 771 141,90</b>	<b>0,82</b>
5 000 000,00	BRASKEM FINANCE LTD 6.45% 03/02/2024	USD	4 630 218,45	4 771 141,90	0,82
<b>SWEDEN</b>			<b>4 410 836,17</b>	<b>4 337 547,38</b>	<b>0,74</b>
<b>Telecommunication</b>			<b>4 410 836,17</b>	<b>4 337 547,38</b>	<b>0,74</b>
5 000 000,00	TELEFONAKTIEBOLAGET LM ERICSSON 4.125% 15/05/2022	USD	4 410 836,17	4 337 547,38	0,74
<b>UNITED KINGDOM</b>			<b>2 874 621,07</b>	<b>2 895 115,18</b>	<b>0,50</b>
<b>Raw materials</b>			<b>2 874 621,07</b>	<b>2 895 115,18</b>	<b>0,50</b>
3 180 000,00	ANGLO AMERICAN CAPITAL PLC 3.625% 11/09/2024	USD	2 874 621,07	2 895 115,18	0,50
<b>NETHERLANDS</b>			<b>360 340,30</b>	<b>348 869,76</b>	<b>0,06</b>
<b>Computing and IT</b>			<b>360 340,30</b>	<b>348 869,76</b>	<b>0,06</b>
385 000,00	NXP BV VIA NXP FUNDING LLC 4.625% 01/06/2023	USD	360 340,30	348 869,76	0,06
<b>Floating Rate Notes</b>			<b>898 326,00</b>	<b>932 852,22</b>	<b>0,16</b>
<b>UNITED KINGDOM</b>			<b>898 326,00</b>	<b>932 852,22</b>	<b>0,16</b>
<b>Telecommunication</b>			<b>898 326,00</b>	<b>932 852,22</b>	<b>0,16</b>
1 100 000,00	VODAFONE GROUP PLC FRN 04/06/2081	USD	898 326,00	932 852,22	0,16
<b>INVESTMENT FUNDS</b>			<b>55 653 744,50</b>	<b>55 600 940,76</b>	<b>9,53</b>
<b>UCI Units</b>			<b>55 653 744,50</b>	<b>55 600 940,76</b>	<b>9,53</b>
<b>LUXEMBOURG</b>			<b>55 653 744,50</b>	<b>55 600 940,76</b>	<b>9,53</b>
<b>Finance</b>			<b>55 653 744,50</b>	<b>55 600 940,76</b>	<b>9,53</b>
532 392,77	EURIZON FUND - MONEY MARKET -Z-	EUR	52 727 744,50	52 674 940,76	9,03
29 787,24	EURIZON FUND - BOND SHORT TERM -Z-	EUR	2 926 000,00	2 926 000,00	0,50
<b>Total Portfolio</b>			<b>579 598 895,58</b>	<b>583 717 758,09</b>	<b>100,07</b>

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

## Eurizon Fund - Absolute High Yield

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(133 620,00)</b>	<b>22 611 910,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(133 620,00)</b>	<b>22 611 910,00</b>
100 000	(131)	Sale	EURO BUND	08/09/2021	EUR	(133 620,00)	22 611 910,00

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

## Eurizon Fund - Absolute High Yield

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(1 176 848,64)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>5 209,28</b>
24/09/2021	7 565 506,23	EUR	6 500 000,00	GBP	5 209,28
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(1 182 057,92)</b>
20/08/2021	18 049 960,98	EUR	22 000 000,00	USD	(482 930,59)
15/07/2021	15 726 116,60	EUR	19 000 000,00	USD	(291 072,83)
15/07/2021	18 351 580,73	EUR	16 000 000,00	GBP	(282 347,67)
20/08/2021	19 720 456,73	EUR	17 000 000,00	GBP	(65 413,23)
24/09/2021	11 747 765,41	EUR	14 000 000,00	USD	(37 434,94)
20/08/2021	819 545,50	EUR	1 000 000,00	USD	(22 858,66)

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

## Eurizon Fund - Absolute Prudent

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	560 433 639,22	
Banks	(Note 3)	8 029 551,84	
Other banks and broker accounts	(Notes 2, 3, 9)	17 552 021,68	
Option contracts	(Notes 2, 9)	1 015 623,40	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	48 349,96	
Other interest receivable		3 905 915,09	
Receivable on subscriptions		6 978 633,61	
Other assets	(Note 11)	307,80	
<b>Total assets</b>		<b>597 964 042,60</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(767 475,80)	
Unrealised loss on future contracts	(Notes 2, 9)	(26 127,51)	
Payable on investments purchased		(269 098,85)	
Payable on redemptions		(463 510,77)	
Other liabilities		(397 152,58)	
<b>Total liabilities</b>		<b>(1 923 365,51)</b>	
<b>Total net assets</b>		<b>596 040 677,09</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class E Units	EUR	99,37	14 999,910
Class R Units	EUR	121,32	1 465 699,712
Class Z Units	EUR	132,71	3 140 010,976
Class ZD Units	EUR	102,91	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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>548 209 365,05</b>
Net income from investments	(Note 2)	4 178 542,88
<b>Total income</b>		<b>4 178 542,88</b>
Management fee	(Note 6)	(1 412 663,43)
Depository fee	(Note 8)	(73 540,18)
Subscription tax	(Note 4)	(65 731,18)
Other charges and taxes	(Notes 5, 8)	(450 035,25)
<b>Total expenses</b>		<b>(2 001 970,04)</b>
<b>Net investment income / (loss)</b>		<b>2 176 572,84</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(2 896 333,47)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(2 210 079,57)
- option contracts	(Notes 2, 9)	183 244,07
- forward foreign exchange contracts	(Notes 2, 9)	(128 404,23)
- foreign currencies	(Note 2)	29 067,38
- future contracts	(Notes 2, 9)	336 431,54
<b>Net result of operations for the period</b>		<b>(2 509 501,44)</b>
Subscriptions for the period		252 392 031,81
Redemptions for the period		(202 051 218,33)
<b>Net assets at the end of the period</b>		<b>596 040 677,09</b>

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



## Eurizon Fund - Absolute Prudent

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>561 513 986,38</b>	<b>560 433 639,22</b>	<b>94,03</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>556 430 521,81</b>	<b>555 489 530,67</b>	<b>93,20</b>
<b>Ordinary Bonds</b>			<b>408 098 363,03</b>	<b>406 771 850,67</b>	<b>68,25</b>
<b>ITALY</b>			<b>160 503 259,69</b>	<b>159 756 469,18</b>	<b>26,80</b>
<b>Government</b>			<b>125 778 342,26</b>	<b>124 917 000,00</b>	<b>20,96</b>
30 000 000,00	BTP 1.85% 01/07/2025	EUR	32 608 710,00	32 250 000,00	5,41
30 000 000,00	BTP 1.45% 15/11/2024	EUR	31 891 725,00	31 617 000,00	5,31
30 000 000,00	BTP 0.95% 01/03/2023	EUR	30 889 576,00	30 654 000,00	5,14
30 000 000,00	BTP 0.30% 15/08/2023	EUR	30 388 331,26	30 396 000,00	5,10
<b>Finance</b>			<b>28 541 827,93</b>	<b>28 671 447,00</b>	<b>4,81</b>
9 000 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.50% 17/07/2023	EUR	9 186 748,00	9 290 520,00	1,56
3 300 000,00	BANCO BPM SPA 2.50% 21/06/2024	EUR	3 492 470,00	3 496 482,00	0,59
3 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	3 224 070,00	3 222 060,00	0,54
2 800 000,00	UNIONE DI BANCHE ITALIANE SPA 1.625% 21/04/2025	EUR	2 925 436,48	2 925 692,00	0,49
2 700 000,00	BANCO BPM SPA 2.00% 08/03/2022	EUR	2 735 305,45	2 735 829,00	0,46
2 000 000,00	INTESA SANPAOLO SPA 1.375% 18/01/2024	EUR	2 065 800,00	2 074 980,00	0,35
1 600 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	1 645 920,00	1 649 392,00	0,28
1 300 000,00	FCA BANK SPA 0.50% 13/09/2024	EUR	1 299 558,00	1 317 966,00	0,22
1 000 000,00	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	1 069 400,00	1 048 680,00	0,17
900 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	897 120,00	909 846,00	0,15
<b>Telecommunication</b>			<b>3 527 214,50</b>	<b>3 515 918,18</b>	<b>0,59</b>
1 556 000,00	TELECOM ITALIA SPA 2.50% 19/07/2023	EUR	1 619 780,00	1 621 445,36	0,27
1 191 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	1 255 234,50	1 247 000,82	0,21
600 000,00	TELECOM ITALIA SPA 4.00% 11/04/2024	EUR	652 200,00	647 472,00	0,11
<b>Industries</b>			<b>2 655 875,00</b>	<b>2 652 104,00</b>	<b>0,44</b>
2 600 000,00	NEXI SPA 1.75% 31/10/2024	EUR	2 655 875,00	2 652 104,00	0,44
<b>GERMANY</b>			<b>62 694 840,43</b>	<b>63 002 645,12</b>	<b>10,57</b>
<b>Government</b>			<b>52 085 490,73</b>	<b>52 459 725,32</b>	<b>8,80</b>
34 772 652,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2026	EUR	37 944 566,09	38 055 538,08	6,38
7 640 097,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.50% 15/04/2030	EUR	8 937 667,37	9 223 430,70	1,55
448 000 000,00	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT 6.00% 16/01/2025	INR	5 203 257,27	5 180 756,54	0,87
<b>Health</b>			<b>3 501 744,70</b>	<b>3 435 506,80</b>	<b>0,58</b>
3 113 000,00	FRESENIUS SE & CO KGAA 4.00% 01/02/2024	EUR	3 501 744,70	3 435 506,80	0,58
<b>Industries</b>			<b>2 940 420,00</b>	<b>2 941 988,00</b>	<b>0,49</b>
2 800 000,00	HEIDELBERGCEMENT AG 1.50% 07/02/2025	EUR	2 940 420,00	2 941 988,00	0,49
<b>Raw materials</b>			<b>2 798 285,00</b>	<b>2 802 128,00</b>	<b>0,47</b>
2 800 000,00	THYSSENKRUPP AG 1.375% 03/03/2022	EUR	2 798 285,00	2 802 128,00	0,47
<b>Consumer Retail</b>			<b>1 368 900,00</b>	<b>1 363 297,00</b>	<b>0,23</b>
1 300 000,00	VOLKSWAGEN BANK GMBH REG 1.875% 31/01/2024	EUR	1 368 900,00	1 363 297,00	0,23
<b>FRANCE</b>			<b>19 755 954,71</b>	<b>19 789 443,00</b>	<b>3,32</b>
<b>Finance</b>			<b>15 175 602,71</b>	<b>15 176 246,00</b>	<b>2,55</b>
6 100 000,00	BPCE SA 1.00% 01/04/2025	EUR	6 331 770,00	6 307 339,00	1,06
3 400 000,00	WENDEL SE 2.75% 02/10/2024	EUR	3 699 935,00	3 677 848,00	0,62

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## Eurizon Fund - Absolute Prudent

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 700 000,00	PSA BANQUE FRANCE SA 0.625% 10/10/2022	EUR	2 696 490,00	2 730 699,00	0,46
2 400 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	2 447 407,71	2 460 360,00	0,41
<b>Consumer Retail</b>			<b>1 706 334,00</b>	<b>1 727 863,00</b>	<b>0,29</b>
1 700 000,00	SODEXO SA 0.50% 17/01/2024	EUR	1 706 334,00	1 727 863,00	0,29
<b>Industries</b>			<b>1 467 850,00</b>	<b>1 465 842,00</b>	<b>0,25</b>
1 400 000,00	CROWN EUROPEAN HOLDINGS SA 2.625% 30/09/2024	EUR	1 467 850,00	1 465 842,00	0,25
<b>Computing and IT</b>			<b>1 197 528,00</b>	<b>1 213 344,00</b>	<b>0,20</b>
1 200 000,00	CAPGEMINI SE 1.25% 15/04/2022	EUR	1 197 528,00	1 213 344,00	0,20
<b>Telecommunication</b>			<b>208 640,00</b>	<b>206 148,00</b>	<b>0,03</b>
200 000,00	TDF INFRASTRUCTURE SASU 2.875% 19/10/2022	EUR	208 640,00	206 148,00	0,03
<b>SPAIN</b>			<b>19 084 975,60</b>	<b>19 197 133,00</b>	<b>3,22</b>
<b>Finance</b>			<b>15 401 781,60</b>	<b>15 522 063,00</b>	<b>2,60</b>
4 000 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	4 063 500,00	4 064 120,00	0,68
3 000 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	3 010 800,00	3 035 970,00	0,51
2 700 000,00	SANTANDER CONSUMER FINANCE SA 1.125% 09/10/2023	EUR	2 791 810,00	2 781 513,00	0,47
1 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	1 792 620,00	1 823 904,00	0,30
1 700 000,00	CAIXABANK SA 1.75% 24/10/2023	EUR	1 715 341,60	1 771 196,00	0,30
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	1 016 560,00	1 031 930,00	0,17
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	1 011 150,00	1 013 430,00	0,17
<b>Telecommunication</b>			<b>3 683 194,00</b>	<b>3 675 070,00</b>	<b>0,62</b>
3 500 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	3 683 194,00	3 675 070,00	0,62
<b>CHINA</b>			<b>16 597 598,88</b>	<b>16 781 981,25</b>	<b>2,82</b>
<b>Finance</b>			<b>8 669 386,00</b>	<b>8 728 049,00</b>	<b>1,47</b>
5 500 000,00	CHINA CONSTRUCTION BANK CORP 0.05% 22/10/2022	EUR	5 475 690,00	5 518 865,00	0,93
3 200 000,00	BANK OF CHINA LTD 0.25% 17/04/2022	EUR	3 193 696,00	3 209 184,00	0,54
<b>Government</b>			<b>7 928 212,88</b>	<b>8 053 932,25</b>	<b>1,35</b>
44 500 000,00	CHINA GOVERNMENT BOND 3.39% 21/05/2025	CNY	5 879 560,12	5 976 313,65	1,00
15 500 000,00	CHINA GOVERNMENT BOND 3.38% 21/11/2024	CNY	2 048 652,76	2 077 618,60	0,35
<b>GREECE</b>			<b>16 135 834,00</b>	<b>15 773 250,00</b>	<b>2,65</b>
<b>Government</b>			<b>16 135 834,00</b>	<b>15 773 250,00</b>	<b>2,65</b>
15 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 4.375% 01/08/2022	EUR	16 135 834,00	15 773 250,00	2,65
<b>NETHERLANDS</b>			<b>13 690 190,50</b>	<b>13 745 707,50</b>	<b>2,31</b>
<b>Multi-Utilities</b>			<b>4 719 455,00</b>	<b>4 713 452,50</b>	<b>0,79</b>
2 500 000,00	EDP FINANCE BV 2.00% 22/04/2025	EUR	2 697 825,00	2 690 100,00	0,45
1 300 000,00	EDP FINANCE BV 1.125% 12/02/2024	EUR	1 338 805,00	1 343 238,00	0,23
650 000,00	EDP FINANCE BV 1.875% 29/09/2023	EUR	682 825,00	680 114,50	0,11
<b>Health</b>			<b>3 668 360,00</b>	<b>3 631 846,00</b>	<b>0,61</b>
3 400 000,00	MYLAN NV 2.25% 22/11/2024	EUR	3 668 360,00	3 631 846,00	0,61
<b>Energy</b>			<b>2 918 500,00</b>	<b>2 917 122,00</b>	<b>0,49</b>
2 600 000,00	PETROBRAS GLOBAL FINANCE BV 4.75% 14/01/2025	EUR	2 918 500,00	2 917 122,00	0,49
<b>Basic Goods</b>			<b>2 383 875,50</b>	<b>2 483 287,00</b>	<b>0,42</b>
2 323 000,00	BAT NETHERLANDS FINANCE BV 2.375% 07/10/2024	EUR	2 383 875,50	2 483 287,00	0,42
<b>UNITED STATES</b>			<b>12 772 355,78</b>	<b>12 754 912,30</b>	<b>2,14</b>
<b>Finance</b>			<b>5 781 920,00</b>	<b>5 728 084,00</b>	<b>0,96</b>
3 000 000,00	GOLDMAN SACHS GROUP INC 1.375% 15/05/2024	EUR	3 139 800,00	3 079 230,00	0,52
2 600 000,00	JPMORGAN CHASE & CO 0.625% 25/01/2024	EUR	2 642 120,00	2 648 854,00	0,44

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## Eurizon Fund - Absolute Prudent

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>4 865 043,28</b>	<b>4 857 967,20</b>	<b>0,82</b>
3 500 000,00	KRAFT HEINZ FOODS CO 2.00% 30/06/2023	EUR	3 620 056,43	3 619 350,00	0,61
1 220 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	1 244 986,85	1 238 617,20	0,21
<b>Consumer Retail</b>			<b>2 125 392,50</b>	<b>2 168 861,10</b>	<b>0,36</b>
2 135 000,00	VF CORP 0.625% 20/09/2023	EUR	2 125 392,50	2 168 861,10	0,36
<b>LUXEMBOURG</b>			<b>11 641 711,48</b>	<b>11 541 359,89</b>	<b>1,94</b>
<b>Health</b>			<b>5 272 834,44</b>	<b>5 272 020,00</b>	<b>0,89</b>
5 200 000,00	BECTON DICKINSON EURO FINANCE SARL 0.632% 04/06/2023	EUR	5 272 834,44	5 272 020,00	0,89
<b>Government</b>			<b>5 344 684,93</b>	<b>5 206 403,89</b>	<b>0,87</b>
87 300 000 000,00	EIB 5.75% 24/01/2025	IDR	5 344 684,93	5 206 403,89	0,87
<b>Raw materials</b>			<b>1 024 192,11</b>	<b>1 062 936,00</b>	<b>0,18</b>
1 050 000,00	ARCELORMITTAL SA 0.95% 17/01/2023	EUR	1 024 192,11	1 062 936,00	0,18
<b>UNITED KINGDOM</b>			<b>8 992 633,73</b>	<b>8 903 439,00</b>	<b>1,49</b>
<b>Basic Goods</b>			<b>7 153 987,73</b>	<b>7 100 883,00</b>	<b>1,19</b>
2 500 000,00	IMPERIAL BRANDS FINANCE PLC 1.375% 27/01/2025	EUR	2 602 000,00	2 587 825,00	0,43
2 200 000,00	TESCO CORPORATE TREASURY SERVICES PLC 1.375% 24/10/2023	EUR	2 288 000,00	2 268 134,00	0,38
2 200 000,00	IMPERIAL BRANDS FINANCE PLC 1.125% 14/08/2023	EUR	2 263 987,73	2 244 924,00	0,38
<b>Consumer Retail</b>			<b>1 838 646,00</b>	<b>1 802 556,00</b>	<b>0,30</b>
1 800 000,00	FCE BANK PLC 0.869% 13/09/2021	EUR	1 838 646,00	1 802 556,00	0,30
<b>MACEDONIA</b>			<b>6 926 213,35</b>	<b>6 854 899,75</b>	<b>1,15</b>
<b>Government</b>			<b>6 926 213,35</b>	<b>6 854 899,75</b>	<b>1,15</b>
4 785 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/07/2023	EUR	5 272 507,50	5 250 819,75	0,88
1 600 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 3.975% 24/07/2021	EUR	1 653 705,85	1 604 080,00	0,27
<b>PHILIPPINES</b>			<b>6 610 477,13</b>	<b>6 549 548,88</b>	<b>1,10</b>
<b>Supranational</b>			<b>5 018 333,13</b>	<b>4 943 276,88</b>	<b>0,83</b>
275 000 000,00	ASIAN DEVELOPMENT BANK 5.25% 09/03/2023	PHP	5 018 333,13	4 943 276,88	0,83
<b>Government</b>			<b>1 592 144,00</b>	<b>1 606 272,00</b>	<b>0,27</b>
1 600 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	1 592 144,00	1 606 272,00	0,27
<b>KAZAKHSTAN</b>			<b>6 097 460,00</b>	<b>6 107 739,00</b>	<b>1,02</b>
<b>Government</b>			<b>6 097 460,00</b>	<b>6 107 739,00</b>	<b>1,02</b>
5 900 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	6 097 460,00	6 107 739,00	1,02
<b>MOROCCO</b>			<b>5 891 940,00</b>	<b>5 906 250,00</b>	<b>0,99</b>
<b>Government</b>			<b>5 891 940,00</b>	<b>5 906 250,00</b>	<b>0,99</b>
5 400 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 3.50% 19/06/2024	EUR	5 891 940,00	5 906 250,00	0,99
<b>TURKEY</b>			<b>5 795 890,68</b>	<b>5 672 184,00</b>	<b>0,95</b>
<b>Government</b>			<b>5 795 890,68</b>	<b>5 672 184,00</b>	<b>0,95</b>
5 600 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.35% 12/11/2021	EUR	5 795 890,68	5 672 184,00	0,95

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## Eurizon Fund - Absolute Prudent

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INDIA</b>			<b>5 770 840,66</b>	<b>5 605 376,00</b>	<b>0,94</b>
<b>Energy</b>			<b>5 770 840,66</b>	<b>5 605 376,00</b>	<b>0,94</b>
5 600 000,00	ONGC VIDESH LTD 2.75% 15/07/2021	EUR	5 770 840,66	5 605 376,00	0,94
<b>BULGARIA</b>			<b>5 734 540,91</b>	<b>5 446 991,60</b>	<b>0,91</b>
<b>Multi-Utilities</b>			<b>5 734 540,91</b>	<b>5 446 991,60</b>	<b>0,91</b>
5 420 000,00	BULGARIAN ENERGY HOLDING EAD 4.875% 02/08/2021	EUR	5 734 540,91	5 446 991,60	0,91
<b>JAPAN</b>			<b>4 521 212,31</b>	<b>4 561 425,00</b>	<b>0,77</b>
<b>Finance</b>			<b>4 521 212,31</b>	<b>4 561 425,00</b>	<b>0,77</b>
4 500 000,00	mitsubishi UFJ FINANCIAL GROUP INC 0.339% 19/07/2024	EUR	4 521 212,31	4 561 425,00	0,77
<b>ROMANIA</b>			<b>3 901 980,00</b>	<b>3 927 183,00</b>	<b>0,66</b>
<b>Finance</b>			<b>3 901 980,00</b>	<b>3 927 183,00</b>	<b>0,66</b>
3 900 000,00	unicredit LEASING SA 0.502% 18/10/2022	EUR	3 901 980,00	3 927 183,00	0,66
<b>INDONESIA</b>			<b>3 911 294,19</b>	<b>3 906 406,00</b>	<b>0,66</b>
<b>Government</b>			<b>2 709 214,19</b>	<b>2 730 000,00</b>	<b>0,46</b>
2 600 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	2 709 214,19	2 730 000,00	0,46
<b>Multi-Utilities</b>			<b>1 202 080,00</b>	<b>1 176 406,00</b>	<b>0,20</b>
1 100 000,00	PERUSAHAAN LISTRIK NEGARA PT 2.875% 25/10/2025	EUR	1 202 080,00	1 176 406,00	0,20
<b>IRELAND</b>			<b>3 367 359,00</b>	<b>3 347 711,20</b>	<b>0,56</b>
<b>Industries</b>			<b>1 775 519,00</b>	<b>1 739 791,20</b>	<b>0,29</b>
1 624 000,00	RUSSIAN RAILWAYS VIA RZD CAPITAL PLC 4.60% 06/03/2023	EUR	1 775 519,00	1 739 791,20	0,29
<b>Consumer Retail</b>			<b>1 591 840,00</b>	<b>1 607 920,00</b>	<b>0,27</b>
1 600 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	1 591 840,00	1 607 920,00	0,27
<b>EGYPT</b>			<b>3 031 450,00</b>	<b>3 027 281,00</b>	<b>0,51</b>
<b>Government</b>			<b>3 031 450,00</b>	<b>3 027 281,00</b>	<b>0,51</b>
2 900 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 4.75% 11/04/2025	EUR	3 031 450,00	3 027 281,00	0,51
<b>JERSEY</b>			<b>2 629 750,00</b>	<b>2 590 975,00</b>	<b>0,43</b>
<b>Raw materials</b>			<b>2 629 750,00</b>	<b>2 590 975,00</b>	<b>0,43</b>
2 500 000,00	GLENCORE FINANCE EUROPE LTD 1.875% 13/09/2023	EUR	2 629 750,00	2 590 975,00	0,43
<b>GUERNSEY</b>			<b>2 038 600,00</b>	<b>2 021 540,00</b>	<b>0,34</b>
<b>Finance</b>			<b>2 038 600,00</b>	<b>2 021 540,00</b>	<b>0,34</b>
2 000 000,00	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	2 038 600,00	2 021 540,00	0,34
<b>Floating Rate Notes</b>			<b>56 263 351,29</b>	<b>56 265 420,00</b>	<b>9,44</b>
<b>UNITED KINGDOM</b>			<b>16 878 670,00</b>	<b>16 919 491,00</b>	<b>2,84</b>
<b>Finance</b>			<b>16 878 670,00</b>	<b>16 919 491,00</b>	<b>2,84</b>
4 500 000,00	BARCLAYS PLC REG FRN 02/04/2025	EUR	4 820 570,00	4 903 875,00	0,82
4 800 000,00	LLOYDS BANKING GROUP PLC FRN 15/01/2024	EUR	4 825 185,00	4 856 736,00	0,82
3 500 000,00	ROYAL BANK OF SCOTLAND GROUP PLC FRN 08/03/2023	EUR	3 623 095,00	3 551 835,00	0,60
2 000 000,00	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	2 025 520,00	2 029 480,00	0,34
1 500 000,00	NATWEST GROUP PLC FRN 04/03/2025	EUR	1 584 300,00	1 577 565,00	0,26

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## Eurizon Fund - Absolute Prudent

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>12 289 965,00</b>	<b>12 278 515,00</b>	<b>2,06</b>
<b>Finance</b>			<b>12 289 965,00</b>	<b>12 278 515,00</b>	<b>2,06</b>
5 500 000,00	BNP PARIBAS SA FRN 15/07/2025	EUR	5 578 605,00	5 572 380,00	0,94
4 000 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	4 131 860,00	4 127 960,00	0,69
2 500 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	2 579 500,00	2 578 175,00	0,43
<b>UNITED STATES</b>			<b>11 879 422,00</b>	<b>11 853 851,00</b>	<b>1,99</b>
<b>Finance</b>			<b>11 879 422,00</b>	<b>11 853 851,00</b>	<b>1,99</b>
5 800 000,00	CITIGROUP INC FRN 06/07/2026	EUR	6 076 502,00	6 056 302,00	1,01
3 100 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	3 262 920,00	3 257 449,00	0,55
2 500 000,00	MORGAN STANLEY FRN 26/07/2024	EUR	2 540 000,00	2 540 100,00	0,43
<b>SWITZERLAND</b>			<b>9 967 000,29</b>	<b>9 904 198,00</b>	<b>1,66</b>
<b>Finance</b>			<b>9 967 000,29</b>	<b>9 904 198,00</b>	<b>1,66</b>
5 800 000,00	UBS GROUP AG FRN 17/04/2025	EUR	6 032 644,29	6 002 130,00	1,01
3 800 000,00	CREDIT SUISSE GROUP AG REG FRN 17/07/2025	EUR	3 934 356,00	3 902 068,00	0,65
<b>ITALY</b>			<b>2 778 649,00</b>	<b>2 791 665,00</b>	<b>0,47</b>
<b>Finance</b>			<b>2 778 649,00</b>	<b>2 791 665,00</b>	<b>0,47</b>
2 700 000,00	UNICREDIT SPA FRN 03/07/2025	EUR	2 778 649,00	2 791 665,00	0,47
<b>SPAIN</b>			<b>2 469 645,00</b>	<b>2 517 700,00</b>	<b>0,42</b>
<b>Finance</b>			<b>2 469 645,00</b>	<b>2 517 700,00</b>	<b>0,42</b>
2 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 09/03/2023	EUR	2 469 645,00	2 517 700,00	0,42
<b>Zero-Coupon Bonds</b>			<b>92 068 807,49</b>	<b>92 452 260,00</b>	<b>15,51</b>
<b>ITALY</b>			<b>90 086 347,49</b>	<b>90 440 100,00</b>	<b>15,17</b>
<b>Government</b>			<b>90 086 347,49</b>	<b>90 440 100,00</b>	<b>15,17</b>
30 000 000,00	BTP 0.00% 15/04/2024	EUR	30 220 242,00	30 162 000,00	5,06
30 000 000,00	CTZ 0.00% 28/09/2022	EUR	30 073 361,99	30 152 400,00	5,06
30 000 000,00	CTZ 0.00% 30/05/2022	EUR	29 792 743,50	30 125 700,00	5,05
<b>NETHERLANDS</b>			<b>1 982 460,00</b>	<b>2 012 160,00</b>	<b>0,34</b>
<b>Multi-Utilities</b>			<b>1 982 460,00</b>	<b>2 012 160,00</b>	<b>0,34</b>
2 000 000,00	ENEL FINANCE INTERNATIONAL NV 0.00% 17/06/2024	EUR	1 982 460,00	2 012 160,00	0,34
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>5 083 464,57</b>	<b>4 944 108,55</b>	<b>0,83</b>
<b>Ordinary Bonds</b>			<b>5 083 464,57</b>	<b>4 944 108,55</b>	<b>0,83</b>
<b>MALAYSIA</b>			<b>5 083 464,57</b>	<b>4 944 108,55</b>	<b>0,83</b>
<b>Government</b>			<b>5 083 464,57</b>	<b>4 944 108,55</b>	<b>0,83</b>
23 100 000,00	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	5 083 464,57	4 944 108,55	0,83
<b>Total Portfolio</b>			<b>561 513 986,38</b>	<b>560 433 639,22</b>	<b>94,03</b>

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

## Eurizon Fund - Absolute Prudent

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(26 127,51)</b>	<b>32 695 906,55</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(26 127,51)</b>	<b>32 695 906,55</b>
100 000	(288)	Sale	US 10YR NOTE (CBT)	21/09/2021	USD	(22 767,51)	32 178 076,55
100 000	(3)	Sale	EURO BUND	08/09/2021	EUR	(3 360,00)	517 830,00

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

## Eurizon Fund - Absolute Prudent

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>116 715,08</b>	<b>(5 205,84)</b>	<b>17 533 864,71</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>818 587,00</b>	<b>762 269,96</b>	—
723	PUT	EURO STOXX 50 PR 4 025,00 16/07/21	EUR	231 360,00	258 834,00	—
167	PUT	S&P 500 EMINI INDEX 4 150,00 17/09/21	USD	587 227,00	503 435,96	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(701 871,92)</b>	<b>(767 475,80)</b>	<b>17 533 864,71</b>
(167)	CALL	S&P 500 EMINI INDEX 4 350,00 17/09/21	USD	(395 568,71)	(506 956,49)	12 999 244,53
(167)	PUT	S&P 500 EMINI INDEX 3 900,00 17/09/21	USD	(306 303,21)	(260 519,31)	4 534 620,18
<b>UNQUOTED</b>				<b>235 621,41</b>	<b>253 353,44</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>235 621,41</b>	<b>253 353,44</b>	—
31 000 000	CALL	USD/EUR CALL 1,18 27/10/21	USD	235 621,41	253 353,44	—

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

## Eurizon Fund - Absolute Prudent

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>48 349,96</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>48 349,96</b>
22/09/2021	7 436 157,86	USD	205 000 000,00	TWD	32 891,04
29/10/2021	2 055 000,00	USD	1 716 635,52	EUR	11 852,46
29/10/2021	6 422 163,64	EUR	9 449 000,00	CAD	3 606,46

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



## Eurizon Fund - Active Allocation

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 702 037 852,86	
Banks	(Note 3)	86 066 585,75	
Other banks and broker accounts	(Notes 2, 3, 9)	55 842 528,58	
Option contracts	(Notes 2, 9)	2 243 638,45	
Swap premium paid	(Notes 2, 9)	10 607 520,71	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	975 165,56	
Unrealised profit on future contracts	(Notes 2, 9)	5 829 745,87	
Unrealised profit on swap contracts	(Notes 2, 9)	3 206 922,61	
Interest receivable on swap contracts	(Notes 2, 9)	171 334,64	
Other interest receivable		8 861 048,79	
Receivable on subscriptions		1 628 361,48	
Other assets	(Note 11)	418 544,31	
<b>Total assets</b>		<b>1 877 889 249,61</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(642 586,34)	
Swap premium received	(Notes 2, 9)	(2 527 200,84)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(2 171 799,05)	
Unrealised loss on future contracts	(Notes 2, 9)	(5 717 656,18)	
Payable on redemptions		(1 594 891,50)	
Other liabilities		(14 106 705,82)	
<b>Total liabilities</b>		<b>(26 760 839,73)</b>	
<b>Total net assets</b>		<b>1 851 128 409,88</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	120,57	3 231 456,952
Class X Units	EUR	117,53	404 770,573
Class Z Units	EUR	891,00	1 586 920,028

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 743 269 477,10</b>
Net income from investments	(Note 2)	17 190 903,03
Interest received on swap contracts	(Notes 2, 9)	2 576 832,01
Other income	(Note 6)	148 955,43
<b>Total income</b>		<b>19 916 690,47</b>
Management fee	(Note 6)	(7 436 935,43)
Performance fee	(Note 7)	(12 348 204,90)
Depositary fee	(Note 8)	(229 710,51)
Subscription tax	(Note 4)	(153 995,39)
Interest paid on swap contracts	(Notes 2, 9)	(1 334,00)
Other charges and taxes	(Notes 5, 8)	(1 358 808,93)
<b>Total expenses</b>		<b>(21 528 989,16)</b>
<b>Net investment income / (loss)</b>		<b>(1 612 298,69)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	78 958 877,20
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	34 664 173,21
- option contracts	(Notes 2, 9)	154 009,29
- forward foreign exchange contracts	(Notes 2, 9)	(1 546 892,86)
- foreign currencies	(Note 2)	471 930,12
- future contracts	(Notes 2, 9)	(13 086 174,45)
- swap contracts	(Notes 2, 9)	(2 479 692,78)
<b>Net result of operations for the period</b>		<b>95 523 931,04</b>
Subscriptions for the period		340 097 593,45
Redemptions for the period		(327 762 591,71)
<b>Net assets at the end of the period</b>		<b>1 851 128 409,88</b>

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

## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 650 871 856,82</b>	<b>1 702 037 852,86</b>	<b>91,95</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 484 442 890,23</b>	<b>1 531 317 725,12</b>	<b>82,73</b>
<b>Shares</b>			<b>302 795 346,35</b>	<b>344 559 743,28</b>	<b>18,61</b>
<b>UNITED STATES</b>			<b>72 156 393,83</b>	<b>90 486 146,00</b>	<b>4,89</b>
<b>Finance</b>			<b>23 209 033,08</b>	<b>33 540 930,26</b>	<b>1,81</b>
45 200,00	T ROWE PRICE GROUP INC	USD	4 144 515,66	7 545 526,22	0,41
9 500,00	BLACKROCK INC	USD	3 765 777,17	7 009 200,49	0,38
50 000,00	JP MORGAN CHASE & CO	USD	4 347 722,33	6 557 885,26	0,35
65 000,00	CBOE GLOBAL MARKETS INC	USD	4 936 140,17	6 525 209,67	0,35
150 000,00	VORNADO REALTY TRUST	USD	6 014 877,75	5 903 108,62	0,32
<b>Computing and IT</b>			<b>16 417 890,91</b>	<b>19 644 163,42</b>	<b>1,06</b>
140 000,00	APPLE INC	USD	14 538 210,15	16 168 640,23	0,87
7 500,00	SERVICENOW INC	USD	1 879 680,76	3 475 523,19	0,19
<b>Telecommunication</b>			<b>13 475 459,33</b>	<b>14 977 241,88</b>	<b>0,81</b>
4 500,00	AMAZON.COM INC	USD	11 813 632,86	13 053 977,81	0,71
40 000,00	COMCAST CORP -A-	USD	1 661 826,47	1 923 264,07	0,10
<b>Energy</b>			<b>8 261 310,72</b>	<b>11 407 364,24</b>	<b>0,62</b>
90 000,00	VALERO ENERGY CORP	USD	4 646 447,90	5 925 623,15	0,32
40 000,00	PIONEER NATURAL RESOURCES CO	USD	3 614 862,82	5 481 741,09	0,30
<b>Basic Goods</b>			<b>7 375 377,63</b>	<b>7 463 694,74</b>	<b>0,40</b>
120 000,00	TYSON FOODS INC -A-	USD	7 375 377,63	7 463 694,74	0,40
<b>Consumer Retail</b>			<b>1 642 565,92</b>	<b>1 762 390,55</b>	<b>0,10</b>
31 000,00	TJX COS INC	USD	1 642 565,92	1 762 390,55	0,10
<b>Health</b>			<b>1 774 756,24</b>	<b>1 690 360,91</b>	<b>0,09</b>
30 000,00	BRISTOL-MYERS SQUIBB CO	USD	1 774 756,24	1 690 360,91	0,09
<b>ITALY</b>			<b>81 655 645,49</b>	<b>81 971 894,03</b>	<b>4,43</b>
<b>Finance</b>			<b>23 444 696,17</b>	<b>27 559 550,00</b>	<b>1,49</b>
500 000,00	NEXI SPA	EUR	4 500 000,00	9 255 000,00	0,50
3 150 000,00	INTESA SANPAOLO SPA	EUR	7 062 680,85	7 337 925,00	0,40
325 000,00	ASSICURAZIONI GENERALI SPA	EUR	5 246 957,23	5 494 125,00	0,30
550 000,00	UNICREDIT SPA	EUR	6 635 058,09	5 472 500,00	0,29
<b>Telecommunication</b>			<b>24 960 505,19</b>	<b>20 643 933,21</b>	<b>1,12</b>
1 022 109,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	4 354 004,68	9 722 300,81	0,53
20 000 000,00	TELECOM ITALIA SPA	EUR	16 735 748,63	8 378 000,00	0,45
5 693 000,00	TELECOM ITALIA SPA -PREF-	EUR	3 870 751,88	2 543 632,40	0,14
<b>Industries</b>			<b>11 263 858,61</b>	<b>13 722 971,94</b>	<b>0,74</b>
2 454 998,00	ENAV SPA	EUR	8 426 816,42	9 328 992,40	0,50
1 963 351,00	SALINI IMPREGILO SPA	EUR	2 837 042,19	4 393 979,54	0,24
<b>Multi-Utilities</b>			<b>8 818 442,86</b>	<b>10 181 600,00</b>	<b>0,55</b>
1 300 000,00	ENEL SPA	EUR	8 818 442,86	10 181 600,00	0,55
<b>Energy</b>			<b>7 969 118,25</b>	<b>5 443 100,00</b>	<b>0,29</b>
530 000,00	ENI SPA	EUR	7 969 118,25	5 443 100,00	0,29
<b>Consumer Retail</b>			<b>5 199 024,41</b>	<b>4 420 738,88</b>	<b>0,24</b>
655 925,00	PIRELLI & C SPA	EUR	4 318 077,66	3 211 408,80	0,17
256 214,00	BASICNET SPA	EUR	880 946,75	1 209 330,08	0,07

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

## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWITZERLAND</b>			<b>34 581 077,80</b>	<b>43 271 349,57</b>	<b>2,34</b>
<b>Basic Goods</b>			<b>13 941 925,46</b>	<b>21 021 956,62</b>	<b>1,14</b>
200 000,00	NESTLE SA REG	CHF	13 941 925,46	21 021 956,62	1,14
<b>Health</b>			<b>9 498 014,03</b>	<b>15 898 288,02</b>	<b>0,86</b>
50 000,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	9 498 014,03	15 898 288,02	0,86
<b>Finance</b>			<b>4 916 469,27</b>	<b>3 315 583,29</b>	<b>0,18</b>
375 000,00	CREDIT SUISSE GROUP AG REG	CHF	4 916 469,27	3 315 583,29	0,18
<b>Industries</b>			<b>1 509 601,24</b>	<b>3 035 521,64</b>	<b>0,16</b>
11 000,00	SIKA AG REG	CHF	1 509 601,24	3 035 521,64	0,16
<b>Computing and IT</b>			<b>4 715 067,80</b>	<b>0,00</b>	<b>0,00</b>
1 650 305,00	MYRIAD GROUP AG	CHF	4 715 067,80	0,00	0,00
<b>FRANCE</b>			<b>29 766 745,89</b>	<b>32 248 033,23</b>	<b>1,74</b>
<b>Health</b>			<b>14 543 715,16</b>	<b>17 672 000,00</b>	<b>0,95</b>
200 000,00	SANOFI	EUR	14 543 715,16	17 672 000,00	0,95
<b>Finance</b>			<b>7 727 494,92</b>	<b>8 301 700,00</b>	<b>0,45</b>
110 000,00	BNP PARIBAS SA	EUR	5 459 966,80	5 815 700,00	0,31
100 000,00	SOCIETE GENERALE SA	EUR	2 267 528,12	2 486 000,00	0,14
<b>Consumer Retail</b>			<b>3 100 313,65</b>	<b>3 269 380,00</b>	<b>0,18</b>
4 500,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 797 260,40	2 975 850,00	0,16
5 960,00	FAURECIA SE	EUR	122 490,88	245 850,00	0,02
100 000,00	EUROPCAR MOBILITY GROUP	EUR	1 180 562,37	47 680,00	0,00
<b>Basic Goods</b>			<b>4 395 222,16</b>	<b>3 004 953,23</b>	<b>0,16</b>
181 185,00	CARREFOUR SA	EUR	4 395 222,16	3 004 953,23	0,16
<b>UNITED KINGDOM</b>			<b>30 293 995,97</b>	<b>28 621 964,96</b>	<b>1,54</b>
<b>Telecommunication</b>			<b>15 303 698,49</b>	<b>14 797 742,79</b>	<b>0,80</b>
5 000 000,00	BT GROUP PLC	GBP	8 354 168,79	11 299 485,55	0,61
2 474 918,00	VODAFONE GROUP PLC	GBP	6 949 529,70	3 498 257,24	0,19
<b>Basic Goods</b>			<b>6 674 795,45</b>	<b>7 254 968,66</b>	<b>0,39</b>
400 000,00	IMPERIAL BRANDS PLC	GBP	6 674 795,45	7 254 968,66	0,39
<b>Energy</b>			<b>6 933 013,94</b>	<b>4 403 304,68</b>	<b>0,24</b>
1 200 000,00	BP PLC	GBP	6 933 013,94	4 403 304,68	0,24
<b>Computing and IT</b>			<b>1 382 488,09</b>	<b>2 165 948,83</b>	<b>0,11</b>
10 000,00	ATLISSIAN CORP PLC -A-	USD	1 382 488,09	2 165 948,83	0,11
<b>NETHERLANDS</b>			<b>14 690 581,46</b>	<b>25 589 749,75</b>	<b>1,38</b>
<b>Consumer Retail</b>			<b>8 667 151,75</b>	<b>18 843 900,00</b>	<b>1,02</b>
75 000,00	FERRARI NV	EUR	6 263 855,86	13 050 000,00	0,71
350 000,00	STELLANTIS NV	EUR	2 403 295,89	5 793 900,00	0,31
<b>Telecommunication</b>			<b>6 023 429,71</b>	<b>6 745 849,75</b>	<b>0,36</b>
2 000 000,00	KONINKLIJKE KPN NV	EUR	5 365 449,85	5 268 000,00	0,28
40 000,00	LASTMINUTE.COM NV	CHF	657 979,86	1 477 849,75	0,08
<b>GERMANY</b>			<b>19 278 717,07</b>	<b>23 025 480,00</b>	<b>1,24</b>
<b>Computing and IT</b>			<b>10 540 668,07</b>	<b>11 884 000,00</b>	<b>0,64</b>
100 000,00	SAP SE	EUR	10 540 668,07	11 884 000,00	0,64

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

## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>5 272 437,69</b>	<b>7 198 680,00</b>	<b>0,39</b>
95 600,00	DAIMLER AG	EUR	5 272 437,69	7 198 680,00	0,39
<b>Telecommunication</b>			<b>2 476 229,40</b>	<b>2 671 800,00</b>	<b>0,14</b>
150 000,00	DEUTSCHE TELEKOM AG REG	EUR	2 476 229,40	2 671 800,00	0,14
<b>Industries</b>			<b>989 381,91</b>	<b>1 271 000,00</b>	<b>0,07</b>
50 000,00	SIEMENS ENERGY AG	EUR	989 381,91	1 271 000,00	0,07
<b>RUSSIA</b>			<b>11 907 989,06</b>	<b>13 632 571,84</b>	<b>0,74</b>
<b>Energy</b>			<b>7 181 214,06</b>	<b>8 381 815,54</b>	<b>0,45</b>
1 000 000,00	GAZPROM PJSC -ADR-	USD	5 317 840,14	6 442 361,24	0,35
25 000,00	LUKOIL PJSC -ADR-	USD	1 863 373,92	1 939 454,30	0,10
<b>Finance</b>			<b>4 726 775,00</b>	<b>5 250 756,30</b>	<b>0,29</b>
375 000,00	SBERBANK OF RUSSIA PJSC -ADR-	USD	4 726 775,00	5 250 756,30	0,29
<b>SPAIN</b>			<b>8 463 217,48</b>	<b>5 711 112,90</b>	<b>0,31</b>
<b>Finance</b>			<b>8 463 217,48</b>	<b>5 711 112,90</b>	<b>0,31</b>
1 773 913,00	BANCO SANTANDER SA	EUR	8 463 217,48	5 711 112,90	0,31
<b>JAPAN</b>			<b>982,30</b>	<b>1 441,00</b>	<b>0,00</b>
<b>Health</b>			<b>982,30</b>	<b>1 441,00</b>	<b>0,00</b>
51,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	982,30	1 441,00	0,00
<b>Ordinary Bonds</b>			<b>704 247 541,44</b>	<b>710 241 662,83</b>	<b>38,37</b>
<b>ITALY</b>			<b>476 932 433,54</b>	<b>478 559 468,12</b>	<b>25,85</b>
<b>Government</b>			<b>348 062 940,55</b>	<b>349 669 560,00</b>	<b>18,89</b>
55 000 000,00	BTP 1.85% 01/07/2025	EUR	58 106 950,00	59 125 000,00	3,19
55 000 000,00	BTP 0.35% 01/02/2025	EUR	55 974 050,00	55 896 500,00	3,02
32 000 000,00	BTP 2.50% 01/12/2024	EUR	34 711 930,83	34 864 000,00	1,88
30 000 000,00	BTP 0.30% 15/08/2023	EUR	30 173 400,00	30 396 000,00	1,64
25 000 000,00	BTP 1.75% 01/07/2024	EUR	26 693 600,00	26 440 000,00	1,43
20 000 000,00	BTP 1.25% 01/12/2026	EUR	21 425 000,00	21 156 000,00	1,14
20 000 000,00	BTP 0.50% 01/02/2026	EUR	20 545 400,00	20 400 000,00	1,10
20 000 000,00	BTP 0.25% 15/03/2028	EUR	20 125 600,00	19 798 000,00	1,07
15 000 000,00	BTP 2.50% 15/11/2025	EUR	16 508 650,00	16 629 000,00	0,90
15 000 000,00	BTP 2.10% 15/07/2026	EUR	16 762 200,00	16 495 500,00	0,89
15 000 000,00	BTP 1.65% 01/12/2030	EUR	15 049 200,00	16 239 000,00	0,88
10 000 000,00	BTP 2.45% 01/09/2050	EUR	11 007 286,84	11 443 000,00	0,62
5 000 000,00	BTP 3.50% 01/03/2030	EUR	6 134 850,00	6 210 000,00	0,34
5 000 000,00	BTP 4.50% 01/03/2024	EUR	5 729 600,00	5 631 500,00	0,31
5 000 000,00	BTP 1.70% 01/09/2051	EUR	4 934 300,00	4 846 000,00	0,26
4 216 000,00	BTP 1.50% 30/04/2045	EUR	4 180 922,88	4 100 060,00	0,22
<b>Finance</b>			<b>106 993 329,99</b>	<b>107 064 913,80</b>	<b>5,78</b>
13 000 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 4.00% 10/07/2022	EUR	13 635 899,99	13 258 180,00	0,72
13 000 000,00	BANCO BPM SPA 2.00% 08/03/2022	EUR	13 337 920,00	13 172 510,00	0,71
12 000 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 3.625% 24/09/2024	EUR	12 550 500,00	12 514 560,00	0,68
10 170 000,00	UNICREDIT SPA 6.95% 31/10/2022	EUR	11 716 485,00	11 086 723,80	0,60
10 000 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	10 057 678,00	10 740 200,00	0,58
6 000 000,00	INTESA SANPAOLO SPA 4.00% 30/10/2023	EUR	6 588 000,00	6 578 280,00	0,36
5 000 000,00	AMCO - ASSET MANAGEMENT CO SPA 1.50% 17/07/2023	EUR	5 062 942,00	5 161 400,00	0,28
5 000 000,00	BANCA IFIS SPA 2.00% 24/04/2023	EUR	5 047 000,00	5 079 000,00	0,27
5 000 000,00	ICCREA BANCA SPA 1.50% 11/10/2022	EUR	5 111 000,00	5 072 450,00	0,27
4 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	4 169 600,00	4 169 680,00	0,22
4 000 000,00	AZIMUT HOLDING SPA 1.625% 12/12/2024	EUR	4 060 500,00	4 157 520,00	0,22

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

## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 000 000,00	CDP RETI SPA 1.875% 29/05/2022	EUR	4 012 500,00	4 070 720,00	0,22
3 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.625% 21/04/2025	EUR	3 050 085,00	3 134 670,00	0,17
2 000 000,00	UNIPOL GRUPPO SPA 3.50% 29/11/2027	EUR	2 146 720,00	2 257 280,00	0,12
2 000 000,00	BANCO BPM SPA 1.625% 18/02/2025	EUR	1 892 800,00	2 038 800,00	0,11
2 000 000,00	UNIONE DI BANCHE ITALIANE SPA 1.00% 22/07/2022	EUR	2 029 500,00	2 026 660,00	0,11
1 500 000,00	FCA BANK SPA 0.50% 18/09/2023	EUR	1 495 200,00	1 516 410,00	0,08
1 000 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	1 029 000,00	1 029 870,00	0,06
<b>Industries</b>			<b>8 264 200,00</b>	<b>8 310 598,00</b>	<b>0,45</b>
5 200 000,00	NEXI SPA 1.75% 31/10/2024	EUR	5 283 200,00	5 304 208,00	0,29
3 000 000,00	AUTOSTRADE PER L'ITALIA SPA 1.125% 04/11/2021	EUR	2 981 000,00	3 006 390,00	0,16
<b>Multi-Utilities</b>			<b>5 236 900,00</b>	<b>5 086 300,00</b>	<b>0,27</b>
4 000 000,00	A2A SPA 3.625% 13/01/2022	EUR	4 208 600,00	4 085 160,00	0,22
1 000 000,00	IREN SPA 3.00% 14/07/2021	EUR	1 028 300,00	1 001 140,00	0,05
<b>Basic Goods</b>			<b>3 608 313,00</b>	<b>3 706 216,32</b>	<b>0,20</b>
3 649 000,00	ESSELUNGA SPA 0.875% 25/10/2023	EUR	3 608 313,00	3 706 216,32	0,20
<b>Telecommunication</b>			<b>2 706 250,00</b>	<b>2 697 800,00</b>	<b>0,15</b>
2 500 000,00	TELECOM ITALIA SPA 4.00% 11/04/2024	EUR	2 706 250,00	2 697 800,00	0,15
<b>Energy</b>			<b>2 060 500,00</b>	<b>2 024 080,00</b>	<b>0,11</b>
2 000 000,00	ENI SPA 2.625% 22/11/2021	EUR	2 060 500,00	2 024 080,00	0,11
<b>UNITED STATES</b>			<b>72 657 774,98</b>	<b>74 165 513,82</b>	<b>4,01</b>
<b>Government</b>			<b>67 550 654,98</b>	<b>69 030 913,82</b>	<b>3,73</b>
40 000 000,00	UNITED STATES TREASURY NOTE 0.125% 30/11/2022	USD	32 776 114,21	33 713 829,22	1,82
25 000 000,00	UNITED STATES TREASURY NOTE 0.125% 28/02/2023	USD	20 581 993,11	21 057 144,20	1,14
15 000 000,00	UNITED STATES TREASURY NOTE 0.125% 31/07/2022	USD	12 604 692,66	12 651 085,40	0,68
1 500 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES INC 3.875% 19/05/2023	EUR	1 587 855,00	1 608 855,00	0,09
<b>Basic Goods</b>			<b>3 100 180,00</b>	<b>3 102 300,00</b>	<b>0,17</b>
3 000 000,00	KRAFT HEINZ FOODS CO 2.00% 30/06/2023	EUR	3 100 180,00	3 102 300,00	0,17
<b>Consumer Retail</b>			<b>2 006 940,00</b>	<b>2 032 300,00</b>	<b>0,11</b>
2 000 000,00	AMERICAN HONDA FINANCE CORP 1.60% 20/04/2022	EUR	2 006 940,00	2 032 300,00	0,11
<b>GREECE</b>			<b>39 332 966,00</b>	<b>40 466 859,00</b>	<b>2,19</b>
<b>Government</b>			<b>39 332 966,00</b>	<b>40 466 859,00</b>	<b>2,19</b>
14 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 3.45% 02/04/2024	EUR	13 903 960,00	15 437 800,00	0,84
10 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 3.50% 30/01/2023	EUR	10 776 750,00	10 612 300,00	0,57
7 000 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 4.375% 01/08/2022	EUR	7 592 300,00	7 360 850,00	0,40
7 100 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.75% 18/06/2031	EUR	7 059 956,00	7 055 909,00	0,38
<b>UNITED KINGDOM</b>			<b>22 924 586,76</b>	<b>23 775 514,70</b>	<b>1,28</b>
<b>Consumer Retail</b>			<b>14 483 400,00</b>	<b>14 549 360,00</b>	<b>0,78</b>
7 500 000,00	FCE BANK PLC 0.869% 13/09/2021	EUR	7 521 800,00	7 510 650,00	0,40
7 000 000,00	FCE BANK PLC 1.134% 10/02/2022	EUR	6 961 600,00	7 038 710,00	0,38
<b>Finance</b>			<b>8 441 186,76</b>	<b>9 226 154,70</b>	<b>0,50</b>
8 334 000,00	HSBC HOLDINGS PLC 3.00% 30/06/2025	EUR	8 441 186,76	9 226 154,70	0,50
<b>NETHERLANDS</b>			<b>18 549 770,00</b>	<b>18 598 720,00</b>	<b>1,01</b>
<b>Consumer Retail</b>			<b>8 350 300,00</b>	<b>8 350 540,00</b>	<b>0,45</b>
5 000 000,00	FIAT CHRYSLER AUTOMOBILES NV 3.375% 07/07/2023	EUR	5 344 800,00	5 305 600,00	0,29
3 000 000,00	ZF EUROPE FINANCE BV 1.25% 23/10/2023	EUR	3 005 500,00	3 044 940,00	0,16

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## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>8 173 000,00</b>	<b>8 225 400,00</b>	<b>0,44</b>
6 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 2.75% 05/04/2022	EUR	6 037 000,00	6 104 880,00	0,33
2 000 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.75% 08/09/2023	EUR	2 136 000,00	2 120 520,00	0,11
<b>Multi-Utilities</b>			<b>1 030 970,00</b>	<b>1 016 660,00</b>	<b>0,06</b>
1 000 000,00	EDP FINANCE BV 2.625% 18/01/2022	EUR	1 030 970,00	1 016 660,00	0,06
<b>Finance</b>			<b>995 500,00</b>	<b>1 006 120,00</b>	<b>0,06</b>
1 000 000,00	VONOVIA FINANCE BV 0.75% 25/01/2022	EUR	995 500,00	1 006 120,00	0,06
<b>LUXEMBOURG</b>			<b>17 716 805,74</b>	<b>17 721 852,00</b>	<b>0,96</b>
<b>Consumer Retail</b>			<b>10 610 015,74</b>	<b>10 513 700,00</b>	<b>0,57</b>
10 000 000,00	FIAT CHRYSLER FINANCE EUROPE SA 4.75% 15/07/2022	EUR	10 610 015,74	10 513 700,00	0,57
<b>Raw materials</b>			<b>7 106 790,00</b>	<b>7 208 152,00</b>	<b>0,39</b>
4 000 000,00	ARCELORMITTAL SA 1.00% 19/05/2023	EUR	3 966 800,00	4 069 960,00	0,22
3 100 000,00	ARCELORMITTAL SA 0.95% 17/01/2023	EUR	3 139 990,00	3 138 192,00	0,17
<b>FRANCE</b>			<b>17 493 916,00</b>	<b>17 648 169,00</b>	<b>0,95</b>
<b>Consumer Retail</b>			<b>12 650 876,00</b>	<b>12 873 517,00</b>	<b>0,69</b>
3 000 000,00	RCI BANQUE SA 0.625% 10/11/2021	EUR	2 989 140,00	3 003 030,00	0,16
2 000 000,00	RCI BANQUE SA 0.75% 26/09/2022	EUR	2 016 880,00	2 019 800,00	0,11
2 000 000,00	VALEO SA 0.375% 12/09/2022	EUR	1 951 180,00	2 009 200,00	0,11
2 000 000,00	RENAULT SA 1.00% 18/04/2024	EUR	1 984 600,00	1 992 460,00	0,11
1 000 000,00	PEUGEOT SA 2.75% 15/05/2026	EUR	995 970,00	1 109 330,00	0,06
1 000 000,00	RCI BANQUE SA 0.75% 10/04/2023	EUR	1 014 250,00	1 012 700,00	0,05
900 000,00	REXEL SA 2.125% 15/06/2028	EUR	900 000,00	919 125,00	0,05
800 000,00	KERING SA 0.25% 13/05/2023	EUR	798 856,00	807 872,00	0,04
<b>Finance</b>			<b>3 246 336,00</b>	<b>3 156 860,00</b>	<b>0,17</b>
2 000 000,00	SOCIETE GENERALE SA 4.00% 07/06/2023	EUR	2 258 680,00	2 151 040,00	0,12
1 000 000,00	PSA BANQUE FRANCE SA 0.50% 12/04/2022	EUR	987 656,00	1 005 820,00	0,05
<b>Computing and IT</b>			<b>1 596 704,00</b>	<b>1 617 792,00</b>	<b>0,09</b>
1 600 000,00	CAPGEMINI SE 1.25% 15/04/2022	EUR	1 596 704,00	1 617 792,00	0,09
<b>GERMANY</b>			<b>12 507 892,35</b>	<b>13 012 194,00</b>	<b>0,70</b>
<b>Raw materials</b>			<b>7 427 050,00</b>	<b>7 407 544,00</b>	<b>0,40</b>
6 400 000,00	THYSSENKRUPP AG 1.375% 03/03/2022	EUR	6 420 550,00	6 404 864,00	0,35
1 000 000,00	THYSSENKRUPP AG 1.875% 06/03/2023	EUR	1 006 500,00	1 002 680,00	0,05
<b>Finance</b>			<b>5 080 842,35</b>	<b>5 604 650,00</b>	<b>0,30</b>
4 000 000,00	DEUTSCHE BANK AG 4.50% 19/05/2026	EUR	4 118 842,35	4 608 720,00	0,25
1 000 000,00	ADLER REAL ESTATE AG REG 1.50% 17/04/2022	EUR	962 000,00	995 930,00	0,05
<b>IRELAND</b>			<b>12 732 286,84</b>	<b>12 670 609,63</b>	<b>0,69</b>
<b>Energy</b>			<b>9 694 886,84</b>	<b>9 605 749,63</b>	<b>0,52</b>
10 872 000,00	NOVATEK OAO VIA NOVATEK FINANCE DAC 4.422% 13/12/2022	USD	9 694 886,84	9 605 749,63	0,52
<b>Health</b>			<b>2 016 400,00</b>	<b>2 008 020,00</b>	<b>0,11</b>
2 000 000,00	FRESENIUS FINANCE IRELAND PLC 0.875% 31/01/2022	EUR	2 016 400,00	2 008 020,00	0,11
<b>Raw materials</b>			<b>1 021 000,00</b>	<b>1 056 840,00</b>	<b>0,06</b>
1 000 000,00	SMURFIT KAPPA ACQUISITIONS ULC 2.375% 01/02/2024	EUR	1 021 000,00	1 056 840,00	0,06

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## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>MEXICO</b>			<b>5 013 218,23</b>	<b>5 247 681,56</b>	<b>0,28</b>
<b>Government</b>			<b>5 013 218,23</b>	<b>5 247 681,56</b>	<b>0,28</b>
5 038 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.625% 06/03/2024	EUR	5 013 218,23	5 247 681,56	0,28
<b>SPAIN</b>			<b>3 431 450,00</b>	<b>3 385 996,00</b>	<b>0,18</b>
<b>Telecommunication</b>			<b>2 412 050,00</b>	<b>2 378 476,00</b>	<b>0,13</b>
2 300 000,00	CELLNEX TELECOM SA 3.125% 27/07/2022	EUR	2 412 050,00	2 378 476,00	0,13
<b>Finance</b>			<b>1 019 400,00</b>	<b>1 007 520,00</b>	<b>0,05</b>
1 000 000,00	SANTANDER CONSUMER FINANCE SA 0.875% 24/01/2022	EUR	1 019 400,00	1 007 520,00	0,05
<b>GUERNSEY</b>			<b>2 007 400,00</b>	<b>2 021 540,00</b>	<b>0,11</b>
<b>Finance</b>			<b>2 007 400,00</b>	<b>2 021 540,00</b>	<b>0,11</b>
2 000 000,00	CREDIT SUISSE GROUP FUNDING GUERNSEY LTD 1.25% 14/04/2022	EUR	2 007 400,00	2 021 540,00	0,11
<b>JERSEY</b>			<b>2 050 182,00</b>	<b>2 010 980,00</b>	<b>0,11</b>
<b>Raw materials</b>			<b>2 050 182,00</b>	<b>2 010 980,00</b>	<b>0,11</b>
2 000 000,00	GLENCORE FINANCE EUROPE LTD 1.625% 18/01/2022	EUR	2 050 182,00	2 010 980,00	0,11
<b>FINLAND</b>			<b>896 859,00</b>	<b>956 565,00</b>	<b>0,05</b>
<b>Telecommunication</b>			<b>896 859,00</b>	<b>956 565,00</b>	<b>0,05</b>
900 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	896 859,00	956 565,00	0,05
<b>Floating Rate Notes</b>			<b>192 849 365,99</b>	<b>192 086 049,01</b>	<b>10,38</b>
<b>ITALY</b>			<b>86 482 990,41</b>	<b>86 290 517,16</b>	<b>4,66</b>
<b>Finance</b>			<b>51 759 789,35</b>	<b>51 493 402,00</b>	<b>2,78</b>
11 000 000,00	UNICREDIT SPA FRN 29/12/2049	EUR	11 433 737,50	11 124 080,00	0,60
7 100 000,00	INTESA SANPAOLO VITA SPA FRN 31/12/2049	EUR	6 990 595,06	7 810 000,00	0,42
7 000 000,00	BANCO BPM SPA FRN 21/09/2027	EUR	7 459 000,00	7 266 560,00	0,39
5 000 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	5 668 350,00	5 626 750,00	0,30
4 000 000,00	ASSICURAZIONI GENERALI SPA FRN 10/07/2042	EUR	4 996 000,00	4 420 000,00	0,24
3 000 000,00	UNICREDIT SPA FRN 03/01/2027	EUR	3 048 506,79	3 065 910,00	0,17
3 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 23/11/2030	EUR	3 078 000,00	3 054 300,00	0,16
2 000 000,00	UNICREDIT SPA FRN 29/12/2049	EUR	2 191 600,00	2 142 500,00	0,12
2 000 000,00	BPER BANCA FRN 31/05/2027	EUR	2 066 000,00	2 087 660,00	0,11
2 000 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	1 980 000,00	2 015 680,00	0,11
1 800 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	1 971 000,00	1 981 818,00	0,11
800 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 04/03/2029	EUR	877 000,00	898 144,00	0,05
<b>Multi-Utilities</b>			<b>14 466 734,06</b>	<b>14 500 480,16</b>	<b>0,78</b>
5 766 000,00	ENEL SPA FRN 15/09/2076	GBP	6 835 440,06	6 801 687,16	0,37
2 000 000,00	ENEL SPA FRN 24/11/2081	EUR	2 207 500,00	2 214 960,00	0,12
1 900 000,00	ENEL SPA FRN 10/01/2074	EUR	2 132 750,00	2 132 541,00	0,11
2 000 000,00	ENEL SPA FRN 31/12/2099	EUR	2 099 900,00	2 095 000,00	0,11
1 200 000,00	ENEL SPA FRN 31/12/2099	EUR	1 191 144,00	1 256 292,00	0,07
<b>Government</b>			<b>10 378 400,00</b>	<b>10 279 000,00</b>	<b>0,56</b>
10 000 000,00	CCT FRN 15/10/2024	EUR	10 378 400,00	10 279 000,00	0,56
<b>Energy</b>			<b>9 878 067,00</b>	<b>10 017 635,00</b>	<b>0,54</b>
6 500 000,00	ENI SPA FRN 31/12/2099	EUR	6 679 497,00	6 830 135,00	0,37
3 000 000,00	ENI SPA FRN 31/12/2099	EUR	3 198 570,00	3 187 500,00	0,17

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## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>25 769 858,81</b>	<b>25 987 245,24</b>	<b>1,40</b>
<b>Consumer Retail</b>			<b>8 425 640,00</b>	<b>8 449 880,00</b>	<b>0,46</b>
4 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/09/2049	EUR	4 366 000,00	4 389 880,00	0,24
4 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/12/2049	EUR	4 059 640,00	4 060 000,00	0,22
<b>Telecommunication</b>			<b>8 226 000,00</b>	<b>8 232 040,00</b>	<b>0,44</b>
4 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	4 114 000,00	4 132 680,00	0,22
4 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2049	EUR	4 112 000,00	4 099 360,00	0,22
<b>Energy</b>			<b>5 054 218,81</b>	<b>5 275 645,24</b>	<b>0,28</b>
4 831 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	5 054 218,81	5 275 645,24	0,28
<b>Finance</b>			<b>2 079 000,00</b>	<b>2 034 680,00</b>	<b>0,11</b>
2 000 000,00	VONOVIA FINANCE BV FRN 29/12/2049	EUR	2 079 000,00	2 034 680,00	0,11
<b>Industries</b>			<b>1 985 000,00</b>	<b>1 995 000,00</b>	<b>0,11</b>
2 000 000,00	FERROVIAL NETHERLANDS BV FRN 31/12/2099	EUR	1 985 000,00	1 995 000,00	0,11
<b>FRANCE</b>			<b>24 833 283,34</b>	<b>24 160 610,00</b>	<b>1,31</b>
<b>Energy</b>			<b>15 902 110,00</b>	<b>15 481 800,00</b>	<b>0,84</b>
15 000 000,00	TOTAL SA FRN 29/12/2049	EUR	15 902 110,00	15 481 800,00	0,84
<b>Telecommunication</b>			<b>3 380 700,00</b>	<b>3 367 590,00</b>	<b>0,18</b>
3 000 000,00	ORANGE SA FRN 29/12/2049	EUR	3 380 700,00	3 367 590,00	0,18
<b>Raw materials</b>			<b>2 260 580,01</b>	<b>2 206 460,00</b>	<b>0,12</b>
2 000 000,00	SOLVAY FINANCE SA FRN 29/11/2049	EUR	2 260 580,01	2 206 460,00	0,12
<b>Finance</b>			<b>2 241 040,00</b>	<b>2 034 140,00</b>	<b>0,11</b>
2 000 000,00	CNP ASSURANCES REG FRN 30/09/2041	EUR	2 241 040,00	2 034 140,00	0,11
<b>Multi-Utilities</b>			<b>1 048 853,33</b>	<b>1 070 620,00</b>	<b>0,06</b>
1 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	1 048 853,33	1 070 620,00	0,06
<b>UNITED KINGDOM</b>			<b>22 859 770,00</b>	<b>23 398 400,00</b>	<b>1,26</b>
<b>Finance</b>			<b>14 476 770,00</b>	<b>15 066 400,00</b>	<b>0,81</b>
8 000 000,00	LLOYDS BANKING GROUP PLC FRN 31/12/2049	EUR	8 252 420,00	8 830 000,00	0,48
4 000 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	4 165 750,00	4 185 840,00	0,22
2 000 000,00	BARCLAYS PLC FRN 07/02/2028	EUR	2 058 600,00	2 050 560,00	0,11
<b>Telecommunication</b>			<b>8 383 000,00</b>	<b>8 332 000,00</b>	<b>0,45</b>
8 000 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	8 383 000,00	8 332 000,00	0,45
<b>GERMANY</b>			<b>10 769 884,00</b>	<b>10 421 570,00</b>	<b>0,56</b>
<b>Finance</b>			<b>9 719 884,00</b>	<b>9 364 450,00</b>	<b>0,50</b>
8 500 000,00	ALLIANZ SE FRN 31/12/2049	EUR	9 719 884,00	9 364 450,00	0,50
<b>Health</b>			<b>1 050 000,00</b>	<b>1 057 120,00</b>	<b>0,06</b>
1 000 000,00	BAYER AG FRN 01/07/2074	EUR	1 050 000,00	1 057 120,00	0,06
<b>SPAIN</b>			<b>5 422 980,00</b>	<b>5 456 250,00</b>	<b>0,30</b>
<b>Finance</b>			<b>5 422 980,00</b>	<b>5 456 250,00</b>	<b>0,30</b>
5 000 000,00	CAIXABANK SA FRN 31/12/2099	EUR	5 422 980,00	5 456 250,00	0,30
<b>PORTUGAL</b>			<b>5 198 900,00</b>	<b>5 194 320,00</b>	<b>0,28</b>
<b>Multi-Utilities</b>			<b>5 198 900,00</b>	<b>5 194 320,00</b>	<b>0,28</b>
2 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	2 184 000,00	2 179 560,00	0,12
2 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	2 009 400,00	2 009 440,00	0,11
1 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	1 005 500,00	1 005 320,00	0,05

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

## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>5 487 740,00</b>	<b>5 108 650,00</b>	<b>0,28</b>
<b>Energy</b>			<b>5 487 740,00</b>	<b>5 108 650,00</b>	<b>0,28</b>
5 000 000,00	OMV AG FRN 29/12/2049	EUR	5 487 740,00	5 108 650,00	0,28
<b>AUSTRALIA</b>			<b>2 464 558,11</b>	<b>2 490 290,12</b>	<b>0,14</b>
<b>Raw materials</b>			<b>2 464 558,11</b>	<b>2 490 290,12</b>	<b>0,14</b>
2 000 000,00	BHP BILLITON FINANCE LTD FRN 22/10/2077	GBP	2 464 558,11	2 490 290,12	0,14
<b>FINLAND</b>			<b>2 068 800,00</b>	<b>2 080 560,00</b>	<b>0,11</b>
<b>Finance</b>			<b>2 068 800,00</b>	<b>2 080 560,00</b>	<b>0,11</b>
2 000 000,00	CITYCON OYJ FRN 31/12/2099	EUR	2 068 800,00	2 080 560,00	0,11
<b>SWITZERLAND</b>			<b>1 490 601,32</b>	<b>1 497 636,49</b>	<b>0,08</b>
<b>Finance</b>			<b>1 490 601,32</b>	<b>1 497 636,49</b>	<b>0,08</b>
1 600 000,00	CREDIT SUISSE GROUP AG FRN 29/12/2049	USD	1 490 601,32	1 497 636,49	0,08
<b>Zero-Coupon Bonds</b>			<b>284 550 636,45</b>	<b>284 430 270,00</b>	<b>15,37</b>
<b>ITALY</b>			<b>170 713 336,45</b>	<b>170 641 250,00</b>	<b>9,22</b>
<b>Government</b>			<b>170 713 336,45</b>	<b>170 641 250,00</b>	<b>9,22</b>
50 000 000,00	BTP 0.00% 15/01/2024	EUR	50 276 600,00	50 310 000,00	2,72
40 000 000,00	BOT 0.00% 13/08/2021	EUR	40 092 676,97	40 032 400,00	2,16
20 000 000,00	BOT 0.00% 14/06/2022	EUR	20 096 761,80	20 107 400,00	1,09
20 000 000,00	BOT 0.00% 14/03/2022	EUR	20 082 300,61	20 064 400,00	1,09
15 000 000,00	BOT 0.00% 14/12/2021	EUR	15 053 164,85	15 045 000,00	0,81
15 000 000,00	BOT 0.00% 12/11/2021	EUR	15 069 403,80	15 040 350,00	0,81
10 000 000,00	BOT 0.00% 14/04/2022	EUR	10 042 428,42	10 041 700,00	0,54
<b>GERMANY</b>			<b>100 819 400,00</b>	<b>100 784 600,00</b>	<b>5,45</b>
<b>Government</b>			<b>100 819 400,00</b>	<b>100 784 600,00</b>	<b>5,45</b>
60 000 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 15/12/2022	EUR	60 617 400,00	60 598 200,00	3,28
40 000 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 11/03/2022	EUR	40 202 000,00	40 186 400,00	2,17
<b>GREECE</b>			<b>13 017 900,00</b>	<b>13 004 420,00</b>	<b>0,70</b>
<b>Government</b>			<b>13 017 900,00</b>	<b>13 004 420,00</b>	<b>0,70</b>
8 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 29/10/2021	EUR	8 012 000,00	8 004 320,00	0,43
5 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 30/07/2021	EUR	5 005 900,00	5 000 100,00	0,27
<b>INVESTMENT FUNDS</b>			<b>166 428 966,59</b>	<b>170 720 127,74</b>	<b>9,22</b>
<b>UCI Units</b>			<b>166 428 966,59</b>	<b>170 720 127,74</b>	<b>9,22</b>
<b>LUXEMBOURG</b>			<b>130 746 472,34</b>	<b>136 338 797,51</b>	<b>7,36</b>
<b>Finance</b>			<b>130 746 472,34</b>	<b>136 338 797,51</b>	<b>7,36</b>
450 188,34	EURIZON FUND - MONEY MARKET -Z-	USD	37 958 287,07	38 546 337,18	2,08
356 569,82	EURIZON FUND - MONEY MARKET -Z-	EUR	35 468 002,10	35 279 017,79	1,91
126 857,09	EURIZON OPPORTUNITA - OBBLIGAZIONI FLESSIBILE -I-	EUR	13 755 721,36	15 032 565,64	0,81
114 743,78	EURIZON FUND - BOND SHORT TERM -Z-	EUR	11 276 999,95	11 271 281,61	0,61
110 018,46	EURIZON FUND - SLJ LOCAL EMERGING MARKETS DEBT -Z-	EUR	11 330 999,97	10 952 337,39	0,59
40 695,90	EURIZON FUND - EQUITY CHINA A -Z-	EUR	4 000 000,01	6 344 083,85	0,34
10 000,00	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	5 000 000,00	6 014 100,00	0,32
36 560,40	EURIZON FUND - BOND EUR FLOATING RATE LTE -Z-	EUR	5 000 000,03	5 144 048,00	0,28
50 095,18	EURIZON FUND - SUSTAINABLE MULTIASSET -Z-	EUR	5 000 000,02	5 116 220,84	0,28
186 738,74	PRAMERICA SICAV - GLOBAL EQUITY -I-	EUR	1 956 461,83	2 638 805,21	0,14

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

## Eurizon Fund - Active Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>35 682 494,25</b>	<b>34 381 330,23</b>	<b>1,86</b>
<b>Finance</b>			<b>35 682 494,25</b>	<b>34 381 330,23</b>	<b>1,86</b>
650 000,00	ISHARES JP MORGAN EMERGING MARKETS LOCAL GOVERNMENT BOND UCITS ETF	EUR	32 294 357,58	31 115 500,00	1,68
50 000,00	ISHARES JP MORGAN EM LOCAL GOVERNMENT BOND UCITS ETF	USD	2 442 419,25	2 389 323,37	0,13
10 000,00	ISHARES USD SHORT DURATION CORP BOND UCITS ETF	USD	945 717,42	876 506,86	0,05
<b>Total Portfolio</b>			<b>1 650 871 856,82</b>	<b>1 702 037 852,86</b>	<b>91,95</b>

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

## Eurizon Fund - Active Allocation

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>112 089,69</b>	<b>1 394 807 885,39</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>5 829 745,87</b>	<b>467 588 656,40</b>
50	1 530	Purchase	S&P 500 EMINI	17/09/2021	USD	2 770 615,87	276 648 736,40
10	(3 450)	Sale	EURO STOXX 50	17/09/2021	EUR	2 725 500,00	139 914 750,00
100 000	337	Purchase	EURO BTP	08/09/2021	EUR	333 630,00	51 025 170,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(5 717 656,18)</b>	<b>927 219 228,99</b>
100 000	(986)	Sale	EURO BUND	08/09/2021	EUR	(1 104 320,00)	170 193 460,00
100 000	(180)	Sale	US ULTRA BOND (CBT)	21/09/2021	USD	(1 013 865,62)	29 246 760,03
100 000	(250)	Sale	US LONG BOND (CBT)	21/09/2021	USD	(785 597,68)	33 887 747,68
10 000	545	Purchase	TOPIX INDEX	09/09/2021	JPY	(724 606,81)	80 452 059,50
200 000	1 818	Purchase	US 2YR NOTE (CBT)	30/09/2021	USD	(610 810,29)	337 753 712,46
50	1 750	Purchase	MSCI EMERGING MARKETS	17/09/2021	USD	(531 241,83)	100 699 840,19
100 000	(1 122)	Sale	US 10YR NOTE (CBT)	21/09/2021	USD	(391 751,80)	125 360 423,23
10	240	Purchase	FTSE 100 INDEX	17/09/2021	GBP	(287 962,15)	19 515 725,90
100 000	(50)	Sale	EURO BUXL	08/09/2021	EUR	(187 000,00)	10 162 000,00
100 000	(125)	Sale	EURO BONO	08/09/2021	EUR	(80 500,00)	19 947 500,00

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

## Eurizon Fund - Active Allocation

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>3 374 629,16</b>	<b>2 243 638,45</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>3 374 629,16</b>	<b>2 243 638,45</b>	—
4 230	CALL	FTSE MIB INDEX 26 500,00 17/09/21	EUR	2 929 192,50	1 966 950,00	—
1 000	PUT	US 10YR FUT OPTN 132,00 23/07/21	USD	445 436,66	276 688,45	—

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

## Eurizon Fund - Active Allocation

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(1 196 633,49)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>975 165,56</b>
24/09/2021	133 000 000,00	USD	111 134 628,56	EUR	824 774,72
24/09/2021	26 851 216,23	EUR	23 000 000,00	GBP	99 396,24
24/09/2021	9 339 553,48	EUR	8 000 000,00	GBP	34 572,61
24/09/2021	4 436 287,90	EUR	3 800 000,00	GBP	16 421,99
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(2 171 799,05)</b>
24/09/2021	150 377 108,18	EUR	180 000 000,00	USD	(1 146 896,27)
24/09/2021	79 378 202,95	EUR	95 000 000,00	USD	(592 799,40)
24/09/2021	20 057 590,35	EUR	24 000 000,00	USD	(145 610,24)
24/09/2021	12 535 993,97	EUR	15 000 000,00	USD	(91 006,40)
24/09/2021	11 449 541,16	EUR	13 700 000,00	USD	(83 119,18)
24/09/2021	9 527 355,42	EUR	11 400 000,00	USD	(69 164,86)
24/09/2021	2 340 052,21	EUR	2 800 000,00	USD	(16 987,86)
24/09/2021	1 504 319,28	EUR	1 800 000,00	USD	(10 920,76)
24/09/2021	835 732,93	EUR	1 000 000,00	USD	(6 067,09)
24/09/2021	22 813 022,73	EUR	25 000 000,00	CHF	(4 688,51)
24/09/2021	18 889 182,82	EUR	20 700 000,00	CHF	(3 882,09)
24/09/2021	3 193 823,18	EUR	3 500 000,00	CHF	(656,39)

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

## Eurizon Fund - Active Allocation

### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>171 334,64</b>	<b>3 206 922,61</b>
CDX.EM.33	USD	S	15 000 000,00	JP MORGAN AG	20/06/2025	3 496,79	409 781,46
CDX.EM.33	USD	S	15 000 000,00	JP MORGAN AG	20/06/2025	3 496,79	284 889,27
CDX.EM.33	USD	S	25 000 000,00	MORGAN STANLEY BANK AG	20/06/2025	5 827,97	557 354,88
CDX.EM.34	USD	S	15 000 000,00	JP MORGAN AG	20/12/2025	3 496,79	113 784,99
CDX.EM.35	USD	L	20 000 000,00	BNP PARIBAS SA	20/06/2026	4 662,38	1 158,75
CDX.NA.HY.35	USD	L	25 000 000,00	BNP PARIBAS SA	20/12/2025	26 224,75	281 902,20
CDX.NA.HY.36	USD	L	20 000 000,00	BOFA SECURITIES EUROPE SA	20/06/2026	23 311,92	90 324,23
ITRAXX EUROPE CROSSOVER SERIES 33 VERSION 2	USD	S	15 000 000,00	BNP PARIBAS SA	20/06/2025	17 483,92	928 436,18
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	25 000 000,00	BOFA SECURITIES EUROPE SA	20/06/2026	34 722,22	272 912,68
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	15 000 000,00	BOFA SECURITIES EUROPE SA	20/06/2026	20 833,33	40 139,48
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	20 000 000,00	INTESA SANPAOLO SPA	20/06/2026	27 777,78	226 238,49

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

## Eurizon Fund - Azioni Strategia Flessibile

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

Assets	Notes	
Investments in securities	(Note 2)	6 115 776 583,40
Banks	(Note 3)	165 339 361,79
Other banks and broker accounts	(Notes 2, 3, 9)	672 010 000,00
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	3 257 864,74
Receivable on subscriptions		13 235 206,40
Other assets	(Note 11)	6 913 987,36
<b>Total assets</b>		<b>6 976 533 003,69</b>

Liabilities		
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(50 973 192,17)
Payable on redemptions		(10 676 469,60)
Other liabilities		(10 601 163,40)
<b>Total liabilities</b>		<b>(72 250 825,17)</b>

**Total net assets** **6 904 282 178,52**

	Currency	Net Asset Value per Unit	Units outstanding
Class A Units	EUR	114,66	52 542,423
Class D Units	EUR	113,76	1 173,105
Class D2 Units	USD	122,44	464,177
Class D4 Units	AUD	118,56	288,599
Class R Units	EUR	177,06	27 420 142,542
Class R2 Units	USD	133,08	2 067,984
Class R4 Units	AUD	126,98	609,284
Class RD Units	EUR	112,34	19 944,038
Class RL Units	EUR	184,36	1 414 636,649
Class Ru2 Units	USD	134,84	2 516,035
Class Z Units	EUR	203,28	8 752 110,088
Class Z2 Units	USD	137,34	100,000
Class Z7 Units	CHF	127,79	100,000
Class ZD Units	EUR	134,18	3 019,379
Class Zu2 Units	USD	134,44	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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>6 884 115 433,49</b>
Net income from investments	(Note 2)	57 173 576,33
Other income	(Note 6)	411 913,33
<b>Total income</b>		<b>57 585 489,66</b>
Management fee	(Note 6)	(50 405 213,58)
Depositary fee	(Note 8)	(873 878,66)
Subscription tax	(Note 4)	(1 242 826,26)
Other charges and taxes	(Notes 5, 8)	(5 574 368,77)
<b>Total expenses</b>		<b>(58 096 287,27)</b>
<b>Net investment income / (loss)</b>		<b>(510 797,61)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	212 363 362,15
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	242 433 283,95
- forward foreign exchange contracts	(Notes 2, 9)	(51 923 323,72)
- foreign currencies	(Note 2)	27 549,60
<b>Net result of operations for the period</b>		<b>402 390 074,37</b>
Subscriptions for the period		963 319 276,53
Redemptions for the period		(1 345 533 518,21)
Dividend distributions	(Note 15)	(9 087,66)
<b>Net assets at the end of the period</b>		<b>6 904 282 178,52</b>

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

## Eurizon Fund - Azioni Strategia Flessibile

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>5 446 800 993,96</b>	<b>6 115 776 583,40</b>	<b>88,58</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>4 810 584 797,64</b>	<b>5 480 890 256,22</b>	<b>79,38</b>
<b>Shares</b>			<b>2 952 060 424,73</b>	<b>3 629 014 967,92</b>	<b>52,56</b>
<b>UNITED STATES</b>			<b>1 373 366 245,41</b>	<b>1 752 974 379,09</b>	<b>25,39</b>
<b>Industries</b>			<b>262 143 631,21</b>	<b>355 671 358,79</b>	<b>5,15</b>
623 533,00	SEALED AIR CORP	USD	22 864 945,31	31 152 973,98	0,45
129 127,00	ROCKWELL AUTOMATION INC	USD	20 156 900,72	31 143 339,35	0,45
77 431,00	BROADCOM INC	USD	19 727 960,39	31 134 311,19	0,45
239 649,00	DOVER CORP	USD	29 820 154,38	30 433 528,47	0,44
367 395,00	EMERSON ELECTRIC CO	USD	17 082 044,94	29 815 395,21	0,43
176 725,00	3M CO	USD	25 725 293,11	29 600 193,32	0,43
155 548,00	ILLINOIS TOOL WORKS INC	USD	21 525 382,18	29 323 124,67	0,42
141 175,00	CUMMINS INC	USD	20 618 224,47	29 024 251,28	0,42
366 874,00	CH ROBINSON WORLDWIDE INC	USD	26 512 629,79	28 978 050,81	0,42
252 081,00	PACKAGING CORP OF AMERICA	USD	23 251 582,47	28 785 556,97	0,42
154 012,00	CATERPILLAR INC	USD	15 962 256,12	28 263 441,15	0,41
148 707,00	SNAP-ON INC	USD	18 896 257,33	28 017 192,39	0,41
<b>Computing and IT</b>			<b>170 426 288,60</b>	<b>272 508 575,19</b>	<b>3,95</b>
263 492,00	APPLIED MATERIALS INC	USD	10 747 884,48	31 639 465,47	0,46
192 116,00	TEXAS INSTRUMENTS INC	USD	16 655 645,92	31 152 616,91	0,45
113 530,00	KLA CORP	USD	14 937 185,90	31 037 644,79	0,45
56 037,00	LAM RESEARCH CORP	USD	11 567 620,31	30 747 329,23	0,45
1 198 721,00	HP INC	USD	19 852 951,48	30 516 374,87	0,44
433 626,00	NETAPP INC	USD	16 438 891,91	29 917 582,97	0,43
625 474,00	INTEL CORP	USD	25 998 487,40	29 609 657,53	0,43
506 048,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	33 346 602,35	29 554 656,39	0,43
431 660,00	ORACLE CORP	USD	20 881 018,85	28 333 247,03	0,41
<b>Health</b>			<b>184 230 611,76</b>	<b>212 475 737,64</b>	<b>3,08</b>
282 791,00	QUEST DIAGNOSTICS INC	USD	23 875 999,25	31 469 693,63	0,46
148 098,00	AMGEN INC	USD	25 046 317,62	30 440 061,99	0,44
90 041,00	UNITEDHEALTH GROUP INC	USD	26 625 806,55	30 403 912,70	0,44
538 434,00	BRISTOL-MYERS SQUIBB CO	USD	26 038 484,10	30 338 259,51	0,44
520 763,00	GILEAD SCIENCES INC	USD	31 423 171,16	30 238 403,16	0,44
215 984,00	JOHNSON & JOHNSON	USD	26 735 020,01	30 003 530,17	0,43
311 445,00	ABBVIE INC	USD	24 485 813,07	29 581 876,48	0,43
<b>Consumer Retail</b>			<b>149 659 159,58</b>	<b>208 208 649,24</b>	<b>3,01</b>
155 883,00	TARGET CORP	USD	12 414 689,01	31 775 982,49	0,46
316 707,00	BEST BUY CO INC	USD	21 720 036,38	30 706 596,44	0,44
436 082,00	COLGATE-PALMOLIVE CO	USD	27 029 235,82	29 914 202,73	0,43
390 854,00	PACCAR INC	USD	24 387 565,03	29 415 382,51	0,43
671 569,00	LEGGETT & PLATT INC	USD	22 491 805,22	29 339 718,82	0,42
78 694,00	WW GRAINGER INC	USD	19 666 585,66	29 064 807,17	0,42
683 883,00	BORGWARNER INC	USD	21 949 242,46	27 991 959,08	0,41
<b>Finance</b>			<b>164 280 087,84</b>	<b>202 831 870,07</b>	<b>2,94</b>
233 252,00	TRAVELERS COS INC	USD	23 505 516,66	29 446 108,03	0,43
340 333,00	PRUDENTIAL FINANCIAL INC	USD	21 504 662,85	29 407 121,28	0,43
2 424 759,00	HUNTINGTON BANCSHARES INC	USD	24 018 179,84	29 177 244,02	0,42
221 716,00	JP MORGAN CHASE & CO	USD	18 566 426,63	29 079 761,75	0,42
747 313,00	CITIZENS FINANCIAL GROUP INC	USD	29 264 446,11	28 905 666,77	0,42
638 049,00	AFLAC INC	USD	21 319 221,99	28 870 640,25	0,42
1 442 768,00	WESTERN UNION CO	USD	26 101 633,76	27 945 327,97	0,40

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## Eurizon Fund - Azioni Strategia Flessibile

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>166 567 012,67</b>	<b>182 118 458,98</b>	<b>2,64</b>
172 759,00	MOTOROLA SOLUTIONS INC	USD	24 895 624,28	31 590 159,78	0,46
637 487,00	COMCAST CORP -A-	USD	21 648 914,95	30 651 396,09	0,44
968 087,00	FOX CORP -A-	USD	30 552 322,62	30 310 357,03	0,44
1 245 350,00	AT&T INC	USD	31 089 109,72	30 222 746,55	0,44
630 598,00	VERIZON COMMUNICATIONS INC	USD	31 510 327,79	29 793 733,31	0,43
661 197,00	CISCO SYSTEMS INC	USD	26 870 713,31	29 550 066,22	0,43
<b>Basic Goods</b>			<b>161 726 080,03</b>	<b>175 018 033,86</b>	<b>2,53</b>
425 516,00	CHURCH & DWIGHT CO INC	USD	24 457 523,76	30 578 004,43	0,44
979 886,00	CONAGRA BRANDS INC	USD	25 002 035,62	30 060 068,23	0,43
647 181,00	COCA-COLA CO	USD	29 894 514,47	29 529 426,14	0,43
467 288,00	TYSON FOODS INC -A-	USD	27 759 297,59	29 064 124,89	0,42
839 286,00	KRAFT HEINZ CO	USD	29 811 261,32	28 860 836,52	0,42
594 730,00	MOLSON COORS BREWING CO -B-	USD	24 801 447,27	26 925 573,65	0,39
<b>Raw materials</b>			<b>57 071 203,74</b>	<b>85 616 631,73</b>	<b>1,24</b>
570 892,00	INTERNATIONAL PAPER CO	USD	22 677 922,48	29 514 605,85	0,43
221 079,00	CELANESE CORP -A-	USD	18 222 447,71	28 261 708,15	0,41
282 791,00	EASTMAN CHEMICAL CO	USD	16 170 833,55	27 840 317,73	0,40
<b>Multi-Utilities</b>			<b>57 262 169,98</b>	<b>58 525 063,59</b>	<b>0,85</b>
587 964,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	26 584 411,21	29 618 814,28	0,43
356 674,00	ATMOS ENERGY CORP	USD	30 677 758,77	28 906 249,31	0,42
<b>FRANCE</b>			<b>275 828 753,79</b>	<b>361 499 651,70</b>	<b>5,24</b>
<b>Industries</b>			<b>107 274 061,87</b>	<b>149 012 620,44</b>	<b>2,16</b>
236 071,00	SCHNEIDER ELECTRIC SE	EUR	16 177 371,89	31 321 900,28	0,45
541 021,00	CIE DE SAINT-GOBAIN	EUR	17 224 592,24	30 048 306,34	0,43
343 514,00	IEFFAGE SA	EUR	25 218 438,55	29 473 501,20	0,43
326 502,00	VINCI SA	EUR	23 697 213,18	29 381 914,98	0,43
922 956,00	BOUYGUES SA	EUR	24 956 446,01	28 786 997,64	0,42
<b>Consumer Retail</b>			<b>51 606 501,81</b>	<b>62 242 700,60</b>	<b>0,90</b>
236 342,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	22 207 836,67	31 787 999,00	0,46
199 834,00	SEB SA	EUR	29 398 665,14	30 454 701,60	0,44
<b>Computing and IT</b>			<b>14 891 549,17</b>	<b>32 884 380,00</b>	<b>0,48</b>
202 990,00	CAPGEMINI SE	EUR	14 891 549,17	32 884 380,00	0,48
<b>Raw materials</b>			<b>23 903 860,24</b>	<b>30 197 965,00</b>	<b>0,44</b>
285 425,00	ARKEMA SA	EUR	23 903 860,24	30 197 965,00	0,44
<b>Basic Goods</b>			<b>24 906 111,91</b>	<b>29 751 201,27</b>	<b>0,43</b>
1 793 862,00	CARREFOUR SA	EUR	24 906 111,91	29 751 201,27	0,43
<b>Finance</b>			<b>23 355 326,86</b>	<b>28 918 145,29</b>	<b>0,42</b>
546 967,00	BNP PARIBAS SA	EUR	23 355 326,86	28 918 145,29	0,42
<b>Telecommunication</b>			<b>29 891 341,93</b>	<b>28 492 639,10</b>	<b>0,41</b>
2 963 353,00	ORANGE SA	EUR	29 891 341,93	28 492 639,10	0,41
<b>UNITED KINGDOM</b>			<b>252 573 582,07</b>	<b>277 651 504,88</b>	<b>4,02</b>
<b>Consumer Retail</b>			<b>175 972 246,60</b>	<b>188 273 649,52</b>	<b>2,73</b>
7 779 712,00	KINGFISHER PLC	GBP	32 476 746,59	33 032 997,87	0,48
1 180 800,00	BUNZL PLC	GBP	32 437 780,94	32 860 898,27	0,47
1 410 060,00	RELX PLC	GBP	25 374 254,83	31 520 964,97	0,46
582 880,00	BERKELEY GROUP HOLDINGS PLC	GBP	30 467 925,57	31 199 785,36	0,45
330 483,00	NEXT PLC	GBP	22 779 502,52	30 243 882,06	0,44
3 632 235,00	BARRATT DEVELOPMENTS PLC	GBP	32 436 036,15	29 415 120,99	0,43

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### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>18 635 832,85</b>	<b>30 320 042,70</b>	<b>0,44</b>
437 521,00	RIO TINTO PLC	GBP	18 635 832,85	30 320 042,70	0,44
<b>Finance</b>			<b>32 852 106,01</b>	<b>30 066 889,10</b>	<b>0,43</b>
9 056 423,00	DIRECT LINE INSURANCE GROUP PLC	GBP	32 852 106,01	30 066 889,10	0,43
<b>Telecommunication</b>			<b>25 113 396,61</b>	<b>28 990 923,56</b>	<b>0,42</b>
20 510 258,00	VODAFONE GROUP PLC	GBP	25 113 396,61	28 990 923,56	0,42
<b>SWEDEN</b>			<b>210 010 167,62</b>	<b>242 764 790,97</b>	<b>3,52</b>
<b>Industries</b>			<b>99 163 105,57</b>	<b>121 127 983,20</b>	<b>1,76</b>
2 559 811,00	HEXAGON AB	SEK	27 481 334,68	32 003 948,26	0,46
1 404 421,00	SKF AB -B-	SEK	21 916 467,90	30 173 865,49	0,44
1 371 529,00	SANDVIK AB	SEK	18 847 230,47	29 561 846,50	0,43
2 621 428,00	HUSQVARNA AB -B-	SEK	30 918 072,52	29 388 322,95	0,43
<b>Telecommunication</b>			<b>60 576 333,36</b>	<b>62 132 895,81</b>	<b>0,90</b>
8 491 849,00	TELIA CO AB	SEK	28 593 618,65	31 800 476,57	0,46
2 860 091,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	31 982 714,71	30 332 419,24	0,44
<b>Consumer Retail</b>			<b>31 023 955,18</b>	<b>30 928 974,32</b>	<b>0,45</b>
1 321 878,00	ELECTROLUX AB -B-	SEK	31 023 955,18	30 928 974,32	0,45
<b>Basic Goods</b>			<b>19 246 773,51</b>	<b>28 574 937,64</b>	<b>0,41</b>
3 971 047,00	SWEDISH MATCH AB	SEK	19 246 773,51	28 574 937,64	0,41
<b>SWITZERLAND</b>			<b>193 490 731,76</b>	<b>218 969 916,24</b>	<b>3,17</b>
<b>Health</b>			<b>82 843 555,45</b>	<b>95 792 667,43</b>	<b>1,39</b>
104 944,00	SONOVA HOLDING AG REG	CHF	23 163 982,84	33 315 944,24	0,48
98 809,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	31 089 321,88	31 417 878,81	0,46
403 775,00	NOVARTIS AG REG	CHF	28 590 250,73	31 058 844,38	0,45
<b>Consumer Retail</b>			<b>32 076 030,02</b>	<b>31 239 697,16</b>	<b>0,45</b>
544 775,00	ADECCO GROUP AG REG	CHF	32 076 030,02	31 239 697,16	0,45
<b>Telecommunication</b>			<b>29 766 059,85</b>	<b>30 858 283,93</b>	<b>0,45</b>
64 041,00	SWISSCOM AG REG	CHF	29 766 059,85	30 858 283,93	0,45
<b>Finance</b>			<b>28 919 692,55</b>	<b>30 832 444,37</b>	<b>0,44</b>
91 051,00	ZURICH INSURANCE GROUP AG	CHF	28 919 692,55	30 832 444,37	0,44
<b>Industries</b>			<b>19 885 393,89</b>	<b>30 246 823,35</b>	<b>0,44</b>
265 289,00	TE CONNECTIVITY LTD	USD	19 885 393,89	30 246 823,35	0,44
<b>GERMANY</b>			<b>177 757 006,13</b>	<b>214 970 654,61</b>	<b>3,11</b>
<b>Finance</b>			<b>52 502 012,95</b>	<b>60 635 681,85</b>	<b>0,88</b>
255 417,00	LEG IMMOBILIEN AG	EUR	30 016 718,80	31 020 394,65	0,45
140 824,00	ALLIANZ SE REG	EUR	22 485 294,15	29 615 287,20	0,43
<b>Health</b>			<b>19 596 374,51</b>	<b>32 084 675,70</b>	<b>0,46</b>
198 421,00	MERCK KGAA	EUR	19 596 374,51	32 084 675,70	0,46
<b>Raw materials</b>			<b>28 134 221,33</b>	<b>31 521 703,20</b>	<b>0,46</b>
401 960,00	BRENNTAG AG	EUR	28 134 221,33	31 521 703,20	0,46
<b>Industries</b>			<b>15 133 419,32</b>	<b>31 429 781,04</b>	<b>0,45</b>
547 939,00	DEUTSCHE POST AG REG	EUR	15 133 419,32	31 429 781,04	0,45
<b>Basic Goods</b>			<b>31 207 573,59</b>	<b>29 861 700,96</b>	<b>0,43</b>
335 374,00	HENKEL AG & CO KGAA -PREF-	EUR	31 207 573,59	29 861 700,96	0,43

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## Eurizon Fund - Azioni Strategia Flessibile

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>31 183 404,43</b>	<b>29 437 111,86</b>	<b>0,43</b>
329 606,00	BAYERISCHE MOTOREN WERKE AG	EUR	31 183 404,43	29 437 111,86	0,43
<b>DENMARK</b>			<b>95 350 629,02</b>	<b>128 189 870,33</b>	<b>1,86</b>
<b>Multi-Utilities</b>			<b>25 898 055,54</b>	<b>32 541 750,78</b>	<b>0,47</b>
274 987,00	ORSTED A/S	DKK	25 898 055,54	32 541 750,78	0,47
<b>Raw materials</b>			<b>26 961 490,29</b>	<b>32 204 438,16</b>	<b>0,47</b>
506 622,00	NOVOZYMES A/S -B-	DKK	26 961 490,29	32 204 438,16	0,47
<b>Basic Goods</b>			<b>21 296 909,16</b>	<b>31 934 514,25</b>	<b>0,46</b>
203 142,00	CARLSBERG A/S -B-	DKK	21 296 909,16	31 934 514,25	0,46
<b>Health</b>			<b>21 194 174,03</b>	<b>31 509 167,14</b>	<b>0,46</b>
445 965,00	NOVO NORDISK A/S -B-	DKK	21 194 174,03	31 509 167,14	0,46
<b>NETHERLANDS</b>			<b>67 999 292,49</b>	<b>95 581 984,30</b>	<b>1,38</b>
<b>Telecommunication</b>			<b>19 759 871,81</b>	<b>32 407 518,00</b>	<b>0,47</b>
382 525,00	WOLTERS KLUWER NV	EUR	19 759 871,81	32 407 518,00	0,47
<b>Basic Goods</b>			<b>26 336 089,41</b>	<b>32 117 780,80</b>	<b>0,46</b>
314 264,00	HEINEKEN NV	EUR	26 336 089,41	32 117 780,80	0,46
<b>Consumer Retail</b>			<b>21 903 331,27</b>	<b>31 056 685,50</b>	<b>0,45</b>
481 499,00	RANDSTAD NV	EUR	21 903 331,27	31 056 685,50	0,45
<b>ITALY</b>			<b>83 176 680,78</b>	<b>91 123 596,90</b>	<b>1,32</b>
<b>Finance</b>			<b>50 920 034,35</b>	<b>59 834 966,78</b>	<b>0,87</b>
1 798 044,00	ASSICURAZIONI GENERALI SPA	EUR	25 255 847,79	30 395 933,82	0,44
12 637 490,00	INTESA SANPAOLO SPA	EUR	25 664 186,56	29 439 032,96	0,43
<b>Telecommunication</b>			<b>32 256 646,43</b>	<b>31 288 630,12</b>	<b>0,45</b>
3 289 385,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	32 256 646,43	31 288 630,12	0,45
<b>SPAIN</b>			<b>88 318 223,76</b>	<b>87 743 898,82</b>	<b>1,27</b>
<b>Multi-Utilities</b>			<b>64 324 817,19</b>	<b>58 512 853,73</b>	<b>0,85</b>
2 910 795,00	IBERDROLA SA	EUR	33 502 360,93	29 922 972,60	0,43
1 826 246,00	RED ELECTRICA CORP SA	EUR	30 822 456,26	28 589 881,13	0,42
<b>Consumer Retail</b>			<b>23 993 406,57</b>	<b>29 231 045,09</b>	<b>0,42</b>
983 879,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	23 993 406,57	29 231 045,09	0,42
<b>FINLAND</b>			<b>52 934 765,32</b>	<b>64 174 833,58</b>	<b>0,93</b>
<b>Raw materials</b>			<b>31 642 485,98</b>	<b>32 402 425,43</b>	<b>0,47</b>
2 106 105,00	STORA ENSO OYJ -R-	EUR	31 642 485,98	32 402 425,43	0,47
<b>Basic Goods</b>			<b>21 292 279,34</b>	<b>31 772 408,15</b>	<b>0,46</b>
1 019 981,00	KESKO OYJ -B-	EUR	21 292 279,34	31 772 408,15	0,46
<b>JERSEY</b>			<b>25 813 658,62</b>	<b>32 310 230,07</b>	<b>0,47</b>
<b>Consumer Retail</b>			<b>25 813 658,62</b>	<b>32 310 230,07</b>	<b>0,47</b>
275 986,00	FERGUSON PLC	GBP	25 813 658,62	32 310 230,07	0,47
<b>IRELAND</b>			<b>28 960 063,26</b>	<b>32 037 901,50</b>	<b>0,46</b>
<b>Raw materials</b>			<b>28 960 063,26</b>	<b>32 037 901,50</b>	<b>0,46</b>
700 282,00	SMURFIT KAPPA GROUP PLC	EUR	28 960 063,26	32 037 901,50	0,46

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### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>26 480 624,70</b>	<b>29 021 754,93</b>	<b>0,42</b>
<b>Basic Goods</b>			<b>26 480 624,70</b>	<b>29 021 754,93</b>	<b>0,42</b>
477 253,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	26 480 624,70	29 021 754,93	0,42
<b>Zero-Coupon Bonds</b>			<b>1 858 524 372,91</b>	<b>1 851 875 288,30</b>	<b>26,82</b>
<b>SPAIN</b>			<b>567 600 776,67</b>	<b>565 544 660,00</b>	<b>8,19</b>
<b>Government</b>			<b>567 600 776,67</b>	<b>565 544 660,00</b>	<b>8,19</b>
339 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 10/09/2021	EUR	340 586 223,57	339 386 460,00	4,91
226 000 000,00	SPAIN LETRAS DEL TESORO 0.00% 13/08/2021	EUR	227 014 553,10	226 158 200,00	3,28
<b>FRANCE</b>			<b>451 737 263,17</b>	<b>449 776 770,00</b>	<b>6,52</b>
<b>Government</b>			<b>451 737 263,17</b>	<b>449 776 770,00</b>	<b>6,52</b>
449 000 000,00	FRANCE TREASURY BILL BTF 0.00% 06/10/2021	EUR	451 737 263,17	449 776 770,00	6,52
<b>GERMANY</b>			<b>301 901 097,00</b>	<b>300 486 000,00</b>	<b>4,35</b>
<b>Government</b>			<b>301 901 097,00</b>	<b>300 486 000,00</b>	<b>4,35</b>
300 000 000,00	GERMAN TREASURY BILL 0.00% 29/09/2021	EUR	301 901 097,00	300 486 000,00	4,35
<b>PORTUGAL</b>			<b>283 770 294,87</b>	<b>283 065 090,00</b>	<b>4,10</b>
<b>Government</b>			<b>283 770 294,87</b>	<b>283 065 090,00</b>	<b>4,10</b>
283 000 000,00	PORTUGAL TREASURY BILL 0.00% 16/07/2021	EUR	283 770 294,87	283 065 090,00	4,10
<b>ITALY</b>			<b>253 514 941,20</b>	<b>253 002 768,30</b>	<b>3,66</b>
<b>Government</b>			<b>253 514 941,20</b>	<b>253 002 768,30</b>	<b>3,66</b>
177 200 000,00	BOT 0.00% 14/10/2021	EUR	177 971 757,53	177 410 868,00	2,57
64 190 000,00	BOT 0.00% 14/06/2022	EUR	64 494 812,70	64 534 700,30	0,93
11 000 000,00	BOT 0.00% 13/05/2022	EUR	11 048 370,97	11 057 200,00	0,16
<b>INVESTMENT FUNDS</b>			<b>636 216 196,32</b>	<b>634 886 327,18</b>	<b>9,20</b>
<b>UCI Units</b>			<b>636 216 196,32</b>	<b>634 886 327,18</b>	<b>9,20</b>
<b>LUXEMBOURG</b>			<b>636 216 196,32</b>	<b>634 886 327,18</b>	<b>9,20</b>
<b>Finance</b>			<b>636 216 196,32</b>	<b>634 886 327,18</b>	<b>9,20</b>
6 462 171,38	EURIZON FUND - BOND SHORT TERM -Z-	EUR	636 109 358,03	634 779 094,26	9,20
1 252,39	EURIZON FUND - MONEY MARKET -Z-	USD	106 838,29	107 232,92	0,00
<b>Total Portfolio</b>			<b>5 446 800 993,96</b>	<b>6 115 776 583,40</b>	<b>88,58</b>

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

## Eurizon Fund - Azioni Strategia Flessibile

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(47 715 327,43)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>3 257 864,74</b>
16/07/2021	222 312 729,71	EUR	2 241 501 800,00	SEK	1 336 289,17
16/07/2021	170 353 365,40	EUR	185 909 200,00	CHF	742 992,10
16/07/2021	33 034 100,00	USD	27 234 982,43	EUR	612 525,91
16/07/2021	11 617 730,31	EUR	116 830 000,00	NOK	171 869,98
16/07/2021	23 274 171,46	EUR	234 510 000,00	SEK	155 213,86
16/07/2021	19 738 773,69	EUR	21 480 000,00	CHF	141 944,60
16/07/2021	20 195 400,00	USD	16 935 646,98	EUR	88 929,74
15/07/2021	340 721,43	USD	279 441,34	EUR	7 790,22
15/07/2021	13 521,94	USD	11 089,97	EUR	309,16
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(50 973 192,17)</b>
16/07/2021	456 169 340,69	EUR	555 766 800,00	USD	(12 338 068,24)
16/07/2021	455 551 435,98	EUR	555 000 000,00	USD	(12 309 566,08)
16/07/2021	455 573 610,68	EUR	555 000 000,00	USD	(12 287 391,38)
16/07/2021	455 577 499,88	EUR	555 000 000,00	USD	(12 283 502,18)
16/07/2021	417 109 533,18	EUR	359 421 950,00	GBP	(1 473 255,62)
16/07/2021	15 376 276,00	EUR	18 372 900,00	USD	(111 946,35)
16/07/2021	26 377 584,52	EUR	31 416 600,00	USD	(106 382,97)
16/07/2021	65 457 700,00	USD	55 203 160,84	EUR	(22 791,26)
16/07/2021	23 270 452,69	EUR	20 000 000,00	GBP	(21 546,52)
16/07/2021	130 805 390,06	EUR	972 820 000,00	DKK	(11 412,70)
16/07/2021	66 520 000,00	GBP	77 475 229,93	EUR	(6 040,55)
16/07/2021	15 107 090,18	EUR	112 353 300,00	DKK	(1 254,10)
15/07/2021	1 231,42	EUR	1 499,79	USD	(32,92)
15/07/2021	48,93	EUR	59,59	USD	(1,30)

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

## Eurizon Fund - Bond Flexible

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 189 949 761,62	
Banks	(Note 3)	29 455 696,51	
Other banks and broker accounts	(Notes 2, 3, 9)	36 881 346,50	
Option contracts	(Notes 2, 9)	2 550 732,03	
Swap premium paid	(Notes 2, 9)	22 263 406,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	3 239 172,17	
Unrealised profit on future contracts	(Notes 2, 9)	419 199,99	
Unrealised profit on swap contracts	(Notes 2, 9)	2 429 753,58	
Interest receivable on swap contracts	(Notes 2, 9)	316 344,53	
Other interest receivable		8 173 930,19	
Receivable on investments sold		5 042 325,75	
Receivable on subscriptions		8 410 968,76	
Other assets	(Note 11)	2 766,72	
<b>Total assets</b>		<b>1 309 135 404,35</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(25 585,68)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(12 096 816,46)	
Unrealised loss on future contracts	(Notes 2, 9)	(3 108 551,57)	
Unrealised loss on swap contracts	(Notes 2, 9)	(3 369 371,41)	
Payable on investments purchased		(5 305 789,39)	
Payable on redemptions		(1 631 958,82)	
Other liabilities		(1 831 681,91)	
<b>Total liabilities</b>		<b>(27 369 755,24)</b>	
<b>Total net assets</b>		<b>1 281 765 649,11</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class A Units	EUR	103,34	90 904,159
Class R Units	EUR	104,33	8 423 769,799
Class RD Units	EUR	97,95	266 004,933
Class X Units	EUR	106,97	445 221,044
Class Z Units	EUR	109,84	2 772 846,813
Class Z2 Units	USD	116,80	857,871
Class Z7 Units	CHF	109,29	100,000
Class ZD Units	EUR	99,25	153 220,417

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 053 011 714,71</b>
Net income from investments	(Note 2)	13 950 040,05
Interest received on swap contracts	(Notes 2, 9)	3 555 522,69
Other income	(Note 6)	2 589,07
<b>Total income</b>		<b>17 508 151,81</b>
Management fee	(Note 6)	(5 332 331,88)
Performance fee	(Note 7)	(460 108,22)
Depositary fee	(Note 8)	(145 202,55)
Subscription tax	(Note 4)	(223 977,79)
Interest paid on swap contracts	(Notes 2, 9)	(366 231,54)
Other charges and taxes	(Notes 5, 8)	(951 136,88)
<b>Total expenses</b>		<b>(7 478 988,86)</b>
<b>Net investment income / (loss)</b>		<b>10 029 162,95</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	25 185 052,53
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(10 299 751,68)
- option contracts	(Notes 2, 9)	535 238,13
- forward foreign exchange contracts	(Notes 2, 9)	(12 816 718,48)
- foreign currencies	(Note 2)	230 747,68
- future contracts	(Notes 2, 9)	(1 572 124,25)
- swap contracts	(Notes 2, 9)	(2 666 052,95)
<b>Net result of operations for the period</b>		<b>8 625 553,93</b>
Subscriptions for the period		445 868 272,80
Redemptions for the period		(225 539 130,94)
Dividend distributions	(Note 15)	(200 761,39)
<b>Net assets at the end of the period</b>		<b>1 281 765 649,11</b>

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

## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 190 779 816,90</b>	<b>1 189 949 761,62</b>	<b>92,84</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 049 183 972,12</b>	<b>1 047 961 206,51</b>	<b>81,76</b>
<b>Ordinary Bonds</b>			<b>950 340 752,95</b>	<b>946 424 851,82</b>	<b>73,84</b>
<b>GERMANY</b>			<b>541 820 638,25</b>	<b>538 672 088,70</b>	<b>42,03</b>
<b>Government</b>			<b>527 822 678,45</b>	<b>524 584 600,70</b>	<b>40,93</b>
114 760 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 15/02/2023	EUR	119 885 321,10	118 864 965,20	9,27
115 170 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 04/09/2022	EUR	119 161 309,30	118 174 785,30	9,22
112 910 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 15/05/2023	EUR	118 567 778,25	117 596 894,10	9,18
53 580 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.50% 15/05/2024	EUR	57 074 653,60	56 996 260,80	4,45
53 300 000,00	BUNDESREPUBLIK DEUTSCHLAND 1.75% 15/02/2024	EUR	56 849 690,50	56 765 033,00	4,43
53 110 000,00	BUNDESREPUBLIK DEUTSCHLAND 2.00% 15/08/2023	EUR	56 283 925,70	56 186 662,30	4,38
<b>Finance</b>			<b>6 625 141,76</b>	<b>6 642 209,00</b>	<b>0,52</b>
1 000 000,00	BERLIN HYP AG 1.125% 25/10/2027	EUR	1 059 940,00	1 051 820,00	0,08
800 000,00	BERLIN HYP AG 0.50% 05/11/2029	EUR	837 583,99	817 960,00	0,07
800 000,00	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	795 672,00	797 912,00	0,06
600 000,00	BERLIN HYP AG 1.50% 18/04/2028	EUR	650 484,00	643 788,00	0,05
500 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	505 894,17	514 955,00	0,04
500 000,00	DEUTSCHE WOHNEN SE 0.50% 07/04/2031	EUR	493 000,00	504 370,00	0,04
500 000,00	DEUTSCHE WOHNEN SE 1.30% 07/04/2041	EUR	489 190,00	503 800,00	0,04
400 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.10% 02/02/2026	EUR	400 312,00	399 372,00	0,03
400 000,00	DZ BANK AG 0.05% 08/12/2027	EUR	398 548,00	397 820,00	0,03
300 000,00	DEUTSCHE KREDITBANK AG 0.75% 26/09/2024	EUR	298 422,00	307 728,00	0,03
300 000,00	BERLIN HYP AG 0.50% 26/09/2023	EUR	296 262,60	303 774,00	0,02
300 000,00	DEUTSCHE KREDITBANK AG 0.01% 23/02/2026	EUR	300 465,00	300 057,00	0,02
100 000,00	BAYERISCHE LANDESBANK 0.125% 10/02/2028	EUR	99 368,00	98 853,00	0,01
<b>Multi-Utilities</b>			<b>5 184 087,04</b>	<b>5 208 189,00</b>	<b>0,41</b>
1 700 000,00	E.ON SE 0.875% 20/08/2031	EUR	1 750 280,00	1 753 108,00	0,14
1 500 000,00	E.ON SE 0.35% 28/02/2030	EUR	1 481 200,80	1 490 580,00	0,12
1 000 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	1 061 375,24	1 053 350,00	0,08
900 000,00	E.ON SE 0.375% 29/09/2027	EUR	891 231,00	911 151,00	0,07
<b>Consumer Retail</b>			<b>1 888 848,00</b>	<b>1 933 447,00</b>	<b>0,15</b>
1 000 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	995 508,00	1 029 010,00	0,08
900 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	893 340,00	904 437,00	0,07
<b>Raw materials</b>			<b>199 883,00</b>	<b>203 410,00</b>	<b>0,01</b>
200 000,00	BASF SE 0.25% 05/06/2027	EUR	199 883,00	203 410,00	0,01
<b>Energy</b>			<b>100 000,00</b>	<b>100 233,00</b>	<b>0,01</b>
100 000,00	EEW ENERGY FROM WASTE GMBH 0.361% 30/06/2026	EUR	100 000,00	100 233,00	0,01
<b>UNITED STATES</b>			<b>81 429 372,72</b>	<b>80 833 030,54</b>	<b>6,31</b>
<b>Finance</b>			<b>15 336 303,34</b>	<b>15 194 570,14</b>	<b>1,19</b>
1 480 000,00	WEYERHAEUSER CO 4.00% 15/04/2030	USD	1 434 092,93	1 420 781,82	0,11
1 580 000,00	HARTFORD FINANCIAL SERVICES GROUP INC 2.80% 19/08/2029	USD	1 434 145,72	1 403 653,23	0,11
1 560 000,00	LINCOLN NATIONAL CORP 3.05% 15/01/2030	USD	1 417 645,71	1 402 854,85	0,11
1 490 000,00	LOEWS CORP 3.75% 01/04/2026	USD	1 423 245,00	1 397 400,43	0,11
1 160 000,00	METLIFE INC 3.60% 10/04/2024	USD	1 063 879,64	1 057 977,38	0,08
900 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	893 787,19	907 299,00	0,07
800 000,00	PRUDENTIAL FINANCIAL INC 3.50% 15/05/2024	USD	726 142,45	730 381,62	0,06
690 000,00	CHUBB INA HOLDINGS INC 3.35% 15/05/2024	USD	623 691,50	627 353,34	0,05
700 000,00	AMERICAN EXPRESS CO 2.50% 30/07/2024	USD	615 757,33	622 090,09	0,05
690 000,00	SIMON PROPERTY GROUP LP 2.00% 13/09/2024	USD	604 996,19	602 369,29	0,05

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

## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
660 000,00	ALLY FINANCIAL INC 3.875% 21/05/2024	USD	607 551,81	599 865,63	0,04
650 000,00	MARSH & MCLENNAN COS INC 3.875% 15/03/2024	USD	607 911,05	594 608,02	0,04
600 000,00	EQUINIX INC 1.00% 15/03/2033	EUR	592 614,00	594 210,00	0,04
630 000,00	AMERICAN INTERNATIONAL GROUP INC 3.90% 01/04/2026	USD	607 401,23	593 030,57	0,04
650 000,00	CAPITAL ONE FINANCIAL CORP 3.90% 29/01/2024	USD	601 153,97	591 423,52	0,04
300 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	298 395,00	297 984,00	0,02
120 000,00	CAPITAL ONE FINANCIAL CORP 3.75% 09/03/2027	USD	115 464,05	112 547,38	0,01
120 000,00	MARSH & MCLENNAN COS INC 3.75% 14/03/2026	USD	116 725,04	112 471,48	0,01
120 000,00	METLIFE INC 3.60% 13/11/2025	USD	116 356,22	111 805,66	0,01
130 000,00	PRUDENTIAL FINANCIAL INC 1.50% 10/03/2026	USD	114 140,82	111 411,45	0,01
120 000,00	SIMON PROPERTY GROUP LP 3.25% 30/11/2026	USD	111 541,53	110 442,65	0,01
120 000,00	CHUBB INA HOLDINGS INC 3.15% 15/03/2025	USD	112 873,70	109 341,71	0,01
120 000,00	AMERICAN EXPRESS CO 3.00% 30/10/2024	USD	111 089,80	108 524,10	0,01
110 000,00	AMERICAN INTERNATIONAL GROUP INC 3.75% 10/07/2025	USD	101 899,43	102 151,82	0,01
110 000,00	SIMON PROPERTY GROUP LP 3.50% 01/09/2025	USD	100 244,67	101 373,59	0,01
110 000,00	MARSH & MCLENNAN COS INC 3.50% 10/03/2025	USD	100 573,99	100 843,02	0,01
110 000,00	METLIFE INC 3.00% 01/03/2025	USD	99 772,01	99 685,42	0,01
100 000,00	ALLY FINANCIAL INC 5.80% 01/05/2025	USD	100 078,12	98 028,45	0,01
110 000,00	AMERICAN INTERNATIONAL GROUP INC 2.50% 30/06/2025	USD	99 766,48	97 853,48	0,01
100 000,00	ALLY FINANCIAL INC 5.125% 30/09/2024	USD	95 007,81	95 050,97	0,01
100 000,00	CAPITAL ONE FINANCIAL CORP 3.65% 11/05/2027	USD	95 614,29	93 759,97	0,01
100 000,00	AMERICAN EXPRESS CREDIT CORP 3.30% 03/05/2027	USD	96 600,39	93 302,09	0,01
100 000,00	CHUBB INA HOLDINGS INC 3.35% 03/05/2026	USD	96 144,27	92 694,11	0,01
<b>Consumer Retail</b>			<b>14 058 123,66</b>	<b>14 004 319,17</b>	<b>1,09</b>
1 570 000,00	BLOCK FINANCIAL LLC 3.875% 15/08/2030	USD	1 395 820,34	1 431 533,73	0,11
1 500 000,00	DARDEN RESTAURANTS INC 3.85% 01/05/2027	USD	1 376 090,41	1 404 616,05	0,11
1 430 000,00	BEST BUY CO INC 4.45% 01/10/2028	USD	1 416 799,71	1 397 791,44	0,11
1 340 000,00	BORGWARNER INC 3.375% 15/03/2025	USD	1 235 773,51	1 222 202,78	0,09
1 230 000,00	PULTEGROUP INC 5.50% 01/03/2026	USD	1 208 684,04	1 215 043,16	0,09
1 090 000,00	KOHL'S CORP 9.50% 15/05/2025	USD	1 180 568,39	1 171 085,34	0,09
820 000,00	DR HORTON INC 2.50% 15/10/2024	USD	722 120,51	725 138,52	0,06
700 000,00	VF CORP 0.25% 25/02/2028	EUR	664 300,00	695 499,00	0,05
670 000,00	TARGET CORP 3.50% 01/07/2024	USD	612 940,67	613 010,99	0,05
640 000,00	LOWE'S COS INC 3.10% 03/05/2027	USD	611 315,86	588 935,70	0,04
640 000,00	HOME DEPOT INC 2.80% 14/09/2027	USD	603 622,28	584 920,53	0,04
620 000,00	MCDONALD'S CORP 3.50% 01/07/2027	USD	599 675,10	579 675,40	0,04
630 000,00	PROCTER & GAMBLE CO 2.85% 11/08/2027	USD	598 099,28	579 101,41	0,04
210 000,00	DR HORTON INC 1.40% 15/10/2027	USD	171 365,38	173 468,17	0,01
130 000,00	WALT DISNEY CO 1.75% 13/01/2026	USD	114 352,52	112 597,55	0,01
130 000,00	MCDONALD'S CORP 1.45% 01/09/2025	USD	114 721,54	111 826,91	0,01
120 000,00	PROCTER & GAMBLE CO 2.80% 25/03/2027	USD	114 325,46	109 566,35	0,01
120 000,00	TARGET CORP 2.50% 15/04/2026	USD	112 646,85	108 830,71	0,01
120 000,00	WALMART INC 2.85% 08/07/2024	USD	110 845,93	107 856,26	0,01
120 000,00	DR HORTON INC 2.60% 15/10/2025	USD	109 942,25	106 654,13	0,01
110 000,00	HOME DEPOT INC 3.00% 01/04/2026	USD	101 092,92	100 978,45	0,01
110 000,00	MCDONALD'S CORP 3.30% 01/07/2025	USD	100 855,23	100 715,02	0,01
110 000,00	PROCTER & GAMBLE CO 2.45% 03/11/2026	USD	99 857,29	99 262,45	0,01
110 000,00	LOWE'S COS INC 2.50% 15/04/2026	USD	100 692,59	98 448,98	0,01
110 000,00	BORGWARNER INC 2.65% 01/07/2027	USD	99 361,91	98 367,35	0,01
110 000,00	TARGET CORP 2.25% 15/04/2025	USD	100 071,04	97 340,54	0,01
100 000,00	AUTOZONE INC 3.75% 01/06/2027	USD	97 497,56	94 285,31	0,01
100 000,00	LOWE'S COS INC 4.00% 15/04/2025	USD	96 680,43	93 340,03	0,01
100 000,00	WALMART INC 3.05% 08/07/2026	USD	95 609,70	92 310,44	0,01
100 000,00	HOME DEPOT INC 2.50% 15/04/2027	USD	92 394,96	89 916,47	0,01
<b>Health</b>			<b>10 547 583,63</b>	<b>10 442 983,01</b>	<b>0,82</b>
1 661 765,00	DANAHER CORP 3.35% 15/09/2025	USD	1 529 359,35	1 533 085,69	0,12
1 550 000,00	BAXTER INTERNATIONAL INC 2.60% 15/08/2026	USD	1 409 375,34	1 390 503,14	0,11
1 540 000,00	CARDINAL HEALTH INC 3.079% 15/06/2024	USD	1 391 602,13	1 377 831,17	0,11

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

## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 460 000,00	QUEST DIAGNOSTICS INC 3.50% 30/03/2025	USD	1 355 032,89	1 335 950,43	0,10
1 100 000,00	CVS HEALTH CORP 4.30% 25/03/2028	USD	1 046 933,13	1 065 586,79	0,08
670 000,00	UNITEDHEALTH GROUP INC 2.375% 15/08/2024	USD	603 136,92	594 395,18	0,05
660 000,00	BOSTON SCIENTIFIC CORP 3.45% 01/03/2024	USD	609 315,30	594 300,24	0,04
660 000,00	PFIZER INC 2.95% 15/03/2024	USD	606 632,57	592 040,69	0,04
670 000,00	JOHNSON & JOHNSON 0.55% 01/09/2025	USD	574 047,88	559 316,11	0,04
240 000,00	JOHNSON & JOHNSON 0.95% 01/09/2027	USD	203 995,28	198 769,44	0,01
120 000,00	CVS HEALTH CORP 3.875% 20/07/2025	USD	115 291,63	111 726,73	0,01
120 000,00	QUEST DIAGNOSTICS INC 3.45% 01/06/2026	USD	116 321,60	111 090,26	0,01
110 000,00	BOSTON SCIENTIFIC CORP 3.75% 01/03/2026	USD	103 019,85	102 980,13	0,01
110 000,00	PFIZER INC 3.00% 15/12/2026	USD	102 085,41	101 842,94	0,01
110 000,00	UNITEDHEALTH GROUP INC 3.10% 15/03/2026	USD	101 685,33	101 137,99	0,01
100 000,00	IQVIA INC 2.25% 15/03/2029	EUR	100 000,00	99 913,00	0,01
120 000,00	CVS HEALTH CORP 1.30% 21/08/2027	USD	99 109,58	99 336,15	0,01
110 000,00	JOHNSON & JOHNSON 2.45% 01/03/2026	USD	98 593,54	98 788,47	0,01
110 000,00	BOSTON SCIENTIFIC CORP 1.90% 01/06/2025	USD	97 642,72	95 708,95	0,01
110 000,00	UNITEDHEALTH GROUP INC 1.25% 15/01/2026	USD	95 111,85	93 552,36	0,01
110 000,00	PFIZER INC 0.80% 28/05/2025	USD	94 150,66	93 010,66	0,01
100 000,00	CARDINAL HEALTH INC 3.41% 15/06/2027	USD	95 140,67	92 116,49	0,01
<b>Energy</b>			<b>8 404 044,97</b>	<b>8 509 735,73</b>	<b>0,67</b>
1 280 000,00	DEVON ENERGY CORP 7.95% 15/04/2032	USD	1 468 606,41	1 535 381,23	0,12
1 520 000,00	HESS CORP 4.30% 01/04/2027	USD	1 377 136,28	1 424 907,97	0,11
1 500 000,00	HALLIBURTON CO 3.80% 15/11/2025	USD	1 390 209,65	1 397 861,69	0,11
1 410 000,00	CONOCOPHILLIPS CO 4.95% 15/03/2026	USD	1 408 912,35	1 380 393,95	0,11
780 000,00	KINDER MORGAN ENERGY PARTNERS LP 4.25% 01/09/2024	USD	718 968,68	721 981,43	0,05
770 000,00	VALERO ENERGY CORP 1.20% 15/03/2024	USD	647 786,37	654 061,40	0,05
660 000,00	WILLIAMS COS INC 4.55% 24/06/2024	USD	609 414,73	613 061,17	0,05
190 000,00	MARATHON PETROLEUM CORP 3.625% 15/09/2024	USD	170 776,89	172 385,78	0,01
120 000,00	KINDER MORGAN INC 4.30% 01/06/2025	USD	115 580,34	112 704,22	0,01
100 000,00	TRANSCONTINENTAL GAS PIPE LINE CO LLC 7.85% 01/02/2026	USD	110 091,97	107 130,40	0,01
120 000,00	VALERO ENERGY CORP 2.15% 15/09/2027	USD	100 607,05	102 892,94	0,01
110 000,00	VALERO ENERGY CORP 2.85% 15/04/2025	USD	96 107,76	98 350,66	0,01
100 000,00	MARATHON PETROLEUM CORP 4.70% 01/05/2025	USD	95 496,83	94 997,84	0,01
100 000,00	WILLIAMS COS INC 3.75% 15/06/2027	USD	94 349,66	93 625,05	0,01
<b>Industries</b>			<b>7 911 200,05</b>	<b>7 849 960,42</b>	<b>0,61</b>
1 540 000,00	NORFOLK SOUTHERN CORP 2.90% 15/06/2026	USD	1 420 983,48	1 400 426,66	0,11
1 460 000,00	PACKAGING CORP OF AMERICA 3.40% 15/12/2027	USD	1 356 208,03	1 353 210,89	0,10
1 160 000,00	DEERE & CO 2.75% 15/04/2025	USD	1 045 310,90	1 044 038,61	0,08
800 000,00	RYDER SYSTEM INC 3.65% 18/03/2024	USD	721 919,76	725 099,56	0,05
700 000,00	UNITED PARCEL SERVICE INC 2.80% 15/11/2024	USD	626 594,44	630 855,58	0,05
660 000,00	CATERPILLAR INC 3.40% 15/05/2024	USD	608 386,97	597 722,95	0,04
660 000,00	UNION PACIFIC CORP 3.15% 01/03/2024	USD	604 152,45	593 771,52	0,04
210 000,00	JOHN DEERE CAPITAL CORP 1.50% 06/03/2028	USD	172 311,72	176 163,33	0,01
120 000,00	ARROW ELECTRONICS INC 3.875% 12/01/2028	USD	114 823,18	113 344,74	0,01
130 000,00	JOHN DEERE CAPITAL CORP 1.75% 09/03/2027	USD	116 111,62	112 308,15	0,01
120 000,00	UNITED PARCEL SERVICE INC 3.90% 01/04/2025	USD	116 279,81	112 038,40	0,01
120 000,00	PACKAGING CORP OF AMERICA 3.00% 15/12/2029	USD	113 442,15	107 551,68	0,01
120 000,00	RYDER SYSTEM INC 2.50% 01/09/2024	USD	108 428,51	105 919,50	0,01
120 000,00	UNION PACIFIC CORP 2.15% 05/02/2027	USD	109 411,89	105 031,06	0,01
110 000,00	GENERAL ELECTRIC CO 3.45% 01/05/2027	USD	100 920,55	102 038,65	0,01
100 000,00	SOUTHWEST AIRLINES CO 5.125% 15/06/2027	USD	96 385,79	99 297,53	0,01
110 000,00	UNION PACIFIC CORP 2.75% 01/03/2026	USD	99 119,72	99 159,22	0,01
110 000,00	CATERPILLAR FINANCIAL SERVICES CORP 1.45% 15/05/2025	USD	95 985,18	94 966,90	0,01
100 000,00	UNITED PARCEL SERVICE INC 3.05% 15/11/2027	USD	96 038,68	93 408,34	0,01
100 000,00	FEDEX CORP 3.25% 01/04/2026	USD	94 520,82	92 329,83	0,01
110 000,00	CATERPILLAR FINANCIAL SERVICES CORP 1.10% 14/09/2027	USD	93 864,40	91 286,32	0,01

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

## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>6 978 713,03</b>	<b>6 835 470,11</b>	<b>0,53</b>
1 500 000,00	CAMPBELL SOUP CO 3.95% 15/03/2025	USD	1 412 671,88	1 394 294,78	0,11
1 450 000,00	CONAGRA BRANDS INC 4.30% 01/05/2024	USD	1 357 175,41	1 341 668,11	0,10
1 420 000,00	TYSON FOODS INC 4.00% 01/03/2026	USD	1 364 188,83	1 334 899,92	0,10
740 000,00	GENERAL MILLS INC 4.00% 17/04/2025	USD	713 988,55	691 128,08	0,05
660 000,00	BAT CAPITAL CORP 3.222% 15/08/2024	USD	605 531,81	591 189,18	0,05
620 000,00	KROGER CO 3.70% 01/08/2027	USD	606 594,95	581 991,45	0,04
180 000,00	GENERAL MILLS INC 4.20% 17/04/2028	USD	171 135,58	175 013,83	0,01
120 000,00	KROGER CO 2.65% 15/10/2026	USD	111 304,40	107 402,93	0,01
110 000,00	KROGER CO 3.50% 01/02/2026	USD	102 210,61	101 851,29	0,01
100 000,00	CONAGRA BRANDS INC 4.60% 01/11/2025	USD	99 051,03	95 844,46	0,01
100 000,00	BAT CAPITAL CORP 4.70% 02/04/2027	USD	98 646,70	95 150,47	0,01
100 000,00	TYSON FOODS INC 3.55% 02/06/2027	USD	96 980,76	93 310,52	0,01
100 000,00	GENERAL MILLS INC 3.20% 10/02/2027	USD	95 859,63	91 891,34	0,01
100 000,00	BAT CAPITAL CORP 3.557% 15/08/2027	USD	93 652,76	90 231,85	0,01
52 000,00	ALTRIA GROUP INC 4.40% 14/02/2026	USD	49 720,13	49 601,90	0,00
<b>Multi-Utilities</b>			<b>5 307 575,38</b>	<b>5 244 548,11</b>	<b>0,41</b>
1 520 000,00	SOUTHERN CO 3.25% 01/07/2026	USD	1 413 950,37	1 390 480,80	0,11
1 520 000,00	SEMPRA ENERGY 3.25% 15/06/2027	USD	1 399 075,84	1 390 262,90	0,11
700 000,00	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	752 611,98	758 968,00	0,06
670 000,00	DUKE ENERGY CORP 3.15% 15/08/2027	USD	621 632,70	611 197,44	0,05
660 000,00	NEXTERA ENERGY CAPITAL HOLDINGS INC 3.15% 01/04/2024	USD	607 203,08	592 001,73	0,04
120 000,00	DUKE ENERGY CORP 2.65% 01/09/2026	USD	110 662,58	107 032,58	0,01
110 000,00	NEXTERA ENERGY CAPITAL HOLDINGS INC 3.55% 01/05/2027	USD	103 298,36	102 607,25	0,01
120 000,00	DUKE ENERGY CORP 0.90% 15/09/2025	USD	102 010,17	100 189,17	0,01
110 000,00	NEXTERA ENERGY CAPITAL HOLDINGS INC 2.75% 01/05/2025	USD	101 233,57	98 558,43	0,01
100 000,00	DOMINION ENERGY INC 3.90% 01/10/2025	USD	95 896,73	93 249,81	0,00
<b>Raw materials</b>			<b>5 107 791,74</b>	<b>5 039 368,01</b>	<b>0,39</b>
1 600 000,00	NEWMONT CORP 2.80% 01/10/2029	USD	1 445 441,64	1 416 078,22	0,11
1 630 000,00	EI DU PONT DE NEMOURS AND CO 1.70% 15/07/2025	USD	1 419 179,83	1 408 996,09	0,11
1 420 000,00	INTERNATIONAL PAPER CO 3.80% 15/01/2026	USD	1 337 439,40	1 330 804,80	0,10
810 000,00	SHERWIN-WILLIAMS CO 3.125% 01/06/2024	USD	745 981,02	729 341,15	0,06
100 000,00	SHERWIN-WILLIAMS CO 3.45% 01/06/2027	USD	96 360,42	92 921,79	0,01
67 000,00	INTERNATIONAL PAPER CO 3.00% 15/02/2027	USD	63 389,43	61 225,96	0,00
<b>Computing and IT</b>			<b>4 248 921,61</b>	<b>4 224 381,40</b>	<b>0,33</b>
1 400 000,00	HP INC 2.20% 17/06/2025	USD	1 237 989,92	1 225 539,49	0,09
1 200 000,00	ORACLE CORP 2.50% 01/04/2025	USD	1 074 274,26	1 062 918,77	0,08
800 000,00	DXC TECHNOLOGY CO 4.25% 15/04/2024	USD	719 676,47	730 199,48	0,06
700 000,00	INTERNATIONAL BUSINESS MACHINES CORP 3.00% 15/05/2024	USD	624 948,25	629 043,45	0,05
120 000,00	INTERNATIONAL BUSINESS MACHINES CORP 3.30% 15/05/2026	USD	115 126,05	111 279,48	0,01
120 000,00	DXC TECHNOLOGY CO 4.125% 15/04/2025	USD	110 996,74	111 201,56	0,01
100 000,00	HP INC 3.00% 17/06/2027	USD	92 179,99	90 372,67	0,01
100 000,00	ORACLE CORP 2.80% 01/04/2027	USD	93 403,76	89 409,69	0,01
100 000,00	ORACLE CORP 2.65% 15/07/2026	USD	92 098,86	88 998,18	0,01
100 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.70% 15/05/2027	USD	88 227,31	85 418,63	0,00
<b>Telecommunication</b>			<b>3 520 671,36</b>	<b>3 479 177,28</b>	<b>0,27</b>
1 330 000,00	OMNICOM GROUP INC VIA OMNICOM CAPITAL INC 3.65% 01/11/2024	USD	1 206 249,01	1 217 556,69	0,09
650 000,00	AT&T INC 3.40% 15/05/2025	USD	609 724,49	597 233,45	0,05
640 000,00	WALT DISNEY CO 3.35% 24/03/2025	USD	599 582,73	586 895,74	0,04
640 000,00	VERIZON COMMUNICATIONS INC 3.376% 15/02/2025	USD	600 915,51	586 334,47	0,04

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
120 000,00	VERIZON COMMUNICATIONS INC 3.00% 22/03/2027	USD	113 362,60	108 820,59	0,01
110 000,00	VERIZON COMMUNICATIONS INC 2.625% 15/08/2026	USD	99 133,33	98 545,44	0,01
110 000,00	AT&T INC 2.30% 01/06/2027	USD	98 358,85	95 991,86	0,01
100 000,00	WALT DISNEY CO 3.70% 23/03/2027	USD	97 551,87	94 716,20	0,01
100 000,00	OMNICOM GROUP INC 3.60% 15/04/2026	USD	95 792,97	93 082,84	0,01
<b>Government</b>			<b>8 443,95</b>	<b>8 517,16</b>	<b>0,00</b>
9 370,35	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/10/2024	USD	8 443,95	8 517,16	0,00
<b>ITALY</b>			<b>50 541 699,66</b>	<b>50 187 076,45</b>	<b>3,92</b>
<b>Government</b>			<b>40 292 405,08</b>	<b>39 719 880,95</b>	<b>3,10</b>
23 430 000,00	BTP 1.75% 01/07/2024	EUR	24 921 085,20	24 779 568,00	1,94
5 730 000,00	BTP 1.80% 01/03/2041	EUR	6 106 804,80	5 991 861,00	0,47
4 100 000,00	BTP 3.25% 01/09/2046	EUR	5 531 843,00	5 383 710,00	0,42
2 900 000,00	BTP 2.80% 01/03/2067	EUR	3 602 394,50	3 430 120,00	0,27
24 178,08	BTP 0.40% 11/04/2024	EUR	23 872,13	24 946,94	0,00
19 000,00	BTP 2.45% 01/10/2023	EUR	18 975,01	20 187,50	0,00
16 076,48	BTP 0.45% 22/05/2023	EUR	15 611,64	16 499,45	0,00
13 092,56	BTP 0.50% 20/04/2023	EUR	14 851,10	13 419,61	0,00
12 000,00	BTP 0.65% 15/10/2023	EUR	11 434,80	12 262,80	0,00
12 000,00	BTP 0.95% 01/03/2023	EUR	11 435,58	12 261,60	0,00
9 000,00	BTP 3.75% 01/09/2024	EUR	10 242,92	10 121,40	0,00
9 044,73	BTP 0.25% 20/11/2023	EUR	8 572,42	9 290,75	0,00
8 000,00	BTP 1.85% 15/05/2024	EUR	8 470,34	8 474,40	0,00
7 000,00	BTP 0.95% 15/03/2023	EUR	6 811,64	7 157,50	0,00
<b>Finance</b>			<b>4 282 346,43</b>	<b>4 494 210,50</b>	<b>0,35</b>
1 000 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	1 022 196,10	1 077 430,00	0,09
1 000 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	990 090,56	1 059 640,00	0,08
1 000 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	999 520,00	1 005 450,00	0,08
700 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	685 811,00	729 694,00	0,06
300 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	282 937,50	307 647,00	0,02
300 000,00	INTESA SANPAOLO SPA 0.875% 27/06/2022	EUR	290 850,00	303 348,00	0,02
10 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 5.75% 18/04/2023	EUR	10 941,27	11 001,50	0,00
<b>Multi-Utilities</b>			<b>3 623 200,33</b>	<b>3 608 311,00</b>	<b>0,28</b>
900 000,00	IREN SPA 0.875% 14/10/2029	EUR	925 870,20	918 225,00	0,07
800 000,00	IREN SPA 1.95% 19/09/2025	EUR	859 473,14	857 272,00	0,07
800 000,00	IREN SPA 1.50% 24/10/2027	EUR	855 341,54	854 152,00	0,07
600 000,00	IREN SPA 0.25% 17/01/2031	EUR	594 431,45	574 878,00	0,04
200 000,00	A2A SPA 1.00% 16/07/2029	EUR	191 500,00	208 734,00	0,02
200 000,00	ACEA SPA 0.25% 28/07/2030	EUR	196 584,00	195 050,00	0,01
<b>Energy</b>			<b>1 943 847,82</b>	<b>1 954 310,00</b>	<b>0,16</b>
1 000 000,00	ERG SPA 0.50% 11/09/2027	EUR	998 581,76	998 690,00	0,08
900 000,00	ERG SPA 1.875% 11/04/2025	EUR	945 266,06	955 620,00	0,08
<b>Industries</b>			<b>399 900,00</b>	<b>410 364,00</b>	<b>0,03</b>
400 000,00	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023	EUR	399 900,00	410 364,00	0,03
<b>BRAZIL</b>			<b>36 159 516,05</b>	<b>35 353 156,50</b>	<b>2,76</b>
<b>Government</b>			<b>36 159 516,05</b>	<b>35 353 156,50</b>	<b>2,76</b>
100 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2029	BRL	18 164 202,18	17 824 862,95	1,39
99 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2031	BRL	17 995 313,87	17 528 293,55	1,37

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>33 777 494,83</b>	<b>34 185 861,50</b>	<b>2,67</b>
<b>Government</b>			<b>17 440 354,10</b>	<b>17 679 810,90</b>	<b>1,38</b>
8 220 000,00	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.50% 25/05/2072	EUR	6 222 295,40	6 351 429,60	0,50
5 010 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/05/2066	EUR	6 206 435,40	6 310 395,60	0,49
2 640 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/05/2052	EUR	2 515 497,60	2 524 156,80	0,20
2 610 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	2 496 125,70	2 493 828,90	0,19
<b>Finance</b>			<b>9 937 426,19</b>	<b>10 148 278,00</b>	<b>0,79</b>
1 500 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	1 494 454,00	1 517 745,00	0,12
1 100 000,00	COVIVIO 1.875% 20/05/2026	EUR	1 162 282,00	1 196 074,00	0,09
1 100 000,00	BNP PARIBAS SA 1.125% 28/08/2024	EUR	1 112 457,18	1 140 689,00	0,09
1 000 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 2.50% 26/02/2024	EUR	1 079 510,00	1 072 540,00	0,08
1 000 000,00	BPCE SA 0.125% 04/12/2024	EUR	987 191,00	1 010 030,00	0,08
900 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.00% 14/03/2025	EUR	917 619,00	936 801,00	0,07
700 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	696 535,00	696 535,00	0,06
500 000,00	ICADE 1.50% 13/09/2027	EUR	513 913,50	537 940,00	0,04
500 000,00	COVIVIO 1.125% 17/09/2031	EUR	487 115,00	518 160,00	0,04
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	399 500,00	398 172,00	0,03
300 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	291 061,20	319 824,00	0,03
300 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	302 705,31	309 384,00	0,02
300 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	296 385,00	294 588,00	0,02
200 000,00	GECINA SA 0.875% 30/06/2036	EUR	196 698,00	199 796,00	0,02
<b>Multi-Utilities</b>			<b>4 768 607,19</b>	<b>4 702 580,00</b>	<b>0,37</b>
1 000 000,00	ENGIE SA 1.75% 27/03/2028	EUR	1 119 515,00	1 099 740,00	0,09
800 000,00	ENGIE SA 0.50% 24/10/2030	EUR	802 270,40	804 448,00	0,06
700 000,00	ENGIE SA 1.375% 21/06/2039	EUR	787 653,00	745 353,00	0,06
500 000,00	ENGIE SA 1.50% 27/03/2028	EUR	540 435,00	542 840,00	0,04
500 000,00	ENGIE SA 1.375% 28/02/2029	EUR	540 412,72	539 815,00	0,04
500 000,00	ENGIE SA 0.375% 21/06/2027	EUR	499 404,50	507 600,00	0,04
400 000,00	ENGIE SA 2.125% 30/03/2032	EUR	478 916,57	462 784,00	0,04
<b>Consumer Retail</b>			<b>701 010,10</b>	<b>713 958,00</b>	<b>0,06</b>
700 000,00	ALD SA 1.25% 11/10/2022	EUR	701 010,10	713 958,00	0,06
<b>Industries</b>			<b>532 847,25</b>	<b>537 512,60</b>	<b>0,04</b>
310 000,00	CROWN EUROPEAN HOLDINGS SA 4.00% 15/07/2022	EUR	323 750,45	319 194,60	0,02
200 000,00	LA POSTE SA 1.45% 30/11/2028	EUR	209 096,80	218 318,00	0,02
<b>Raw materials</b>			<b>397 250,00</b>	<b>403 722,00</b>	<b>0,03</b>
200 000,00	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	198 322,00	202 400,00	0,02
200 000,00	ARKEMA SA 0.125% 14/10/2026	EUR	198 928,00	201 322,00	0,01
<b>SPAIN</b>			<b>27 462 484,03</b>	<b>27 833 478,30</b>	<b>2,17</b>
<b>Government</b>			<b>16 131 096,98</b>	<b>16 257 757,30</b>	<b>1,27</b>
6 930 000,00	SPAIN GOVERNMENT BOND 1.00% 31/10/2050	EUR	6 245 073,45	6 267 422,70	0,49
6 140 000,00	SPAIN GOVERNMENT BOND 1.20% 31/10/2040	EUR	6 221 969,00	6 235 599,80	0,49
2 140 000,00	SPAIN GOVERNMENT BOND 1.45% 31/10/2071	EUR	1 838 838,75	1 888 721,20	0,15
1 210 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	1 825 215,78	1 866 013,60	0,14
<b>Finance</b>			<b>7 004 128,30</b>	<b>7 198 299,00</b>	<b>0,56</b>
1 500 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	1 548 389,00	1 563 795,00	0,12
1 400 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	1 358 882,59	1 410 178,00	0,11
1 300 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	1 277 248,37	1 310 205,00	0,10

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	1 092 195,49	1 144 704,00	0,09
900 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	914 888,40	945 225,00	0,07
800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	812 524,45	824 192,00	0,07
<b>Multi-Utilities</b>			<b>3 830 455,00</b>	<b>3 848 936,00</b>	<b>0,30</b>
2 000 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	2 041 365,00	2 034 420,00	0,16
1 000 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	1 068 419,00	1 074 920,00	0,08
500 000,00	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	520 700,00	532 190,00	0,04
200 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	199 971,00	207 406,00	0,02
<b>Industries</b>			<b>496 803,75</b>	<b>528 486,00</b>	<b>0,04</b>
300 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	304 683,75	317 328,00	0,02
200 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SA 1.661% 04/12/2026	EUR	192 120,00	211 158,00	0,02
<b>MEXICO</b>			<b>26 332 673,41</b>	<b>26 530 246,93</b>	<b>2,07</b>
<b>Government</b>			<b>26 332 673,41</b>	<b>26 530 246,93</b>	<b>2,07</b>
253 000 000,00	MEXICAN BONOS 8.00% 07/12/2023	MXN	11 033 527,45	11 236 658,86	0,88
240 000 000,00	MEXICAN BONOS 8.50% 31/05/2029	MXN	11 192 180,33	11 187 015,62	0,87
3 460 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 2.659% 24/05/2031	USD	2 844 150,82	2 852 842,83	0,22
700 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.50% 31/01/2050	USD	633 096,15	628 104,92	0,05
710 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 4.35% 15/01/2047	USD	629 718,66	625 624,70	0,05
<b>NETHERLANDS</b>			<b>20 649 590,10</b>	<b>20 765 933,00</b>	<b>1,62</b>
<b>Multi-Utilities</b>			<b>9 904 614,38</b>	<b>9 945 263,00</b>	<b>0,78</b>
1 500 000,00	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	1 591 332,87	1 578 060,00	0,12
1 400 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	1 434 047,00	1 450 400,00	0,12
1 300 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	1 384 024,78	1 378 715,00	0,11
1 200 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	1 275 804,00	1 276 704,00	0,10
1 100 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	1 122 973,93	1 137 015,00	0,09
1 000 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	1 022 143,00	1 056 970,00	0,08
800 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	815 418,35	808 104,00	0,06
600 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	656 885,25	647 580,00	0,05
500 000,00	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	500 171,00	510 160,00	0,04
100 000,00	ENEXIS HOLDING NV 0.625% 17/06/2032	EUR	101 814,20	101 555,00	0,01
<b>Finance</b>			<b>8 722 966,72</b>	<b>8 779 664,00</b>	<b>0,68</b>
1 500 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	1 809 921,31	1 784 520,00	0,14
1 300 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	1 283 643,85	1 315 522,00	0,10
1 000 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	1 025 453,33	1 026 660,00	0,08
600 000,00	CTP NV 0.75% 18/02/2027	EUR	597 798,00	591 972,00	0,05
500 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	563 672,23	563 290,00	0,04
500 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	511 118,00	534 555,00	0,04
500 000,00	CTP BV 2.125% 01/10/2025	EUR	519 525,00	528 850,00	0,04
500 000,00	ABN AMRO BANK NV 0.875% 22/04/2025	EUR	516 830,00	519 755,00	0,04
500 000,00	CTP BV 0.625% 27/11/2023	EUR	499 170,00	505 475,00	0,04
500 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	498 070,00	498 510,00	0,04
500 000,00	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	496 635,00	494 815,00	0,04
400 000,00	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	401 130,00	415 740,00	0,03
<b>Industries</b>			<b>1 016 702,00</b>	<b>1 022 490,00</b>	<b>0,08</b>
1 000 000,00	POSTNL NV 0.625% 23/09/2026	EUR	1 016 702,00	1 022 490,00	0,08

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>1 005 307,00</b>	<b>1 018 516,00</b>	<b>0,08</b>
600 000,00	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	596 394,00	612 960,00	0,05
400 000,00	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	408 913,00	405 556,00	0,03
<b>INDONESIA</b>			<b>19 090 317,35</b>	<b>19 158 927,97</b>	<b>1,49</b>
<b>Government</b>			<b>19 090 317,35</b>	<b>19 158 927,97</b>	<b>1,49</b>
8 540 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.85% 12/03/2031	USD	6 981 566,00	7 048 755,07	0,55
5 750 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 15/10/2030	USD	5 414 459,25	5 400 749,90	0,42
2 770 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/01/2045	USD	2 871 300,54	2 896 224,04	0,22
2 040 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 18/07/2027	USD	1 920 797,71	1 916 109,34	0,15
1 970 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.75% 08/01/2026	USD	1 902 193,85	1 897 089,62	0,15
<b>URUGUAY</b>			<b>15 357 007,40</b>	<b>15 289 043,74</b>	<b>1,19</b>
<b>Government</b>			<b>15 357 007,40</b>	<b>15 289 043,74</b>	<b>1,19</b>
5 280 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 27/10/2027	USD	5 093 688,57	5 120 426,49	0,40
3 960 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 7.625% 21/03/2036	USD	5 161 149,46	5 096 773,58	0,40
5 160 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.375% 23/01/2031	USD	5 102 169,37	5 071 843,67	0,39
<b>UNITED ARAB EMIRATES</b>			<b>11 619 321,23</b>	<b>11 583 025,63</b>	<b>0,90</b>
<b>Government</b>			<b>11 619 321,23</b>	<b>11 583 025,63</b>	<b>0,90</b>
6 230 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 16/04/2030	USD	5 732 156,14	5 704 815,35	0,44
4 055 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.875% 16/04/2050	USD	3 950 105,85	3 941 510,01	0,31
2 200 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 2.50% 30/09/2029	USD	1 937 059,24	1 936 700,27	0,15
<b>QATAR</b>			<b>10 321 816,85</b>	<b>10 318 440,42</b>	<b>0,80</b>
<b>Government</b>			<b>10 321 816,85</b>	<b>10 318 440,42</b>	<b>0,80</b>
4 700 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 3.25% 02/06/2026	USD	4 297 276,92	4 337 124,07	0,34
2 920 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.40% 16/04/2050	USD	3 028 559,44	2 997 756,83	0,23
2 750 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.817% 14/03/2049	USD	2 995 980,49	2 983 559,52	0,23
<b>PANAMA</b>			<b>10 569 055,82</b>	<b>10 302 642,90</b>	<b>0,80</b>
<b>Government</b>			<b>10 569 055,82</b>	<b>10 302 642,90</b>	<b>0,80</b>
5 720 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 4.50% 16/04/2050	USD	5 693 563,32	5 489 296,87	0,43
2 980 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	2 462 619,72	2 411 891,54	0,19
2 590 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.875% 17/03/2028	USD	2 412 872,78	2 401 454,49	0,18

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SAUDI ARABIA</b>			<b>10 187 363,44</b>	<b>10 296 660,27</b>	<b>0,80</b>
<b>Government</b>			<b>10 187 363,44</b>	<b>10 296 660,27</b>	<b>0,80</b>
6 260 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.25% 26/10/2026	USD	5 683 531,45	5 749 917,20	0,45
2 360 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 5.25% 16/01/2050	USD	2 578 987,65	2 609 710,14	0,20
1 300 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 4.50% 17/04/2030	USD	1 290 853,24	1 289 958,04	0,10
790 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 2.25% 02/02/2033	USD	633 991,10	647 074,89	0,05
<b>CHILE</b>			<b>8 978 193,11</b>	<b>8 961 743,14</b>	<b>0,70</b>
<b>Government</b>			<b>5 457 472,03</b>	<b>5 436 339,22</b>	<b>0,42</b>
3 470 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.24% 06/02/2028	USD	3 198 255,27	3 185 557,31	0,25
2 620 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 2.45% 31/01/2031	USD	2 259 216,76	2 250 781,91	0,17
<b>Raw materials</b>			<b>3 520 721,08</b>	<b>3 525 403,92</b>	<b>0,28</b>
1 820 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.70% 30/01/2050	USD	1 612 278,87	1 625 997,84	0,13
1 360 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.625% 01/08/2027	USD	1 257 793,83	1 250 181,01	0,10
680 000,00	CORP NACIONAL DEL COBRE DE CHILE 4.25% 17/07/2042	USD	650 648,38	649 225,07	0,05
<b>RUSSIA</b>			<b>6 911 316,93</b>	<b>7 066 057,70</b>	<b>0,55</b>
<b>Government</b>			<b>6 911 316,93</b>	<b>7 066 057,70</b>	<b>0,55</b>
5 400 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.25% 23/06/2047	USD	5 624 080,81	5 717 239,75	0,45
1 200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.875% 16/09/2043	USD	1 287 236,12	1 348 817,95	0,10
<b>PERU</b>			<b>6 642 076,09</b>	<b>6 512 865,21</b>	<b>0,51</b>
<b>Government</b>			<b>6 642 076,09</b>	<b>6 512 865,21</b>	<b>0,51</b>
2 560 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.392% 23/01/2026	USD	2 231 653,42	2 228 099,07	0,18
1 450 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.625% 18/11/2050	USD	1 755 547,51	1 685 258,88	0,13
1 660 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 1.862% 01/12/2032	USD	1 319 448,79	1 300 311,69	0,10
1 120 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 6.55% 14/03/2037	USD	1 335 426,37	1 299 195,57	0,10
<b>CROATIA</b>			<b>6 190 443,57</b>	<b>6 214 268,76</b>	<b>0,48</b>
<b>Government</b>			<b>6 190 443,57</b>	<b>6 214 268,76</b>	<b>0,48</b>
6 500 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 6.00% 26/01/2024	USD	6 190 443,57	6 214 268,76	0,48
<b>LUXEMBOURG</b>			<b>4 931 270,70</b>	<b>4 972 686,00</b>	<b>0,39</b>
<b>Finance</b>			<b>4 931 270,70</b>	<b>4 972 686,00</b>	<b>0,39</b>
875 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	970 955,43	947 196,25	0,07
775 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	785 262,95	797 591,25	0,06
700 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	765 985,00	762 146,00	0,06
700 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	690 980,00	719 551,00	0,06
625 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	672 827,76	682 037,50	0,05
600 000,00	SELP FINANCE SARL 0.875% 27/05/2029	EUR	596 502,00	601 680,00	0,05
400 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	448 757,56	462 484,00	0,04

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>JAPAN</b>			<b>4 731 238,23</b>	<b>4 709 088,00</b>	<b>0,37</b>
<b>Finance</b>			<b>4 331 238,23</b>	<b>4 309 124,00</b>	<b>0,34</b>
1 100 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	1 157 079,68	1 136 212,00	0,09
800 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	829 450,00	827 120,00	0,07
800 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	811 967,00	813 616,00	0,06
600 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	600 786,55	604 626,00	0,05
500 000,00	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	519 149,00	516 810,00	0,04
400 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.98% 09/10/2023	EUR	412 806,00	410 740,00	0,03
<b>Consumer Retail</b>			<b>400 000,00</b>	<b>399 964,00</b>	<b>0,03</b>
400 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	400 000,00	399 964,00	0,03
<b>IRELAND</b>			<b>2 326 328,00</b>	<b>2 332 234,34</b>	<b>0,18</b>
<b>Industries</b>			<b>1 444 943,54</b>	<b>1 414 081,26</b>	<b>0,11</b>
1 740 000,00	JOHNSON CONTROLS INTERNATIONAL PLC / TYCO FIRE & SECURITY FINANCE SCA 1.75% 15/09/2030	USD	1 444 943,54	1 414 081,26	0,11
<b>Finance</b>			<b>881 384,46</b>	<b>918 153,08</b>	<b>0,07</b>
700 000,00	AERCAP IRELAND CAPITAL DAC VIA AERCAP GLOBAL AVIATION TRUST 3.65% 21/07/2027	USD	602 586,66	630 900,50	0,05
150 000,00	AERCAP IRELAND CAPITAL DAC VIA AERCAP GLOBAL AVIATION TRUST 6.50% 15/07/2025	USD	141 770,21	148 308,81	0,01
150 000,00	AERCAP IRELAND CAPITAL DAC VIA AERCAP GLOBAL AVIATION TRUST 4.45% 03/04/2026	USD	137 027,59	138 943,77	0,01
<b>CANADA</b>			<b>2 200 242,67</b>	<b>2 165 907,84</b>	<b>0,17</b>
<b>Energy</b>			<b>2 200 242,67</b>	<b>2 165 907,84</b>	<b>0,17</b>
1 420 000,00	TRANSCANADA PIPELINES LTD 4.875% 15/01/2026	USD	1 402 688,28	1 376 389,90	0,11
680 000,00	ENBRIDGE INC 2.50% 15/01/2025	USD	608 156,13	601 477,73	0,04
100 000,00	ENBRIDGE INC 4.25% 01/12/2026	USD	97 926,43	95 163,12	0,01
100 000,00	CANADIAN NATURAL RESOURCES LTD 3.85% 01/06/2027	USD	91 471,83	92 877,09	0,01
<b>FINLAND</b>			<b>1 879 783,02</b>	<b>1 902 471,97</b>	<b>0,15</b>
<b>Raw materials</b>			<b>1 191 908,50</b>	<b>1 182 908,00</b>	<b>0,09</b>
600 000,00	UPM-KYMMENE OYJ 0.50% 22/03/2031	EUR	593 676,00	590 142,00	0,05
400 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	397 042,50	393 528,00	0,03
200 000,00	STORA ENSO OYJ 0.625% 02/12/2030	EUR	201 190,00	199 238,00	0,01
<b>Finance</b>			<b>677 502,00</b>	<b>708 644,00</b>	<b>0,06</b>
400 000,00	NORDEA BANK ABP 0.375% 28/05/2026	EUR	378 840,00	408 860,00	0,03
300 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	298 662,00	299 784,00	0,03
<b>Telecommunication</b>			<b>10 372,52</b>	<b>10 919,97</b>	<b>0,00</b>
10 000,00	NOKIA OYJ 6.625% 15/05/2039	USD	10 372,52	10 919,97	0,00
<b>SWEDEN</b>			<b>1 611 683,00</b>	<b>1 645 472,00</b>	<b>0,13</b>
<b>Multi-Utilities</b>			<b>685 286,00</b>	<b>704 432,00</b>	<b>0,06</b>
400 000,00	VATTENFALL AB 0.50% 24/06/2026	EUR	386 000,00	408 788,00	0,03
300 000,00	VATTENFALL AB 0.125% 12/02/2029	EUR	299 286,00	295 644,00	0,03
<b>Consumer Retail</b>			<b>526 565,00</b>	<b>547 080,00</b>	<b>0,04</b>
500 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	526 565,00	547 080,00	0,04
<b>Finance</b>			<b>399 832,00</b>	<b>393 960,00</b>	<b>0,03</b>
400 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	399 832,00	393 960,00	0,03

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>1 500 324,74</b>	<b>1 526 906,00</b>	<b>0,12</b>
<b>Finance</b>			<b>1 500 324,74</b>	<b>1 526 906,00</b>	<b>0,12</b>
1 100 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	1 099 595,74	1 118 062,00	0,09
400 000,00	CA IMMOBILIEN ANLAGEN AG 1.00% 27/10/2025	EUR	400 729,00	408 844,00	0,03
<b>UNITED KINGDOM</b>			<b>1 457 095,70</b>	<b>1 475 019,31</b>	<b>0,11</b>
<b>Multi-Utilities</b>			<b>1 012 735,73</b>	<b>1 033 290,00</b>	<b>0,08</b>
400 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	387 398,66	402 924,00	0,03
300 000,00	SSE PLC 1.375% 04/09/2027	EUR	319 367,54	320 073,00	0,03
300 000,00	SSE PLC 0.875% 06/09/2025	EUR	305 969,53	310 293,00	0,02
<b>Basic Goods</b>			<b>234 150,47</b>	<b>233 489,31</b>	<b>0,02</b>
200 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	234 150,47	233 489,31	0,02
<b>Telecommunication</b>			<b>210 209,50</b>	<b>208 240,00</b>	<b>0,01</b>
200 000,00	VODAFONE GROUP PLC 0.90% 24/11/2026	EUR	210 209,50	208 240,00	0,01
<b>KUWAIT</b>			<b>1 267 528,35</b>	<b>1 279 803,06</b>	<b>0,10</b>
<b>Government</b>			<b>1 267 528,35</b>	<b>1 279 803,06</b>	<b>0,10</b>
1 360 000,00	KUWAIT INTERNATIONAL GOVERNMENT BOND 3.50% 20/03/2027	USD	1 267 528,35	1 279 803,06	0,10
<b>PORTUGAL</b>			<b>1 091 396,66</b>	<b>1 075 370,00</b>	<b>0,08</b>
<b>Multi-Utilities</b>			<b>1 091 396,66</b>	<b>1 075 370,00</b>	<b>0,08</b>
1 000 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	1 091 396,66	1 075 370,00	0,08
<b>CHINA</b>			<b>906 364,73</b>	<b>868 831,79</b>	<b>0,07</b>
<b>Government</b>			<b>906 364,73</b>	<b>868 831,79</b>	<b>0,07</b>
800 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 4.00% 19/10/2048	USD	906 364,73	868 831,79	0,07
<b>SWITZERLAND</b>			<b>703 882,00</b>	<b>707 191,00</b>	<b>0,06</b>
<b>Finance</b>			<b>703 882,00</b>	<b>707 191,00</b>	<b>0,06</b>
500 000,00	CREDIT SUISSE AG 0.45% 19/05/2025	EUR	504 282,00	507 355,00	0,04
200 000,00	UBS AG 0.01% 29/06/2026	EUR	199 600,00	199 836,00	0,02
<b>BELGIUM</b>			<b>598 476,00</b>	<b>598 896,00</b>	<b>0,05</b>
<b>Finance</b>			<b>598 476,00</b>	<b>598 896,00</b>	<b>0,05</b>
600 000,00	BELFIUS BANK SA 0.375% 08/06/2027	EUR	598 476,00	598 896,00	0,05
<b>NORWAY</b>			<b>595 506,00</b>	<b>592 692,00</b>	<b>0,05</b>
<b>Finance</b>			<b>595 506,00</b>	<b>592 692,00</b>	<b>0,05</b>
600 000,00	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	595 506,00	592 692,00	0,05
<b>POLAND</b>			<b>483 453,90</b>	<b>490 833,60</b>	<b>0,04</b>
<b>Supranational</b>			<b>483 453,90</b>	<b>490 833,60</b>	<b>0,04</b>
480 000,00	CANPACK SA VIA EASTERN PA LAND INVESTMENT HOLDING LLC 2.375% 01/11/2027	EUR	483 453,90	490 833,60	0,04
<b>GREECE</b>			<b>15 798,41</b>	<b>16 901,25</b>	<b>0,00</b>
<b>Government</b>			<b>15 798,41</b>	<b>16 901,25</b>	<b>0,00</b>
15 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 3.375% 15/02/2025	EUR	15 798,41	16 901,25	0,00

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

## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Floating Rate Notes</b>			<b>72 326 313,96</b>	<b>75 070 690,39</b>	<b>5,86</b>
<b>FRANCE</b>			<b>13 844 722,64</b>	<b>14 301 880,29</b>	<b>1,12</b>
<b>Finance</b>			<b>11 230 118,58</b>	<b>11 677 017,58</b>	<b>0,91</b>
2 780 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	2 306 459,92	2 510 508,24	0,19
1 500 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	1 512 588,20	1 523 700,00	0,12
1 200 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	1 191 122,40	1 245 984,00	0,10
1 100 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	1 100 072,05	1 101 155,00	0,09
1 160 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	1 066 248,24	1 096 565,77	0,08
1 000 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	1 001 803,89	1 015 440,00	0,08
700 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	711 897,00	729 652,00	0,06
733 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	601 078,88	640 130,76	0,05
600 000,00	LA BANQUE POSTALE SA FRN 31/12/2099	EUR	594 766,00	631 500,00	0,05
600 000,00	AXA SA FRN 07/10/2041	EUR	593 064,00	599 544,00	0,05
665 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	551 018,00	582 837,81	0,04
<b>Multi-Utilities</b>			<b>2 614 604,06</b>	<b>2 624 862,71</b>	<b>0,21</b>
800 000,00	ENGIE SA FRN 31/12/2099	EUR	805 244,43	814 016,00	0,06
700 000,00	ENGIE SA FRN 31/12/2099	EUR	758 436,54	758 212,00	0,06
600 000,00	ENGIE SA FRN 31/12/2099	EUR	605 433,82	601 824,00	0,05
200 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	208 500,00	206 288,00	0,02
100 000,00	ELECTRICITE DE FRANCE SA FRN 22/07/2049	GBP	123 139,27	132 272,71	0,01
100 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	EUR	113 850,00	112 250,00	0,01
<b>SPAIN</b>			<b>11 853 695,96</b>	<b>12 497 143,16</b>	<b>0,98</b>
<b>Finance</b>			<b>11 853 695,96</b>	<b>12 497 143,16</b>	<b>0,98</b>
2 600 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	2 458 626,00	2 671 500,00	0,21
1 600 000,00	BANCO SANTANDER SA FRN 31/12/2099	USD	1 447 087,05	1 487 018,40	0,12
1 400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	USD	1 248 991,91	1 287 210,76	0,10
1 200 000,00	CAIXABANK SA FRN 18/11/2026	EUR	1 196 796,00	1 201 692,00	0,09
1 000 000,00	CAIXABANK SA FRN 31/12/2099	EUR	1 002 050,00	1 145 100,00	0,09
1 000 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	1 016 391,00	1 027 550,00	0,08
1 000 000,00	CAIXABANK SA FRN 18/06/2031	EUR	995 730,00	1 006 680,00	0,08
800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	802 132,00	864 000,00	0,07
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	600 000,00	686 250,00	0,05
600 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	588 180,00	620 250,00	0,05
300 000,00	CAIXABANK SA FRN 09/02/2029	EUR	298 542,00	295 572,00	0,02
200 000,00	CAIXABANK SA FRN 10/07/2026	EUR	199 170,00	204 320,00	0,02
<b>NETHERLANDS</b>			<b>9 577 323,99</b>	<b>9 849 560,01</b>	<b>0,77</b>
<b>Finance</b>			<b>5 754 531,01</b>	<b>5 982 635,01</b>	<b>0,47</b>
1 630 000,00	ING GROEP NV FRN 31/12/2099	USD	1 472 667,71	1 520 178,01	0,12
1 300 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	1 346 515,30	1 363 843,00	0,11
1 200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2049	EUR	1 253 232,00	1 318 500,00	0,10
800 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	779 892,00	828 000,00	0,06
600 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	602 700,00	649 638,00	0,05
200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	200 000,00	202 432,00	0,02
100 000,00	ING GROEP NV FRN 09/06/2032	EUR	99 524,00	100 044,00	0,01
<b>Multi-Utilities</b>			<b>3 413 872,98</b>	<b>3 459 329,00</b>	<b>0,27</b>
800 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	811 569,60	821 000,00	0,06
700 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	745 206,54	761 250,00	0,06
600 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	620 326,36	634 890,00	0,05
500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	500 000,00	502 110,00	0,04
300 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	313 290,00	311 322,00	0,03
300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	300 000,00	302 757,00	0,02
120 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	123 480,48	126 000,00	0,01

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>408 920,00</b>	<b>407 596,00</b>	<b>0,03</b>
400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	408 920,00	407 596,00	0,03
<b>SWITZERLAND</b>			<b>7 501 632,02</b>	<b>7 438 102,65</b>	<b>0,58</b>
<b>Finance</b>			<b>7 501 632,02</b>	<b>7 438 102,65</b>	<b>0,58</b>
2 780 000,00	CREDIT SUISSE GROUP AG FRN 31/12/2099	USD	2 529 759,81	2 452 371,83	0,19
2 010 000,00	UBS GROUP FUNDING SWITZERLAND AG FRN 31/12/2099	USD	1 836 204,37	1 869 677,03	0,15
1 310 000,00	UBS GROUP FUNDING SWITZERLAND AG FRN 29/12/2049	EUR	1 401 511,50	1 350 937,50	0,11
750 000,00	UBS GROUP AG FRN 31/12/2099	USD	614 476,06	633 018,91	0,05
660 000,00	CREDIT SUISSE GROUP AG FRN 31/12/2099	USD	580 940,81	574 136,82	0,04
648 000,00	UBS GROUP AG FRN 31/12/2099	USD	538 739,47	557 960,56	0,04
<b>UNITED KINGDOM</b>			<b>6 361 531,72</b>	<b>6 673 364,45</b>	<b>0,52</b>
<b>Finance</b>			<b>6 361 531,72</b>	<b>6 673 364,45</b>	<b>0,52</b>
1 560 000,00	BARCLAYS PLC FRN 31/12/2099	USD	1 378 841,77	1 444 949,44	0,11
1 300 000,00	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	1 336 793,44	1 350 531,00	0,11
940 000,00	BARCLAYS PLC FRN 31/12/2099	GBP	1 092 680,12	1 182 207,63	0,09
700 000,00	BARCLAYS PLC FRN 14/11/2023	EUR	690 423,46	708 225,00	0,06
690 000,00	BARCLAYS PLC FRN 31/12/2099	USD	628 883,23	663 136,27	0,05
669 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	553 783,42	585 339,45	0,05
453 000,00	NATWEST GROUP PLC FRN 31/12/2099	GBP	512 044,88	568 583,64	0,04
200 000,00	NATWEST GROUP PLC FRN 31/12/2099	USD	168 081,40	170 392,02	0,01
<b>GERMANY</b>			<b>5 953 423,64</b>	<b>6 174 228,91</b>	<b>0,48</b>
<b>Finance</b>			<b>5 470 924,86</b>	<b>5 656 682,91</b>	<b>0,44</b>
1 600 000,00	COMMERZBANK AG FRN 31/12/2099	USD	1 402 138,03	1 467 117,91	0,11
1 100 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	1 103 532,93	1 120 185,00	0,09
600 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	615 897,50	630 084,00	0,05
600 000,00	LANDESBANK BADEN-WUERTTEMBERG FRN 31/12/2099	EUR	589 480,00	613 500,00	0,05
600 000,00	DEUTSCHE BANK AG FRN 29/12/2049	EUR	565 010,00	612 000,00	0,05
600 000,00	COMMERZBANK AG FRN 31/12/2099	EUR	600 750,00	608 250,00	0,05
400 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	394 978,40	405 788,00	0,03
200 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	199 138,00	199 758,00	0,01
<b>Multi-Utilities</b>			<b>472 256,66</b>	<b>506 870,00</b>	<b>0,04</b>
200 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	198 600,00	205 084,00	0,02
200 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	181 156,66	201 150,00	0,01
100 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/08/2079	EUR	92 500,00	100 636,00	0,01
<b>Raw materials</b>			<b>10 242,12</b>	<b>10 676,00</b>	<b>0,00</b>
10 000,00	LANXESS AG FRN 06/12/2076	EUR	10 242,12	10 676,00	0,00
<b>DENMARK</b>			<b>4 078 907,02</b>	<b>4 247 498,86</b>	<b>0,33</b>
<b>Finance</b>			<b>3 878 602,02</b>	<b>4 048 506,86</b>	<b>0,32</b>
4 501 000,00	DANSKE BANK A/S FRN 31/12/2099	USD	3 878 602,02	4 048 506,86	0,32
<b>Multi-Utilities</b>			<b>200 305,00</b>	<b>198 992,00</b>	<b>0,01</b>
200 000,00	ORSTED AS FRN 18/02/3021	EUR	200 305,00	198 992,00	0,01
<b>ITALY</b>			<b>3 359 978,50</b>	<b>3 704 079,00</b>	<b>0,29</b>
<b>Finance</b>			<b>3 359 978,50</b>	<b>3 704 079,00</b>	<b>0,29</b>
1 500 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	1 367 461,40	1 590 660,00	0,12
570 000,00	FINECOBANCA BANCA FINECO SPA FRN 31/12/2099	EUR	594 462,00	619 162,50	0,05
643 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	596 395,10	615 672,50	0,05
400 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 31/12/2099	EUR	401 660,00	441 000,00	0,04
400 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	400 000,00	437 584,00	0,03

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWEDEN</b>			<b>3 340 550,24</b>	<b>3 324 465,84</b>	<b>0,26</b>
<b>Finance</b>			<b>3 340 550,24</b>	<b>3 324 465,84</b>	<b>0,26</b>
3 000 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 13/11/2099	USD	2 632 408,29	2 608 068,52	0,20
800 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/12/2099	USD	708 141,95	716 397,32	0,06
<b>BELGIUM</b>			<b>2 341 699,49</b>	<b>2 494 610,00</b>	<b>0,20</b>
<b>Finance</b>			<b>2 341 699,49</b>	<b>2 494 610,00</b>	<b>0,20</b>
1 400 000,00	KBC GROUP NV FRN 31/12/2099	EUR	1 334 866,00	1 485 750,00	0,12
1 000 000,00	KBC GROUP NV FRN 16/06/2027	EUR	1 006 833,49	1 008 860,00	0,08
<b>IRELAND</b>			<b>1 564 114,00</b>	<b>1 724 826,00</b>	<b>0,13</b>
<b>Finance</b>			<b>1 564 114,00</b>	<b>1 724 826,00</b>	<b>0,13</b>
600 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	603 168,00	682 500,00	0,05
620 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	611 114,00	668 050,00	0,05
350 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	349 832,00	374 276,00	0,03
<b>AUSTRIA</b>			<b>995 694,00</b>	<b>1 082 740,00</b>	<b>0,08</b>
<b>Finance</b>			<b>995 694,00</b>	<b>1 082 740,00</b>	<b>0,08</b>
600 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 31/12/2049	EUR	596 752,00	669 030,00	0,05
200 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	200 000,00	214 250,00	0,02
200 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	198 942,00	199 460,00	0,01
<b>NORWAY</b>			<b>625 042,15</b>	<b>625 011,92</b>	<b>0,05</b>
<b>Finance</b>			<b>625 042,15</b>	<b>625 011,92</b>	<b>0,05</b>
700 000,00	DNB BANK ASA FRN 31/12/2099	USD	625 042,15	625 011,92	0,05
<b>UNITED STATES</b>			<b>532 048,59</b>	<b>531 171,30</b>	<b>0,04</b>
<b>Finance</b>			<b>532 048,59</b>	<b>531 171,30</b>	<b>0,04</b>
530 000,00	MORGAN STANLEY FRN 08/11/2022	EUR	532 048,59	531 171,30	0,04
<b>PORTUGAL</b>			<b>395 950,00</b>	<b>402 008,00</b>	<b>0,03</b>
<b>Multi-Utilities</b>			<b>395 950,00</b>	<b>402 008,00</b>	<b>0,03</b>
200 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 20/07/2080	EUR	196 050,00	201 064,00	0,02
200 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	199 900,00	200 944,00	0,01
<b>Zero-Coupon Bonds</b>			<b>26 516 905,21</b>	<b>26 465 664,30</b>	<b>2,06</b>
<b>ITALY</b>			<b>25 428 365,21</b>	<b>25 374 325,30</b>	<b>1,98</b>
<b>Government</b>			<b>25 127 834,21</b>	<b>25 074 391,30</b>	<b>1,96</b>
24 860 000,00	BTP 0.00% 15/04/2024	EUR	25 047 593,68	24 994 244,00	1,95
30 000,00	BOT 0.00% 12/11/2021	EUR	30 101,91	30 080,70	0,01
30 000,00	BOT 0.00% 14/09/2021	EUR	30 089,63	30 050,40	0,00
20 000,00	BOT 0.00% 13/08/2021	EUR	20 048,99	20 016,20	0,00
<b>Multi-Utilities</b>			<b>300 531,00</b>	<b>299 934,00</b>	<b>0,02</b>
300 000,00	ACEA SPA 0.00% 28/09/2025	EUR	300 531,00	299 934,00	0,02
<b>FRANCE</b>			<b>803 026,00</b>	<b>790 232,00</b>	<b>0,06</b>
<b>Industries</b>			<b>803 026,00</b>	<b>790 232,00</b>	<b>0,06</b>
800 000,00	VINCI SA 0.00% 27/11/2028	EUR	803 026,00	790 232,00	0,06
<b>GERMANY</b>			<b>285 514,00</b>	<b>301 107,00</b>	<b>0,02</b>
<b>Multi-Utilities</b>			<b>285 514,00</b>	<b>301 107,00</b>	<b>0,02</b>
300 000,00	E.ON SE 0.00% 28/08/2024	EUR	285 514,00	301 107,00	0,02

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## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>22 571 118,91</b>	<b>22 640 984,36</b>	<b>1,77</b>
<b>Ordinary Bonds</b>			<b>20 142 590,26</b>	<b>19 999 139,02</b>	<b>1,56</b>
<b>UNITED STATES</b>			<b>19 214 842,77</b>	<b>19 077 418,68</b>	<b>1,49</b>
<b>Telecommunication</b>			<b>4 107 257,10</b>	<b>4 053 626,74</b>	<b>0,31</b>
1 430 000,00	MOTOROLA SOLUTIONS INC 4.60% 23/02/2028	USD	1 408 929,49	1 405 134,98	0,11
1 340 000,00	CISCO SYSTEMS INC 3.625% 04/03/2024	USD	1 241 345,74	1 222 779,05	0,09
660 000,00	VIACOMCBS INC 4.75% 15/05/2025	USD	648 227,82	629 662,73	0,05
245 000,00	COX COMMUNICATIONS INC 3.15% 15/08/2024	USD	223 133,56	220 524,68	0,02
120 000,00	AT&T INC 3.60% 15/07/2025	USD	114 512,12	110 988,05	0,01
100 000,00	EXPEDIA GROUP INC 5.00% 15/02/2026	USD	92 298,79	96 226,45	0,01
100 000,00	COMCAST CORP 3.95% 15/10/2025	USD	96 851,69	94 375,53	0,01
100 000,00	VIACOMCBS INC 4.00% 15/01/2026	USD	96 126,19	93 794,54	0,01
100 000,00	CISCO SYSTEMS INC 2.50% 20/09/2026	USD	93 358,28	90 475,54	0,00
100 000,00	VIACOMCBS INC 2.90% 15/01/2027	USD	92 473,42	89 665,19	0,00
<b>Health</b>			<b>3 266 399,21</b>	<b>3 229 594,65</b>	<b>0,25</b>
1 210 000,00	AMGEN INC 1.90% 21/02/2025	USD	1 063 447,97	1 055 400,27	0,08
1 111 000,00	BRISTOL-MYERS SQUIBB CO 3.875% 15/08/2025	USD	1 039 124,91	1 042 497,65	0,08
650 000,00	CIGNA CORP 3.50% 15/06/2024	USD	604 482,97	588 069,11	0,04
110 000,00	AMGEN INC 2.60% 19/08/2026	USD	100 702,79	98 473,09	0,01
110 000,00	AMGEN INC 2.20% 21/02/2027	USD	99 068,64	96 320,22	0,01
100 000,00	CIGNA CORP 4.50% 25/02/2026	USD	98 950,56	96 008,89	0,01
100 000,00	BRISTOL-MYERS SQUIBB CO 3.20% 15/06/2026	USD	95 688,49	92 571,84	0,01
100 000,00	CIGNA CORP 3.05% 15/10/2027	USD	94 032,83	91 060,75	0,01
77 000,00	BRISTOL-MYERS SQUIBB CO 2.90% 26/07/2024	USD	70 900,05	69 192,83	0,00
<b>Industries</b>			<b>3 071 776,29</b>	<b>3 068 821,82</b>	<b>0,24</b>
1 490 000,00	AVNET INC 4.625% 15/04/2026	USD	1 405 243,91	1 415 329,68	0,11
780 000,00	WRKCO INC 3.75% 15/03/2025	USD	719 195,14	718 403,39	0,05
670 000,00	CSX CORP 3.25% 01/06/2027	USD	622 085,82	619 570,31	0,05
120 000,00	CSX CORP 3.35% 01/11/2025	USD	114 610,53	110 659,19	0,01
110 000,00	WRKCO INC 4.65% 15/03/2026	USD	108 659,12	106 082,84	0,01
110 000,00	CSX CORP 2.60% 01/11/2026	USD	101 981,77	98 776,41	0,01
<b>Finance</b>			<b>2 921 611,58</b>	<b>2 930 330,36</b>	<b>0,23</b>
1 510 000,00	ERP OPERATING LP 3.50% 01/03/2028	USD	1 424 455,93	1 407 868,34	0,11
1 340 000,00	HOST HOTELS & RESORTS LP 4.00% 15/06/2025	USD	1 203 719,60	1 224 485,27	0,10
200 000,00	GE CAPITAL FUNDING LLC 4.05% 15/05/2027	USD	187 669,59	190 872,66	0,01
110 000,00	MARRIOTT INTERNATIONAL INC/MD 5.75% 01/05/2025	USD	105 766,46	107 104,09	0,01
<b>Multi-Utilities</b>			<b>2 017 170,68</b>	<b>2 010 457,81</b>	<b>0,16</b>
1 250 000,00	DOMINION ENERGY INC 4.25% 01/06/2028	USD	1 193 194,08	1 211 294,62	0,09
640 000,00	EXELON CORP 3.40% 15/04/2026	USD	606 909,32	587 813,18	0,05
120 000,00	EXELON CORP 3.95% 15/06/2025	USD	115 714,07	111 348,29	0,01
110 000,00	EXELON GENERATION CO LLC 3.25% 01/06/2025	USD	101 353,21	100 001,72	0,01
<b>Energy</b>			<b>1 623 910,00</b>	<b>1 621 209,08</b>	<b>0,13</b>
1 040 000,00	MARATHON PETROLEUM CORP 5.125% 15/12/2026	USD	1 023 651,62	1 032 413,69	0,08
640 000,00	MARATHON PETROLEUM CORP 4.75% 15/12/2023	USD	600 258,38	588 795,39	0,05
<b>Basic Goods</b>			<b>1 167 984,79</b>	<b>1 140 148,18</b>	<b>0,09</b>
700 000,00	MONDELEZ INTERNATIONAL INC 1.50% 04/05/2025	USD	611 208,11	600 238,34	0,05
580 000,00	MONDELEZ INTERNATIONAL INC 3.625% 13/02/2026	USD	556 776,68	539 909,84	0,04
<b>Computing and IT</b>			<b>805 820,88</b>	<b>792 353,01</b>	<b>0,06</b>
660 000,00	FISERV INC 2.75% 01/07/2024	USD	596 227,03	586 859,31	0,04
120 000,00	FISERV INC 2.25% 01/06/2027	USD	108 114,46	105 007,79	0,01
110 000,00	FISERV INC 3.20% 01/07/2026	USD	101 479,39	100 485,91	0,01

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



## Eurizon Fund - Bond Flexible

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>130 625,43</b>	<b>128 241,95</b>	<b>0,01</b>
100 000,00	COMCAST CORP 3.30% 01/04/2027	USD	96 206,85	92 969,01	0,01
36 000,00	EXPEDIA GROUP INC 6.25% 01/05/2025	USD	34 418,58	35 272,94	0,00
<b>Raw materials</b>			<b>102 286,81</b>	<b>102 635,08</b>	<b>0,01</b>
110 000,00	DOW CHEMICAL CO 3.625% 15/05/2026	USD	102 286,81	102 635,08	0,01
<b>CANADA</b>			<b>917 151,59</b>	<b>910 822,55</b>	<b>0,07</b>
<b>Raw materials</b>			<b>821 988,94</b>	<b>817 641,89</b>	<b>0,06</b>
900 000,00	TECK RESOURCES LTD 3.90% 15/07/2030	USD	821 988,94	817 641,89	0,06
<b>Energy</b>			<b>95 162,65</b>	<b>93 180,66</b>	<b>0,01</b>
100 000,00	ENBRIDGE INC 3.70% 15/07/2027	USD	95 162,65	93 180,66	0,01
<b>LUXEMBOURG</b>			<b>10 595,90</b>	<b>10 897,79</b>	<b>0,00</b>
<b>Telecommunication</b>			<b>10 595,90</b>	<b>10 897,79</b>	<b>0,00</b>
10 000,00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	10 595,90	10 897,79	0,00
<b>Floating Rate Notes</b>			<b>2 428 528,65</b>	<b>2 641 845,34</b>	<b>0,21</b>
<b>ITALY</b>			<b>1 307 596,14</b>	<b>1 397 827,62</b>	<b>0,11</b>
<b>Finance</b>			<b>1 307 596,14</b>	<b>1 397 827,62</b>	<b>0,11</b>
1 490 000,00	UNICREDIT SPA FRN 03/04/2049	USD	1 307 596,14	1 397 827,62	0,11
<b>GERMANY</b>			<b>616 576,78</b>	<b>712 120,40</b>	<b>0,06</b>
<b>Finance</b>			<b>616 576,78</b>	<b>712 120,40</b>	<b>0,06</b>
800 000,00	DEUTSCHE BANK AG FRN 31/12/2099	USD	616 576,78	712 120,40	0,06
<b>FRANCE</b>			<b>504 355,73</b>	<b>531 897,32</b>	<b>0,04</b>
<b>Finance</b>			<b>504 355,73</b>	<b>531 897,32</b>	<b>0,04</b>
595 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	504 355,73	531 897,32	0,04
<b>INVESTMENT FUNDS</b>			<b>119 024 725,87</b>	<b>119 347 570,75</b>	<b>9,31</b>
<b>UCI Units</b>			<b>119 024 725,87</b>	<b>119 347 570,75</b>	<b>9,31</b>
<b>IRELAND</b>			<b>119 024 725,87</b>	<b>119 347 570,75</b>	<b>9,31</b>
<b>Finance</b>			<b>119 024 725,87</b>	<b>119 347 570,75</b>	<b>9,31</b>
13 338 731,00	ISHARES USD HIGH YIELD CORP BOND UCITS ETF -H-	EUR	63 409 962,55	63 285 609,23	4,94
10 128 629,00	ISHARES FALLEN ANGELS HIGH YIELD CORP BOND UCITS ETF -H-	EUR	55 614 763,32	56 061 961,52	4,37
<b>Total Portfolio</b>			<b>1 190 779 816,90</b>	<b>1 189 949 761,62</b>	<b>92,84</b>

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

## Eurizon Fund - Bond Flexible

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(2 689 351,58)</b>	<b>676 739 113,84</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>419 199,99</b>	<b>127 915 516,44</b>
100 000	(1 229)	Sale	US 5YR NOTE (CBT)	30/09/2021	USD	419 199,99	127 915 516,44
<b>Unrealised loss on future contracts and commitment</b>						<b>(3 108 551,57)</b>	<b>548 823 597,40</b>
100 000	(287)	Sale	US LONG BOND (CBT)	21/09/2021	USD	(1 047 450,26)	38 903 134,34
100 000	(953)	Sale	EURO BUND	08/09/2021	EUR	(882 850,00)	164 497 330,00
100 000	(768)	Sale	LONG GILT	28/09/2021	GBP	(872 066,56)	114 603 343,06
100 000	(1 363)	Sale	EURO BOBL	08/09/2021	EUR	(163 560,00)	182 846 450,00
100 000	(113)	Sale	EURO BUXL	08/09/2021	EUR	(139 279,75)	22 966 120,00
100 000	223	Purchase	EURO SCHATZ	08/09/2021	EUR	(3 345,00)	25 007 220,00

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

## Eurizon Fund - Bond Flexible

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>1 227 869,06</b>	<b>1 246 771,34</b>	<b>—</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>1 227 869,06</b>	<b>1 246 771,34</b>	<b>—</b>
1 160	PUT	US 10YR FUT OPTN 130,00 27/08/21	USD	253 546,26	168 121,17	—
287	CALL	US BOND FUT OPTN 161,00 27/08/21	USD	349 722,84	495 364,56	—
900	PUT	US 10YR FUT OPTN 130,50 27/08/21	USD	271 899,78	189 729,22	—
290	CALL	US BOND FUT OPTN 162,00 27/08/21	USD	352 700,18	393 556,39	—
<b>UNQUOTED</b>				<b>1 164 379,27</b>	<b>1 112 046,01</b>	<b>34 000 000,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>1 201 779,27</b>	<b>1 137 631,69</b>	<b>—</b>
34 000 000	PUT	ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1 212,50 18/08/21	EUR	46 240,00	31 513,92	—
61 110 000	PUT	USD/MXN PUT 19,55 15/09/21	USD	835 390,75	375 966,22	—
40 050 000	PUT	EUR/USD PUT 1,20 28/10/21	EUR	320 148,52	730 151,55	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(37 400,00)</b>	<b>(25 585,68)</b>	<b>34 000 000,00</b>
(34 000 000)	CALL	ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1 400,00 18/08/21	EUR	(37 400,00)	(25 585,68)	34 000 000,00
Quantity	Call/ Put	Description	Currency		Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>					<b>166 329,00</b>	<b>155 349 000,00</b>
<b>PURCHASED FUTURE STYLE OPTION CONTRACTS</b>					<b>—</b>	<b>155 349 000,00</b>
0	PUT	EURO BUND FUTURES 0.00 27/08/21			—	69 044 000,00
0	PUT	EURO BUND FUTURES 0.00 27/08/21			—	86 305 000,00
<b>WRITTEN FUTURE STYLE OPTION CONTRACTS</b>					<b>166 329,00</b>	<b>—</b>
(400)	PUT	EURO BUND FUTURES 171,00 27/08/21	EUR		87 064,00	—
(500)	PUT	EURO BUND FUTURES 170,00 27/08/21	EUR		79 265,00	—

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

## Eurizon Fund - Bond Flexible

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(8 857 644,29)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>3 239 172,17</b>
03/09/2021	60 740 000,00	USD	49 991 456,84	EUR	1 162 083,71
03/09/2021	30 600 000,00	USD	25 130 993,25	EUR	639 476,64
03/09/2021	601 510 000,00	MXN	24 858 866,80	EUR	388 930,84
03/09/2021	45 670 000,00	USD	38 093 252,14	EUR	368 753,08
03/09/2021	307 050 000,00	MXN	12 560 337,07	EUR	327 788,26
03/09/2021	12 081 163,90	EUR	203 030 000,00	ZAR	200 155,81
03/09/2021	19 730 000,00	USD	16 483 851,59	EUR	132 206,28
03/09/2021	2 417 645,31	EUR	2 070 000,00	GBP	9 031,41
03/09/2021	11 887 280,73	EUR	203 030 000,00	ZAR	6 272,64
24/09/2021	2 440 000,00	EUR	857 630 964,00	HUF	4 473,50
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(12 096 816,46)</b>
03/09/2021	264 207 840,97	EUR	323 648 000,00	USD	(8 359 513,21)
03/09/2021	32 865 475,68	EUR	808 540 000,00	MXN	(1 072 204,99)
03/09/2021	18 716 730,53	EUR	464 480 000,00	MXN	(779 366,04)
03/09/2021	24 451 477,30	EUR	29 900 000,00	USD	(729 472,03)
03/09/2021	203 030 000,00	ZAR	12 241 341,89	EUR	(360 333,80)
03/09/2021	203 030 000,00	ZAR	12 241 341,89	EUR	(360 333,80)
03/09/2021	7 943 587,10	EUR	9 700 000,00	USD	(225 483,42)
03/09/2021	13 906 884,64	EUR	16 660 000,00	USD	(123 704,52)
03/09/2021	12 913 182,47	EUR	20 500 000,00	AUD	(51 675,30)
03/09/2021	3 635 269,06	EUR	3 140 000,00	GBP	(18 377,15)
24/09/2021	853 448 072,00	HUF	2 440 000,00	EUR	(16 352,20)

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

## Eurizon Fund - Bond Flexible

### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)	
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>316 344,53</b>	<b>2 429 753,58</b>	
CDX.EM.35	USD	L	35 000 000,00	JP MORGAN AG	20/06/2026	40 795,83	285 806,08	
CDX.NA.HY.36	USD	L	9 070 000,00	BNP PARIBAS SA	20/06/2026	10 571,95	122 749,98	
CDX.NA.HY.36	USD	L	40 760 000,00	BNP PARIBAS SA	20/06/2026	47 509,67	533 864,06	
CDX.NA.HY.36	USD	L	17 940 000,00	BOFA SECURITIES EUROPE SA	20/06/2026	20 910,80	250 417,14	
CDX.NA.HY.36	USD	L	16 930 000,00	JP MORGAN AG	20/06/2026	19 733,53	224 100,22	
CDX.NA.HY.36	USD	L	39 300 000,00	JP MORGAN AG	20/06/2026	45 807,90	520 209,05	
CDX.NA.HY.36	USD	L	38 000 000,00	JP MORGAN AG	20/06/2026	44 292,62	230 367,13	
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	25 240 000,00	BOFA SECURITIES EUROPE SA	20/06/2026	35 055,56	114 679,28	
ITRAXX EUROPE CROSSOVER SERIES 35 VERSION 1	EUR	L	37 200 000,00	GOLDMAN SACHS BANK EUROPE SE	20/06/2026	51 666,67	147 560,64	
Counterparty	Currency		Notional	Maturity		Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INFLATION SWAP</b>						<b>—</b>	<b>—</b>	<b>(3 369 371,41)</b>
CREDIT AGRICOLE CIB	USD		28 650 000,00	05/11/2030		—	—	(1 637 223,83)
CREDIT AGRICOLE CIB	USD		16 000 000,00	16/06/2031		—	—	(54 304,72)
JP MORGAN AG	USD		28 520 000,00	04/11/2030		—	—	(1 677 842,86)

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

## Eurizon Fund - Conservative Allocation

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	995 822 512,08	
Banks	(Note 3)	6 836 762,03	
Other banks and broker accounts	(Notes 2, 3, 9)	3 022 374,62	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	874 654,44	
Unrealised profit on future contracts	(Notes 2, 9)	21 519,51	
Other interest receivable		3 531 340,34	
Receivable on investments sold		329 868,82	
Receivable on subscriptions		1 606 444,19	
Other assets	(Note 11)	380 067,21	
<b>Total assets</b>		<b>1 012 425 543,24</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(3 328 101,12)	
Unrealised loss on future contracts	(Notes 2, 9)	(1 676 895,98)	
Payable on investments purchased		(16 067 445,00)	
Payable on redemptions		(1 419 959,86)	
Other liabilities		(4 262 636,66)	
<b>Total liabilities</b>		<b>(26 755 038,62)</b>	
<b>Total net assets</b>		<b>985 670 504,62</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	114,02	3 012 128,215
Class RD Units	EUR	109,05	37 690,540
Class Z Units	EUR	120,72	5 285 988,545

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>828 296 215,96</b>
Net income from investments	(Note 2)	8 912 578,36
Other income	(Note 6)	76 581,39
<b>Total income</b>		<b>8 989 159,75</b>
Management fee	(Note 6)	(3 605 786,93)
Performance fee	(Note 7)	(3 355 065,71)
Depositary fee	(Note 8)	(115 737,12)
Subscription tax	(Note 4)	(106 979,82)
Other charges and taxes	(Notes 5, 8)	(670 229,09)
<b>Total expenses</b>		<b>(7 853 798,67)</b>
<b>Net investment income / (loss)</b>		<b>1 135 361,08</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	15 832 779,33
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	10 269 716,55
- option contracts	(Notes 2, 9)	239 967,43
- forward foreign exchange contracts	(Notes 2, 9)	(4 128 039,51)
- foreign currencies	(Note 2)	23 629,42
- future contracts	(Notes 2, 9)	(1 117 564,40)
<b>Net result of operations for the period</b>		<b>22 255 849,90</b>
Subscriptions for the period		288 733 666,67
Redemptions for the period		(153 602 985,59)
Dividend distributions	(Note 15)	(12 242,32)
<b>Net assets at the end of the period</b>		<b>985 670 504,62</b>

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

## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>959 164 433,62</b>	<b>995 822 512,08</b>	<b>101,03</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>882 292 186,48</b>	<b>918 791 662,34</b>	<b>93,21</b>
<b>Shares</b>			<b>166 354 243,59</b>	<b>196 889 872,54</b>	<b>19,97</b>
<b>UNITED STATES</b>			<b>75 375 734,76</b>	<b>92 128 265,42</b>	<b>9,35</b>
<b>Industries</b>			<b>14 538 343,72</b>	<b>18 692 264,97</b>	<b>1,90</b>
32 770,00	SEALED AIR CORP	USD	1 204 254,79	1 637 255,70	0,17
6 786,00	ROCKWELL AUTOMATION INC	USD	1 133 552,04	1 636 673,20	0,17
4 069,00	BROADCOM INC	USD	1 150 959,87	1 636 108,43	0,17
12 595,00	DOVER CORP	USD	1 567 229,05	1 599 465,43	0,16
19 309,00	EMERSON ELECTRIC CO	USD	973 024,15	1 566 993,20	0,16
9 288,00	3M CO	USD	1 356 116,00	1 555 674,61	0,16
8 175,00	ILLINOIS TOOL WORKS INC	USD	1 187 321,23	1 541 109,78	0,16
7 420,00	CUMMINS INC	USD	1 190 233,95	1 525 482,16	0,15
19 281,00	CH ROBINSON WORLDWIDE INC	USD	1 465 408,04	1 522 936,48	0,15
13 248,00	PACKAGING CORP OF AMERICA	USD	1 293 256,41	1 512 811,59	0,15
8 094,00	CATERPILLAR INC	USD	956 382,01	1 485 366,68	0,15
7 815,00	SNAP-ON INC	USD	1 060 606,18	1 472 387,71	0,15
<b>Computing and IT</b>			<b>9 535 090,67</b>	<b>14 321 915,40</b>	<b>1,45</b>
13 848,00	APPLIED MATERIALS INC	USD	661 436,58	1 662 833,47	0,17
10 097,00	TEXAS INSTRUMENTS INC	USD	1 012 047,36	1 637 281,50	0,17
5 967,00	KLA CORP	USD	910 689,74	1 631 301,21	0,16
2 945,00	LAM RESEARCH CORP	USD	703 189,56	1 615 912,43	0,16
62 999,00	HP INC	USD	1 103 250,35	1 603 793,63	0,16
22 789,00	NETAPP INC	USD	877 315,15	1 572 303,78	0,16
32 872,00	INTEL CORP	USD	1 426 444,04	1 556 145,68	0,16
26 596,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	1 741 347,83	1 553 282,77	0,16
22 686,00	ORACLE CORP	USD	1 099 370,06	1 489 060,93	0,15
<b>Health</b>			<b>9 881 918,08</b>	<b>11 166 604,96</b>	<b>1,13</b>
14 862,00	QUEST DIAGNOSTICS INC	USD	1 322 635,68	1 653 880,73	0,17
7 783,00	AMGEN INC	USD	1 404 822,91	1 599 717,77	0,16
4 732,00	UNITEDHEALTH GROUP INC	USD	1 400 196,65	1 597 842,26	0,16
28 298,00	BRISTOL-MYERS SQUIBB CO	USD	1 392 254,08	1 594 461,10	0,16
27 369,00	GILEAD SCIENCES INC	USD	1 588 895,29	1 589 196,73	0,16
11 351,00	JOHNSON & JOHNSON	USD	1 440 528,65	1 576 830,09	0,16
16 368,00	ABBVIE INC	USD	1 332 584,82	1 554 676,28	0,16
<b>Consumer Retail</b>			<b>8 284 968,75</b>	<b>10 942 804,81</b>	<b>1,11</b>
8 193,00	TARGET CORP	USD	750 881,88	1 670 102,73	0,17
16 645,00	BEST BUY CO INC	USD	1 197 392,00	1 613 830,13	0,16
22 919,00	COLGATE-PALMOLIVE CO	USD	1 454 423,60	1 572 189,66	0,16
20 542,00	PACCAR INC	USD	1 362 305,67	1 545 975,70	0,16
35 295,00	LEGGETT & PLATT INC	USD	1 249 629,05	1 541 979,12	0,16
4 136,00	WW GRAINGER INC	USD	1 107 663,27	1 527 588,41	0,15
35 942,00	BORGWARNER INC	USD	1 162 673,28	1 471 139,06	0,15
<b>Finance</b>			<b>9 224 597,86</b>	<b>10 659 859,64</b>	<b>1,08</b>
12 259,00	TRAVELERS COS INC	USD	1 369 093,02	1 547 595,90	0,16
17 886,00	PRUDENTIAL FINANCIAL INC	USD	1 295 724,34	1 545 473,91	0,16
127 434,00	HUNTINGTON BANCSHARES INC	USD	1 312 046,50	1 533 419,57	0,16
11 652,00	JP MORGAN CHASE & CO	USD	1 038 730,61	1 528 249,58	0,15
39 275,00	CITIZENS FINANCIAL GROUP INC	USD	1 537 991,43	1 519 135,97	0,15
33 533,00	AFLAC INC	USD	1 261 309,86	1 517 311,65	0,15
75 825,00	WESTERN UNION CO	USD	1 409 702,10	1 468 673,06	0,15

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## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>8 809 587,63</b>	<b>9 571 218,42</b>	<b>0,97</b>
9 079,00	MOTOROLA SOLUTIONS INC	USD	1 307 586,55	1 660 156,99	0,17
33 503,00	COMCAST CORP -A-	USD	1 242 840,49	1 610 877,91	0,16
50 878,00	FOX CORP -A-	USD	1 604 757,15	1 592 966,69	0,16
65 450,00	AT&T INC	USD	1 624 933,35	1 588 371,75	0,16
33 141,00	VERIZON COMMUNICATIONS INC	USD	1 656 707,40	1 565 805,97	0,16
34 750,00	CISCO SYSTEMS INC	USD	1 372 762,69	1 553 039,11	0,16
<b>Basic Goods</b>			<b>8 732 241,08</b>	<b>9 198 146,22</b>	<b>0,94</b>
22 363,00	CHURCH & DWIGHT CO INC	USD	1 411 684,68	1 607 027,50	0,16
51 498,00	CONAGRA BRANDS INC	USD	1 383 803,01	1 579 809,69	0,16
34 013,00	COCA-COLA CO	USD	1 571 124,80	1 551 937,36	0,16
24 559,00	TYSON FOODS INC -A-	USD	1 541 601,36	1 527 507,33	0,16
44 109,00	KRAFT HEINZ CO	USD	1 566 742,58	1 516 792,41	0,16
31 256,00	MOLSON COORS BREWING CO -B-	USD	1 257 284,65	1 415 071,93	0,14
<b>Raw materials</b>			<b>3 278 124,69</b>	<b>4 499 638,65</b>	<b>0,46</b>
30 004,00	INTERNATIONAL PAPER CO	USD	1 199 673,11	1 551 179,97	0,16
11 619,00	CELANESE CORP -A-	USD	1 070 324,53	1 485 318,76	0,15
14 862,00	EASTMAN CHEMICAL CO	USD	1 008 127,05	1 463 139,92	0,15
<b>Multi-Utilities</b>			<b>3 090 862,28</b>	<b>3 075 812,35</b>	<b>0,31</b>
30 901,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	1 492 283,05	1 556 644,59	0,16
18 745,00	ATMOS ENERGY CORP	USD	1 598 579,23	1 519 167,76	0,15
<b>FRANCE</b>			<b>16 146 043,83</b>	<b>20 206 135,02</b>	<b>2,05</b>
<b>Industries</b>			<b>6 417 530,24</b>	<b>8 329 121,95</b>	<b>0,85</b>
13 195,00	SCHNEIDER ELECTRIC SE	EUR	1 042 988,44	1 750 712,60	0,18
30 241,00	CIE DE SAINT-GOBAIN	EUR	984 273,62	1 679 585,14	0,17
19 201,00	EFFAGE SA	EUR	1 436 134,06	1 647 445,80	0,17
18 250,00	VINCI SA	EUR	1 482 405,73	1 642 317,50	0,17
51 589,00	BOUYGUES SA	EUR	1 471 728,39	1 609 060,91	0,16
<b>Consumer Retail</b>			<b>2 974 170,99</b>	<b>3 479 053,00</b>	<b>0,35</b>
13 210,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 332 224,02	1 776 745,00	0,18
11 170,00	SEB SA	EUR	1 641 946,97	1 702 308,00	0,17
<b>Computing and IT</b>			<b>969 505,72</b>	<b>1 838 052,00</b>	<b>0,19</b>
11 346,00	CAPGEMINI SE	EUR	969 505,72	1 838 052,00	0,19
<b>Raw materials</b>			<b>1 468 770,85</b>	<b>1 687 933,20</b>	<b>0,17</b>
15 954,00	ARKEMA SA	EUR	1 468 770,85	1 687 933,20	0,17
<b>Basic Goods</b>			<b>1 398 277,41</b>	<b>1 662 961,37</b>	<b>0,17</b>
100 269,00	CARREFOUR SA	EUR	1 398 277,41	1 662 961,37	0,17
<b>Finance</b>			<b>1 245 434,20</b>	<b>1 616 394,51</b>	<b>0,16</b>
30 573,00	BNP PARIBAS SA	EUR	1 245 434,20	1 616 394,51	0,16
<b>Telecommunication</b>			<b>1 672 354,42</b>	<b>1 592 618,99</b>	<b>0,16</b>
165 639,00	ORANGE SA	EUR	1 672 354,42	1 592 618,99	0,16
<b>UNITED KINGDOM</b>			<b>14 525 444,71</b>	<b>15 519 621,32</b>	<b>1,57</b>
<b>Consumer Retail</b>			<b>9 990 786,05</b>	<b>10 523 752,50</b>	<b>1,07</b>
434 852,00	KINGFISHER PLC	GBP	1 812 928,52	1 846 400,64	0,19
66 002,00	BUNZL PLC	GBP	1 809 387,30	1 836 792,86	0,18
78 816,00	RELX PLC	GBP	1 544 767,97	1 761 879,90	0,18
32 581,00	BERKELEY GROUP HOLDINGS PLC	GBP	1 700 994,30	1 743 961,38	0,18
18 473,00	NEXT PLC	GBP	1 312 145,17	1 690 541,52	0,17
203 026,00	BARRATT DEVELOPMENTS PLC	GBP	1 810 562,79	1 644 176,20	0,17

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## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>1 229 060,41</b>	<b>1 694 791,71</b>	<b>0,17</b>
24 456,00	RIO TINTO PLC	GBP	1 229 060,41	1 694 791,71	0,17
<b>Finance</b>			<b>1 830 618,47</b>	<b>1 680 609,47</b>	<b>0,17</b>
506 215,00	DIRECT LINE INSURANCE GROUP PLC	GBP	1 830 618,47	1 680 609,47	0,17
<b>Telecommunication</b>			<b>1 474 979,78</b>	<b>1 620 467,64</b>	<b>0,16</b>
1 146 435,00	VODAFONE GROUP PLC	GBP	1 474 979,78	1 620 467,64	0,16
<b>SWEDEN</b>			<b>12 033 604,10</b>	<b>13 569 507,38</b>	<b>1,38</b>
<b>Industries</b>			<b>5 817 605,67</b>	<b>6 770 540,22</b>	<b>0,69</b>
143 082,00	HEXAGON AB	SEK	1 543 438,28	1 788 877,74	0,18
78 501,00	SKF AB -B-	SEK	1 350 883,71	1 686 587,29	0,17
76 663,00	SANDVIK AB	SEK	1 196 488,30	1 652 389,30	0,17
146 527,00	HUSQVARNA AB -B-	SEK	1 726 795,38	1 642 685,89	0,17
<b>Telecommunication</b>			<b>3 392 713,44</b>	<b>3 472 964,53</b>	<b>0,35</b>
474 658,00	TELIA CO AB	SEK	1 607 104,19	1 777 510,48	0,18
159 867,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	1 785 609,25	1 695 454,05	0,17
<b>Consumer Retail</b>			<b>1 734 098,84</b>	<b>1 728 789,74</b>	<b>0,18</b>
73 887,00	ELECTROLUX AB -B-	SEK	1 734 098,84	1 728 789,74	0,18
<b>Basic Goods</b>			<b>1 089 186,15</b>	<b>1 597 212,89</b>	<b>0,16</b>
221 964,00	SWEDISH MATCH AB	SEK	1 089 186,15	1 597 212,89	0,16
<b>SWITZERLAND</b>			<b>10 954 894,20</b>	<b>12 138 492,79</b>	<b>1,23</b>
<b>Health</b>			<b>4 709 471,92</b>	<b>5 354 402,67</b>	<b>0,54</b>
5 866,00	SONOVA HOLDING AG REG	CHF	1 294 788,63	1 862 243,95	0,19
5 523,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	1 737 759,97	1 756 124,89	0,18
22 569,00	NOVARTIS AG REG	CHF	1 676 923,32	1 736 033,83	0,17
<b>Consumer Retail</b>			<b>1 792 574,18</b>	<b>1 746 188,83</b>	<b>0,18</b>
30 451,00	ADECCO GROUP AG REG	CHF	1 792 574,18	1 746 188,83	0,18
<b>Telecommunication</b>			<b>1 654 274,82</b>	<b>1 725 030,16</b>	<b>0,18</b>
3 580,00	SWISSCOM AG REG	CHF	1 654 274,82	1 725 030,16	0,18
<b>Finance</b>			<b>1 627 695,57</b>	<b>1 723 279,36</b>	<b>0,17</b>
5 089,00	ZURICH INSURANCE GROUP AG	CHF	1 627 695,57	1 723 279,36	0,17
<b>Industries</b>			<b>1 170 877,71</b>	<b>1 589 591,77</b>	<b>0,16</b>
13 942,00	TE CONNECTIVITY LTD	USD	1 170 877,71	1 589 591,77	0,16
<b>GERMANY</b>			<b>10 253 866,04</b>	<b>12 015 924,21</b>	<b>1,22</b>
<b>Finance</b>			<b>3 117 672,65</b>	<b>3 389 212,95</b>	<b>0,34</b>
14 277,00	LEG IMMOBILIEN AG	EUR	1 678 218,70	1 733 941,65	0,17
7 871,00	ALLIANZ SE REG	EUR	1 439 453,95	1 655 271,30	0,17
<b>Health</b>			<b>1 145 428,22</b>	<b>1 793 414,70</b>	<b>0,18</b>
11 091,00	MERCK KGAA	EUR	1 145 428,22	1 793 414,70	0,18
<b>Raw materials</b>			<b>1 574 553,86</b>	<b>1 761 940,56</b>	<b>0,18</b>
22 468,00	BRENNTAG AG	EUR	1 574 553,86	1 761 940,56	0,18
<b>Industries</b>			<b>933 198,04</b>	<b>1 756 764,72</b>	<b>0,18</b>
30 627,00	DEUTSCHE POST AG REG	EUR	933 198,04	1 756 764,72	0,18
<b>Basic Goods</b>			<b>1 739 953,26</b>	<b>1 669 143,84</b>	<b>0,17</b>
18 746,00	HENKEL AG & CO KGAA -PREF-	EUR	1 739 953,26	1 669 143,84	0,17

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## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>1 743 060,01</b>	<b>1 645 447,44</b>	<b>0,17</b>
18 424,00	BAYERISCHE MOTOREN WERKE AG	EUR	1 743 060,01	1 645 447,44	0,17
<b>DENMARK</b>			<b>5 568 319,23</b>	<b>7 165 382,06</b>	<b>0,73</b>
<b>Multi-Utilities</b>			<b>1 511 887,02</b>	<b>1 818 992,36</b>	<b>0,19</b>
15 371,00	ORSTED A/S	DKK	1 511 887,02	1 818 992,36	0,19
<b>Raw materials</b>			<b>1 507 751,52</b>	<b>1 800 090,17</b>	<b>0,18</b>
28 318,00	NOVOZYMES A/S -B-	DKK	1 507 751,52	1 800 090,17	0,18
<b>Basic Goods</b>			<b>1 312 201,27</b>	<b>1 785 039,08</b>	<b>0,18</b>
11 355,00	CARLSBERG A/S -B-	DKK	1 312 201,27	1 785 039,08	0,18
<b>Health</b>			<b>1 236 479,42</b>	<b>1 761 260,45</b>	<b>0,18</b>
24 928,00	NOVO NORDISK A/S -B-	DKK	1 236 479,42	1 761 260,45	0,18
<b>NETHERLANDS</b>			<b>4 173 649,25</b>	<b>5 342 596,52</b>	<b>0,54</b>
<b>Telecommunication</b>			<b>1 273 579,59</b>	<b>1 811 398,32</b>	<b>0,18</b>
21 381,00	WOLTERS KLUWER NV	EUR	1 273 579,59	1 811 398,32	0,18
<b>Basic Goods</b>			<b>1 558 672,42</b>	<b>1 795 245,20</b>	<b>0,18</b>
17 566,00	HEINEKEN NV	EUR	1 558 672,42	1 795 245,20	0,18
<b>Consumer Retail</b>			<b>1 341 397,24</b>	<b>1 735 953,00</b>	<b>0,18</b>
26 914,00	RANDSTAD NV	EUR	1 341 397,24	1 735 953,00	0,18
<b>ITALY</b>			<b>4 682 783,19</b>	<b>5 093 413,10</b>	<b>0,52</b>
<b>Finance</b>			<b>2 879 780,15</b>	<b>3 344 517,76</b>	<b>0,34</b>
100 503,00	ASSICURAZIONI GENERALI SPA	EUR	1 497 857,24	1 699 003,22	0,17
706 381,00	INTESA SANPAOLO SPA	EUR	1 381 922,91	1 645 514,54	0,17
<b>Telecommunication</b>			<b>1 803 003,04</b>	<b>1 748 895,34</b>	<b>0,18</b>
183 862,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	1 803 003,04	1 748 895,34	0,18
<b>SPAIN</b>			<b>4 973 724,60</b>	<b>4 904 514,48</b>	<b>0,50</b>
<b>Multi-Utilities</b>			<b>3 620 277,16</b>	<b>3 270 613,03</b>	<b>0,33</b>
162 701,00	IBERDROLA SA	EUR	1 866 248,79	1 672 566,28	0,17
102 079,00	RED ELECTRICA CORP SA	EUR	1 754 028,37	1 598 046,75	0,16
<b>Consumer Retail</b>			<b>1 353 447,44</b>	<b>1 633 901,45</b>	<b>0,17</b>
54 995,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 353 447,44	1 633 901,45	0,17
<b>FINLAND</b>			<b>2 960 148,62</b>	<b>3 587 107,92</b>	<b>0,36</b>
<b>Raw materials</b>			<b>1 768 675,45</b>	<b>1 811 152,97</b>	<b>0,18</b>
117 722,00	STORA ENSO OYJ -R-	EUR	1 768 675,45	1 811 152,97	0,18
<b>Basic Goods</b>			<b>1 191 473,17</b>	<b>1 775 954,95</b>	<b>0,18</b>
57 013,00	KESKO OYJ -B-	EUR	1 191 473,17	1 775 954,95	0,18
<b>JERSEY</b>			<b>1 450 635,54</b>	<b>1 805 952,51</b>	<b>0,18</b>
<b>Consumer Retail</b>			<b>1 450 635,54</b>	<b>1 805 952,51</b>	<b>0,18</b>
15 426,00	FERGUSON PLC	GBP	1 450 635,54	1 805 952,51	0,18
<b>IRELAND</b>			<b>1 618 756,31</b>	<b>1 790 792,25</b>	<b>0,18</b>
<b>Raw materials</b>			<b>1 618 756,31</b>	<b>1 790 792,25</b>	<b>0,18</b>
39 143,00	SMURFIT KAPPA GROUP PLC	EUR	1 618 756,31	1 790 792,25	0,18

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## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>1 636 639,21</b>	<b>1 622 167,56</b>	<b>0,16</b>
<b>Basic Goods</b>			<b>1 636 639,21</b>	<b>1 622 167,56</b>	<b>0,16</b>
26 676,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	1 636 639,21	1 622 167,56	0,16
<b>Ordinary Bonds</b>			<b>346 579 888,31</b>	<b>350 744 266,87</b>	<b>35,58</b>
<b>ITALY</b>			<b>139 387 311,97</b>	<b>142 636 327,81</b>	<b>14,47</b>
<b>Government</b>			<b>88 179 283,03</b>	<b>91 157 936,85</b>	<b>9,25</b>
20 620 000,00	BTP 0.95% 01/03/2023	EUR	20 869 965,85	21 069 516,00	2,14
24 620 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BOND 0.875% 06/05/2024	USD	20 311 632,49	20 695 405,15	2,10
20 380 000,00	BTP 1.00% 15/07/2022	EUR	20 580 860,44	20 683 458,20	2,10
7 010 000,00	BTP 3.85% 01/09/2049	EUR	8 837 822,90	10 192 540,00	1,03
8 000 000,00	BTP 3.10% 01/03/2040	EUR	9 010 017,89	10 125 600,00	1,03
7 411 000,00	BTP 1.50% 30/04/2045	EUR	7 349 340,48	7 207 197,50	0,73
860 000,00	BTP 7.25% 01/11/2026	EUR	1 219 642,98	1 184 220,00	0,12
<b>Finance</b>			<b>33 916 726,25</b>	<b>34 355 549,20</b>	<b>3,49</b>
10 910 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	11 004 429,25	11 246 791,70	1,14
9 500 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	9 473 970,00	9 489 265,00	0,97
8 500 000,00	ASSICURAZIONI GENERALI SPA 1.713% 30/06/2032	EUR	8 500 000,00	8 501 700,00	0,86
4 750 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	4 938 327,00	5 117 792,50	0,52
<b>Telecommunication</b>			<b>12 749 998,69</b>	<b>12 563 091,76</b>	<b>1,27</b>
6 900 000,00	TELECOM ITALIA SPA 5.875% 19/05/2023	GBP	8 860 334,65	8 710 058,16	0,88
3 680 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	3 889 664,04	3 853 033,60	0,39
<b>Multi-Utilities</b>			<b>4 541 304,00</b>	<b>4 559 750,00</b>	<b>0,46</b>
4 600 000,00	SNAM SPA 0.625% 30/06/2031	EUR	4 541 304,00	4 559 750,00	0,46
<b>GREECE</b>			<b>72 007 946,10</b>	<b>74 252 756,26</b>	<b>7,53</b>
<b>Government</b>			<b>72 007 946,10</b>	<b>74 252 756,26</b>	<b>7,53</b>
19 920 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 3.45% 02/04/2024	EUR	21 565 099,02	21 965 784,00	2,23
15 500 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 2.00% 22/04/2027	EUR	17 161 000,00	17 123 005,00	1,74
11 500 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 1.875% 23/07/2026	EUR	11 902 700,06	12 557 425,00	1,27
10 768 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 1.50% 18/06/2030	EUR	10 747 453,00	11 530 589,76	1,17
9 830 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 3.375% 15/02/2025	EUR	10 631 694,02	11 075 952,50	1,12
<b>PORTUGAL</b>			<b>36 853 265,14</b>	<b>35 717 128,80</b>	<b>3,62</b>
<b>Government</b>			<b>36 853 265,14</b>	<b>35 717 128,80</b>	<b>3,62</b>
21 500 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.70% 15/10/2027	EUR	22 877 610,00	22 622 515,00	2,29
11 590 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.95% 25/10/2023	EUR	13 975 655,14	13 094 613,80	1,33
<b>SPAIN</b>			<b>24 826 280,00</b>	<b>24 488 087,00</b>	<b>2,48</b>
<b>Government</b>			<b>22 559 158,00</b>	<b>22 205 429,00</b>	<b>2,25</b>
21 100 000,00	SPAIN GOVERNMENT BOND 0.80% 30/07/2027	EUR	22 559 158,00	22 205 429,00	2,25
<b>Multi-Utilities</b>			<b>2 267 122,00</b>	<b>2 282 658,00</b>	<b>0,23</b>
2 300 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	2 267 122,00	2 282 658,00	0,23
<b>FRANCE</b>			<b>13 990 947,00</b>	<b>14 084 489,00</b>	<b>1,43</b>
<b>Consumer Retail</b>			<b>3 901 328,00</b>	<b>3 912 753,00</b>	<b>0,40</b>
3 900 000,00	RENAULT SA 2.50% 01/04/2028	EUR	3 901 328,00	3 912 753,00	0,40
<b>Multi-Utilities</b>			<b>3 520 749,00</b>	<b>3 551 765,00</b>	<b>0,36</b>
3 500 000,00	ENGIE SA 0.375% 11/06/2027	EUR	3 520 749,00	3 551 765,00	0,36

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

## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>3 383 170,00</b>	<b>3 383 170,00</b>	<b>0,34</b>
3 400 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	3 383 170,00	3 383 170,00	0,34
<b>Raw materials</b>			<b>1 885 400,00</b>	<b>1 922 800,00</b>	<b>0,20</b>
1 900 000,00	AIR LIQUIDE FINANCE SA 0.375% 27/05/2031	EUR	1 885 400,00	1 922 800,00	0,20
<b>Industries</b>			<b>1 300 300,00</b>	<b>1 314 001,00</b>	<b>0,13</b>
1 300 000,00	VERALLIA SA 1.625% 14/05/2028	EUR	1 300 300,00	1 314 001,00	0,13
<b>GERMANY</b>			<b>12 807 652,20</b>	<b>12 689 633,00</b>	<b>1,29</b>
<b>Health</b>			<b>6 347 205,00</b>	<b>6 277 568,00</b>	<b>0,64</b>
6 400 000,00	BAYER AG 0.375% 12/01/2029	EUR	6 347 205,00	6 277 568,00	0,64
<b>Multi-Utilities</b>			<b>4 860 447,20</b>	<b>4 808 337,00</b>	<b>0,49</b>
4 890 000,00	E.ON SE 0.10% 19/12/2028	EUR	4 860 447,20	4 808 337,00	0,49
<b>Energy</b>			<b>1 600 000,00</b>	<b>1 603 728,00</b>	<b>0,16</b>
1 600 000,00	EEW ENERGY FROM WASTE GMBH 0.361% 30/06/2026	EUR	1 600 000,00	1 603 728,00	0,16
<b>NETHERLANDS</b>			<b>11 614 815,55</b>	<b>11 636 685,50</b>	<b>1,18</b>
<b>Multi-Utilities</b>			<b>3 944 390,55</b>	<b>3 952 686,00</b>	<b>0,40</b>
3 950 000,00	TENNET HOLDING BV 0.125% 09/12/2027	EUR	3 944 390,55	3 952 686,00	0,40
<b>Industries</b>			<b>2 891 178,00</b>	<b>2 905 806,00</b>	<b>0,29</b>
2 000 000,00	DANFOSS FINANCE I BV 0.125% 28/04/2026	EUR	1 997 775,00	1 997 220,00	0,20
900 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	893 403,00	908 586,00	0,09
<b>Finance</b>			<b>2 438 187,00</b>	<b>2 417 219,00</b>	<b>0,25</b>
2 450 000,00	CTP NV 0.75% 18/02/2027	EUR	2 438 187,00	2 417 219,00	0,25
<b>Consumer Retail</b>			<b>2 341 060,00</b>	<b>2 360 974,50</b>	<b>0,24</b>
2 350 000,00	STELLANTIS NV 0.625% 30/03/2027	EUR	2 341 060,00	2 360 974,50	0,24
<b>UNITED STATES</b>			<b>10 996 764,35</b>	<b>11 158 185,50</b>	<b>1,13</b>
<b>Consumer Retail</b>			<b>10 996 764,35</b>	<b>11 158 185,50</b>	<b>1,13</b>
5 550 000,00	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	5 543 755,63	5 633 194,50	0,57
5 380 000,00	PEPSICO INC 0.50% 06/05/2028	EUR	5 453 008,72	5 524 991,00	0,56
<b>IRELAND</b>			<b>4 714 564,00</b>	<b>4 666 542,50</b>	<b>0,47</b>
<b>Raw materials</b>			<b>4 714 564,00</b>	<b>4 666 542,50</b>	<b>0,47</b>
4 750 000,00	GLENCORE CAPITAL FINANCE DAC 0.75% 01/03/2029	EUR	4 714 564,00	4 666 542,50	0,47
<b>LUXEMBOURG</b>			<b>3 978 586,50</b>	<b>3 959 320,00</b>	<b>0,40</b>
<b>Industries</b>			<b>3 978 586,50</b>	<b>3 959 320,00</b>	<b>0,40</b>
4 000 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.125% 19/07/2027	EUR	3 978 586,50	3 959 320,00	0,40
<b>FINLAND</b>			<b>3 699 897,50</b>	<b>3 735 562,50</b>	<b>0,38</b>
<b>Finance</b>			<b>3 699 897,50</b>	<b>3 735 562,50</b>	<b>0,38</b>
3 750 000,00	SBB TREASURY OYJ 1.125% 26/11/2029	EUR	3 699 897,50	3 735 562,50	0,38
<b>SWITZERLAND</b>			<b>3 692 600,00</b>	<b>3 696 966,00</b>	<b>0,38</b>
<b>Finance</b>			<b>3 692 600,00</b>	<b>3 696 966,00</b>	<b>0,38</b>
3 700 000,00	UBS AG 0.01% 29/06/2026	EUR	3 692 600,00	3 696 966,00	0,38

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## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NORWAY</b>			<b>2 547 444,00</b>	<b>2 557 140,00</b>	<b>0,26</b>
<b>Energy</b>			<b>2 547 444,00</b>	<b>2 557 140,00</b>	<b>0,26</b>
2 550 000,00	AKER BP ASA 1.125% 12/05/2029	EUR	2 547 444,00	2 557 140,00	0,26
<b>PHILIPPINES</b>			<b>2 388 216,00</b>	<b>2 409 408,00</b>	<b>0,25</b>
<b>Government</b>			<b>2 388 216,00</b>	<b>2 409 408,00</b>	<b>0,25</b>
2 400 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	2 388 216,00	2 409 408,00	0,25
<b>SWEDEN</b>			<b>1 785 400,00</b>	<b>1 786 104,00</b>	<b>0,18</b>
<b>Finance</b>			<b>1 785 400,00</b>	<b>1 786 104,00</b>	<b>0,18</b>
1 800 000,00	EQT AB 0.875% 14/05/2031	EUR	1 785 400,00	1 786 104,00	0,18
<b>UNITED KINGDOM</b>			<b>1 288 198,00</b>	<b>1 269 931,00</b>	<b>0,13</b>
<b>Basic Goods</b>			<b>1 288 198,00</b>	<b>1 269 931,00</b>	<b>0,13</b>
1 300 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	1 288 198,00	1 269 931,00	0,13
<b>Floating Rate Notes</b>			<b>138 433 273,13</b>	<b>140 544 306,53</b>	<b>14,26</b>
<b>NETHERLANDS</b>			<b>24 853 779,34</b>	<b>25 427 421,40</b>	<b>2,58</b>
<b>Finance</b>			<b>15 596 868,56</b>	<b>16 106 090,00</b>	<b>1,63</b>
7 600 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	7 604 400,00	7 692 416,00	0,78
6 200 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	6 300 560,56	6 712 926,00	0,68
1 700 000,00	ING GROEP NV FRN 09/06/2032	EUR	1 691 908,00	1 700 748,00	0,17
<b>Telecommunication</b>			<b>4 887 123,06</b>	<b>4 959 216,00</b>	<b>0,50</b>
4 800 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	4 887 123,06	4 959 216,00	0,50
<b>Multi-Utilities</b>			<b>3 509 439,00</b>	<b>3 532 165,00</b>	<b>0,36</b>
3 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	3 509 439,00	3 532 165,00	0,36
<b>Energy</b>			<b>860 348,72</b>	<b>829 950,40</b>	<b>0,09</b>
760 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	860 348,72	829 950,40	0,09
<b>FRANCE</b>			<b>25 328 052,31</b>	<b>25 289 484,24</b>	<b>2,57</b>
<b>Finance</b>			<b>11 148 520,79</b>	<b>11 114 593,74</b>	<b>1,13</b>
5 600 000,00	BNP PARIBAS SA FRN 29/12/2049	EUR	6 098 613,35	5 887 000,00	0,60
5 530 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	5 049 907,44	5 227 593,74	0,53
<b>Government</b>			<b>4 668 275,00</b>	<b>4 679 132,00</b>	<b>0,47</b>
4 700 000,00	ENGIE SA FRN 31/12/2099	EUR	4 668 275,00	4 679 132,00	0,47
<b>Telecommunication</b>			<b>4 377 940,02</b>	<b>4 321 740,50</b>	<b>0,44</b>
3 850 000,00	ORANGE SA FRN 29/12/2049	EUR	4 377 940,02	4 321 740,50	0,44
<b>Multi-Utilities</b>			<b>3 631 860,00</b>	<b>3 694 176,00</b>	<b>0,38</b>
3 600 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	3 631 860,00	3 694 176,00	0,38
<b>Energy</b>			<b>1 501 456,50</b>	<b>1 479 842,00</b>	<b>0,15</b>
1 400 000,00	TOTAL SA FRN 29/12/2049	EUR	1 501 456,50	1 479 842,00	0,15
<b>BELGIUM</b>			<b>17 765 102,00</b>	<b>18 737 500,00</b>	<b>1,90</b>
<b>Finance</b>			<b>17 765 102,00</b>	<b>18 737 500,00</b>	<b>1,90</b>
11 800 000,00	BELFIUS BANK SA FRN 31/12/2099	EUR	10 841 504,00	11 667 250,00	1,18
6 600 000,00	KBC GROUP NV FRN 31/12/2099	EUR	6 923 598,00	7 070 250,00	0,72

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## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>15 356 100,25</b>	<b>15 493 284,00</b>	<b>1,57</b>
<b>Finance</b>			<b>10 669 284,67</b>	<b>10 685 699,50</b>	<b>1,08</b>
6 800 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	6 774 740,00	6 853 312,00	0,69
3 750 000,00	UNICREDIT SPA FRN 03/01/2027	EUR	3 894 544,67	3 832 387,50	0,39
<b>Energy</b>			<b>3 095 867,00</b>	<b>3 204 909,50</b>	<b>0,33</b>
3 050 000,00	ENI SPA FRN 31/12/2099	EUR	3 095 867,00	3 204 909,50	0,33
<b>Multi-Utilities</b>			<b>1 590 948,58</b>	<b>1 602 675,00</b>	<b>0,16</b>
1 530 000,00	ENEL SPA FRN 31/12/2099	EUR	1 590 948,58	1 602 675,00	0,16
<b>UNITED KINGDOM</b>			<b>9 911 530,26</b>	<b>10 143 118,00</b>	<b>1,03</b>
<b>Finance</b>			<b>8 420 288,26</b>	<b>8 604 046,00</b>	<b>0,87</b>
5 100 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	5 325 950,39	5 336 946,00	0,54
2 960 000,00	LLOYDS BANKING GROUP PLC FRN 31/12/2049	EUR	3 094 337,87	3 267 100,00	0,33
<b>Energy</b>			<b>1 491 242,00</b>	<b>1 539 072,00</b>	<b>0,16</b>
1 440 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	1 491 242,00	1 539 072,00	0,16
<b>DENMARK</b>			<b>8 857 953,00</b>	<b>8 856 956,00</b>	<b>0,90</b>
<b>Finance</b>			<b>7 757 000,00</b>	<b>7 762 500,00</b>	<b>0,79</b>
7 500 000,00	DANSKE BANK A/S FRN 29/10/2049	EUR	7 757 000,00	7 762 500,00	0,79
<b>Multi-Utilities</b>			<b>1 100 953,00</b>	<b>1 094 456,00</b>	<b>0,11</b>
1 100 000,00	ORSTED AS FRN 18/02/3021	EUR	1 100 953,00	1 094 456,00	0,11
<b>SWEDEN</b>			<b>7 435 409,00</b>	<b>7 442 113,00</b>	<b>0,75</b>
<b>Finance</b>			<b>7 435 409,00</b>	<b>7 442 113,00</b>	<b>0,75</b>
4 050 000,00	NORDEA BANK AB FRN 18/08/2031	EUR	4 041 367,00	4 040 685,00	0,41
3 400 000,00	SWEDBANK AB FRN 20/05/2027	EUR	3 394 042,00	3 401 428,00	0,34
<b>SWITZERLAND</b>			<b>7 579 177,45</b>	<b>7 379 710,39</b>	<b>0,75</b>
<b>Finance</b>			<b>7 579 177,45</b>	<b>7 379 710,39</b>	<b>0,75</b>
5 250 000,00	UBS GROUP FUNDING SWITZERLAND AG FRN 29/12/2049	EUR	5 580 556,46	5 414 062,50	0,55
2 100 000,00	CREDIT SUISSE GROUP AG FRN 29/12/2049	USD	1 998 620,99	1 965 647,89	0,20
<b>SPAIN</b>			<b>7 235 852,36</b>	<b>7 375 538,00</b>	<b>0,75</b>
<b>Finance</b>			<b>7 235 852,36</b>	<b>7 375 538,00</b>	<b>0,75</b>
4 000 000,00	CAIXABANK SA FRN 09/02/2029	EUR	3 890 662,00	3 940 960,00	0,40
3 400 000,00	BANCO SANTANDER SA FRN 11/09/2049	EUR	3 345 190,36	3 434 578,00	0,35
<b>IRELAND</b>			<b>5 859 739,70</b>	<b>6 029 965,50</b>	<b>0,61</b>
<b>Finance</b>			<b>5 859 739,70</b>	<b>6 029 965,50</b>	<b>0,61</b>
5 730 000,00	ZURICH FINANCE IRELAND DESIGNATED ACTIVITY CO FRN 17/09/2050	EUR	5 859 739,70	6 029 965,50	0,61
<b>PORTUGAL</b>			<b>5 146 483,96</b>	<b>5 121 966,00</b>	<b>0,52</b>
<b>Multi-Utilities</b>			<b>5 146 483,96</b>	<b>5 121 966,00</b>	<b>0,52</b>
4 700 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	5 146 483,96	5 121 966,00	0,52
<b>FINLAND</b>			<b>3 104 093,50</b>	<b>3 247 250,00</b>	<b>0,33</b>
<b>Finance</b>			<b>3 104 093,50</b>	<b>3 247 250,00</b>	<b>0,33</b>
3 100 000,00	NORDEA BANK ABP FRN 31/12/2099	EUR	3 104 093,50	3 247 250,00	0,33

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## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>230 924 781,45</b>	<b>230 613 216,40</b>	<b>23,40</b>
<b>ITALY</b>			<b>116 529 629,57</b>	<b>116 415 050,00</b>	<b>11,81</b>
<b>Government</b>			<b>116 529 629,57</b>	<b>116 415 050,00</b>	<b>11,81</b>
20 000 000,00	BOT 0.00% 14/04/2022	EUR	20 084 757,68	20 083 400,00	2,04
20 000 000,00	BOT 0.00% 14/02/2022	EUR	20 092 800,00	20 056 000,00	2,03
18 000 000,00	BOT 0.00% 31/12/2021	EUR	18 048 060,00	18 055 620,00	1,83
16 000 000,00	BOT 0.00% 14/03/2022	EUR	16 068 965,77	16 051 520,00	1,63
16 000 000,00	BOT 0.00% 14/12/2021	EUR	16 076 281,92	16 048 000,00	1,63
13 000 000,00	CTZ 0.00% 28/09/2022	EUR	13 081 311,57	13 066 040,00	1,33
13 000 000,00	CTZ 0.00% 30/05/2022	EUR	13 077 452,63	13 054 470,00	1,32
<b>GREECE</b>			<b>95 288 294,00</b>	<b>95 177 063,40</b>	<b>9,66</b>
<b>Government</b>			<b>95 288 294,00</b>	<b>95 177 063,40</b>	<b>9,66</b>
25 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 30/07/2021	EUR	25 035 500,00	25 000 500,00	2,54
20 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 03/12/2021	EUR	20 036 000,00	20 023 000,00	2,03
16 180 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 10/12/2021	EUR	16 222 068,00	16 193 105,80	1,64
14 240 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 29/10/2021	EUR	14 262 784,00	14 247 689,60	1,45
9 600 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 27/08/2021	EUR	9 613 632,00	9 603 168,00	0,98
8 000 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 31/12/2021	EUR	8 016 000,00	8 009 600,00	0,81
2 100 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.00% 02/07/2021	EUR	2 102 310,00	2 100 000,00	0,21
<b>PORTUGAL</b>			<b>10 044 174,88</b>	<b>10 002 300,00</b>	<b>1,02</b>
<b>Government</b>			<b>10 044 174,88</b>	<b>10 002 300,00</b>	<b>1,02</b>
10 000 000,00	PORTUGAL TREASURY BILL 0.00% 16/07/2021	EUR	10 044 174,88	10 002 300,00	1,02
<b>IRELAND</b>			<b>6 641 334,50</b>	<b>6 648 134,00</b>	<b>0,67</b>
<b>Basic Goods</b>			<b>4 599 615,00</b>	<b>4 602 070,00</b>	<b>0,46</b>
4 600 000,00	CCEP FINANCE IRELAND DAC 0.00% 06/09/2025	EUR	4 599 615,00	4 602 070,00	0,46
<b>Health</b>			<b>2 041 719,50</b>	<b>2 046 064,00</b>	<b>0,21</b>
2 050 000,00	FRESENIUS FINANCE IRELAND PLC 0.00% 01/10/2025	EUR	2 041 719,50	2 046 064,00	0,21
<b>NETHERLANDS</b>			<b>2 421 348,50</b>	<b>2 370 669,00</b>	<b>0,24</b>
<b>Industries</b>			<b>2 421 348,50</b>	<b>2 370 669,00</b>	<b>0,24</b>
2 450 000,00	ABB FINANCE BV 0.00% 19/01/2030	EUR	2 421 348,50	2 370 669,00	0,24
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>3 077 445,89</b>	<b>3 218 202,29</b>	<b>0,33</b>
<b>Floating Rate Notes</b>			<b>3 077 445,89</b>	<b>3 218 202,29</b>	<b>0,33</b>
<b>FRANCE</b>			<b>3 077 445,89</b>	<b>3 218 202,29</b>	<b>0,33</b>
<b>Finance</b>			<b>3 077 445,89</b>	<b>3 218 202,29</b>	<b>0,33</b>
3 600 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	3 077 445,89	3 218 202,29	0,33
<b>INVESTMENT FUNDS</b>			<b>73 794 801,25</b>	<b>73 812 647,45</b>	<b>7,49</b>
<b>UCI Units</b>			<b>73 794 801,25</b>	<b>73 812 647,45</b>	<b>7,49</b>
<b>LUXEMBOURG</b>			<b>43 730 102,19</b>	<b>43 852 684,81</b>	<b>4,45</b>
<b>Finance</b>			<b>43 730 102,19</b>	<b>43 852 684,81</b>	<b>4,45</b>
189 278,65	EURIZON FUND - SLJ LOCAL EMERGING MARKETS DEBT -Z-	EUR	19 069 917,99	18 842 689,31	1,91
190 140,09	EURIZON FUND - MONEY MARKET -Z-	EUR	18 816 146,74	18 812 460,41	1,91
4 094,19	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	2 103 465,18	2 462 287,41	0,25
23 472,82	EURIZON FUND - BOND SHORT TERM -Z-	EUR	2 304 975,88	2 305 735,60	0,23

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



## Eurizon Fund - Conservative Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 000,02	EURIZON INVESTMENT SICAV - CREDIT INSURANCE CAPITAL LIGHT -I-	EUR	998 207,99	989 107,91	0,10
5 143,54	EURIZON FUND - MONEY MARKET -Z2-	USD	437 388,41	440 404,17	0,05
<b>IRELAND</b>			<b>30 064 699,06</b>	<b>29 959 962,64</b>	<b>3,04</b>
<b>Finance</b>			<b>30 064 699,06</b>	<b>29 959 962,64</b>	<b>3,04</b>
317 608,00	ISHARES JP MORGAN USD EMERGING MARKETS BOND UCITS ETF	EUR	30 064 699,06	29 959 962,64	3,04
<b>Total Portfolio</b>			<b>959 164 433,62</b>	<b>995 822 512,08</b>	<b>101,03</b>

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

## Eurizon Fund - Conservative Allocation

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(1 655 376,47)</b>	<b>294 960 755,32</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>21 519,51</b>	<b>5 063 763,39</b>
50	88	Purchase	MSCI EMERGING MARKETS	17/09/2021	USD	21 519,51	5 063 763,39
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 676 895,98)</b>	<b>289 896 991,93</b>
100 000	(848)	Sale	EURO BUND	08/09/2021	EUR	(1 000 640,00)	146 373 280,00
100 000	(686)	Sale	US 10YR NOTE (CBT)	21/09/2021	USD	(239 520,26)	76 646 390,68
100 000	(166)	Sale	EURO BTP	08/09/2021	EUR	(190 900,00)	25 134 060,00
100 000	(191)	Sale	EURO OAT	08/09/2021	EUR	(132 930,01)	30 376 640,00
10 000	77	Purchase	TOPIX INDEX	09/09/2021	JPY	(112 905,71)	11 366 621,25

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

## Eurizon Fund - Conservative Allocation

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(2 453 446,68)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>874 654,44</b>
17/09/2021	36 010 000,00	USD	29 654 578,92	EUR	663 106,22
17/09/2021	35 350 000,00	USD	29 685 676,14	EUR	76 339,12
17/09/2021	13 971 425,93	EUR	141 188 091,00	SEK	62 272,42
17/09/2021	10 288 084,72	EUR	11 215 000,00	CHF	52 493,23
17/09/2021	2 610 000,00	USD	2 177 395,13	EUR	20 026,65
17/09/2021	6 301 379,66	EUR	46 860 000,00	DKK	416,80
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(3 328 101,12)</b>
17/09/2021	133 176 610,50	EUR	161 847 617,00	USD	(3 086 791,13)
17/09/2021	30 147 224,80	EUR	36 060 000,00	USD	(212 556,54)
17/09/2021	30 467 887,43	EUR	26 216 176,00	GBP	(28 749,47)
17/09/2021	67 227,80	EUR	500 000,00	DKK	(3,98)

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

## Eurizon Fund - Dynamic Asset Allocation

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	781 388 131,46	
Banks	(Note 3)	56 517 863,49	
Other banks and broker accounts	(Notes 2, 3, 9)	56 394 042,37	
Swap premium paid	(Notes 2, 9)	807 374,90	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	480 452,00	
Unrealised profit on future contracts	(Notes 2, 9)	3 215 880,22	
Unrealised profit on swap contracts	(Notes 2, 9)	2 217 234,57	
Interest receivable on swap contracts	(Notes 2, 9)	38 402,11	
Other interest receivable		1 880 062,60	
Receivable on investments sold		15 044 325,27	
Receivable on subscriptions		1 275 554,49	
Other assets	(Note 11)	8 922,19	
<b>Total assets</b>		<b>919 268 245,67</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 251 956,97)	
Unrealised loss on future contracts	(Notes 2, 9)	(3 520 456,40)	
Payable on investments purchased		(3 571 029,72)	
Payable on redemptions		(399 007,60)	
Other liabilities		(6 067 835,76)	
<b>Total liabilities</b>		<b>(14 810 286,45)</b>	
<b>Total net assets</b>		<b>904 457 959,22</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	107,39	6 388,486
Class Z Units	EUR	697,83	1 295 117,255

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>867 965 325,04</b>
Net income from investments	(Note 2)	4 153 339,91
Interest received on swap contracts	(Notes 2, 9)	667 635,37
Other income	(Note 6)	50 091,21
<b>Total income</b>		<b>4 871 066,49</b>
Management fee	(Note 6)	(2 660 800,86)
Performance fee	(Note 7)	(5 423 204,11)
Depositary fee	(Note 8)	(112 857,51)
Subscription tax	(Note 4)	(42 743,44)
Interest paid on swap contracts	(Notes 2, 9)	(687,02)
Other charges and taxes	(Notes 5, 8)	(648 827,52)
<b>Total expenses</b>		<b>(8 889 120,46)</b>
<b>Net investment income / (loss)</b>		<b>(4 018 053,97)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	57 691 334,59
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(9 203 474,39)
- option contracts	(Notes 2, 9)	361 778,97
- forward foreign exchange contracts	(Notes 2, 9)	(1 200 221,55)
- foreign currencies	(Note 2)	177 195,25
- future contracts	(Notes 2, 9)	(9 088 383,43)
- swap contracts	(Notes 2, 9)	93 899,19
<b>Net result of operations for the period</b>		<b>34 814 074,66</b>
Subscriptions for the period		153 736 852,62
Redemptions for the period		(152 058 293,10)
<b>Net assets at the end of the period</b>		<b>904 457 959,22</b>

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

## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>782 921 398,17</b>	<b>781 388 131,46</b>	<b>86,39</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>689 799 181,89</b>	<b>690 017 753,98</b>	<b>76,29</b>
<b>Shares</b>			<b>12 506 033,18</b>	<b>13 728 335,52</b>	<b>1,52</b>
<b>FRANCE</b>			<b>3 751 141,99</b>	<b>4 249 946,17</b>	<b>0,47</b>
<b>Consumer Retail</b>			<b>1 422 049,83</b>	<b>1 730 864,52</b>	<b>0,19</b>
1 667,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	827 154,58	1 102 387,10	0,12
19 958,00	ACCOR SA	EUR	594 895,25	628 477,42	0,07
<b>Industries</b>			<b>1 528 900,56</b>	<b>1 588 697,65</b>	<b>0,18</b>
8 975,00	VINCI SA	EUR	774 222,64	807 660,25	0,09
9 103,00	EIFFAGE SA	EUR	754 677,92	781 037,40	0,09
<b>Basic Goods</b>			<b>800 191,60</b>	<b>930 384,00</b>	<b>0,10</b>
4 970,00	PERNOD RICARD SA	EUR	800 191,60	930 384,00	0,10
<b>UNITED KINGDOM</b>			<b>3 330 614,07</b>	<b>3 741 345,30</b>	<b>0,41</b>
<b>Consumer Retail</b>			<b>2 671 096,39</b>	<b>3 010 471,18</b>	<b>0,33</b>
46 212,00	COMPASS GROUP PLC	GBP	728 202,79	819 325,28	0,09
13 689,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	718 735,71	767 014,79	0,09
20 637,00	WHITBREAD PLC	GBP	697 503,18	750 527,14	0,08
27 989,00	BURBERRY GROUP PLC	GBP	526 654,71	673 603,97	0,07
<b>Basic Goods</b>			<b>659 517,68</b>	<b>730 874,12</b>	<b>0,08</b>
28 313,00	ASSOCIATED BRITISH FOODS PLC	GBP	659 517,68	730 874,12	0,08
<b>SPAIN</b>			<b>2 286 032,59</b>	<b>2 361 703,42</b>	<b>0,26</b>
<b>Industries</b>			<b>1 519 344,10</b>	<b>1 568 832,30</b>	<b>0,17</b>
31 838,00	FERROVIAL SA	EUR	718 927,40	787 990,50	0,09
5 646,00	AENA SME SA	EUR	800 416,70	780 841,80	0,08
<b>Computing and IT</b>			<b>766 688,49</b>	<b>792 871,12</b>	<b>0,09</b>
13 366,00	AMADEUS IT GROUP SA	EUR	766 688,49	792 871,12	0,09
<b>SWITZERLAND</b>			<b>1 552 869,02</b>	<b>1 692 180,46</b>	<b>0,19</b>
<b>Basic Goods</b>			<b>760 441,71</b>	<b>913 632,79</b>	<b>0,10</b>
30 004,00	COCA-COLA HBC AG	GBP	760 441,71	913 632,79	0,10
<b>Industries</b>			<b>792 427,31</b>	<b>778 547,67</b>	<b>0,09</b>
5 578,00	FLUGHAFEN ZURICH AG	CHF	792 427,31	778 547,67	0,09
<b>BELGIUM</b>			<b>824 418,06</b>	<b>903 210,93</b>	<b>0,10</b>
<b>Basic Goods</b>			<b>824 418,06</b>	<b>903 210,93</b>	<b>0,10</b>
14 853,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	824 418,06	903 210,93	0,10
<b>IRELAND</b>			<b>760 957,45</b>	<b>779 949,24</b>	<b>0,09</b>
<b>Consumer Retail</b>			<b>760 957,45</b>	<b>779 949,24</b>	<b>0,09</b>
48 869,00	RYANAIR HOLDINGS PLC	EUR	760 957,45	779 949,24	0,09
<b>Ordinary Bonds</b>			<b>246 789 044,08</b>	<b>244 682 701,54</b>	<b>27,05</b>
<b>GERMANY</b>			<b>64 156 399,55</b>	<b>63 768 244,09</b>	<b>7,05</b>
<b>Government</b>			<b>64 048 787,05</b>	<b>63 654 662,59</b>	<b>7,04</b>
52 727 430,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.50% 15/04/2030	EUR	64 048 787,05	63 654 662,59	7,04

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

## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>77 425,00</b>	<b>81 365,40</b>	<b>0,01</b>
50 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	46 750,00	50 932,50	0,01
30 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	30 675,00	30 432,90	0,00
<b>Consumer Retail</b>			<b>30 187,50</b>	<b>32 216,10</b>	<b>0,00</b>
30 000,00	SCHAEFFLER AG 2.875% 26/03/2027	EUR	30 187,50	32 216,10	0,00
<b>UNITED STATES</b>			<b>52 100 006,08</b>	<b>50 662 972,90</b>	<b>5,60</b>
<b>Government</b>			<b>52 100 006,08</b>	<b>50 662 972,90</b>	<b>5,60</b>
12 450 000,00	UNITED STATES TREASURY BOND 0.125% 31/05/2022	USD	10 490 752,86	10 501 221,12	1,16
9 550 000,00	UNITED STATES TREASURY BOND 0.125% 30/06/2022	USD	8 047 457,44	8 055 153,55	0,89
9 340 000,00	UNITED STATES TREASURY BOND 0.125% 30/04/2022	USD	7 870 837,92	7 878 024,52	0,87
7 900 000,00	UNITED STATES TREASURY NOTE 1.50% 15/08/2026	USD	7 050 909,43	6 859 890,74	0,76
4 320 000,00	UNITED STATES TREASURY NOTE 2.375% 15/05/2027	USD	4 157 325,77	3 921 703,08	0,43
3 040 000,00	UNITED STATES TREASURY NOTE 1.625% 15/05/2026	USD	2 737 289,06	2 657 178,88	0,29
2 690 000,00	UNITED STATES TREASURY NOTE 1.125% 28/02/2027	USD	2 430 693,10	2 284 444,62	0,25
1 440 000,00	UNITED STATES TREASURY BOND 3.875% 15/08/2040	USD	1 770 171,28	1 595 243,32	0,18
1 290 000,00	UNITED STATES TREASURY BOND 4.75% 15/02/2041	USD	1 718 357,12	1 594 108,90	0,18
1 370 000,00	UNITED STATES TREASURY NOTE 5.375% 15/02/2031	USD	1 689 052,21	1 569 321,57	0,17
1 120 000,00	UNITED STATES TREASURY BOND 2.75% 15/08/2042	USD	1 184 216,90	1 063 516,63	0,12
650 000,00	UNITED STATES TREASURY NOTE 2.00% 15/02/2050	USD	598 033,71	538 343,50	0,06
590 000,00	UNITED STATES TREASURY BOND 2.50% 15/02/2045	USD	590 162,86	538 012,79	0,06
550 000,00	UNITED STATES TREASURY NOTE 2.875% 15/08/2045	USD	587 129,02	536 031,18	0,06
610 000,00	UNITED STATES TREASURY NOTE 2.25% 15/08/2046	USD	585 110,74	531 656,86	0,06
580 000,00	UNITED STATES TREASURY NOTE 2.50% 15/05/2046	USD	582 869,57	529 658,12	0,06
10 411,50	UNITED STATES TREASURY INFLATION INDEXED BONDS 0.125% 15/10/2024	USD	9 637,09	9 463,52	0,00
<b>ITALY</b>			<b>40 948 405,44</b>	<b>41 210 600,74</b>	<b>4,56</b>
<b>Government</b>			<b>40 603 722,15</b>	<b>40 856 745,81</b>	<b>4,52</b>
11 087 000,00	BTP 1.50% 30/04/2045	EUR	10 994 756,16	10 782 107,50	1,19
6 739 639,80	BTP 0.40% 11/04/2024	EUR	6 796 396,43	6 953 960,35	0,77
5 021 500,32	BTP 0.50% 20/04/2023	EUR	5 081 960,07	5 146 937,40	0,57
4 830 890,79	BTP 0.25% 20/11/2023	EUR	4 866 344,17	4 962 291,02	0,55
3 366 013,00	BTP 0.45% 22/05/2023	EUR	3 413 955,18	3 454 572,80	0,38
2 690 000,00	BTP 1.85% 15/05/2024	EUR	2 863 952,96	2 849 517,00	0,32
1 860 000,00	BTP 2.80% 01/03/2067	EUR	2 144 448,14	2 200 008,00	0,24
2 113 000,00	BTP 1.45% 01/03/2036	EUR	2 098 518,35	2 178 291,70	0,24
1 210 000,00	BTP 3.75% 01/09/2024	EUR	1 401 747,67	1 360 766,00	0,15
380 000,00	BTP 3.35% 01/03/2035	EUR	477 292,74	485 184,00	0,05
231 122,40	BTP 0.55% 21/05/2026	EUR	231 142,66	242 886,53	0,03
231 607,70	BTP 0.35% 24/10/2024	EUR	233 207,62	240 223,51	0,03
<b>Telecommunication</b>			<b>235 263,29</b>	<b>241 404,93</b>	<b>0,03</b>
100 000,00	TELECOM ITALIA SPA 5.875% 19/05/2023	GBP	120 808,29	126 232,73	0,02
110 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	114 455,00	115 172,20	0,01
<b>Finance</b>			<b>109 420,00</b>	<b>112 450,00</b>	<b>0,01</b>
100 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	109 420,00	112 450,00	0,01
<b>SPAIN</b>			<b>24 440 106,48</b>	<b>23 702 893,60</b>	<b>2,62</b>
<b>Government</b>			<b>24 440 106,48</b>	<b>23 702 893,60</b>	<b>2,62</b>
6 060 000,00	SPAIN GOVERNMENT BOND 2.90% 31/10/2046	EUR	8 336 028,71	8 188 029,60	0,91
6 220 000,00	SPAIN GOVERNMENT BOND 1.25% 31/10/2030	EUR	6 934 367,00	6 737 815,00	0,74
5 490 000,00	SPAIN GOVERNMENT BOND 2.35% 30/07/2033	EUR	6 910 372,80	6 602 603,40	0,73
1 410 000,00	SPAIN GOVERNMENT BOND 3.45% 30/07/2066	EUR	2 259 337,97	2 174 445,60	0,24

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## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTUGAL</b>			<b>5 333 416,63</b>	<b>5 260 065,40</b>	<b>0,58</b>
<b>Government</b>			<b>5 333 416,63</b>	<b>5 260 065,40</b>	<b>0,58</b>
1 770 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	2 037 932,12	2 033 960,10	0,22
1 220 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 0.475% 18/10/2030	EUR	1 271 484,00	1 243 985,20	0,14
1 000 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 2.25% 18/04/2034	EUR	1 256 470,00	1 207 100,00	0,13
290 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/04/2037	EUR	432 861,56	434 918,80	0,05
210 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 4.10% 15/02/2045	EUR	334 668,95	340 101,30	0,04
<b>INDONESIA</b>			<b>4 291 432,91</b>	<b>4 375 767,70</b>	<b>0,48</b>
<b>Government</b>			<b>4 291 432,91</b>	<b>4 375 767,70</b>	<b>0,48</b>
1 610 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.85% 18/07/2027	USD	1 488 401,40	1 512 223,55	0,17
1 430 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.25% 17/01/2042	USD	1 453 336,61	1 503 229,62	0,16
1 460 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.125% 15/01/2025	USD	1 349 694,90	1 360 314,53	0,15
<b>MEXICO</b>			<b>3 213 879,37</b>	<b>3 257 070,22</b>	<b>0,36</b>
<b>Government</b>			<b>3 213 879,37</b>	<b>3 257 070,22</b>	<b>0,36</b>
1 470 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 3.60% 30/01/2025	USD	1 341 829,26	1 360 657,30	0,15
690 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 6.05% 11/01/2040	USD	737 992,57	730 332,55	0,08
610 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 5.75% 12/10/2110	USD	600 584,68	613 780,37	0,07
526 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.75% 17/04/2028	EUR	533 472,86	552 300,00	0,06
<b>COLOMBIA</b>			<b>3 080 179,54</b>	<b>3 040 941,90</b>	<b>0,34</b>
<b>Government</b>			<b>3 080 179,54</b>	<b>3 040 941,90</b>	<b>0,34</b>
1 540 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	1 369 266,52	1 378 025,96	0,15
1 320 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.00% 26/02/2024	USD	1 192 131,89	1 179 083,65	0,13
540 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.00% 15/06/2045	USD	518 781,13	483 832,29	0,06
<b>SOUTH AFRICA</b>			<b>2 895 792,05</b>	<b>2 936 076,11</b>	<b>0,32</b>
<b>Government</b>			<b>2 895 792,05</b>	<b>2 936 076,11</b>	<b>0,32</b>
1 790 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	1 699 393,60	1 720 717,58	0,19
1 330 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.875% 14/04/2026	USD	1 196 398,45	1 215 358,53	0,13
<b>BRAZIL</b>			<b>2 899 186,79</b>	<b>2 892 513,44</b>	<b>0,32</b>
<b>Government</b>			<b>2 899 186,79</b>	<b>2 892 513,44</b>	<b>0,32</b>
1 190 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	1 079 171,40	1 086 603,22	0,12
1 110 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 21/02/2047	USD	1 034 186,83	1 021 547,68	0,11
860 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	785 828,56	784 362,54	0,09

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



## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>URUGUAY</b>			<b>2 661 100,88</b>	<b>2 705 953,87</b>	<b>0,30</b>
<b>Government</b>			<b>2 661 100,88</b>	<b>2 705 953,87</b>	<b>0,30</b>
1 590 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.125% 20/11/2045	USD	1 501 207,13	1 580 627,34	0,18
1 230 000,00	URUGUAY GOVERNMENT INTERNATIONAL BOND 4.50% 14/08/2024	USD	1 159 893,75	1 125 326,53	0,12
<b>RUSSIA</b>			<b>2 611 324,63</b>	<b>2 613 984,70</b>	<b>0,29</b>
<b>Government</b>			<b>2 611 324,63</b>	<b>2 613 984,70</b>	<b>0,29</b>
1 400 000,00	RUSSIAN FOREIGN BOND - EUROBOND 5.625% 04/04/2042	USD	1 516 391,25	1 513 909,36	0,17
1 200 000,00	RUSSIAN FOREIGN BOND - EUROBOND 4.875% 16/09/2023	USD	1 094 933,38	1 100 075,34	0,12
<b>KAZAKHSTAN</b>			<b>2 516 207,37</b>	<b>2 527 735,06</b>	<b>0,28</b>
<b>Government</b>			<b>1 825 599,80</b>	<b>1 831 393,22</b>	<b>0,20</b>
1 350 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 5.125% 21/07/2025	USD	1 319 646,69	1 323 258,89	0,15
480 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 4.875% 14/10/2044	USD	505 953,11	508 134,33	0,05
<b>Energy</b>			<b>467 883,97</b>	<b>464 216,14</b>	<b>0,05</b>
460 000,00	KAZMUNAYGAS NATIONAL CO JSC 5.375% 24/04/2030	USD	467 883,97	464 216,14	0,05
<b>Industries</b>			<b>222 723,60</b>	<b>232 125,70</b>	<b>0,03</b>
200 000,00	KAZAKHSTAN TEMIR ZHOLY FINANCE BV 6.95% 10/07/2042	USD	222 723,60	232 125,70	0,03
<b>NIGERIA</b>			<b>2 291 705,64</b>	<b>2 311 797,06</b>	<b>0,26</b>
<b>Government</b>			<b>2 291 705,64</b>	<b>2 311 797,06</b>	<b>0,26</b>
1 900 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 7.875% 16/02/2032	USD	1 725 944,55	1 724 626,85	0,19
570 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.375% 12/07/2023	USD	494 857,19	514 903,11	0,06
80 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.375% 12/07/2023	USD	70 903,90	72 267,10	0,01
<b>QATAR</b>			<b>2 328 138,77</b>	<b>2 295 683,14</b>	<b>0,25</b>
<b>Government</b>			<b>2 328 138,77</b>	<b>2 295 683,14</b>	<b>0,25</b>
1 530 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 4.50% 23/04/2028	USD	1 549 668,14	1 523 045,28	0,17
690 000,00	QATAR GOVERNMENT INTERNATIONAL BOND 5.103% 23/04/2048	USD	778 470,63	772 637,86	0,08
<b>AZERBAIJAN</b>			<b>2 137 595,18</b>	<b>2 127 162,11</b>	<b>0,24</b>
<b>Government</b>			<b>1 226 136,59</b>	<b>1 224 575,66</b>	<b>0,14</b>
1 340 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.75% 18/03/2024	USD	1 226 136,59	1 224 575,66	0,14
<b>Energy</b>			<b>911 458,59</b>	<b>902 586,45</b>	<b>0,10</b>
1 010 000,00	STATE OIL CO OF THE AZERBAIJAN REPUBLIC 4.75% 13/03/2023	USD	911 458,59	902 586,45	0,10
<b>DOMINICAN REPUBLIC</b>			<b>2 092 362,83</b>	<b>2 099 558,53</b>	<b>0,23</b>
<b>Government</b>			<b>2 092 362,83</b>	<b>2 099 558,53</b>	<b>0,23</b>
1 530 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.875% 29/01/2026	USD	1 495 090,27	1 496 635,73	0,16
650 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.50% 27/01/2025	USD	597 272,56	602 922,80	0,07

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

## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PERU</b>			<b>1 853 240,18</b>	<b>1 821 838,37</b>	<b>0,20</b>
<b>Government</b>			<b>1 853 240,18</b>	<b>1 821 838,37</b>	<b>0,20</b>
1 930 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BOND 4.125% 25/08/2027	USD	1 853 240,18	1 821 838,37	0,20
<b>SAUDI ARABIA</b>			<b>1 734 330,75</b>	<b>1 770 352,44</b>	<b>0,20</b>
<b>Government</b>			<b>1 734 330,75</b>	<b>1 770 352,44</b>	<b>0,20</b>
1 900 000,00	SAUDI GOVERNMENT INTERNATIONAL BOND 3.625% 04/03/2028	USD	1 734 330,75	1 770 352,44	0,20
<b>UNITED ARAB EMIRATES</b>			<b>1 736 604,13</b>	<b>1 710 433,08</b>	<b>0,19</b>
<b>Government</b>			<b>1 736 604,13</b>	<b>1 710 433,08</b>	<b>0,19</b>
940 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.875% 16/04/2050	USD	935 832,32	913 691,59	0,10
860 000,00	ABU DHABI GOVERNMENT INTERNATIONAL BOND 3.125% 11/10/2027	USD	800 771,81	796 741,49	0,09
<b>IVORY COAST</b>			<b>1 627 978,60</b>	<b>1 648 218,08</b>	<b>0,18</b>
<b>Government</b>			<b>1 627 978,60</b>	<b>1 648 218,08</b>	<b>0,18</b>
1 140 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 6.375% 03/03/2028	USD	1 050 931,29	1 058 981,51	0,12
650 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.375% 23/07/2024	USD	577 047,31	589 236,57	0,06
<b>CHINA</b>			<b>1 652 227,36</b>	<b>1 647 619,64</b>	<b>0,18</b>
<b>Government</b>			<b>1 652 227,36</b>	<b>1 647 619,64</b>	<b>0,18</b>
1 810 000,00	CHINA GOVERNMENT INTERNATIONAL BOND 2.625% 02/11/2027	USD	1 652 227,36	1 647 619,64	0,18
<b>PANAMA</b>			<b>1 691 182,74</b>	<b>1 640 175,00</b>	<b>0,18</b>
<b>Government</b>			<b>1 691 182,74</b>	<b>1 640 175,00</b>	<b>0,18</b>
990 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 3.875% 17/03/2028	USD	925 625,73	917 930,48	0,10
630 000,00	PANAMA GOVERNMENT INTERNATIONAL BOND 6.70% 26/01/2036	USD	765 557,01	722 244,52	0,08
<b>ROMANIA</b>			<b>1 502 717,74</b>	<b>1 536 816,80</b>	<b>0,17</b>
<b>Government</b>			<b>1 502 717,74</b>	<b>1 536 816,80</b>	<b>0,17</b>
904 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2048	USD	887 243,56	932 463,45	0,10
650 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 4.875% 22/01/2024	USD	615 474,18	604 353,35	0,07
<b>CHILE</b>			<b>1 504 381,85</b>	<b>1 533 805,04</b>	<b>0,17</b>
<b>Government</b>			<b>994 482,37</b>	<b>1 014 428,37</b>	<b>0,11</b>
1 090 000,00	CHILE GOVERNMENT INTERNATIONAL BOND 3.86% 21/06/2047	USD	994 482,37	1 014 428,37	0,11
<b>Raw materials</b>			<b>509 899,48</b>	<b>519 376,67</b>	<b>0,06</b>
565 000,00	CORP NACIONAL DEL COBRE DE CHILE 3.625% 01/08/2027	USD	509 899,48	519 376,67	0,06
<b>SENEGAL</b>			<b>1 512 278,67</b>	<b>1 526 968,80</b>	<b>0,17</b>
<b>Government</b>			<b>1 512 278,67</b>	<b>1 526 968,80</b>	<b>0,17</b>
1 720 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 6.25% 23/05/2033	USD	1 512 278,67	1 526 968,80	0,17

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## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INDIA</b>			<b>1 479 729,28</b>	<b>1 515 023,95</b>	<b>0,17</b>
<b>Government</b>			<b>1 479 729,28</b>	<b>1 515 023,95</b>	<b>0,17</b>
1 660 000,00	EXPORT-IMPORT BANK OF INDIA 3.875% 01/02/2028	USD	1 479 729,28	1 515 023,95	0,17
<b>MOROCCO</b>			<b>1 529 558,21</b>	<b>1 501 618,27</b>	<b>0,17</b>
<b>Government</b>			<b>1 529 558,21</b>	<b>1 501 618,27</b>	<b>0,17</b>
1 220 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.25% 11/12/2022	USD	1 098 863,42	1 080 232,87	0,12
440 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 5.50% 11/12/2042	USD	430 694,79	421 385,40	0,05
<b>PHILIPPINES</b>			<b>1 390 385,07</b>	<b>1 367 095,36</b>	<b>0,15</b>
<b>Government</b>			<b>1 390 385,07</b>	<b>1 367 095,36</b>	<b>0,15</b>
1 340 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5.50% 30/03/2026	USD	1 390 385,07	1 367 095,36	0,15
<b>UKRAINE</b>			<b>1 191 024,69</b>	<b>1 204 216,96</b>	<b>0,13</b>
<b>Government</b>			<b>1 191 024,69</b>	<b>1 204 216,96</b>	<b>0,13</b>
1 360 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.375% 25/09/2032	USD	1 191 024,69	1 204 216,96	0,13
<b>EGYPT</b>			<b>1 201 224,10</b>	<b>1 201 856,72</b>	<b>0,13</b>
<b>Government</b>			<b>1 201 224,10</b>	<b>1 201 856,72</b>	<b>0,13</b>
1 470 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.875% 16/02/2031	USD	1 201 224,10	1 201 856,72	0,13
<b>GUATEMALA</b>			<b>1 046 512,54</b>	<b>1 060 982,02</b>	<b>0,12</b>
<b>Government</b>			<b>1 046 512,54</b>	<b>1 060 982,02</b>	<b>0,12</b>
1 120 000,00	GUATEMALA GOVERNMENT BOND 4.875% 13/02/2028	USD	1 046 512,54	1 060 982,02	0,12
<b>PARAGUAY</b>			<b>908 286,44</b>	<b>911 691,93</b>	<b>0,10</b>
<b>Government</b>			<b>908 286,44</b>	<b>911 691,93</b>	<b>0,10</b>
950 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 5.00% 15/04/2026	USD	908 286,44	911 691,93	0,10
<b>NETHERLANDS</b>			<b>753 361,69</b>	<b>787 889,89</b>	<b>0,09</b>
<b>Industries</b>			<b>468 947,69</b>	<b>496 040,89</b>	<b>0,06</b>
270 000,00	KAZAKHSTAN TEMIR ZHOLY FINANCE BV 6.95% 10/07/2042	USD	280 728,12	313 369,69	0,04
180 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	188 219,57	182 671,20	0,02
<b>Telecommunication</b>			<b>284 414,00</b>	<b>291 849,00</b>	<b>0,03</b>
160 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	160 784,00	160 224,00	0,02
130 000,00	UPC HOLDING BV 3.875% 15/06/2029	EUR	123 630,00	131 625,00	0,01
<b>ECUADOR</b>			<b>612 089,00</b>	<b>614 817,98</b>	<b>0,07</b>
<b>Government</b>			<b>612 089,00</b>	<b>614 817,98</b>	<b>0,07</b>
850 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2030	USD	612 089,00	614 817,98	0,07
<b>ARMENIA</b>			<b>590 682,90</b>	<b>609 484,14</b>	<b>0,07</b>
<b>Government</b>			<b>590 682,90</b>	<b>609 484,14</b>	<b>0,07</b>
730 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 3.95% 26/09/2029	USD	590 682,90	609 484,14	0,07

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

## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>410 003,00</b>	<b>416 112,60</b>	<b>0,05</b>
<b>Consumer Retail</b>			<b>306 003,00</b>	<b>312 125,60</b>	<b>0,04</b>
200 000,00	ALTICE FINANCING SA 3.00% 15/01/2028	EUR	192 075,00	190 304,00	0,02
120 000,00	CIRSA FINANCE INTERNATIONAL SARL 6.25% 20/12/2023	EUR	113 928,00	121 821,60	0,02
<b>Telecommunication</b>			<b>104 000,00</b>	<b>103 987,00</b>	<b>0,01</b>
100 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	104 000,00	103 987,00	0,01
<b>FRANCE</b>			<b>401 350,00</b>	<b>396 601,40</b>	<b>0,04</b>
<b>Telecommunication</b>			<b>401 350,00</b>	<b>396 601,40</b>	<b>0,04</b>
190 000,00	ALTICE FRANCE SA 5.875% 01/02/2027	EUR	205 390,00	201 601,40	0,02
200 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	195 960,00	195 000,00	0,02
<b>CAYMAN ISLANDS</b>			<b>128 700,00</b>	<b>132 788,50</b>	<b>0,01</b>
<b>Telecommunication</b>			<b>128 700,00</b>	<b>132 788,50</b>	<b>0,01</b>
130 000,00	UPCB FINANCE VII LTD 3.625% 15/06/2029	EUR	128 700,00	132 788,50	0,01
<b>DENMARK</b>			<b>133 250,00</b>	<b>132 275,00</b>	<b>0,01</b>
<b>Telecommunication</b>			<b>133 250,00</b>	<b>132 275,00</b>	<b>0,01</b>
130 000,00	DKT FINANCE APS 7.00% 17/06/2023	EUR	133 250,00	132 275,00	0,01
<b>SWEDEN</b>			<b>103 355,00</b>	<b>104 988,00</b>	<b>0,01</b>
<b>Consumer Retail</b>			<b>103 355,00</b>	<b>104 988,00</b>	<b>0,01</b>
100 000,00	VOLVO CAR AB 2.00% 24/01/2025	EUR	103 355,00	104 988,00	0,01
<b>IRELAND</b>			<b>97 350,00</b>	<b>100 011,00</b>	<b>0,01</b>
<b>Industries</b>			<b>97 350,00</b>	<b>100 011,00</b>	<b>0,01</b>
100 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	97 350,00	100 011,00	0,01
<b>Floating Rate Notes</b>			<b>31 914 715,87</b>	<b>33 533 118,59</b>	<b>3,71</b>
<b>SPAIN</b>			<b>5 024 692,78</b>	<b>5 482 882,76</b>	<b>0,61</b>
<b>Finance</b>			<b>5 024 692,78</b>	<b>5 482 882,76</b>	<b>0,61</b>
1 600 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	1 405 794,00	1 644 000,00	0,18
1 000 000,00	BANCO SANTANDER SA FRN 31/12/2099	USD	908 310,62	929 386,50	0,10
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	USD	889 490,16	919 436,26	0,10
600 000,00	CAIXABANK SA FRN 31/12/2099	EUR	624 900,00	687 060,00	0,08
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	424 740,00	457 500,00	0,05
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	393 458,00	432 000,00	0,05
400 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	378 000,00	413 500,00	0,05
<b>SWITZERLAND</b>			<b>4 866 597,68</b>	<b>4 846 838,10</b>	<b>0,53</b>
<b>Finance</b>			<b>4 866 597,68</b>	<b>4 846 838,10</b>	<b>0,53</b>
1 970 000,00	CREDIT SUISSE GROUP AG FRN 31/12/2099	USD	1 756 936,09	1 737 831,83	0,19
1 390 000,00	UBS GROUP FUNDING SWITZERLAND AG FRN 31/12/2099	USD	1 274 540,17	1 292 960,74	0,14
750 000,00	UBS GROUP FUNDING SWITZERLAND AG FRN 29/12/2049	EUR	809 145,00	773 437,50	0,09
420 000,00	CREDIT SUISSE GROUP AG FRN 31/12/2099	USD	369 901,87	365 359,80	0,04
428 000,00	UBS GROUP AG FRN 31/12/2099	USD	350 355,58	361 242,79	0,04
367 000,00	UBS GROUP AG FRN 31/12/2099	USD	305 718,97	316 005,44	0,03
<b>FRANCE</b>			<b>3 474 856,72</b>	<b>3 716 114,59</b>	<b>0,41</b>
<b>Finance</b>			<b>3 474 856,72</b>	<b>3 716 114,59</b>	<b>0,41</b>
1 910 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	1 566 481,09	1 724 845,59	0,19
880 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	819 856,69	831 877,48	0,09

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## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	LA BANQUE POSTALE SA FRN 31/12/2099	EUR	392 500,00	421 000,00	0,05
423 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	347 124,02	369 406,98	0,04
421 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	348 894,92	368 984,54	0,04
<b>UNITED KINGDOM</b>			<b>3 385 731,13</b>	<b>3 585 748,20</b>	<b>0,40</b>
<b>Finance</b>			<b>3 100 590,13</b>	<b>3 296 319,20</b>	<b>0,37</b>
1 170 000,00	BARCLAYS PLC FRN 31/12/2099	USD	1 024 780,57	1 083 712,08	0,12
690 000,00	BARCLAYS PLC FRN 31/12/2099	GBP	811 260,02	867 790,70	0,10
616 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	510 158,81	538 967,27	0,06
400 000,00	BARCLAYS PLC FRN 31/12/2099	USD	363 914,34	384 426,83	0,04
200 000,00	NATWEST GROUP PLC FRN 31/12/2099	GBP	222 394,99	251 030,30	0,03
200 000,00	NATWEST GROUP PLC FRN 31/12/2099	USD	168 081,40	170 392,02	0,02
<b>Telecommunication</b>			<b>285 141,00</b>	<b>289 429,00</b>	<b>0,03</b>
170 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	172 975,00	177 055,00	0,02
100 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	112 166,00	112 374,00	0,01
<b>NETHERLANDS</b>			<b>3 063 896,35</b>	<b>3 153 970,38</b>	<b>0,35</b>
<b>Finance</b>			<b>2 693 086,35</b>	<b>2 771 965,98</b>	<b>0,31</b>
1 140 000,00	ING GROEP NV FRN 31/12/2099	USD	1 024 238,35	1 063 191,98	0,12
600 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2049	EUR	666 500,00	659 250,00	0,07
400 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	413 640,00	433 092,00	0,05
400 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	388 708,00	414 000,00	0,05
200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	200 000,00	202 432,00	0,02
<b>Energy</b>			<b>169 600,00</b>	<b>174 726,40</b>	<b>0,02</b>
160 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	169 600,00	174 726,40	0,02
<b>Multi-Utilities</b>			<b>102 970,00</b>	<b>105 028,00</b>	<b>0,01</b>
100 000,00	NATURGY FINANCE BV FRN 29/11/2049	EUR	102 970,00	105 028,00	0,01
<b>Telecommunication</b>			<b>98 240,00</b>	<b>102 250,00</b>	<b>0,01</b>
100 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	98 240,00	102 250,00	0,01
<b>DENMARK</b>			<b>2 565 440,38</b>	<b>2 725 388,98</b>	<b>0,30</b>
<b>Finance</b>			<b>2 565 440,38</b>	<b>2 725 388,98</b>	<b>0,30</b>
3 030 000,00	DANSKE BANK A/S FRN 31/12/2099	USD	2 565 440,38	2 725 388,98	0,30
<b>ITALY</b>			<b>2 236 820,50</b>	<b>2 442 022,60</b>	<b>0,27</b>
<b>Finance</b>			<b>2 236 820,50</b>	<b>2 442 022,60</b>	<b>0,27</b>
940 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	874 153,00	996 813,60	0,11
400 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	406 500,00	437 584,00	0,05
425 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	376 682,50	406 937,50	0,05
350 000,00	FINECOBANK BANCA FINECO SPA FRN 31/12/2099	EUR	377 825,00	380 187,50	0,04
200 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 31/12/2099	EUR	201 660,00	220 500,00	0,02
<b>GERMANY</b>			<b>2 066 369,47</b>	<b>2 160 800,70</b>	<b>0,24</b>
<b>Finance</b>			<b>2 045 369,47</b>	<b>2 139 448,70</b>	<b>0,24</b>
1 000 000,00	COMMERZBANK AG FRN 31/12/2099	USD	895 414,47	916 948,70	0,10
400 000,00	LANDESBANK BADEN-WUERTTEMBERG FRN 31/12/2099	EUR	372 480,00	409 000,00	0,05
400 000,00	DEUTSCHE BANK AG FRN 29/12/2049	EUR	376 725,00	408 000,00	0,05
400 000,00	COMMERZBANK AG FRN 31/12/2099	EUR	400 750,00	405 500,00	0,04
<b>Raw materials</b>			<b>21 000,00</b>	<b>21 352,00</b>	<b>0,00</b>
20 000,00	LANXESS AG FRN 06/12/2076	EUR	21 000,00	21 352,00	0,00

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

## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWEDEN</b>			<b>2 067 269,03</b>	<b>2 096 911,01</b>	<b>0,23</b>
<b>Finance</b>			<b>2 067 269,03</b>	<b>2 096 911,01</b>	<b>0,23</b>
2 000 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 13/11/2099	USD	1 708 685,47	1 738 712,35	0,19
400 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/12/2099	USD	358 583,56	358 198,66	0,04
<b>BELGIUM</b>			<b>990 750,00</b>	<b>1 061 250,00</b>	<b>0,12</b>
<b>Finance</b>			<b>990 750,00</b>	<b>1 061 250,00</b>	<b>0,12</b>
1 000 000,00	KBC GROUP NV FRN 31/12/2099	EUR	990 750,00	1 061 250,00	0,12
<b>IRELAND</b>			<b>853 384,50</b>	<b>900 007,50</b>	<b>0,10</b>
<b>Finance</b>			<b>853 384,50</b>	<b>900 007,50</b>	<b>0,10</b>
400 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	425 000,00	455 000,00	0,05
413 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	428 384,50	445 007,50	0,05
<b>AUSTRIA</b>			<b>831 350,00</b>	<b>874 520,00</b>	<b>0,10</b>
<b>Finance</b>			<b>831 350,00</b>	<b>874 520,00</b>	<b>0,10</b>
400 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 31/12/2049	EUR	419 900,00	446 020,00	0,05
400 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	411 450,00	428 500,00	0,05
<b>NORWAY</b>			<b>378 307,33</b>	<b>377 685,77</b>	<b>0,04</b>
<b>Finance</b>			<b>378 307,33</b>	<b>377 685,77</b>	<b>0,04</b>
423 000,00	DNB BANK ASA FRN 31/12/2099	USD	378 307,33	377 685,77	0,04
<b>PORTUGAL</b>			<b>109 250,00</b>	<b>108 978,00</b>	<b>0,01</b>
<b>Multi-Utilities</b>			<b>109 250,00</b>	<b>108 978,00</b>	<b>0,01</b>
100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	109 250,00	108 978,00	0,01
<b>Zero-Coupon Bonds</b>			<b>398 589 388,76</b>	<b>398 073 598,33</b>	<b>44,01</b>
<b>ITALY</b>			<b>396 460 687,38</b>	<b>396 173 539,20</b>	<b>43,80</b>
<b>Government</b>			<b>396 460 687,38</b>	<b>396 173 539,20</b>	<b>43,80</b>
58 200 000,00	BOT 0.00% 30/07/2021	EUR	58 297 982,71	58 234 920,00	6,44
45 000 000,00	BOT 0.00% 14/12/2021	EUR	45 129 901,41	45 135 000,00	4,99
45 000 000,00	BOT 0.00% 14/09/2021	EUR	45 097 974,77	45 075 600,00	4,98
35 800 000,00	BOT 0.00% 31/08/2021	EUR	35 868 891,07	35 853 700,00	3,96
35 400 000,00	BOT 0.00% 14/10/2021	EUR	35 495 760,54	35 442 126,00	3,92
35 300 000,00	BOT 0.00% 13/08/2021	EUR	35 368 219,37	35 328 593,00	3,91
30 000 000,00	BOT 0.00% 14/07/2021	EUR	30 049 992,00	29 997 000,00	3,32
27 000 000,00	BOT 0.00% 12/11/2021	EUR	27 071 095,47	27 072 630,00	2,99
27 000 000,00	BOT 0.00% 29/10/2021	EUR	27 062 250,69	27 062 640,00	2,99
27 000 000,00	BOT 0.00% 30/11/2021	EUR	27 068 591,81	27 054 000,00	2,99
26 000 000,00	BOT 0.00% 30/09/2021	EUR	26 062 586,40	26 032 760,00	2,88
2 570 000,00	BOT 0.00% 14/01/2022	EUR	2 581 908,22	2 579 149,20	0,29
1 300 000,00	BOT 0.00% 14/04/2022	EUR	1 305 532,92	1 305 421,00	0,14
<b>UNITED STATES</b>			<b>2 128 701,38</b>	<b>1 900 059,13</b>	<b>0,21</b>
<b>Government</b>			<b>2 128 701,38</b>	<b>1 900 059,13</b>	<b>0,21</b>
2 760 000,00	UNITED STATES TREASURY BOND 0.00% 15/05/2050	USD	2 128 701,38	1 900 059,13	0,21

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

## Eurizon Fund - Dynamic Asset Allocation

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>3 375 374,52</b>	<b>3 492 443,24</b>	<b>0,39</b>
<b>Ordinary Bonds</b>			<b>1 757 990,75</b>	<b>1 774 995,91</b>	<b>0,20</b>
<b>MALAYSIA</b>			<b>1 720 060,01</b>	<b>1 731 404,74</b>	<b>0,19</b>
<b>Energy</b>			<b>1 720 060,01</b>	<b>1 731 404,74</b>	<b>0,19</b>
1 670 000,00	PETRONAS CAPITAL LTD 3.50% 18/03/2025	USD	1 517 354,56	1 525 051,86	0,17
200 000,00	PETRONAS CAPITAL LTD 4.50% 18/03/2045	USD	202 705,45	206 352,88	0,02
<b>LUXEMBOURG</b>			<b>37 930,74</b>	<b>43 591,17</b>	<b>0,01</b>
<b>Telecommunication</b>			<b>37 930,74</b>	<b>43 591,17</b>	<b>0,01</b>
40 000,00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	37 930,74	43 591,17	0,01
<b>Floating Rate Notes</b>			<b>1 617 383,77</b>	<b>1 717 447,33</b>	<b>0,19</b>
<b>ITALY</b>			<b>939 074,13</b>	<b>1 003 809,10</b>	<b>0,11</b>
<b>Finance</b>			<b>939 074,13</b>	<b>1 003 809,10</b>	<b>0,11</b>
1 070 000,00	UNICREDIT SPA FRN 03/04/2049	USD	939 074,13	1 003 809,10	0,11
<b>FRANCE</b>			<b>341 725,17</b>	<b>357 578,03</b>	<b>0,04</b>
<b>Finance</b>			<b>341 725,17</b>	<b>357 578,03</b>	<b>0,04</b>
400 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	341 725,17	357 578,03	0,04
<b>GERMANY</b>			<b>336 584,47</b>	<b>356 060,20</b>	<b>0,04</b>
<b>Finance</b>			<b>336 584,47</b>	<b>356 060,20</b>	<b>0,04</b>
400 000,00	DEUTSCHE BANK AG FRN 31/12/2099	USD	336 584,47	356 060,20	0,04
<b>INVESTMENT FUNDS</b>			<b>89 746 841,76</b>	<b>87 877 934,24</b>	<b>9,71</b>
<b>UCI Units</b>			<b>89 746 841,76</b>	<b>87 877 934,24</b>	<b>9,71</b>
<b>LUXEMBOURG</b>			<b>51 724 836,74</b>	<b>49 950 187,50</b>	<b>5,52</b>
<b>Finance</b>			<b>51 724 836,74</b>	<b>49 950 187,50</b>	<b>5,52</b>
277 465,26	EURIZON FUND - BOND EMERGING MARKETS LC LTE -Z-	EUR	27 770 226,97	26 070 635,74	2,88
160 984,24	EURIZON FUND - MONEY MARKET -Z-	EUR	15 964 999,96	15 927 781,30	1,76
80 950,53	EURIZON FUND - BOND SHORT TERM -Z-	EUR	7 989 609,81	7 951 770,46	0,88
<b>IRELAND</b>			<b>38 022 005,02</b>	<b>37 927 746,74</b>	<b>4,19</b>
<b>Finance</b>			<b>38 022 005,02</b>	<b>37 927 746,74</b>	<b>4,19</b>
398 068,00	ISHARES JP MORGAN EMERGING MARKETS LOCAL GOVERNMENT BOND UCITS ETF	EUR	19 098 299,69	19 055 515,16	2,11
215 658,00	ISHARES USD HIGH YIELD CORP BOND UCITS ETF	EUR	18 923 705,33	18 872 231,58	2,08
<b>Total Portfolio</b>			<b>782 921 398,17</b>	<b>781 388 131,46</b>	<b>86,39</b>

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

## Eurizon Fund - Dynamic Asset Allocation

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(304 576,18)</b>	<b>833 726 649,57</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>3 215 880,22</b>	<b>306 726 083,47</b>
20	239	Purchase	NASDAQ 100 EMINI	17/09/2021	USD	1 742 210,09	58 642 537,60
50	722	Purchase	S&P 500 EMINI	17/09/2021	USD	1 307 440,95	130 549 273,00
25	(173)	Sale	SPI 200	16/09/2021	AUD	82 139,97	19 776 566,33
50	(62)	Sale	HANG SENG INDEX	29/07/2021	HKD	42 749,21	9 637 086,54
100 000	582	Purchase	EURO BTP	08/09/2021	EUR	41 340,00	88 120 620,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(3 520 456,40)</b>	<b>527 000 566,10</b>
10	2 568	Purchase	EURO STOXX 50	17/09/2021	EUR	(2 028 720,00)	104 145 240,00
5	228	Purchase	FTSE/MIB INDEX	17/09/2021	EUR	(593 940,00)	28 504 560,00
1 000	222	Purchase	NIKKEI 225	09/09/2021	JPY	(344 916,64)	48 541 325,05
50	873	Purchase	MSCI EMERGING MARKETS	17/09/2021	USD	(265 013,78)	50 595 547,77
100 000	(882)	Sale	EURO BUND	08/09/2021	EUR	(206 590,00)	152 242 020,00
50	558	Purchase	HANG SENG CHINA ENTERPRISES INDEX	29/07/2021	HKD	(49 812,55)	32 024 546,84
100 000	(993)	Sale	US 10YR NOTE (CBT)	21/09/2021	USD	(31 463,43)	110 947 326,44

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



## Eurizon Fund - Dynamic Asset Allocation

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(771 504,97)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>480 452,00</b>
24/09/2021	57 466 473,00	USD	48 033 669,10	EUR	341 609,29
24/09/2021	54 200 000,00	USD	45 525 517,77	EUR	100 043,57
24/09/2021	4 609 013,87	EUR	3 944 000,00	GBP	21 658,30
24/09/2021	2 454 089,54	EUR	2 100 000,00	GBP	11 532,06
24/09/2021	1 098 497,22	EUR	940 000,00	GBP	5 161,97
24/09/2021	1 255 176,53	EUR	1 374 800,00	CHF	384,95
24/09/2021	14 600,89	EUR	12 500,00	GBP	61,86
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(1 251 956,97)</b>
24/09/2021	71 180 620,85	EUR	85 159 000,00	USD	(506 227,45)
24/09/2021	52 033 211,88	EUR	62 251 442,00	USD	(370 053,53)
24/09/2021	19 295 724,85	EUR	23 085 000,00	USD	(137 228,72)
24/09/2021	18 598 621,34	EUR	22 251 000,00	USD	(132 271,01)
24/09/2021	13 001 888,25	EUR	120 768 078,00	HKD	(91 770,70)
24/09/2021	1 671 711,05	EUR	2 000 000,00	USD	(11 889,00)
24/09/2021	13 700 000,00	USD	11 535 001,35	EUR	(2 341,01)
24/09/2021	25 078,45	EUR	30 000,00	USD	(175,55)

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

## Eurizon Fund - Dynamic Asset Allocation

### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>38 402,11</b>	<b>2 217 234,57</b>
CDX.NA.HY.34	USD	S	8 400 000,00	BOFA SECURITIES EUROPE SA	20/06/2025	9 790,99	504 192,00
ITRAXX EUROPE CROSSOVER SERIES 33 VERSION 1	EUR	S	10 900 000,00	BANCA IMI SPA	20/06/2025	15 138,89	916 459,38
ITRAXX EUROPE CROSSOVER SERIES 33 VERSION 1	EUR	S	5 700 000,00	JP MORGAN AG	20/06/2025	7 916,67	575 467,87
ITRAXX EUROPE CROSSOVER SERIES 34 VERSION 1	EUR	S	4 000 000,00	INTESA SANPAOLO SPA	20/12/2025	5 555,56	221 115,32

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

## Eurizon Fund - Equity Market Neutral

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	20 712 818,94	
Banks	(Note 3)	5 076 535,41	
Other banks and broker accounts	(Notes 2, 3, 9)	18 428,57	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	104 796,40	
Unrealised profit on future contracts	(Notes 2, 9)	174 867,89	
Unrealised profit on contracts for difference	(Notes 2, 9)	511 100,97	
Dividends receivable on contracts for difference		22 530,70	
Other assets	(Note 11)	4 274,04	
<b>Total assets</b>		<b>26 625 352,92</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(2 960 926,12)	
Unrealised loss on future contracts	(Notes 2, 9)	(31 468,08)	
Unrealised loss on contracts for difference	(Notes 2, 9)	(674 097,21)	
Dividends payable on contracts for difference		(22 087,32)	
Tax Payable		(5 802,76)	
Other liabilities		(19 256,19)	
<b>Total liabilities</b>		<b>(3 713 637,68)</b>	
<b>Total net assets</b>		<b>22 911 715,24</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	92,32	248 170,112

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

## Eurizon Fund - Equity Market Neutral

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>43 030 198,73</b>
Net income from investments	(Note 2)	109 982,26
Dividend received on contracts for difference	(Notes 2, 9)	335 407,38
<b>Total income</b>		<b>445 389,64</b>
Management fee	(Note 6)	(93 808,85)
Depository fee	(Note 8)	(3 983,77)
Subscription tax	(Note 4)	(1 349,86)
Dividend paid on contracts for difference	(Notes 2, 9)	(354 047,13)
Other charges and taxes	(Notes 5, 8)	(22 461,19)
<b>Total expenses</b>		<b>(475 650,80)</b>
<b>Net investment income / (loss)</b>		<b>(30 261,16)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	205 627,36
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	353,14
- forward foreign exchange contracts	(Notes 2, 9)	(69 630,08)
- foreign currencies	(Note 2)	17 643,96
- future contracts	(Notes 2, 9)	894 673,84
- contracts for difference	(Notes 2, 9)	(147 811,70)
<b>Net result of operations for the period</b>		<b>870 595,36</b>
Subscriptions for the period		11 341 306,45
Redemptions for the period		(32 330 385,30)
<b>Net assets at the end of the period</b>		<b>22 911 715,24</b>

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

## Eurizon Fund - Equity Market Neutral

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>20 107 100,50</b>	<b>20 712 818,94</b>	<b>90,40</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>20 107 100,50</b>	<b>20 712 818,94</b>	<b>90,40</b>
<b>Shares</b>			<b>6 523 534,61</b>	<b>7 137 787,94</b>	<b>31,15</b>
<b>JAPAN</b>			<b>6 345 829,43</b>	<b>6 953 511,14</b>	<b>30,35</b>
<b>Finance</b>			<b>2 008 261,17</b>	<b>2 108 918,76</b>	<b>9,20</b>
10 100,00	TOKIO MARINE HOLDINGS INC	JPY	421 589,91	391 958,53	1,71
23 600,00	ORIX CORP	JPY	288 222,43	336 097,52	1,46
10 700,00	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	283 879,63	311 351,11	1,36
11 100,00	SBI HOLDINGS INC	JPY	183 709,18	221 623,70	0,97
5 900,00	ZENKOKU HOSHO CO LTD	JPY	198 059,38	214 039,17	0,93
24 200,00	TOSEI CORP	JPY	192 243,79	197 279,95	0,86
6 400,00	JAPAN EXCHANGE GROUP INC	JPY	133 262,44	120 100,49	0,52
3 100,00	BANK OF KYOTO LTD	JPY	123 158,78	118 702,56	0,52
32 200,00	MORNINGSTAR JAPAN KK	JPY	119 989,04	111 799,52	0,49
2 500,00	HEIWA REAL ESTATE CO LTD	JPY	58 209,19	79 583,29	0,35
1 400,00	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	5 937,40	6 382,92	0,03
<b>Consumer Retail</b>			<b>1 382 014,15</b>	<b>1 566 567,65</b>	<b>6,84</b>
5 000,00	SONY CORP	JPY	361 734,13	410 832,12	1,79
11 000,00	HONDA MOTOR CO LTD	JPY	254 173,74	296 680,43	1,30
400,00	NINTENDO CO LTD	JPY	158 746,91	196 378,89	0,86
2 800,00	PALTAC CORP	JPY	119 776,23	122 531,68	0,53
1 600,00	TOYOTA INDUSTRIES CORP	JPY	79 727,41	116 818,39	0,51
4 800,00	ITOCHU CORP	JPY	111 034,84	116 696,84	0,51
7 000,00	SUBARU CORP	JPY	124 676,34	116 548,69	0,51
2 000,00	DIGITAL GARAGE INC	JPY	54 579,47	75 898,53	0,33
700,00	TOYOTA MOTOR CORP	JPY	45 520,54	51 639,87	0,23
1 200,00	KANEMATSU ELECTRONICS LTD	JPY	40 933,57	32 729,82	0,14
800,00	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	31 110,97	29 812,39	0,13
<b>Industries</b>			<b>1 101 050,70</b>	<b>1 214 949,27</b>	<b>5,30</b>
8 100,00	KEISEI ELECTRIC RAILWAY CO LTD	JPY	239 279,27	218 156,98	0,95
8 200,00	FUJITEC CO LTD	JPY	121 691,77	153 504,96	0,67
7 500,00	FUJI MACHINE MANUFACTURING CO LTD	JPY	129 781,13	144 845,39	0,63
8 900,00	KINDEN CORP	JPY	126 687,83	122 657,79	0,53
1 700,00	MURATA MANUFACTURING CO LTD	JPY	94 554,76	109 550,67	0,48
15 900,00	HAZAMA ANDO CORP	JPY	95 255,28	98 813,96	0,43
1 900,00	HITACHI LTD	JPY	47 543,04	91 822,02	0,40
5 000,00	SEKISUI JUSHI CORP	JPY	86 032,90	80 153,10	0,35
1 800,00	EBARA CORP	JPY	42 259,31	74 804,49	0,33
100,00	KEYENCE CORP	JPY	46 007,89	42 598,90	0,18
2 200,00	PASONA GROUP INC	JPY	25 266,04	36 103,08	0,16
4 800,00	ALPS LOGISTICS CO LTD	JPY	39 174,91	35 738,41	0,16
1 000,00	AICHI CORP	JPY	7 516,57	6 199,52	0,03
<b>Health</b>			<b>671 057,69</b>	<b>693 313,30</b>	<b>3,03</b>
22 700,00	ASTELLAS PHARMA INC	JPY	305 738,38	333 627,97	1,46
9 100,00	TAKEDA PHARMACEUTICAL CO LTD	JPY	277 477,47	257 119,75	1,12
1 500,00	FUKUDA DENSHI CO LTD	JPY	87 841,84	102 565,58	0,45
<b>Computing and IT</b>			<b>515 860,64</b>	<b>551 198,82</b>	<b>2,41</b>
9 700,00	NS SOLUTIONS CORP	JPY	237 538,10	263 829,06	1,15
1 700,00	ROHM CO LTD	JPY	125 212,28	132 643,88	0,58
3 500,00	DTS CORP	JPY	62 804,04	70 333,40	0,31
6 000,00	KANADEN CORP	JPY	63 572,94	47 863,94	0,21
100,00	TOKYO ELECTRON LTD	JPY	26 733,28	36 528,54	0,16

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

## Eurizon Fund - Equity Market Neutral

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>346 411,08</b>	<b>463 416,73</b>	<b>2,02</b>
4 200,00	SUMITOMO BAKELITE CO LTD	JPY	105 523,56	156 674,62	0,68
6 700,00	NIPPON STEEL CORP	JPY	55 583,11	95 366,61	0,42
2 200,00	C UYEMURA & CO LTD	JPY	64 820,64	79 226,21	0,34
2 100,00	SUMITOMO METAL MINING CO LTD	JPY	59 381,45	69 003,84	0,30
2 600,00	KONISHI CO LTD	JPY	30 600,52	31 881,94	0,14
100,00	SK KAKEN CO LTD	JPY	30 501,80	31 263,51	0,14
<b>Basic Goods</b>			<b>212 385,00</b>	<b>219 285,21</b>	<b>0,96</b>
2 400,00	YAKULT HONSHA CO LTD	JPY	115 336,78	114 691,11	0,50
2 000,00	ASAHI GROUP HOLDINGS LTD	JPY	68 183,88	78 876,73	0,35
1 000,00	KATO SANGYO CO LTD	JPY	28 864,34	25 717,37	0,11
<b>Telecommunication</b>			<b>108 789,00</b>	<b>135 861,40</b>	<b>0,59</b>
2 300,00	SOFTBANK GROUP CORP	JPY	108 789,00	135 861,40	0,59
<b>NORWAY</b>			<b>54 407,54</b>	<b>54 633,93</b>	<b>0,24</b>
<b>Finance</b>			<b>54 407,54</b>	<b>54 633,93</b>	<b>0,24</b>
2 833,00	ENTRA ASA	NOK	54 407,54	54 633,93	0,24
<b>SWITZERLAND</b>			<b>44 751,12</b>	<b>49 943,93</b>	<b>0,22</b>
<b>Computing and IT</b>			<b>31 895,77</b>	<b>35 689,98</b>	<b>0,16</b>
349,00	LOGITECH INTERNATIONAL SA REG	CHF	31 895,77	35 689,98	0,16
<b>Industries</b>			<b>12 855,35</b>	<b>14 253,95</b>	<b>0,06</b>
50,00	DAETWYLER HOLDING AG	CHF	12 855,35	14 253,95	0,06
<b>SPAIN</b>			<b>42 737,94</b>	<b>43 114,22</b>	<b>0,19</b>
<b>Finance</b>			<b>35 682,65</b>	<b>36 043,94</b>	<b>0,16</b>
508,00	CORP FINANCIERA ALBA SA	EUR	22 239,95	23 368,00	0,10
1 451,00	MERLIN PROPERTIES SOCIMI SA	EUR	13 442,70	12 675,94	0,06
<b>Basic Goods</b>			<b>7 055,29</b>	<b>7 070,28</b>	<b>0,03</b>
399,00	EBRO FOODS SA	EUR	7 055,29	7 070,28	0,03
<b>SWEDEN</b>			<b>22 277,48</b>	<b>22 432,82</b>	<b>0,09</b>
<b>Industries</b>			<b>22 277,48</b>	<b>22 432,82</b>	<b>0,09</b>
2 001,00	HUSQVARNA AB -B-	SEK	22 277,48	22 432,82	0,09
<b>ITALY</b>			<b>13 531,10</b>	<b>14 151,90</b>	<b>0,06</b>
<b>Finance</b>			<b>13 531,10</b>	<b>14 151,90</b>	<b>0,06</b>
1 725,00	BANCA MEDIOLANUM SPA	EUR	13 531,10	14 151,90	0,06
<b>Zero-Coupon Bonds</b>			<b>13 583 565,89</b>	<b>13 575 031,00</b>	<b>59,25</b>
<b>FRANCE</b>			<b>7 016 639,67</b>	<b>7 014 420,00</b>	<b>30,62</b>
<b>Government</b>			<b>7 016 639,67</b>	<b>7 014 420,00</b>	<b>30,62</b>
7 000 000,00	FRANCE TREASURY BILL BTF 0.00% 20/10/2021	EUR	7 016 639,67	7 014 420,00	30,62
<b>GERMANY</b>			<b>6 566 926,22</b>	<b>6 560 611,00</b>	<b>28,63</b>
<b>Government</b>			<b>6 566 926,22</b>	<b>6 560 611,00</b>	<b>28,63</b>
6 550 000,00	GERMAN TREASURY BILL 0.00% 29/09/2021	EUR	6 566 926,22	6 560 611,00	28,63
<b>Total Portfolio</b>			<b>20 107 100,50</b>	<b>20 712 818,94</b>	<b>90,40</b>

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

## Eurizon Fund - Equity Market Neutral

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>143 399,81</b>	<b>19 652 213,03</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>174 867,89</b>	<b>18 693 689,53</b>
10 000	(90)	Sale	TOPIX INDEX	09/09/2021	JPY	143 591,81	13 285 661,20
50	(46)	Sale	STOXX EUROPE 600	17/09/2021	EUR	14 490,00	1 037 760,00
50	(42)	Sale	STOXX 600 INDUSTRIAL	17/09/2021	EUR	6 830,00	1 528 380,00
50	23	Purchase	STOXX 600 HEALTH	17/09/2021	EUR	6 670,00	1 126 195,00
50	31	Purchase	STOXX 600 FOOD	17/09/2021	EUR	1 705,00	1 240 000,00
250	5	Purchase	XAF FINANCIAL	17/09/2021	USD	1 581,08	475 693,33
<b>Unrealised loss on future contracts and commitment</b>						<b>(31 468,08)</b>	<b>958 523,50</b>
50	89	Purchase	EURO STOXX BANK	17/09/2021	EUR	(21 716,00)	416 075,00
50	(3)	Sale	S&P 500 EMINI	17/09/2021	USD	(9 752,08)	542 448,50

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

## Eurizon Fund - Equity Market Neutral

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### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>104 796,40</b>
<b>Unrealised profit on forward foreign exchange contracts</b>			<b>104 796,40</b>
16/07/2021	8 897 223,19 EUR	1 157 500 000,00 JPY	104 796,40

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

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## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
<b>TOTAL</b>				<b>(162 996,24)</b>	<b>5 623 378,27</b>
<b>UNREALISED PROFIT ON CONTRACTS FOR DIFFERENCE</b>				<b>511 100,97</b>	<b>(3 627 396,06)</b>
14 500,00	LONG	DIGITAL GARAGE INC	JPY	26 989,94	550 264,33
(635,00)	SHORT	AEROPORTS DE PARIS	EUR	9 620,25	(69 754,75)
(3 128,00)	SHORT	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	9 227,57	(70 661,52)
(2 280,00)	SHORT	ALSTOM SA	EUR	7 455,60	(97 105,20)
14 000,00	LONG	NS SOLUTIONS CORP	JPY	6 381,87	380 784,21
(837,00)	SHORT	KNORR-BREMSE AG	EUR	6 026,39	(81 189,00)
(3 840,00)	SHORT	RAIFFEISEN BANK INTERNATIONAL AG	EUR	5 913,60	(73 344,00)
(6 834,00)	SHORT	INMOBILIARIA COLONIAL SOCIMI SA	EUR	5 877,24	(58 191,51)
706,00	LONG	MERCK KGAA	EUR	5 612,69	114 160,20
(12 470,00)	SHORT	E.ON SE	EUR	5 586,41	(121 632,38)
(20 551,00)	SHORT	TERNA RETE ELETTRICA NAZIONALE SPA	EUR	5 466,39	(129 142,48)
7 600,00	LONG	C UYEMURA & CO LTD	JPY	5 196,66	273 690,55
(3 220,00)	SHORT	STADLER RAIL AG	CHF	5 169,86	(119 495,65)
400,00	LONG	SK KAKEN CO LTD	JPY	5 166,27	125 054,03
4 583,00	LONG	LIFCO AB SHS -B-	SEK	5 038,50	90 376,65
2 512,00	LONG	KINNEVIK AB -B-	SEK	4 705,97	84 856,16
639,00	LONG	ZALANDO SE	EUR	4 645,53	65 146,05
(861,00)	SHORT	AMADEUS IT GROUP SA	EUR	4 459,97	(51 074,52)
(21 529,00)	SHORT	BP PLC	GBP	4 439,64	(78 998,96)
(1 922,00)	SHORT	ATOS SE	EUR	4 420,58	(98 598,60)
(22 328,00)	SHORT	BAE SYSTEMS PLC	GBP	4 005,50	(135 771,08)
(3 152,00)	SHORT	POLSKI KONCERN NAFTOWY ORLEN SA	PLN	3 909,70	(53 604,74)
(962,00)	SHORT	AENA SME SA	EUR	3 896,09	(133 044,60)
(2 331,00)	SHORT	HALMA PLC	GBP	3 855,89	(73 097,79)
24,00	LONG	ADYEN NV	EUR	3 833,01	49 452,00
(1 662,00)	SHORT	DERWENT LONDON PLC	GBP	3 794,64	(64 277,07)
(39 327,00)	SHORT	TESCO PLC	GBP	3 687,85	(102 137,50)
227,00	LONG	SONOVA HOLDING AG -REG-	CHF	3 561,81	72 064,33
(1 474,00)	SHORT	BAYER AG REG	EUR	3 537,60	(75 483,54)
(3 393,00)	SHORT	WIHLBORGS FASTIGHETER AB	SEK	3 479,30	(62 125,82)
384,00	LONG	CARL ZEISS MEDITEC AG	EUR	3 360,00	62 572,80
5 800,00	LONG	KONISHI CO LTD	JPY	3 348,96	71 121,25
(2 400,00)	SHORT	RED ELECTRICA CORP SA	EUR	3 343,24	(37 572,00)
(4 995,00)	SHORT	FABEGE AB	SEK	3 299,77	(67 621,13)
(2 728,00)	SHORT	PROXIMUS SADP	EUR	3 208,88	(44 439,12)
(4 200,00)	SHORT	KUMIAI CHEMICAL INDUSTRY CO LTD	JPY	3 063,29	(27 122,90)
154,00	LONG	GEBERIT AG REG	CHF	3 006,41	97 497,94
11 921,00	LONG	NORSK HYDRO ASA	NOK	2 920,45	64 178,87
45,00	LONG	STRAUMANN HOLDING AG	CHF	2 873,60	60 550,79
(497,00)	SHORT	VINCI SA	EUR	2 852,78	(44 725,03)
(27 807,00)	SHORT	MAN GROUP PLC/JERSEY	GBP	2 849,47	(58 289,85)
(647,00)	SHORT	CONTINENTAL AG	EUR	2 833,84	(80 215,06)
(1 882,00)	SHORT	FRESENIUS SE & CO KGAA	EUR	2 813,59	(82 798,59)
(6 140,00)	SHORT	BILLERUDKORSNAS AB	SEK	2 784,85	(102 827,75)
(1 151,00)	SHORT	RECKITT BENCKISER GROUP PLC	GBP	2 775,42	(85 770,63)
(4 083,00)	SHORT	IMPERIAL BRANDS PLC	GBP	2 758,62	(74 055,09)
238,00	LONG	VAT GROUP AG	CHF	2 735,66	66 784,94
(1 309,00)	SHORT	NORDIC ENTERTAINMENT GROUP AB	SEK	2 720,03	(48 658,35)
1 006,00	LONG	FERGUSON PLC	GBP	2 718,82	117 774,42
13 475,00	LONG	KINGFISHER PLC	GBP	2 667,56	57 215,44
(104,00)	SHORT	DASSAULT AVIATION SA	EUR	2 600,00	(103 168,00)
(959,00)	SHORT	BELLWAY PLC	GBP	2 558,25	(36 195,16)
266,00	LONG	DASSAULT SYSTEMES SE	EUR	2 523,43	54 397,00
(1 710,00)	SHORT	ANGLO AMERICAN PLC	GBP	2 519,88	(57 219,37)
(1 400,00)	SHORT	SHIBUYA CORP	JPY	2 446,38	(33 026,12)
17 174,00	LONG	MEDIASET SPA	EUR	2 439,47	52 277,66
(2 500,00)	SHORT	TV ASAHI HOLDINGS CORP	JPY	2 412,19	(33 447,77)

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

## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
(900,00)	SHORT	TONAMI HOLDINGS CO LTD	JPY	2 393,20	(31 795,33)
(500,00)	SHORT	SOFTWARE SERVICE INC	JPY	2 317,22	(39 506,74)
1 116,00	LONG	VALMET OYJ	EUR	2 290,20	41 046,48
(3 300,00)	SHORT	FUJIO FOOD GROUP INC	JPY	2 231,37	(31 264,27)
(3 777,00)	SHORT	UNICREDIT SPA	EUR	2 219,11	(37 581,15)
(4 003,00)	SHORT	GRIFOLS SA	EUR	2 201,66	(91 428,52)
(4 724,00)	SHORT	UBS GROUP AG	CHF	2 176,29	(61 022,28)
(21 257,00)	SHORT	TAYLOR WIMPEY PLC	GBP	2 167,02	(39 359,49)
(2 500,00)	SHORT	FUTURE CORP	JPY	2 165,27	(38 215,17)
396,00	LONG	KONINKLIJKE DSM NV	EUR	2 138,42	62 330,40
894,00	LONG	DINO POLSKA SA	PLN	2 118,81	55 425,45
(1 421,00)	SHORT	PRUDENTIAL PLC	GBP	2 118,80	(22 735,77)
(6 900,00)	SHORT	SAMHALLSBYGGNADSBOLAGET I NORDEN AB	SEK	2 109,02	(24 396,96)
(1 200,00)	SHORT	NIPPON SODA CO LTD	JPY	2 096,90	(29 310,96)
(200,00)	SHORT	HIKARI TSUSHIN INC	JPY	2 020,92	(29 645,25)
(2 649,00)	SHORT	ESSITY AB	SEK	2 011,17	(74 126,03)
(7 779,00)	SHORT	DS SMITH PLC	GBP	1 894,00	(37 868,93)
2 700,00	LONG	ROHM CO LTD	JPY	1 846,18	210 669,70
(383,00)	SHORT	ELIA SYSTEM OPERATOR SA/NV	EUR	1 838,40	(34 087,00)
1 190,00	LONG	BANCA GENERALI SPA	EUR	1 820,70	42 816,20
3 637,00	LONG	HOWDEN JOINERY GROUP PLC	GBP	1 796,41	34 597,09
(166,00)	SHORT	SWISS LIFE HOLDING AG REG	CHF	1 786,92	(68 084,72)
(9 413,00)	SHORT	AVIVA PLC	GBP	1 784,54	(44 507,59)
(1 715,00)	SHORT	CIE AUTOMOTIVE SA	EUR	1 783,57	(42 806,40)
(1 881,00)	SHORT	STMICROELECTRONICS NV	EUR	1 777,49	(57 568,01)
(800,00)	SHORT	MEITEC CORP	JPY	1 762,61	(36 528,54)
31,00	LONG	GEORG FISCHER AG	CHF	1 725,07	38 828,22
(11 923,00)	SHORT	STANDARD LIFE ABERDEEN PLC	GBP	1 720,52	(37 639,32)
(563,00)	SHORT	ACCOR SA	EUR	1 717,15	(17 728,87)
(7 874,00)	SHORT	ASHMORE GROUP PLC	GBP	1 708,55	(35 313,69)
(522,00)	SHORT	BALOISE HOLDING AG REG	CHF	1 666,69	(68 715,09)
(3 750,00)	SHORT	ROYAL DUTCH SHELL PLC	GBP	1 651,26	(63 201,40)
(1 005,00)	SHORT	WHITBREAD PLC	GBP	1 650,74	(36 549,88)
(1 526,00)	SHORT	EXOR NV	EUR	1 648,08	(103 096,56)
57,00	LONG	EMS-CHEMIE HOLDING AG REG	CHF	1 637,95	47 266,56
578,00	LONG	NETCOMPANY GROUP A/S	DKK	1 632,47	55 380,74
(17 006,00)	SHORT	GRAINGER PLC	GBP	1 624,44	(56 459,10)
(601,00)	SHORT	INTERCONTINENTAL HOTELS GROUP PLC	GBP	1 624,24	(33 674,91)
1 556,00	LONG	GETINGE AB -B-	SEK	1 606,21	49 524,43
(1 919,00)	SHORT	POSTE ITALIANE SPA	EUR	1 592,77	(21 396,85)
(1 541,00)	SHORT	CARNIVAL PLC	GBP	1 576,09	(29 813,08)
(289,00)	SHORT	GALAPAGOS NV	EUR	1 575,05	(16 900,72)
(1 800,00)	SHORT	UNIVERSAL ENTERTAINMENT CORP	JPY	1 559,00	(33 696,21)
(1 400,00)	SHORT	ALPHA SYSTEMS INC	JPY	1 542,28	(37 972,06)
(1 000,00)	SHORT	SAKATA SEED CORP	JPY	1 519,49	(27 730,69)
(1 100,00)	SHORT	KEIHAN HOLDINGS CO LTD	JPY	1 504,30	(28 080,18)
705,00	LONG	NOVOZYMES A/S	DKK	1 502,14	44 814,73
(1 500,00)	SHORT	MURAKAMI CORP	JPY	1 481,50	(36 068,89)
(5 500,00)	SHORT	EM SYSTEMS CO LTD	JPY	1 462,51	(36 228,44)
(393,00)	SHORT	HANNOVER RUECK SE	EUR	1 454,10	(55 452,30)
4 232,00	LONG	TRAINLINE PLC	GBP	1 439,48	14 474,00
(7 425,00)	SHORT	SNAM SPA	EUR	1 433,05	(36 196,88)
(2 300,00)	SHORT	FUNAI SOKEN HOLDINGS INC	JPY	1 432,88	(42 077,72)
(1 817,00)	SHORT	WIENERBERGER AG	EUR	1 417,22	(59 052,50)
(875,00)	SHORT	PROSUS NV	EUR	1 408,76	(72 161,25)
468,00	LONG	TOMRA SYSTEMS ASA	NOK	1 407,91	21 783,63
(2 885,00)	SHORT	AROUNDTOWN SA	EUR	1 407,89	(18 983,30)
973,00	LONG	AMPLIFON SPA	EUR	1 401,22	40 515,72
(1 413,00)	SHORT	JDE PEET'S NV	EUR	1 398,87	(43 237,80)
(5 905,00)	SHORT	STANDARD CHARTERED PLC	GBP	1 393,35	(31 710,84)

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

## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
55,00	LONG	EMMI AG -REG-	CHF	1 379,78	47 615,04
(793,00)	SHORT	VALEO SA	EUR	1 376,74	(20 118,41)
201,00	LONG	SIKA AG REG	CHF	1 375,23	55 467,26
(3 600,00)	SHORT	MITSUJUROKO GROUP HOLDINGS CO LTD	JPY	1 367,54	(32 301,32)
(1 585,00)	SHORT	LAFARGEHOLCIM LTD REG	CHF	1 359,17	(80 248,61)
(989,00)	SHORT	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 354,93	(29 383,19)
(2 643,00)	SHORT	EQUINOR ASA	NOK	1 351,94	(47 183,33)
195,00	LONG	PERNOD RICARD SA	EUR	1 324,48	36 504,00
(4 982,00)	SHORT	LEGAL & GENERAL GROUP PLC	GBP	1 323,20	(14 949,84)
(1 022,00)	SHORT	UNILEVER PLC	GBP	1 273,86	(50 365,08)
(31 989,00)	SHORT	PRIMARY HEALTH PROPERTIES PLC	GBP	1 267,81	(57 349,05)
40 800,00	LONG	HAZAMA ANDO CORP	JPY	1 239,90	253 560,34
(1 400,00)	SHORT	YAMATO KOGYO CO LTD	JPY	1 223,19	(39 088,88)
(500,00)	SHORT	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	1 215,59	(22 602,41)
(2 500,00)	SHORT	CHUGOKU MARINE PAINTS LTD	JPY	1 215,59	(16 296,53)
(1 100,00)	SHORT	AXIAL RETAILING INC	JPY	1 211,79	(31 339,48)
76,00	LONG	TECAN GROUP AG REG	CHF	1 206,36	31 781,43
3 500,00	LONG	KATO SANGYO CO LTD	JPY	1 196,60	90 010,79
(5 429,00)	SHORT	HSBC HOLDINGS PLC	GBP	1 192,10	(26 390,96)
(500,00)	SHORT	TRANCOM CO LTD	JPY	1 177,60	(30 275,84)
(3 000,00)	SHORT	TAKARA STANDARD CO LTD	JPY	1 162,41	(34 644,37)
2 473,00	LONG	ELECTROLUX AB -B-	SEK	1 146,04	57 862,64
(4 174,00)	SHORT	SOFTWAREONE HOLDING AG	CHF	1 142,36	(83 199,20)
(395,00)	SHORT	DE' LONGHI SPA	EUR	1 137,60	(14 512,30)
1 071,00	LONG	SCHIBSTED ASA -A-	NOK	1 121,46	43 617,00
(1 300,00)	SHORT	NICHIHA CORP	JPY	1 106,19	(27 881,88)
282,00	LONG	SOPRA STERIA GROUP	EUR	1 100,50	45 740,40
(997,00)	SHORT	SBM OFFSHORE NV	EUR	1 096,70	(12 776,56)
(2 477,00)	SHORT	EASYJET PLC	GBP	1 090,60	(25 818,97)
37,00	LONG	BARRY CALLEBAUT AG REG	CHF	1 080,11	72 569,72
(2 599,00)	SHORT	BARRATT DEVELOPMENTS PLC	GBP	1 077,77	(21 047,62)
113,00	LONG	ASM INTERNATIONAL NV	EUR	1 074,39	31 301,00
377,00	LONG	NEMETSCHKE SE	EUR	1 055,61	24 324,04
(689,00)	SHORT	VOPAK	EUR	1 054,17	(26 388,70)
(356,00)	SHORT	KLEPIERRE SA	EUR	1 028,84	(7 735,88)
(1 500,00)	SHORT	YUASA TRADING CO LTD	JPY	1 025,66	(34 302,49)
(164,00)	SHORT	SAFRAN SA	EUR	1 020,08	(19 174,88)
(1 723,00)	SHORT	SOLARIA ENERGIA Y MEDIO AMBIENTE SA	EUR	1 007,97	(26 258,52)
(6 300,00)	SHORT	TOC CO LTD	JPY	1 005,14	(32 643,20)
(317,00)	SHORT	APERAM SA	EUR	1 004,89	(13 697,57)
(2 448,00)	SHORT	WPP PLC	GBP	992,37	(27 780,91)
(206,00)	SHORT	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG	EUR	988,79	(47 575,70)
3 517,00	LONG	IMI PLC	GBP	983,21	70 467,32
(3 690,00)	SHORT	SKF AB	SEK	982,35	(79 279,34)
(340,00)	SHORT	AGEAS SA/NV	EUR	969,01	(15 912,00)
(1 737,00)	SHORT	PHOENIX GROUP HOLDINGS	GBP	951,01	(13 686,44)
(1 700,00)	SHORT	HAKUHODO DY HOLDINGS INC	JPY	942,84	(22 266,61)
1 273,00	LONG	EPIROC AB -A-	SEK	941,38	24 475,94
(4 500,00)	SHORT	ADVAN CO LTD	JPY	923,09	(31 966,27)
(2 200,00)	SHORT	PERSOL HOLDINGS CO LTD	JPY	902,58	(36 688,09)
347,00	LONG	NORDEX SE	EUR	898,74	7 106,56
1 910,00	LONG	ENCAVIS AG	EUR	897,71	30 445,40
8 807,00	LONG	J SAINSBURY PLC	GBP	894,02	27 884,60
(7 800,00)	SHORT	JDC CORP	JPY	888,90	(33 778,26)
(2 200,00)	SHORT	RELO GROUP INC	JPY	885,86	(42 454,55)
(585,00)	SHORT	INTERMEDIATE CAPITAL GROUP PLC	GBP	879,09	(14 474,29)
(7 840,00)	SHORT	DIRECT LINE INSURANCE GROUP PLC	GBP	875,86	(26 028,42)
(600,00)	SHORT	FUJI SOFT INC	JPY	866,11	(25 390,68)
(3 517,00)	SHORT	PIRELLI & C SPA	EUR	858,16	(17 219,23)

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

## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
(1 500,00)	SHORT	SMS CO LTD	JPY	854,71	(37 892,28)
(337,00)	SHORT	BAKKAFROST P/F	NOK	845,40	(23 479,58)
181,00	LONG	ROCHE HOLDING AG	CHF	809,07	57 551,80
(2 003,00)	SHORT	INFORMA PLC	GBP	802,69	(11 703,76)
(2 400,00)	SHORT	CHUBU SHIRYO CO LTD	JPY	784,06	(20 531,35)
(1 000,00)	SHORT	INFOMART CORP	JPY	782,54	(6 921,28)
197,00	LONG	ASTRAZENECA PLC	GBP	780,25	19 926,13
(591,00)	SHORT	CIE PLASTIC OMNIUM SA	EUR	780,11	(15 566,94)
(6 000,00)	SHORT	RAYSUM CO LTD	JPY	774,94	(37 972,06)
(2 300,00)	SHORT	CHOFU SEISAKUSHO CO LTD	JPY	768,86	(34 948,27)
(1 100,00)	SHORT	TOTETSU KOGYO CO LTD	JPY	752,15	(18 786,97)
(500,00)	SHORT	S FOODS INC	JPY	740,75	(12 497,81)
(3 759,00)	SHORT	AMS AG	CHF	737,26	(63 645,19)
(1 300,00)	SHORT	KH NEOCHEM CO LTD	JPY	730,87	(25 491,72)
(1 200,00)	SHORT	AICA KOGYO CO LTD	JPY	729,36	(35 601,65)
(1 900,00)	SHORT	ANICOM HOLDINGS INC	JPY	721,76	(12 832,85)
577,00	LONG	VISCOFAN SA	EUR	721,25	33 927,60
(706,00)	SHORT	MOWI ASA	NOK	712,58	(15 150,94)
(414,00)	SHORT	SWISS RE AG	CHF	710,02	(31 528,12)
307,00	LONG	CRODA INTERNATIONAL PLC	GBP	708,09	26 349,65
(1 755,00)	SHORT	SHAFTESBURY PLC	GBP	705,31	(11 642,81)
99,00	LONG	BIOMERIEUX	EUR	702,89	9 702,00
(2 500,00)	SHORT	NIPPON DENSETSU KOGYO CO LTD	JPY	702,76	(34 283,49)
(2 825,00)	SHORT	ENEL SPA	EUR	700,73	(22 125,40)
1 278,00	LONG	ELEKTA AB	SEK	699,36	15 625,32
(1 210,00)	SHORT	SINCH AB	SEK	691,97	(17 180,04)
4 161,00	LONG	INVESTOR AB -B-	SEK	656,43	80 926,57
(3 597,00)	SHORT	M&G PLC	GBP	653,67	(9 591,20)
(5 333,00)	SHORT	TELEFONAKTIEBOLAGET LM ERICSSON	SEK	652,02	(56 558,62)
10 191,00	LONG	AUTO TRADER GROUP PLC	GBP	641,05	75 193,76
(393,00)	SHORT	CEMBRA MONEY BANK AG	CHF	639,33	(37 178,05)
(111,00)	SHORT	DERMAPHARM HOLDING SE	EUR	638,25	(7 464,75)
(8 538,00)	SHORT	NATIONAL GRID PLC	GBP	616,70	(91 581,64)
(2 300,00)	SHORT	MATSUDA SANGYO CO LTD	JPY	611,59	(37 516,97)
(800,00)	SHORT	TSUMURA & CO	JPY	607,80	(21 242,47)
(5 700,00)	SHORT	SHINNIHON CORP	JPY	606,28	(36 376,59)
(937,00)	SHORT	DANSKE BANK A/S	DKK	598,52	(13 904,58)
23,00	LONG	HERMES INTERNATIONAL	EUR	586,50	28 255,50
(1 000,00)	SHORT	BANK OF OKINAWA LTD	JPY	585,00	(18 780,90)
9,00	LONG	RATIONAL AG	EUR	584,99	6 876,00
(900,00)	SHORT	TOKUSHU TOKAI PAPER CO LTD	JPY	581,20	(29 333,76)
(3 166,00)	SHORT	CAIXABANK SA	EUR	576,25	(8 212,60)
(371,00)	SHORT	PERSIMMON PLC	GBP	574,78	(12 783,77)
1 910,00	LONG	SECURITAS AB	SEK	574,39	25 442,81
(4 008,00)	SHORT	LEROY SEAFOOD GROUP ASA	NOK	565,56	(29 644,92)
(1 800,00)	SHORT	TSURUMI MANUFACTURING CO LTD	JPY	560,69	(23 726,84)
(900,00)	SHORT	SAIBU GAS HOLDINGS CO LTD	JPY	560,69	(16 642,97)
(1 500,00)	SHORT	TRUSCO NAKAYAMA CORP	JPY	558,41	(32 273,97)
745,00	LONG	INDUTRADE AB	SEK	558,27	16 087,06
255,00	LONG	CORBION NV	EUR	545,70	12 291,00
(803,00)	SHORT	IDORSIA LTD	CHF	542,10	(18 635,79)
826,00	LONG	KONGSBERG GRUPPEN ASA	NOK	534,21	17 936,62
568,00	LONG	SIGNIFY NV	EUR	533,93	30 297,12
(500,00)	SHORT	GMO INTERNET INC	JPY	531,82	(11 510,14)
(623,00)	SHORT	SSE PLC	GBP	529,77	(10 889,58)
(2 400,00)	SHORT	NICHIDEN CORP	JPY	528,78	(39 275,78)
(500,00)	SHORT	NISHI-NIPPON RAILROAD CO LTD	JPY	524,22	(10 226,17)
(1 500,00)	SHORT	TAKASAGO THERMAL ENGINEERING CO LTD	JPY	524,22	(21 105,72)
(605,00)	SHORT	ADECCO GROUP AG REG	CHF	518,80	(34 693,25)
(709,00)	SHORT	TRELLEBORG AB -B-	SEK	517,32	(13 890,58)

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## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
(2 700,00)	SHORT	NISHI-NIPPON FINANCIAL HOLDINGS INC	JPY	512,83	(12 964,29)
(42,00)	SHORT	KERING SA	EUR	512,40	(30 954,00)
2 469,00	LONG	HEXAGON AB -B-	SEK	511,23	30 868,59
(194,00)	SHORT	SALMAR ASA	NOK	509,48	(10 858,77)
(686,00)	SHORT	CASTELLUM AB	SEK	507,30	(14 731,89)
(647,00)	SHORT	EMBRACER GROUP AB	SEK	503,97	(14 768,34)
1 809,00	LONG	AXFOOD AB	SEK	499,42	42 219,51
(110,00)	SHORT	ADO PROPERTIES SA	EUR	497,20	(2 439,80)
3 497,00	LONG	SAGE GROUP PLC	GBP	497,01	27 871,84
(1 633,00)	SHORT	LEONARDO SPA	EUR	496,43	(11 124,00)
1 810,00	LONG	BEAZLEY PLC	GBP	493,37	7 008,52
(191,00)	SHORT	ZURICH INSURANCE GROUP AG	CHF	487,87	(64 678,00)
(800,00)	SHORT	FUKUDA CORP	JPY	486,24	(29 295,77)
(800,00)	SHORT	TAIYO HOLDINGS CO LTD	JPY	486,24	(31 909,29)
(200,00)	SHORT	MILBON CO LTD	JPY	486,24	(9 542,40)
(923,00)	SHORT	SMITHS GROUP PLC	GBP	483,84	(17 095,66)
(85,00)	SHORT	SWATCH GROUP AG -BR-	CHF	480,76	(24 611,67)
329,00	LONG	INPOST SA	EUR	479,01	5 568,65
(700,00)	SHORT	YAOKO CO LTD	JPY	478,64	(33 877,03)
(1 500,00)	SHORT	TV TOKYO HOLDINGS CORP	JPY	478,64	(24 216,87)
(1 900,00)	SHORT	TSUKISHIMA KIKAI CO LTD	JPY	476,36	(16 687,04)
(2 300,00)	SHORT	KIYO BANK LTD	JPY	471,80	(25 110,33)
(75,00)	SHORT	GECINA SA	EUR	461,25	(9 690,00)
(645,00)	SHORT	AAK AB	SEK	454,72	(12 197,89)
(1 623,00)	SHORT	TEAMVIEWER AG	EUR	454,23	(51 481,56)
(129,00)	SHORT	ARGENX SE	EUR	451,50	(32 907,90)
8 262,00	LONG	ROTORK PLC	GBP	442,75	32 761,34
62,00	LONG	BUCHER INDUSTRIES AG REG	CHF	441,17	27 363,57
(200,00)	SHORT	BELC CO LTD	JPY	440,65	(8 144,47)
(2 500,00)	SHORT	HIBIYA ENGINEERING LTD	JPY	436,85	(34 492,42)
(7 727,00)	SHORT	CONVATEC GROUP PLC	GBP	432,27	(21 656,76)
9 269,00	LONG	RIGHTMOVE PLC	GBP	431,90	70 118,42
(1 600,00)	SHORT	LIKE CO LTD	JPY	425,46	(25 065,51)
(2 800,00)	SHORT	MORITA HOLDINGS CORP	JPY	425,46	(34 015,30)
(500,00)	SHORT	KONINKLIJKE PHILIPS NV	EUR	425,08	(20 895,00)
(277,00)	SHORT	JCDECAUX SA	EUR	409,95	(6 476,26)
(600,00)	SHORT	BELLUNA CO LTD	JPY	405,70	(4 453,63)
213,00	LONG	VERBUND AG	EUR	404,70	16 539,45
(1 321,00)	SHORT	MEGGITT PLC	GBP	404,67	(7 097,07)
1 758,00	LONG	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	404,40	84 735,60
(5 800,00)	SHORT	CHUGOKU BANK LTD/THE	JPY	396,59	(37 191,04)
(3 605,00)	SHORT	GETLINK SE	EUR	396,53	(47 405,75)
27,00	LONG	FORBO HOLDING AG -REG-	CHF	394,09	43 153,21
110,00	LONG	ROCKWOOL INTERNATIONAL A/S	DKK	393,21	45 161,21
(2 761,00)	SHORT	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	391,95	(14 434,51)
(1 000,00)	SHORT	KAMEDA SEIKA CO LTD	JPY	379,87	(33 656,70)
(500,00)	SHORT	MOCHIDA PHARMACEUTICAL CO LTD	JPY	379,87	(13 827,36)
845,00	LONG	PARADOX INTERACTIVE AB	SEK	366,59	14 997,04
(481,00)	SHORT	INTERPUMP GROUP SPA	EUR	365,55	(24 021,14)
(91,00)	SHORT	LONZA GROUP AG	CHF	365,27	(54 441,25)
(3 000,00)	SHORT	F&M CO LTD	JPY	364,68	(31 772,54)
(4 187,00)	SHORT	COUNTRYSIDE PROPERTIES PLC	GBP	360,93	(23 050,67)
(87,00)	SHORT	AKER ASA	NOK	353,80	(5 413,57)
(300,00)	SHORT	RIKEN KEIKI CO LTD	JPY	353,28	(6 051,37)
(207,00)	SHORT	MILlicom INTERNATIONAL CELLULAR SA -SDR-	SEK	351,06	(6 914,97)
(2 100,00)	SHORT	AWA BANK LTD	JPY	351,00	(32 068,84)
999,00	LONG	DEUTSCHE POST AG -REG-	EUR	349,66	57 302,64
(322,00)	SHORT	SAAB AB	SEK	349,24	(7 210,23)
3 216,00	LONG	BOLLORE SA	EUR	347,33	14 536,32
(1 673,00)	SHORT	BANCO SANTANDER SA	EUR	345,48	(5 386,22)

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## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
(2 809,00)	SHORT	BRITISH LAND CO PLC	GBP	343,57	(16 194,07)
(471,00)	SHORT	EVN AG	EUR	339,12	(9 363,48)
53,00	LONG	PARTNERS GROUP HOLDING AG	CHF	338,45	67 761,69
73,00	LONG	CAPGEMINI SE	EUR	332,56	11 826,00
(3 735,00)	SHORT	MARKS & SPENCER GROUP PLC	GBP	320,12	(6 371,87)
(1 900,00)	SHORT	OSAKA SODA CO LTD	JPY	317,57	(35 062,99)
336,00	LONG	GAMES WORKSHOP GROUP PLC	GBP	313,12	44 620,15
(131,00)	SHORT	BOUYGUES SA	EUR	313,09	(4 085,89)
(288,00)	SHORT	EQT AB	SEK	309,52	(8 820,04)
800,00	LONG	FUKUDA DENSHI CO LTD	JPY	303,90	54 701,64
(10 000,00)	SHORT	KYUSHU FINANCIAL GROUP INC	JPY	303,90	(29 782,00)
(2 200,00)	SHORT	TAKAMATSU CONSTRUCTION GROUP CO LTD	JPY	300,86	(33 796,50)
(2 717,00)	SHORT	RELX PLC	GBP	300,66	(60 736,75)
1 067,00	LONG	ELIS SA	EUR	298,74	16 954,63
(1 994,00)	SHORT	SAGAX AB -D-	SEK	294,91	(6 537,22)
337,00	LONG	BE SEMICONDUCTOR INDUSTRIES NV	EUR	289,82	24 108,98
(311,00)	SHORT	HELVETIA HOLDING AG REG	CHF	283,71	(28 229,21)
(194,00)	SHORT	BAWAG GROUP AG	EUR	283,24	(8 706,72)
(73,00)	SHORT	KBC GROUP NV	EUR	281,78	(4 693,90)
594,00	LONG	DECHRA PHARMACEUTICALS PLC	GBP	276,25	30 238,12
577,00	LONG	EXPERIAN PLC	GBP	275,58	18 725,95
(259,00)	SHORT	SCHRODERS PLC	GBP	274,55	(10 599,00)
(1 129,00)	SHORT	AEGON NV	EUR	274,30	(3 950,37)
(250,00)	SHORT	SWISS PRIME SITE AG	CHF	273,68	(20 936,20)
(1 213,00)	SHORT	UBISOFT ENTERTAINMENT SA	EUR	266,86	(71 615,52)
(717,00)	SHORT	PEARSON PLC	GBP	265,61	(6 932,41)
(792,00)	SHORT	LUNDIN ENERGY AB	SEK	265,51	(23 645,99)
(2 900,00)	SHORT	NIPPON CORP	JPY	264,39	(34 569,16)
(41,00)	SHORT	UNIBAIL-RODAMCO-WESTFIELD	EUR	262,40	(2 992,59)
(2 400,00)	SHORT	NIPPON RIETEC CO LTD	JPY	255,27	(30 742,32)
(851,00)	SHORT	SEVERN TRENT PLC	GBP	247,83	(24 793,06)
(8 100,00)	SHORT	IYO BANK LTD	JPY	246,16	(33 600,48)
(2 000,00)	SHORT	TOKAI CORP VIA GIFU	JPY	243,12	(36 954,00)
295,00	LONG	NOVO NORDISK A/S -B-	DKK	234,06	20 842,90
(1 037,00)	SHORT	IG GROUP HOLDINGS PLC	GBP	229,52	(10 231,73)
(195,00)	SHORT	WALLENSTAM AB -B-	SEK	226,88	(2 603,33)
(94,00)	SHORT	STROEER SE & CO KGAA	EUR	225,60	(6 349,70)
232,00	LONG	VITROLIFE AB	SEK	224,18	8 134,41
2 380,00	LONG	UNIPOL GRUPPO SPA	EUR	223,72	10 928,96
(700,00)	SHORT	ARIAKE JAPAN CO LTD	JPY	212,73	(36 642,50)
(1 000,00)	SHORT	OGAKI KYORITSU BANK LTD	JPY	212,73	(14 085,67)
1 057,00	LONG	GVS SPA	EUR	211,40	14 597,17
(1 589,00)	SHORT	FRENI BREMBO SPA	EUR	206,57	(16 970,52)
901,00	LONG	ABB LTD	CHF	203,98	25 800,69
(83,00)	SHORT	DCC PLC	GBP	203,04	(5 721,90)
(5 187,00)	SHORT	BT GROUP PLC	GBP	202,41	(11 722,09)
(143,00)	SHORT	D'IETEREN SA/NV	EUR	200,21	(14 586,00)
(52,00)	SHORT	SEB SA	EUR	197,60	(7 924,80)
(500,00)	SHORT	ZOJIRUSHI CORP	JPY	197,53	(6 290,69)
129,00	LONG	QIAGEN NV	EUR	197,37	5 258,04
(383,00)	SHORT	SANOFI	EUR	191,50	(33 841,88)
331,00	LONG	NESTLE SA	CHF	187,21	34 791,34
57,00	LONG	WOLTERS KLUWER NV	EUR	186,96	4 829,04
33,00	LONG	ALK-ABELLO A/S	DKK	186,38	13 277,66
47,00	LONG	UCB SA	EUR	185,18	4 143,52
1 981,00	LONG	DIPLOMA PLC	GBP	184,54	67 014,38
(191,00)	SHORT	INDUSTRIVARDEN AB	SEK	182,68	(5 898,36)
(400,00)	SHORT	KOBAYASHI PHARMACEUTICAL CO LTD	JPY	182,34	(28 839,92)
(300,00)	SHORT	OTSUKA CORP	JPY	182,34	(13 287,94)
(661,00)	SHORT	EVONIK INDUSTRIES AG	EUR	178,48	(18 693,08)

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## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
(1 300,00)	SHORT	SANWA HOLDINGS CORP	JPY	177,78	(13 471,80)
(2 955,00)	SHORT	AF POYRY AB	SEK	174,81	(82 047,72)
(460,00)	SHORT	KONECRANES OYJ	EUR	174,80	(16 339,20)
(349,00)	SHORT	HUFVUDSTADEN AB -A-	SEK	173,78	(5 006,85)
(2 167,00)	SHORT	DOMETIC GROUP AB	SEK	170,93	(31 141,81)
(293,00)	SHORT	VERALLIA SA	EUR	169,94	(9 159,18)
(89,00)	SHORT	JUNGHEINRICH AG	EUR	167,32	(3 668,58)
(200,00)	SHORT	FUJI KYUKO CO LTD	JPY	167,14	(8 083,69)
(200,00)	SHORT	GOLDWIN INC	JPY	167,14	(9 922,27)
7,00	LONG	SGS SA	CHF	166,02	18 224,99
183,00	LONG	THALES SA	EUR	165,42	15 745,32
(149,00)	SHORT	SALVATORE FERRAGAMO SPA	EUR	161,66	(2 688,71)
92,00	LONG	EURONEXT NV	EUR	161,00	8 436,40
(700,00)	SHORT	SHO-BOND HOLDINGS CO LTD	JPY	159,55	(24 596,75)
(219,00)	SHORT	AMUNDI SA	EUR	153,31	(16 282,65)
(22,00)	SHORT	ZUR ROSE GROUP AG	CHF	150,52	(7 114,66)
1 222,00	LONG	KORIAN SA	EUR	146,65	38 053,08
146,00	LONG	VONOVIA SE	EUR	146,00	7 959,92
(52,00)	SHORT	MTU AERO ENGINES AG	EUR	145,60	(10 862,80)
(300,00)	SHORT	HULIC CO LTD	JPY	143,59	(2 849,04)
(868,00)	SHORT	METSA BOARD OYJ	EUR	143,22	(7 529,90)
1 700,00	LONG	MORNINGSTAR JAPAN KK	JPY	142,07	5 902,46
(600,00)	SHORT	AOMORI BANK LTD	JPY	141,31	(9 358,54)
(228,00)	SHORT	BASF SE	EUR	139,08	(15 148,32)
(287,00)	SHORT	SPIE SA	EUR	137,77	(5 567,80)
72,00	LONG	BECHTLE AG	EUR	136,80	11 278,80
(200,00)	SHORT	FUYO GENERAL LEASE CO LTD	JPY	136,75	(10 666,82)
(900,00)	SHORT	OHSO FOOD SERVICE CORP	JPY	136,75	(38 291,15)
(286,00)	SHORT	ALLREAL HOLDING AG	CHF	134,15	(47 536,77)
(29,00)	SHORT	COLRUYT SA	EUR	133,40	(1 367,64)
(322,00)	SHORT	FLUIDRA SA	EUR	128,80	(10 770,90)
(320,00)	SHORT	KOJAMO OYJ	EUR	128,00	(6 166,40)
95,00	LONG	ASML HOLDING NV	EUR	124,29	55 043,00
(494,00)	SHORT	NATURGY ENERGY GROUP SA	EUR	123,50	(10 709,92)
(900,00)	SHORT	PRESTIGE INTERNATIONAL INC	JPY	123,08	(4 806,91)
(1 748,00)	SHORT	UPM-KYMMENE OYJ	EUR	122,38	(55 761,20)
(200,00)	SHORT	GIKEN LTD	JPY	121,56	(6 883,29)
189,00	LONG	KESKO OYJ -B-	EUR	115,29	5 887,35
(125,00)	SHORT	COMPUTACENTER PLC	GBP	110,65	(3 745,14)
(2 400,00)	SHORT	INAGEYA CO LTD	JPY	109,40	(26 840,27)
1 766,00	LONG	RANDSTAD NV	EUR	105,98	113 907,00
(20,00)	SHORT	HYPOPORT SE	EUR	104,00	(8 720,00)
(3 400,00)	SHORT	JOYFUL HONDA CO LTD	JPY	103,33	(34 975,62)
(585,00)	SHORT	INFINEON TECHNOLOGIES AG	EUR	102,40	(19 784,70)
4 004,00	LONG	NORDEA BANK ABP	SEK	102,31	37 608,07
231,00	LONG	GROUPE BRUXELLES LAMBERT SA	EUR	101,65	21 792,54
(103,00)	SHORT	ARCADIS NV	EUR	100,94	(3 555,56)
(7,00)	SHORT	FLUGHAFEN ZURICH AG REG	CHF	100,90	(977,02)
13,00	LONG	PUMA SE	EUR	97,63	1 307,15
(12,00)	SHORT	COVIVIO	EUR	97,44	(865,44)
(21,00)	SHORT	BACHEM HOLDING AG REG	CHF	95,79	(10 498,21)
(481,00)	SHORT	L E LUNDBERGFORETAGEN AB -B-	SEK	94,85	(26 188,94)
451,00	LONG	AZIMUT HOLDING SPA	EUR	94,71	9 236,48
191,00	LONG	LA FRANCAISE DES JEUX SAEM	EUR	93,59	9 469,78
793,00	LONG	JD SPORTS FASHION PLC	GBP	92,39	8 489,37
(118,00)	SHORT	DKSH HOLDING AG	CHF	91,50	(7 621,33)
100,00	LONG	EBARA CORP	JPY	91,17	4 155,81
(1 600,00)	SHORT	MIROKU JYOHO SERVICE CO LTD	JPY	85,09	(19 388,69)
(113,00)	SHORT	PUBLICIS GROUPE SA	EUR	83,62	(6 095,22)
73,00	LONG	MORPHOSYS AG	EUR	81,76	4 775,66

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

## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
(851,00)	SHORT	RWS HOLDINGS PLC	GBP	79,31	(5 586,12)
(168,00)	SHORT	HIKMA PHARMACEUTICALS PLC	GBP	78,28	(4 786,88)
(182,00)	SHORT	STILLFRONT GROUP AB	SEK	78,06	(1 475,99)
(300,00)	SHORT	SKYLARK CO LTD	JPY	77,49	(3 516,86)
43,00	LONG	GN STORE NORD A/S	DKK	76,33	3 167,65
475,00	LONG	LAGARDERE SCA	EUR	75,99	9 899,00
183,00	LONG	ASOS PLC	GBP	74,61	10 573,52
(1 600,00)	SHORT	RAITO KOGYO CO LTD	JPY	72,94	(21 953,59)
(117,00)	SHORT	CA IMMOBILIEN ANLAGEN AG	EUR	70,19	(4 112,55)
511,00	LONG	SMITH & NEPHEW PLC	GBP	68,45	9 300,96
24,00	LONG	JUST EAT TAKEAWAY.COM NV	EUR	68,40	1 868,88
211,00	LONG	ST JAMES'S PLACE PLC	GBP	65,13	3 630,36
627,00	LONG	ATLAS COPCO AB	SEK	61,82	32 394,79
199,00	LONG	WARTSILA OYJ ABP	EUR	59,70	2 490,49
1 295,00	LONG	NIBE INDUSTRIER AB -B-	SEK	58,74	11 494,37
567,00	LONG	SOFTWARE AG	EUR	56,70	21 511,98
(19,00)	SHORT	COFINIMMO SA	EUR	55,10	(2 439,60)
(452,00)	SHORT	HUHTAMAKI OYJ	EUR	50,60	(18 057,40)
(800,00)	SHORT	COMTURE CORP	JPY	48,62	(14 410,84)
(4 938,00)	SHORT	CENTRICA PLC	GBP	44,87	(2 960,11)
(185,00)	SHORT	DEMANT A/S	DKK	44,78	(8 781,98)
(193,00)	SHORT	SIEMENS ENERGY AG	EUR	44,39	(4 906,06)
(963,00)	SHORT	GEA GROUP AG	EUR	38,52	(32 896,08)
(9,00)	SHORT	SOITEC	EUR	37,80	(1 673,10)
(28,00)	SHORT	TRIGANO SA	EUR	36,41	(4 877,60)
(80,00)	SHORT	SPECTRIS PLC	GBP	33,55	(3 017,55)
(199,00)	SHORT	TELE2 AB -B-	SEK	25,51	(2 287,85)
39,00	LONG	INTRUM AB	SEK	24,61	1 077,10
(93,00)	SHORT	SOCIETE BIC SA	EUR	23,25	(5 449,80)
(237,00)	SHORT	ING GROEP NV	EUR	23,22	(2 640,18)
(300,00)	SHORT	TAKI CHEMICAL CO LTD	JPY	22,79	(12 079,95)
672,00	LONG	GLAXOSMITHKLINE PLC	GBP	18,79	11 111,20
(200,00)	SHORT	PARAMOUNT BED HOLDINGS CO LTD	JPY	18,23	(3 007,07)
221,00	LONG	MYCRONIC AB	SEK	17,43	5 626,33
(551,00)	SHORT	DNB ASA	NOK	16,20	(10 129,20)
(42,00)	SHORT	AURUBIS AG	EUR	15,96	(3 282,72)
89,00	LONG	PANDORA A/S	DKK	14,36	10 089,36
(63,00)	SHORT	DIAGEO PLC	GBP	12,85	(2 539,97)
(5,00)	SHORT	SHOP APOTHEKE EUROPE NV	EUR	10,50	(792,00)
(102,00)	SHORT	WORLDFINE SA	EUR	10,20	(8 051,88)
(89,00)	SHORT	REPLY SPA	EUR	8,90	(12 335,40)
(457,00)	SHORT	PENNON GROUP PLC	GBP	7,98	(6 044,92)
278,00	LONG	NOVARTIS AG REG	CHF	7,61	21 384,08
(117,00)	SHORT	S4 CAPITAL PLC	GBP	2,73	(855,92)
359,00	LONG	SUEZ SA	EUR	0,01	7 197,95
(2 698,00)	SHORT	NATIXIS SA	EUR	0,00	(10 792,00)
150,00	LONG	SCHNEIDER ELECTRIC SE	EUR	0,00	19 902,00
(6 600,00)	SHORT	KOATSU GAS KOGYO CO LTD	JPY	0,00	(32 693,35)
(8 700,00)	SHORT	SAN-IN GODO BANK LTD	JPY	0,00	(35 626,72)
<b>UNREALISED LOSS ON CONTRACTS FOR DIFFERENCE</b>				<b>(674 097,21)</b>	<b>9 250 774,33</b>
(2,00)	SHORT	UNIPER SE	EUR	(1,48)	(62,12)
359,00	LONG	BHP GROUP PLC	GBP	(4,18)	8 907,61
(28,00)	SHORT	NOKIAN RENKAAT OYJ	EUR	(11,20)	(953,40)
(300,00)	SHORT	JCU CORP	JPY	(11,40)	(8 159,66)
1 499,00	LONG	AIRTEL AFRICA PLC	GBP	(12,22)	1 345,43
(693,00)	SHORT	TIETOEVRY OYJ	EUR	(13,86)	(18 461,52)
(811,00)	SHORT	IWG PLC	GBP	(17,01)	(2 839,86)
3,00	LONG	ST GALLER KANTONALBANK AG REG	CHF	(19,16)	1 124,81
407,00	LONG	TELEKOM AUSTRIA AG	EUR	(20,35)	2 930,40

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## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
39,00	LONG	EURAZEO SE	EUR	(21,45)	2 866,50
		VIENNA INSURANCE GROUP AG WIENER VERSICHERUNG			
86,00	LONG	GRUPPE	EUR	(21,50)	1 990,90
238,00	LONG	KION GROUP AG	EUR	(22,13)	21 391,44
103,00	LONG	DEUTSCHE WOHNEN SE	EUR	(22,66)	5 312,74
(300,00)	SHORT	INABA DENKI SANGYO CO LTD	JPY	(25,07)	(5 894,10)
214,00	LONG	LEGRAND SA	EUR	(25,69)	19 101,64
(1 700,00)	SHORT	JAPAN MATERIAL CO LTD	JPY	(25,83)	(17 449,06)
109,00	LONG	LEG IMMOBILIEN AG	EUR	(27,25)	13 238,05
14,00	LONG	COMPUGROUP MEDICAL SE & CO KGAA	EUR	(29,40)	924,70
(200,00)	SHORT	DAISHI HOKUETSU FINANCIAL GROUP INC	JPY	(30,39)	(3 666,53)
14,00	LONG	GERRESHEIMER AG	EUR	(33,60)	1 305,50
67,00	LONG	ICA GRUPPEN AB	SEK	(35,01)	2 631,25
(1 770,00)	SHORT	UNITED INTERNET AG	EUR	(35,37)	(61 029,60)
(300,00)	SHORT	SANRIO CO LTD	JPY	(36,47)	(4 480,98)
195,00	LONG	AEDIFICA SA	EUR	(39,00)	21 703,50
(159,00)	SHORT	KONINKLIJKE AHOLD DELHAIZE NV	EUR	(40,54)	(3 986,13)
171,00	LONG	WEIR GROUP PLC/THE	GBP	(41,84)	3 687,14
533,00	LONG	HENNES & MAURITZ AB -B-	SEK	(42,04)	10 668,41
(348,00)	SHORT	SCATEC ASA	NOK	(44,33)	(7 775,08)
(181,00)	SHORT	KONE OYJ	EUR	(44,59)	(12 452,80)
(600,00)	SHORT	NOF CORP	JPY	(45,58)	(26 393,54)
(300,00)	SHORT	OPEN HOUSE CO LTD	JPY	(45,58)	(11 897,61)
(400,00)	SHORT	OKUMURA CORP	JPY	(48,62)	(8 876,86)
(46,00)	SHORT	H LUNDENBECK A/S	DKK	(49,49)	(1 234,09)
(377,00)	SHORT	GRAFTON GROUP PLC	GBP	(52,70)	(5 037,23)
(12,00)	SHORT	NEXANS SA	EUR	(52,80)	(922,20)
167,00	LONG	TEMENOS AG REG	CHF	(53,32)	22 638,65
751,00	LONG	QUILTER PLC	GBP	(54,25)	1 301,32
(234,00)	SHORT	FEVERTREE DRINKS PLC	GBP	(65,42)	(7 013,63)
(144,00)	SHORT	ALSO HOLDING AG REG	CHF	(65,68)	(35 008,62)
(4 284,00)	SHORT	TELEFONICA SA	EUR	(69,21)	(16 883,24)
(1 298,00)	SHORT	TRAVIS PERKINS PLC	GBP	(74,98)	(25 538,26)
117,00	LONG	GVC HOLDINGS PLC	GBP	(76,32)	2 378,99
607,00	LONG	ADMIRAL GROUP PLC	GBP	(77,77)	22 230,96
61,00	LONG	PSP SWISS PROPERTY AG	CHF	(77,90)	6 538,57
103,00	LONG	RIO TINTO PLC	GBP	(77,99)	7 137,86
(253,00)	SHORT	AVANZA BANK HOLDING AB	SEK	(84,82)	(6 658,03)
2 562,00	LONG	BRITVIC PLC	GBP	(89,53)	27 964,41
485,00	LONG	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	(90,23)	4 613,32
(2 563,00)	SHORT	SSAB AB -B-	SEK	(90,98)	(9 458,99)
(23,00)	SHORT	SYMRISE AG	EUR	(94,30)	(2 702,50)
(1 800,00)	SHORT	TIS INC	JPY	(95,73)	(38 797,14)
(84,00)	SHORT	TOPDANMARK AS	DKK	(97,15)	(3 687,02)
(1 600,00)	SHORT	SHOWA SANGYO CO LTD	JPY	(97,25)	(36 321,89)
(58,00)	SHORT	SPIRAX-SARCO ENGINEERING PLC	GBP	(97,97)	(9 198,83)
(2 600,00)	SHORT	MIRAI INDUSTRY CO LTD	JPY	(98,77)	(34 351,11)
(1 700,00)	SHORT	MARUWA UNYU KIKAN CO LTD	JPY	(103,33)	(20 393,84)
(1 400,00)	SHORT	TKC CORP	JPY	(106,36)	(35 791,59)
(37,00)	SHORT	ASHTREAD GROUP PLC	GBP	(106,89)	(2 311,94)
(157,00)	SHORT	CHR HANSEN HOLDING A/S	DKK	(109,79)	(11 949,84)
(415,00)	SHORT	B&M EUROPEAN VALUE RETAIL SA	GBP	(112,17)	(2 771,03)
(1 000,00)	SHORT	FUKUI COMPUTER HOLDINGS INC	JPY	(113,96)	(31 909,29)
(600,00)	SHORT	SBS HOLDINGS INC	JPY	(113,96)	(15 179,71)
(1 500,00)	SHORT	MARUZEN SHOWA UNYU CO LTD	JPY	(113,96)	(38 063,23)
776,00	LONG	DUNELM GROUP PLC	GBP	(117,50)	12 827,18
92,00	LONG	BOSKALIS WESTMINSTER	EUR	(117,76)	2 489,52
(543,00)	SHORT	BERKELEY GROUP HOLDINGS PLC	GBP	(120,17)	(29 065,13)
668,00	LONG	ALD SA	EUR	(120,27)	8 443,52
(800,00)	SHORT	FUJIMORI KOGYO CO LTD	JPY	(121,56)	(24 676,52)

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## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
52,00	LONG	RHEINMETALL AG	EUR	(122,72)	4 331,60
(449,00)	SHORT	BANQUE CANTONALE VAUDOISE REG	CHF	(122,89)	(34 037,89)
(6,00)	SHORT	ADIDAS AG	EUR	(125,40)	(1 883,40)
74,00	LONG	PANDOX AB	SEK	(128,42)	1 039,01
(5 800,00)	SHORT	MTI LTD	JPY	(132,20)	(29 788,08)
58,00	LONG	IPSEN SA	EUR	(132,24)	5 087,76
(418,00)	SHORT	DIALOG SEMICONDUCTOR PLC	EUR	(133,76)	(27 404,08)
(600,00)	SHORT	INVESTMENT AB LATOUR -B-	SEK	(141,98)	(16 612,11)
(4,00)	SHORT	GIVAUDAN SA REG	CHF	(142,31)	(15 701,70)
468,00	LONG	JOHN WOOD GROUP PLC	GBP	(149,93)	1 197,74
(909,00)	SHORT	DANONE SA	EUR	(152,33)	(53 967,33)
349,00	LONG	MONDI PLC	GBP	(152,46)	7 728,49
(186,00)	SHORT	VONTOBEL HOLDING AG	CHF	(152,70)	(12 233,86)
365,00	LONG	COCA-COLA HBC AG	GBP	(153,08)	11 114,38
196,00	LONG	PATRIZIA AG	EUR	(156,80)	4 312,00
(1 737,00)	SHORT	SIG COMBIBLOC GROUP AG	CHF	(158,46)	(39 836,43)
1 667,00	LONG	ORKLA ASA	NOK	(160,08)	14 326,03
(1 300,00)	SHORT	JAPAN ELEVATOR SERVICE HOLDINGS CO LTD	JPY	(167,90)	(25 501,60)
2 978,00	LONG	DEUTSCHE TELEKOM AG	EUR	(171,21)	53 044,14
162,00	LONG	JULIUS BAER GROUP LTD	CHF	(171,43)	8 923,26
3 207,00	LONG	A2A SPA	EUR	(181,19)	5 528,87
201,00	LONG	3I GROUP PLC	GBP	(182,64)	2 746,51
(919,00)	SHORT	ARCELORMITTAL SA	EUR	(183,83)	(23 756,15)
(256,00)	SHORT	THUNGELA RESOURCES LTD	GBP	(190,86)	(593,44)
(379,00)	SHORT	ALFA LAVAL AB	SEK	(194,32)	(11 296,76)
4 179,00	LONG	SOFTCAT PLC	GBP	(194,50)	86 457,42
107,00	LONG	KUEHNE + NAGEL INTERNATIONAL AG REG	CHF	(195,22)	30 903,66
257,00	LONG	JOHNSON MATTHEY PLC	GBP	(197,58)	9 199,89
(1 019,00)	SHORT	HOLMEN AB	SEK	(200,95)	(38 812,83)
57,00	LONG	LANXESS AG	EUR	(202,92)	3 295,74
1 759,00	LONG	HOMESERVE PLC	GBP	(204,89)	19 578,68
(1 100,00)	SHORT	FUKUSHIMA GALILEI CO LTD	JPY	(208,93)	(37 314,88)
399,00	LONG	BRITISH AMERICAN TOBACCO PLC	GBP	(211,48)	13 014,21
4 435,00	LONG	SEGRO PLC	GBP	(216,67)	56 545,28
(3 120,00)	SHORT	NOKIA OYJ	EUR	(223,01)	(14 088,36)
(1 259,00)	SHORT	GALENICA AG	CHF	(229,70)	(74 998,78)
(15 200,00)	SHORT	HYAKUGO BANK LTD	JPY	(230,96)	(35 337,26)
694,00	LONG	SANDVIK AB	SEK	(232,66)	14 958,43
(1,00)	SHORT	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	(237,19)	(8 397,29)
(1 340,00)	SHORT	HEXPOL AB	SEK	(237,82)	(13 965,49)
6 821,00	LONG	ELECTROCOMPONENTS PLC	GBP	(238,68)	81 761,78
(7,00)	SHORT	SIEGFRIED HOLDING AG -REG-	CHF	(242,66)	(5 539,66)
(10 245,00)	SHORT	RENTOKIL INITIAL PLC	GBP	(251,08)	(59 075,05)
(155,00)	SHORT	BRENNTAG AG	EUR	(251,11)	(12 155,10)
(67,00)	SHORT	NEOEN SA	EUR	(253,26)	(2 537,96)
791,00	LONG	LAND SECURITIES GROUP PLC	GBP	(256,17)	6 223,35
181,00	LONG	SAP SE	EUR	(257,02)	21 510,04
935,00	LONG	AALBERTS INDUSTRIES NV	EUR	(263,44)	42 374,20
(388,00)	SHORT	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	(263,84)	(27 175,52)
1 493,00	LONG	BOLIDEN AB	SEK	(264,98)	48 431,97
(38,00)	SHORT	COLOPLAST A/S	DKK	(269,97)	(5 258,30)
479,00	LONG	JET2 PLC	GBP	(273,42)	6 603,75
(3 000,00)	SHORT	CURVES HOLDINGS CO LTD	JPY	(273,51)	(20 900,59)
642,00	LONG	ROYAL UNIBREW A/S	DKK	(276,27)	68 963,48
3 153,00	LONG	MAPFRE SA	EUR	(279,04)	5 620,22
2 100,00	LONG	MELROSE INDUSTRIES PLC	GBP	(283,78)	3 794,18
145,00	LONG	WENDEL SE	EUR	(290,00)	16 443,00
(5 785,00)	SHORT	CREDIT SUISSE GROUP AG	CHF	(295,56)	(51 148,40)
(1 300,00)	SHORT	HOUSE FOODS GROUP INC	JPY	(296,30)	(33 531,35)
(275,00)	SHORT	IMCD NV	EUR	(302,50)	(36 877,50)

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## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
(215,00)	SHORT	DSV PANALPINA A/S	DKK	(318,04)	(42 284,42)
(212,00)	SHORT	LONDON STOCK EXCHANGE GROUP PLC	GBP	(321,05)	(19 682,54)
(3 100,00)	SHORT	MITSUBISHI PENCIL CO LTD	JPY	(329,73)	(33 867,91)
117,00	LONG	VZ HOLDING AG	CHF	(330,87)	8 367,91
(107,00)	SHORT	AIR LIQUIDE SA	EUR	(333,84)	(15 799,62)
(1 000,00)	SHORT	EN-JAPAN INC	JPY	(341,89)	(30 009,93)
3 233,00	LONG	ROLLS-ROYCE HOLDINGS PLC	GBP	(342,06)	3 725,43
(595,00)	SHORT	BEIERSDORF AG	EUR	(357,00)	(60 541,25)
(56,00)	SHORT	ACKERMANS & VAN HAAREN NV	EUR	(358,40)	(7 974,40)
7,00	LONG	AP MOLLER - MAERSK A/S -B-	DKK	(362,41)	16 967,56
(1 200,00)	SHORT	ELECOM CO LTD	JPY	(364,68)	(18 981,47)
(3 392,00)	SHORT	TRYG A/S	DKK	(364,92)	(70 223,36)
(59,00)	SHORT	SULZER AG -REG-	CHF	(366,00)	(6 878,57)
619,00	LONG	SIMCORP A/S	DKK	(366,26)	65 527,23
(705,00)	SHORT	ANDRITZ AG	EUR	(366,60)	(33 402,90)
(517,00)	SHORT	ORPEA	EUR	(369,15)	(55 448,25)
83,00	LONG	GENUS PLC	GBP	(377,08)	4 795,64
1 891,00	LONG	WAREHOUSES DE PAUW CVA	EUR	(378,26)	60 890,20
(2 525,00)	SHORT	DAVIDE CAMPARI-MILANO NV	EUR	(378,71)	(28 519,88)
(2 400,00)	SHORT	NITTO KOGYO CORP	JPY	(382,91)	(33 240,36)
(43,00)	SHORT	DIASORIN SPA	EUR	(389,15)	(6 858,50)
(3 525,00)	SHORT	INCHCAPE PLC	GBP	(390,10)	(31 556,58)
(998,00)	SHORT	ADDTECH AB -B-	SEK	(393,61)	(13 973,18)
377,00	LONG	TAG IMMOBILIEN AG	EUR	(399,62)	10 088,52
1 063,00	LONG	ANTOFAGASTA PLC	GBP	(408,63)	17 775,56
(382,00)	SHORT	COVESTRO AG	EUR	(420,20)	(20 803,72)
9 611,00	LONG	LONDONMETRIC PROPERTY PLC	GBP	(425,45)	25 907,10
(1 000,00)	SHORT	SHIP HEALTHCARE HOLDINGS INC	JPY	(425,46)	(19 700,19)
232,00	LONG	HOCHTIEF AG	EUR	(436,17)	15 024,32
(221,00)	SHORT	SWISSCOM AG REG	CHF	(443,54)	(106 489,29)
(1 620,00)	SHORT	BEIJER REF AB	SEK	(447,25)	(24 359,10)
1 223,00	LONG	TATE & LYLE PLC	GBP	(447,34)	10 519,74
15 042,00	LONG	KONINKLIJKE KPN NV	EUR	(459,88)	39 620,63
334,00	LONG	HELLOFRESH SE	EUR	(467,61)	27 381,32
435,00	LONG	FORTNOX AB	SEK	(471,80)	18 048,51
88,00	LONG	EIFFAGE SA	EUR	(476,96)	7 550,40
(4 200,00)	SHORT	NIHON PARKERIZING CO LTD	JPY	(478,64)	(35 387,40)
2 276,00	LONG	BOOHOO GROUP PLC	GBP	(495,87)	8 229,64
(100,00)	SHORT	M&A CAPITAL PARTNERS CO LTD	JPY	(509,03)	(4 117,82)
2 247,00	LONG	OC OERLIKON CORP AG	CHF	(512,52)	21 031,28
67,00	LONG	VARTA AG	EUR	(515,90)	8 710,00
(1 372,00)	SHORT	FRASERS GROUP PLC	GBP	(519,46)	(9 629,37)
(1 331,00)	SHORT	ADEVINTA ASA	NOK	(521,71)	(21 520,52)
(4 440,00)	SHORT	SKANDINAVISKA ENSKILDA BANKEN AB	SEK	(525,34)	(48 396,96)
(91,00)	SHORT	BELIMO HOLDING AG	CHF	(529,51)	(35 115,35)
(3 100,00)	SHORT	YAMAZEN CORP	JPY	(541,70)	(23 552,10)
63,00	LONG	WACKER CHEMIE AG	EUR	(548,10)	8 193,15
3 800,00	LONG	SEKISUI JUSHI CORP	JPY	(548,54)	60 916,36
(767,00)	SHORT	INTERTEK GROUP PLC	GBP	(553,87)	(49 409,16)
3 531,00	LONG	ROYAL MAIL PLC	GBP	(559,52)	23 749,88
482,00	LONG	ACERINOX SA	EUR	(561,53)	4 909,17
7 088,00	LONG	ALSTRIA OFFICE REIT AG	EUR	(567,17)	110 501,92
(1 000,00)	SHORT	MITSUBISHI RESEARCH INSTITUTE INC	JPY	(569,81)	(29 971,94)
(1 800,00)	SHORT	SEIREN CO LTD	JPY	(574,37)	(30 003,85)
(2 700,00)	SHORT	MIRAIT HOLDINGS CORP	JPY	(574,37)	(40 431,35)
(288,00)	SHORT	ALTEN SA	EUR	(576,00)	(32 198,40)
1 000,00	LONG	HONDA MOTOR CO LTD	JPY	(577,41)	26 970,95
(524,00)	SHORT	ORSTED A/S	DKK	(577,82)	(62 009,76)
922,00	LONG	THULE GROUP AB	SEK	(581,82)	34 490,91
89,00	LONG	SIXT SE	EUR	(587,40)	10 110,40

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## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
(2 700,00)	SHORT	NSD CO LTD	JPY	(594,88)	(38 072,34)
665,00	LONG	CLOSE BROTHERS GROUP PLC	GBP	(596,48)	11 736,03
1 222,00	LONG	ORANGE SA	EUR	(607,32)	11 749,53
793,00	LONG	ERG SPA	EUR	(618,54)	19 825,00
(7 500,00)	SHORT	HIROGIN HOLDINGS INC	JPY	(626,79)	(33 333,81)
(1 299,00)	SHORT	BUREAU VERITAS SA	EUR	(636,51)	(34 657,32)
(1 100,00)	SHORT	ADEKA CORP	JPY	(643,50)	(17 424,75)
1 800,00	LONG	TOKIO MARINE HOLDINGS INC	JPY	(649,73)	69 854,00
2 261,00	LONG	CASINO GUICHARD PERRACHON SA	EUR	(655,70)	60 481,75
5 167,00	LONG	METSO OUTOTEC OYJ	EUR	(663,48)	50 615,93
6 785,00	LONG	MEDIOBANCA SPA	EUR	(664,93)	66 832,25
2 200,00	LONG	MATSUMOTOKIYOSHI HOLDINGS CO LTD	JPY	(668,58)	81 984,09
384,00	LONG	EDENRED	EUR	(675,85)	18 451,20
789,00	LONG	BUZZI UNICEM SPA	EUR	(678,54)	17 649,93
(334,00)	SHORT	AVEVA GROUP PLC	GBP	(680,89)	(14 426,90)
(11 706,00)	SHORT	AVAST PLC	GBP	(682,07)	(66 790,43)
893,00	LONG	ENGIE SA	EUR	(694,76)	10 317,72
(291,00)	SHORT	CARLSBERG AS -B-	DKK	(704,39)	(45 746,05)
22 069,00	LONG	ITV PLC	GBP	(721,20)	32 276,49
(2 200,00)	SHORT	AI HOLDINGS CORP	JPY	(735,43)	(36 604,52)
6 076,00	LONG	INTESA SANPAOLO SPA	EUR	(738,23)	14 154,04
393,00	LONG	HEIDELBERGCEMENT AG	EUR	(746,71)	28 429,62
(1 000,00)	SHORT	SAKAI MOVING SERVICE CO LTD	JPY	(759,75)	(43 761,31)
609,00	LONG	GRUPO CATALANA OCCIDENTE SA	EUR	(761,25)	19 822,95
665,00	LONG	YARA INTERNATIONAL ASA	NOK	(762,43)	29 532,64
2 107,00	LONG	CNP ASSURANCES	EUR	(769,02)	30 235,45
1 707,00	LONG	STELLANTIS NV	EUR	(774,09)	28 257,68
8 240,00	LONG	BARCLAYS PLC	GBP	(777,50)	16 425,36
264,00	LONG	INTERPARFUMS SA	EUR	(781,47)	14 467,20
(815,00)	SHORT	PRYSMIAN SPA	EUR	(798,70)	(24 637,45)
177,00	LONG	CTS EVENTIM AG & CO KGAA	EUR	(802,00)	9 327,90
10 700,00	LONG	ASTELLAS PHARMA INC	JPY	(812,93)	157 260,76
1 369,00	LONG	THYSSENKRUPP AG	EUR	(815,93)	12 033,51
791,00	LONG	VOESTALPINE AG	EUR	(822,64)	27 162,94
(990,00)	SHORT	ALCON INC	CHF	(830,89)	(58 504,79)
(1 300,00)	SHORT	EGUARANTEE INC	JPY	(839,52)	(23 200,33)
(1 600,00)	SHORT	STARTS CORP INC	JPY	(850,91)	(34 559,28)
1 827,00	LONG	VEOLIA ENVIRONNEMENT SA	EUR	(859,27)	46 533,69
307,00	LONG	ARKEMA SA	EUR	(859,61)	32 480,60
1 130,00	LONG	VIVENDI SE	EUR	(870,11)	32 012,90
(215,00)	SHORT	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	(881,51)	(28 917,50)
384,00	LONG	SODEXO SA	EUR	(890,88)	30 220,80
(3 700,00)	SHORT	SHIKOKU CHEMICALS CORP	JPY	(899,54)	(36 824,84)
4 605,00	LONG	BANKINTER SA	EUR	(902,48)	19 520,60
(9 464,00)	SHORT	TELIA CO AB	SEK	(905,15)	(35 441,01)
(505,00)	SHORT	CELLNEX TELECOM SA	EUR	(909,00)	(27 128,60)
(1 100,00)	SHORT	USEN-NEXT HOLDINGS CO LTD	JPY	(910,93)	(20 466,77)
(1 800,00)	SHORT	NAGAILEBEN CO LTD	JPY	(929,93)	(36 581,72)
(542,00)	SHORT	UMICORE SA	EUR	(932,23)	(27 913,00)
(3 134,00)	SHORT	SVENSKA CELLULOSA AB -B-	SEK	(942,49)	(43 338,94)
1 422,00	LONG	UNITED UTILITIES GROUP PLC	GBP	(945,79)	16 140,75
7 890,00	LONG	ITALGAS SPA	EUR	(946,81)	43 489,68
29 060,00	LONG	ROYAL BANK OF SCOTLAND GROUP PLC	GBP	(947,85)	68 786,98
942,00	LONG	ASSA ABLOY AB -B-	SEK	(965,96)	23 944,75
1 960,00	LONG	SAMPO OYJ -A-	EUR	(980,04)	75 969,60
2 627,00	LONG	GJENSIDIGE FORSIKRING ASA	NOK	(1 003,96)	48 859,28
1 097,00	LONG	REPSOL SA	EUR	(1 007,04)	11 577,74
(1 600,00)	SHORT	TRANSCOSMOS INC	JPY	(1 008,94)	(37 318,68)
73,00	LONG	VOLKSWAGEN AG -PREF-	EUR	(1 018,35)	15 417,60
(2 500,00)	SHORT	DOSHISHA CO LTD	JPY	(1 025,66)	(32 839,98)

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## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
78 450,00	LONG	LLOYDS BANKING GROUP PLC	GBP	(1 030,06)	42 668,14
243,00	LONG	SOLVAY SA	EUR	(1 032,76)	26 049,60
(3 500,00)	SHORT	AUCNET INC	JPY	(1 037,05)	(38 955,93)
(6 192,00)	SHORT	SWEDISH ORPHAN BIOVITRUM AB	SEK	(1 037,90)	(95 273,28)
(1 200,00)	SHORT	MITANI SEKISAN CO LTD	JPY	(1 048,45)	(38 473,49)
241,00	LONG	ANHEUSER-BUSCH INBEV SA VIA NV	EUR	(1 060,40)	14 655,21
(3 600,00)	SHORT	BUNKA SHUTTER CO LTD	JPY	(1 066,68)	(30 304,71)
417,00	LONG	KBC ANCORA	EUR	(1 067,52)	15 003,66
(2 200,00)	SHORT	NAKANISHI INC	JPY	(1 086,44)	(40 615,97)
(37,00)	SHORT	SARTORIUS AG	EUR	(1 087,80)	(16 243,00)
1 000,00	LONG	SCOR SE	EUR	(1 090,01)	26 820,00
(1 100,00)	SHORT	SG HOLDINGS CO LTD	JPY	(1 103,15)	(24 344,51)
(1 471,00)	SHORT	ABCAM PLC	GBP	(1 113,78)	(23 664,28)
80,00	LONG	EVOLUTION GAMING GROUP AB	SEK	(1 115,36)	10 667,72
1 093,00	LONG	ATLANTIA SPA	EUR	(1 120,37)	16 690,11
(1 019,00)	SHORT	BRUNELLO CUCINELLI SPA	EUR	(1 120,90)	(50 257,08)
388,00	LONG	ERSTE GROUP BANK AG	EUR	(1 125,21)	12 004,72
241,00	LONG	HENKEL AG & CO KGAA	EUR	(1 127,88)	21 458,64
4 130,00	LONG	ASSICURAZIONI GENERALI SPA	EUR	(1 135,75)	69 817,65
934,00	LONG	WH SMITH PLC	GBP	(1 175,05)	17 500,68
2 365,00	LONG	SUEDZUCKER AG	EUR	(1 182,49)	31 927,50
(2 208,00)	SHORT	STORA ENSO OYJ	EUR	(1 192,34)	(33 970,08)
2 272,00	LONG	ENAGAS SA	EUR	(1 192,81)	44 269,92
(569,00)	SHORT	SIEMENS HEALTHINEERS AG	EUR	(1 211,97)	(29 405,92)
(144,00)	SHORT	REMY COINTREAU SA	EUR	(1 223,99)	(25 070,40)
(1 300,00)	SHORT	BML INC	JPY	(1 234,59)	(37 432,64)
(738,00)	SHORT	KINGSPAN GROUP PLC	EUR	(1 239,84)	(58 774,32)
1 800,00	LONG	FORTUM OYJ	EUR	(1 250,59)	41 868,00
10 997,00	LONG	GLENCORE PLC	GBP	(1 252,48)	39 641,64
21 729,00	LONG	TELEFONICA DEUTSCHLAND HOLDING AG	EUR	(1 259,24)	48 347,03
1 162,00	LONG	CIE DE SAINT-GOBAIN	EUR	(1 266,57)	64 537,48
(600,00)	SHORT	JEOL LTD	JPY	(1 276,37)	(29 630,06)
(2 039,00)	SHORT	FINECOBANK BANCA FINECO SPA	EUR	(1 294,80)	(29 973,30)
3 974,00	LONG	TUI AG	GBP	(1 314,75)	17 105,24
82,00	LONG	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	(1 328,10)	54 226,60
9 965,00	LONG	NINETY ONE PLC	GBP	(1 369,77)	25 561,22
(97,00)	SHORT	SOFINA SA	EUR	(1 396,80)	(35 288,60)
3 400,00	LONG	HEIWA REAL ESTATE CO LTD	JPY	(1 420,72)	108 233,28
(1 411,00)	SHORT	NEXI SPA	EUR	(1 453,33)	(26 117,61)
359,00	LONG	IMERYS SA	EUR	(1 457,53)	14 144,60
(300,00)	SHORT	MENICON CO LTD	JPY	(1 481,50)	(17 778,03)
944,00	LONG	FUCHS PETROLUB SE -PREF-	EUR	(1 491,51)	38 722,88
2 557,00	LONG	SUBSEA 7 SA	NOK	(1 493,36)	20 711,75
1 164,00	LONG	ACEA SPA	EUR	(1 501,56)	22 686,36
(2 400,00)	SHORT	TOHO HOLDINGS CO LTD	JPY	(1 513,41)	(32 583,94)
1 117,00	LONG	AXA SA	EUR	(1 519,12)	23 887,05
(195,00)	SHORT	DEUTSCHE BOERSE AG	EUR	(1 530,75)	(28 704,00)
(3 000,00)	SHORT	SAN-AI OIL CO LTD	JPY	(1 549,88)	(29 310,96)
5 400,00	LONG	FUJI CORP	JPY	(1 559,00)	104 288,68
(165,00)	SHORT	EUROFINS SCIENTIFIC SE	EUR	(1 564,19)	(15 906,00)
671,00	LONG	TOTAL SE	EUR	(1 584,44)	25 602,01
(8 100,00)	SHORT	YONEX CO LTD	JPY	(1 600,02)	(44 000,63)
821,00	LONG	MELEXIS NV	EUR	(1 600,94)	71 878,55
767,00	LONG	NEXT PLC	GBP	(1 608,23)	70 191,38
9 400,00	LONG	KANADEN CORP	JPY	(1 642,57)	74 986,83
(1 100,00)	SHORT	FUKUYAMA TRANSPORTING CO LTD	JPY	(1 671,44)	(34 473,43)
(3 200,00)	SHORT	RISO KAGAKU CORP	JPY	(1 677,52)	(43 177,83)
228,00	LONG	SFS GROUP AG	CHF	(1 684,75)	27 683,96
(1 900,00)	SHORT	WDB HOLDINGS CO LTD	JPY	(1 688,91)	(42 049,61)
2 007,00	LONG	DEUTSCHE LUFTHANSA AG REG	EUR	(1 697,92)	19 046,43

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## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
300,00	LONG	KEYENCE CORP	JPY	(1 709,43)	127 796,71
981,00	LONG	ASSOCIATED BRITISH FOODS PLC	GBP	(1 725,58)	25 323,61
(900,00)	SHORT	SERIA CO LTD	JPY	(1 743,61)	(28 000,40)
337,00	LONG	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	(1 779,35)	19 364,02
(10 908,00)	SHORT	SVENSKA HANDELSBANKEN AB	SEK	(1 785,38)	(103 852,94)
(942,00)	SHORT	DELIVERY HERO SE	EUR	(1 789,82)	(104 938,80)
5 973,00	LONG	ELECTRICITE DE FRANCE SA	EUR	(1 791,98)	68 808,96
5 100,00	LONG	TENARIS SA	EUR	(1 849,63)	46 879,20
353,00	LONG	RENISHAW PLC	GBP	(1 866,87)	20 256,11
483,00	LONG	RUBIS SCA	EUR	(1 878,85)	18 107,67
(1 309,00)	SHORT	ISS A/S	DKK	(1 883,52)	(25 911,56)
163,00	LONG	L'OREAL SA	EUR	(1 898,95)	61 255,40
(922,00)	SHORT	SIEMENS GAMESA RENEWABLE ENERGY SA	EUR	(1 908,54)	(25 963,52)
1 400,00	LONG	PALTAC CORPORATION	JPY	(1 914,56)	61 265,84
(8 195,00)	SHORT	NEL ASA	NOK	(1 947,38)	(16 125,14)
(600,00)	SHORT	NAGAWA CO LTD	JPY	(1 960,14)	(39 202,84)
4 225,00	LONG	ENI SPA	EUR	(1 960,29)	43 390,75
3 173,00	LONG	FERROVIAL SA	EUR	(1 967,26)	78 531,75
248,00	LONG	ALLIANZ SE	EUR	(1 967,81)	52 154,40
10 517,00	LONG	HERA SPA	EUR	(2 019,26)	36 641,23
1 000,00	LONG	SOFTBANK GROUP CORP	JPY	(2 028,52)	59 070,18
4 309,00	LONG	ABN AMRO BANK NV	EUR	(2 059,83)	43 917,33
1 741,00	LONG	COMPASS GROUP PLC	GBP	(2 068,66)	30 867,42
(2 033,00)	SHORT	ITM POWER PLC	GBP	(2 074,56)	(10 784,93)
29 208,00	LONG	TRITAX BIG BOX REIT PLC	GBP	(2 075,61)	66 789,63
698,00	LONG	BNP PARIBAS SA	EUR	(2 077,20)	36 903,26
1 277,00	LONG	ORION OYJ	EUR	(2 094,30)	46 291,25
606,00	LONG	NESTE OYJ	EUR	(2 096,76)	31 293,84
(535,00)	SHORT	HEINEKEN NV	EUR	(2 150,70)	(54 677,00)
(105,00)	SHORT	TELEPERFORMANCE	EUR	(2 163,00)	(35 941,50)
8 761,00	LONG	BANCO BPM SPA	EUR	(2 181,49)	23 768,59
9 778,00	LONG	IREN SPA	EUR	(2 190,27)	23 525,87
2 081,00	LONG	METRO AG	EUR	(2 205,85)	21 725,64
1 879,00	LONG	GRAND CITY PROPERTIES SA	EUR	(2 217,31)	42 803,62
(1 062,00)	SHORT	EVOTEC SE	EUR	(2 219,58)	(40 600,26)
(2 600,00)	SHORT	PROTO CORP	JPY	(2 232,13)	(25 955,93)
500,00	LONG	SHIN-ETSU CHEMICAL CO LTD	JPY	(2 260,24)	70 580,31
1 081,00	LONG	BURBERRY GROUP PLC	GBP	(2 291,82)	26 016,15
(300,00)	SHORT	AS ONE CORP	JPY	(2 302,03)	(33 071,70)
5 684,00	LONG	SES SA	EUR	(2 341,67)	36 616,33
1 379,00	LONG	OCI NV	EUR	(2 371,88)	28 297,08
478,00	LONG	SIEMENS AG REG	EUR	(2 380,44)	63 870,36
700,00	LONG	NINTENDO CO LTD	JPY	(2 393,20)	343 663,06
5 954,00	LONG	EVRAZ PLC	GBP	(2 428,31)	41 059,86
(2 300,00)	SHORT	NIPPON KANZAI CO LTD	JPY	(2 516,28)	(43 545,55)
22 830,00	LONG	HAYS PLC	GBP	(2 562,26)	42 178,98
(5 685,00)	SHORT	SWECO AB -B-	SEK	(2 578,49)	(87 276,13)
2 838,00	LONG	ASR NEDERLAND NV	EUR	(2 582,56)	92 490,42
(6 036,00)	SHORT	SWEDBANK AB	SEK	(2 582,95)	(94 771,51)
546,00	LONG	AIRBUS SE	EUR	(2 588,02)	59 208,24
(2 100,00)	SHORT	SYSTEMA CORP	JPY	(2 600,61)	(33 967,44)
(6 910,00)	SHORT	HISCOX LTD	GBP	(2 640,26)	(66 939,04)
(2 200,00)	SHORT	T HASEGAWA CO LTD	JPY	(2 674,30)	(41 117,40)
3 731,00	LONG	UNITE GROUP PLC	GBP	(2 684,02)	46 678,45
4 400,00	LONG	MURATA MANUFACTURING CO LTD	JPY	(2 707,73)	283 542,92
(441,00)	SHORT	FERRARI NV	EUR	(2 712,15)	(76 734,00)
6 229,00	LONG	COMMERZBANK AG	EUR	(2 790,59)	37 261,88
9 006,00	LONG	STOREBRAND ASA	NOK	(2 824,05)	68 836,26
(729,00)	SHORT	SCOUT24 AG	EUR	(2 828,52)	(51 846,48)
152,00	LONG	GENMAB A/S	DKK	(2 861,66)	52 450,10

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## Eurizon Fund - Equity Market Neutral

### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
1 200,00	LONG	ASAHI GROUP HOLDINGS LTD	JPY	(2 862,72)	47 326,04
(1 300,00)	SHORT	SANKYO FRONTIER CO LTD	JPY	(2 864,24)	(40 889,48)
3 832,00	LONG	PEAB AB	SEK	(2 871,54)	39 937,13
(1 000,00)	SHORT	MELCO HOLDINGS INC	JPY	(2 887,03)	(40 266,49)
2 542,00	LONG	NN GROUP NV	EUR	(2 897,88)	101 120,76
4 800,00	LONG	KANEMATSU ELECTRONICS LTD	JPY	(2 917,42)	130 919,26
1 478,00	LONG	ENDESA SA	EUR	(2 941,22)	30 239,88
4 800,00	LONG	TAKEDA PHARMACEUTICAL CO LTD	JPY	(2 953,89)	135 623,60
761,00	LONG	DAIMLER AG REG	EUR	(2 983,12)	57 303,30
(2 700,00)	SHORT	MAX CO LTD	JPY	(3 015,43)	(37 374,90)
2 119,00	LONG	NORDIC SEMICONDUCTOR ASA	NOK	(3 054,17)	45 308,16
(1 300,00)	SHORT	SENSHU ELECTRIC CO LTD	JPY	(3 061,77)	(38 370,92)
(198,00)	SHORT	SCHINDLER HOLDING AG	CHF	(3 081,64)	(51 117,18)
914,00	LONG	FASTIGHETS AB BALDER -B-	SEK	(3 114,91)	48 394,60
(2 481,00)	SHORT	AMBU A/S -B -	DKK	(3 202,89)	(80 439,63)
475,00	LONG	DUFREY AG REG	CHF	(3 223,91)	23 745,94
300,00	LONG	TOKYO ELECTRON LTD	JPY	(3 236,51)	109 585,62
1 900,00	LONG	RECRUIT HOLDINGS CO LTD	JPY	(3 300,90)	78 960,30
1 761,00	LONG	VOLVO AB - A-	SEK	(3 368,51)	36 845,22
(900,00)	SHORT	SUN CORP	JPY	(3 384,66)	(25 470,45)
3 021,00	LONG	CLARIANT AG	CHF	(3 431,12)	50 708,86
688,00	LONG	FFP	EUR	(3 440,02)	78 019,20
10 100,00	LONG	ZENKOKU HOSHO CO LTD	JPY	(3 453,03)	366 406,03
4 600,00	LONG	KEISEI ELECTRIC RAILWAY CO LTD	JPY	(3 494,83)	123 891,62
777,00	LONG	GAZTRANSPORT ET TECHNIGAZ SA	EUR	(3 496,50)	52 913,70
1 405,00	LONG	OMV AG	EUR	(3 526,55)	67 397,85
4 600,00	LONG	ITOCHU CORP	JPY	(3 564,72)	111 834,47
1 882,00	LONG	VOLVO AB	SEK	(3 581,40)	38 207,83
133 313,00	LONG	TELECOM ITALIA SPA	EUR	(3 612,75)	55 844,82
14 300,00	LONG	DAIWA INDUSTRIES LTD	JPY	(3 693,88)	112 446,06
11 400,00	LONG	JAPAN POST INSURANCE CO LTD	JPY	(3 717,15)	177 898,86
30 545,00	LONG	VODAFONE GROUP PLC	GBP	(3 793,02)	43 174,87
6 306,00	LONG	DEUTSCHE BANK AG REG	EUR	(3 821,45)	69 277,72
1 274,00	LONG	CIE FINANCIERE RICHEMONT SA REG	CHF	(3 835,28)	130 109,44
5 984,00	LONG	CREDIT AGRICOLE SA	EUR	(3 853,73)	70 694,98
9 000,00	LONG	SUMITOMO BAKELITE CO LTD	JPY	(4 102,62)	335 731,33
11 100,00	LONG	ALPS LOGISTICS CO LTD	JPY	(4 216,58)	82 645,06
2 946,00	LONG	SKANSKA AB -B-	SEK	(4 618,56)	65 937,88
16 300,00	LONG	AICHI CORP	JPY	(4 705,86)	101 052,17
541,00	LONG	ACCIONA SA	EUR	(4 706,71)	68 869,30
(631,00)	SHORT	ESSILORLUXOTTICA SA	EUR	(4 846,08)	(98 208,84)
429,00	LONG	ILIAD SA	EUR	(4 933,51)	52 938,60
986,00	LONG	BAYERISCHE MOTOREN WERKE AG	EUR	(5 028,59)	88 059,66
17 500,00	LONG	PASONA GROUP INC	JPY	(5 185,26)	287 183,62
(1 200,00)	SHORT	DAISEKI CO LTD	JPY	(5 196,66)	(45 493,53)
(3 978,00)	SHORT	OCADO GROUP PLC	GBP	(5 259,48)	(92 818,10)
14 600,00	LONG	NIPPON STEEL CORP	JPY	(5 324,29)	207 813,82
16 114,00	LONG	MEDICLINIC INTERNATIONAL PLC	GBP	(5 706,10)	55 787,78
(523,00)	SHORT	KERRY GROUP PLC -A-	EUR	(5 909,92)	(61 609,40)
97 300,00	LONG	MITSUBISHI UFJ FINANCIAL GROUP INC	JPY	(6 431,32)	443 613,07
12 636,00	LONG	IBERDROLA SA	EUR	(6 886,60)	129 898,08
(2 897,00)	SHORT	VESTAS WIND SYSTEM AS	DKK	(7 246,15)	(95 368,73)
13 031,00	LONG	SWEDISH MATCH AB	SEK	(7 246,60)	93 768,72
5 195,00	LONG	SOCIETE GENERALE SA	EUR	(7 298,91)	129 147,70
29 000,00	LONG	DTS CORP	JPY	(7 931,74)	582 762,42
13 700,00	LONG	SUMITOMO MITSUI FINANCIAL GROUP INC	JPY	(9 367,66)	398 645,81
6 800,00	LONG	SONY CORP	JPY	(10 332,53)	558 731,68
7 300,00	LONG	TOYOTA INDUSTRIES CORP	JPY	(10 537,66)	532 983,93
20 200,00	LONG	SBI HOLDINGS INC/JAPAN	JPY	(11 203,20)	403 315,20
11 100,00	LONG	BANK OF KYOTO LTD	JPY	(13 493,07)	425 031,76

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

## Eurizon Fund - Equity Market Neutral

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### CONTRACTS FOR DIFFERENCE AS AT 30 JUNE 2021

Quantity	Long / Short	Description	Currency	Unrealised profit / (loss) EUR	Commitment EUR
6 300,00	LONG	TOYOTA MOTOR CORP	JPY	(17 470,34)	464 758,82
(21 580,00)	SHORT	WM MORRISON SUPERMARKETS PLC	GBP	(17 610,09)	(62 016,54)
26 900,00	LONG	FUJITEC CO LTD	JPY	(17 780,31)	503 571,16
11 800,00	LONG	SUMITOMO METAL MINING CO LTD	JPY	(33 798,02)	387 735,87

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

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## Eurizon Fund - Flexible Europe Strategy

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	10 480 437,59	
Banks	(Note 3)	492 711,62	
Other banks and broker accounts	(Notes 2, 3, 9)	50 000,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	7 756,23	
Other assets	(Note 11)	16 601,04	
<b>Total assets</b>		<b>11 047 506,48</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(4 458,71)	
Other liabilities		(7 882,41)	
<b>Total liabilities</b>		<b>(12 341,12)</b>	
<b>Total net assets</b>		<b>11 035 165,36</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	109,79	100 513,900

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>10 410 532,28</b>
Net income from investments	(Note 2)	126 036,58
Other income	(Note 6)	618,85
<b>Total income</b>		<b>126 655,43</b>
Management fee	(Note 6)	(31 966,69)
Depositary fee	(Note 8)	(1 357,46)
Subscription tax	(Note 4)	(495,83)
Other charges and taxes	(Notes 5, 8)	(8 260,73)
<b>Total expenses</b>		<b>(42 080,71)</b>
<b>Net investment income / (loss)</b>		<b>84 574,72</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	211 921,64
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	305 859,58
- forward foreign exchange contracts	(Notes 2, 9)	22 757,98
- foreign currencies	(Note 2)	(480,84)
<b>Net result of operations for the period</b>		<b>624 633,08</b>
<b>Net assets at the end of the period</b>		<b>11 035 165,36</b>

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

## Eurizon Fund - Flexible Europe Strategy

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>9 640 536,35</b>	<b>10 480 437,59</b>	<b>94,97</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>8 583 213,66</b>	<b>9 427 612,60</b>	<b>85,43</b>
<b>Shares</b>			<b>4 993 828,38</b>	<b>5 840 832,30</b>	<b>52,93</b>
<b>FRANCE</b>			<b>884 476,62</b>	<b>1 143 805,19</b>	<b>10,37</b>
<b>Industries</b>			<b>361 856,06</b>	<b>471 526,70</b>	<b>4,27</b>
747,00	SCHNEIDER ELECTRIC SE	EUR	62 800,35	99 111,96	0,90
1 712,00	CIE DE SAINT-GOBAIN	EUR	54 902,76	95 084,48	0,86
1 087,00	EFFAGE SA	EUR	79 652,36	93 264,60	0,84
1 033,00	VINCI SA	EUR	84 111,15	92 959,67	0,84
2 921,00	BOUYGUES SA	EUR	80 389,44	91 105,99	0,83
<b>Consumer Retail</b>			<b>162 726,94</b>	<b>196 922,80</b>	<b>1,79</b>
748,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	69 750,40	100 606,00	0,91
632,00	SEB SA	EUR	92 976,54	96 316,80	0,88
<b>Computing and IT</b>			<b>49 490,56</b>	<b>104 004,00</b>	<b>0,94</b>
642,00	CAPGEMINI SE	EUR	49 490,56	104 004,00	0,94
<b>Raw materials</b>			<b>75 172,59</b>	<b>95 537,40</b>	<b>0,87</b>
903,00	ARKEMA SA	EUR	75 172,59	95 537,40	0,87
<b>Basic Goods</b>			<b>78 843,88</b>	<b>94 136,46</b>	<b>0,85</b>
5 676,00	CARREFOUR SA	EUR	78 843,88	94 136,46	0,85
<b>Finance</b>			<b>62 117,71</b>	<b>91 517,97</b>	<b>0,83</b>
1 731,00	BNP PARIBAS SA	EUR	62 117,71	91 517,97	0,83
<b>Telecommunication</b>			<b>94 268,88</b>	<b>90 159,86</b>	<b>0,82</b>
9 377,00	ORANGE SA	EUR	94 268,88	90 159,86	0,82
<b>UNITED KINGDOM</b>			<b>819 899,03</b>	<b>878 574,30</b>	<b>7,96</b>
<b>Consumer Retail</b>			<b>567 181,95</b>	<b>595 782,48</b>	<b>5,40</b>
24 618,00	KINGFISHER PLC	GBP	102 748,33	104 529,11	0,95
3 737,00	BUNZL PLC	GBP	102 535,63	103 998,29	0,94
4 462,00	RELX PLC	GBP	89 760,89	99 745,08	0,90
1 844,00	BERKELEY GROUP HOLDINGS PLC	GBP	96 396,80	98 703,69	0,90
1 046,00	NEXT PLC	GBP	73 176,76	95 723,84	0,87
11 494,00	BARRATT DEVELOPMENTS PLC	GBP	102 563,54	93 082,47	0,84
<b>Raw materials</b>			<b>67 622,99</b>	<b>95 910,69</b>	<b>0,87</b>
1 384,00	RIO TINTO PLC	GBP	67 622,99	95 910,69	0,87
<b>Finance</b>			<b>103 871,93</b>	<b>95 143,18</b>	<b>0,86</b>
28 658,00	DIRECT LINE INSURANCE GROUP PLC	GBP	103 871,93	95 143,18	0,86
<b>Telecommunication</b>			<b>81 222,16</b>	<b>91 737,95</b>	<b>0,83</b>
64 902,00	VODAFONE GROUP PLC	GBP	81 222,16	91 737,95	0,83
<b>SWEDEN</b>			<b>668 882,10</b>	<b>768 188,18</b>	<b>6,96</b>
<b>Industries</b>			<b>320 152,94</b>	<b>383 286,65</b>	<b>3,47</b>
8 100,00	HEXAGON AB	SEK	87 041,28	101 269,97	0,92
4 444,00	SKF AB -B-	SEK	70 799,90	95 478,96	0,86
4 340,00	SANDVIK AB	SEK	64 509,91	93 544,08	0,85
8 295,00	HUSQVARNA AB -B-	SEK	97 801,85	92 993,64	0,84

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

## Eurizon Fund - Flexible Europe Strategy

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>191 450,15</b>	<b>196 606,06</b>	<b>1,78</b>
26 871,00	TELIA CO AB	SEK	90 297,68	100 627,16	0,91
9 050,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	101 152,47	95 978,90	0,87
<b>Consumer Retail</b>			<b>98 173,34</b>	<b>97 872,80</b>	<b>0,89</b>
4 183,00	ELECTROLUX AB -B-	SEK	98 173,34	97 872,80	0,89
<b>Basic Goods</b>			<b>59 105,67</b>	<b>90 422,67</b>	<b>0,82</b>
12 566,00	SWEDISH MATCH AB	SEK	59 105,67	90 422,67	0,82
<b>GERMANY</b>			<b>563 220,64</b>	<b>680 307,25</b>	<b>6,16</b>
<b>Finance</b>			<b>176 299,28</b>	<b>191 925,40</b>	<b>1,74</b>
808,00	LEG IMMOBILIEN AG	EUR	94 852,73	98 131,60	0,89
446,00	ALLIANZ SE REG	EUR	81 446,55	93 793,80	0,85
<b>Health</b>			<b>63 526,43</b>	<b>101 547,60</b>	<b>0,92</b>
628,00	MERCK KGAA	EUR	63 526,43	101 547,60	0,92
<b>Raw materials</b>			<b>89 029,75</b>	<b>99 750,24</b>	<b>0,90</b>
1 272,00	BRENNTAG AG	EUR	89 029,75	99 750,24	0,90
<b>Industries</b>			<b>47 788,24</b>	<b>99 462,24</b>	<b>0,90</b>
1 734,00	DEUTSCHE POST AG REG	EUR	47 788,24	99 462,24	0,90
<b>Basic Goods</b>			<b>87 900,80</b>	<b>94 471,44</b>	<b>0,86</b>
1 061,00	HENKEL AG & CO KGAA -PREF-	EUR	87 900,80	94 471,44	0,86
<b>Consumer Retail</b>			<b>98 676,14</b>	<b>93 150,33</b>	<b>0,84</b>
1 043,00	BAYERISCHE MOTOREN WERKE AG	EUR	98 676,14	93 150,33	0,84
<b>SWITZERLAND</b>			<b>555 807,11</b>	<b>597 428,93</b>	<b>5,41</b>
<b>Health</b>			<b>268 680,12</b>	<b>303 226,59</b>	<b>2,75</b>
332,00	SONOVA HOLDING AG REG	CHF	73 281,21	105 398,06	0,96
313,00	ROCHE HOLDING AG GENUSSSCHEIN	CHF	98 482,50	99 523,28	0,90
1 278,00	NOVARTIS AG REG	CHF	96 916,41	98 305,25	0,89
<b>Consumer Retail</b>			<b>101 499,71</b>	<b>98 861,43</b>	<b>0,89</b>
1 724,00	ADECCO GROUP AG REG	CHF	101 499,71	98 861,43	0,89
<b>Telecommunication</b>			<b>94 157,60</b>	<b>97 815,96</b>	<b>0,89</b>
203,00	SWISSCOM AG REG	CHF	94 157,60	97 815,96	0,89
<b>Finance</b>			<b>91 469,68</b>	<b>97 524,95</b>	<b>0,88</b>
288,00	ZURICH INSURANCE GROUP AG	CHF	91 469,68	97 524,95	0,88
<b>DENMARK</b>			<b>311 988,86</b>	<b>405 627,14</b>	<b>3,68</b>
<b>Multi-Utilities</b>			<b>84 607,89</b>	<b>102 955,13</b>	<b>0,93</b>
870,00	ORSTED A/S	DKK	84 607,89	102 955,13	0,93
<b>Raw materials</b>			<b>85 308,60</b>	<b>101 897,89</b>	<b>0,92</b>
1 603,00	NOVOZYMES A/S -B-	DKK	85 308,60	101 897,89	0,92
<b>Basic Goods</b>			<b>72 251,61</b>	<b>101 081,47</b>	<b>0,92</b>
643,00	CARLSBERG A/S -B-	DKK	72 251,61	101 081,47	0,92
<b>Health</b>			<b>69 820,76</b>	<b>99 692,65</b>	<b>0,91</b>
1 411,00	NOVO NORDISK A/S -B-	DKK	69 820,76	99 692,65	0,91
<b>NETHERLANDS</b>			<b>232 939,01</b>	<b>302 396,00</b>	<b>2,74</b>
<b>Telecommunication</b>			<b>77 067,72</b>	<b>102 511,20</b>	<b>0,93</b>
1 210,00	WOLTERS KLUWER NV	EUR	77 067,72	102 511,20	0,93

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

## Eurizon Fund - Flexible Europe Strategy

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>88 356,72</b>	<b>101 586,80</b>	<b>0,92</b>
994,00	HEINEKEN NV	EUR	88 356,72	101 586,80	0,92
<b>Consumer Retail</b>			<b>67 514,57</b>	<b>98 298,00</b>	<b>0,89</b>
1 524,00	RANDSTAD NV	EUR	67 514,57	98 298,00	0,89
<b>ITALY</b>			<b>253 169,54</b>	<b>288 356,57</b>	<b>2,61</b>
<b>Finance</b>			<b>151 095,81</b>	<b>189 346,16</b>	<b>1,71</b>
5 690,00	ASSICURAZIONI GENERALI SPA	EUR	81 189,40	96 189,45	0,87
39 990,00	INTESA SANPAOLO SPA	EUR	69 906,41	93 156,71	0,84
<b>Telecommunication</b>			<b>102 073,73</b>	<b>99 010,41</b>	<b>0,90</b>
10 409,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	102 073,73	99 010,41	0,90
<b>SPAIN</b>			<b>277 210,76</b>	<b>277 646,56</b>	<b>2,52</b>
<b>Multi-Utilities</b>			<b>201 393,99</b>	<b>185 159,33</b>	<b>1,68</b>
9 211,00	IBERDROLA SA	EUR	105 867,03	94 689,08	0,86
5 779,00	RED ELECTRICA CORP SA	EUR	95 526,96	90 470,25	0,82
<b>Consumer Retail</b>			<b>75 816,77</b>	<b>92 487,23</b>	<b>0,84</b>
3 113,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	75 816,77	92 487,23	0,84
<b>FINLAND</b>			<b>167 515,58</b>	<b>203 093,23</b>	<b>1,84</b>
<b>Raw materials</b>			<b>100 136,22</b>	<b>102 541,03</b>	<b>0,93</b>
6 665,00	STORA ENSO OYJ -R-	EUR	100 136,22	102 541,03	0,93
<b>Basic Goods</b>			<b>67 379,36</b>	<b>100 552,20</b>	<b>0,91</b>
3 228,00	KESKO OYJ -B-	EUR	67 379,36	100 552,20	0,91
<b>JERSEY</b>			<b>81 661,79</b>	<b>102 203,85</b>	<b>0,93</b>
<b>Consumer Retail</b>			<b>81 661,79</b>	<b>102 203,85</b>	<b>0,93</b>
873,00	FERGUSON PLC	GBP	81 661,79	102 203,85	0,93
<b>IRELAND</b>			<b>91 644,95</b>	<b>101 382,00</b>	<b>0,92</b>
<b>Raw materials</b>			<b>91 644,95</b>	<b>101 382,00</b>	<b>0,92</b>
2 216,00	SMURFIT KAPPA GROUP PLC	EUR	91 644,95	101 382,00	0,92
<b>BELGIUM</b>			<b>85 412,39</b>	<b>91 823,10</b>	<b>0,83</b>
<b>Basic Goods</b>			<b>85 412,39</b>	<b>91 823,10</b>	<b>0,83</b>
1 510,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	85 412,39	91 823,10	0,83
<b>Zero-Coupon Bonds</b>			<b>3 589 385,28</b>	<b>3 586 780,30</b>	<b>32,50</b>
<b>ITALY</b>			<b>1 100 492,06</b>	<b>1 104 707,00</b>	<b>10,01</b>
<b>Government</b>			<b>1 100 492,06</b>	<b>1 104 707,00</b>	<b>10,01</b>
1 000 000,00	BOT 0.00% 14/04/2022	EUR	1 000 017,19	1 004 170,00	9,10
100 000,00	BOT 0.00% 14/06/2022	EUR	100 474,87	100 537,00	0,91
<b>SPAIN</b>			<b>1 045 410,02</b>	<b>1 043 415,00</b>	<b>9,46</b>
<b>Government</b>			<b>1 045 410,02</b>	<b>1 043 415,00</b>	<b>9,46</b>
540 000,00	SPAIN LETRAS DEL TESORO 0.00% 08/04/2022	EUR	542 690,30	542 295,00	4,92
500 000,00	SPAIN LETRAS DEL TESORO 0.00% 12/11/2021	EUR	502 719,72	501 120,00	4,54

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

## Eurizon Fund - Flexible Europe Strategy

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>1 045 980,09</b>	<b>1 043 018,40</b>	<b>9,45</b>
<b>Government</b>			<b>1 045 980,09</b>	<b>1 043 018,40</b>	<b>9,45</b>
480 000,00	FRANCE TREASURY BILL BTF 0.00% 23/03/2022	EUR	482 771,11	482 284,80	4,37
480 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.00% 08/09/2021	EUR	482 721,26	480 595,20	4,35
80 000,00	FRANCE TREASURY BILL BTF 0.00% 06/10/2021	EUR	80 487,72	80 138,40	0,73
<b>GERMANY</b>			<b>397 503,11</b>	<b>395 639,90</b>	<b>3,58</b>
<b>Government</b>			<b>397 503,11</b>	<b>395 639,90</b>	<b>3,58</b>
395 000,00	GERMAN TREASURY BILL 0.00% 29/09/2021	EUR	397 503,11	395 639,90	3,58
<b>INVESTMENT FUNDS</b>			<b>1 057 322,69</b>	<b>1 052 824,99</b>	<b>9,54</b>
<b>UCI Units</b>			<b>1 057 322,69</b>	<b>1 052 824,99</b>	<b>9,54</b>
<b>LUXEMBOURG</b>			<b>1 057 322,69</b>	<b>1 052 824,99</b>	<b>9,54</b>
<b>Finance</b>			<b>1 057 322,69</b>	<b>1 052 824,99</b>	<b>9,54</b>
9 029,61	EURIZON FUND - BOND SHORT TERM -Z-	EUR	890 322,71	886 978,30	8,04
1 676,23	EURIZON FUND - MONEY MARKET -Z-	EUR	166 999,98	165 846,69	1,50
<b>Total Portfolio</b>			<b>9 640 536,35</b>	<b>10 480 437,59</b>	<b>94,97</b>

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

## Eurizon Fund - Flexible Europe Strategy

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>3 297,52</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>7 756,23</b>
16/07/2021	695 169,44	EUR	7 009 000,00	SEK	4 193,47
16/07/2021	511 295,74	EUR	558 000,00	CHF	2 216,10
16/07/2021	90 313,83	EUR	910 000,00	SEK	602,30
16/07/2021	73 514,99	EUR	80 000,00	CHF	528,66
16/07/2021	23 502,35	EUR	25 600,00	CHF	146,73
16/07/2021	4 810,73	EUR	48 400,00	NOK	68,97
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(4 458,71)</b>
16/07/2021	1 238 816,98	EUR	1 067 485,00	GBP	(4 376,01)
16/07/2021	412 513,22	EUR	3 067 900,00	DKK	(32,65)
16/07/2021	22 564,31	EUR	19 400,00	GBP	(28,93)
16/07/2021	210 000,00	GBP	244 585,06	EUR	(19,07)
16/07/2021	24 646,62	EUR	183 300,00	DKK	(2,05)

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

## Eurizon Fund - Flexible Multistrategy

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	681 302 808,86	
Banks	(Note 3)	72 945 943,67	
Other banks and broker accounts	(Notes 2, 3, 9)	40 523 008,02	
Option contracts	(Notes 2, 9)	1 788 830,81	
Swap premium paid	(Notes 2, 9)	3 727 691,58	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	1 375 976,27	
Unrealised profit on future contracts	(Notes 2, 9)	1 399 293,55	
Unrealised profit on swap contracts	(Notes 2, 9)	1 132 233,82	
Interest receivable on swap contracts	(Notes 2, 9)	55 902,57	
Other interest receivable		3 962 030,02	
Receivable on subscriptions		471 926,83	
<b>Total assets</b>		<b>808 685 646,00</b>	
<b>Liabilities</b>			
Swap premium received	(Notes 2, 9)	(387 952,39)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(835 935,90)	
Unrealised loss on future contracts	(Notes 2, 9)	(3 021 004,59)	
Unrealised loss on swap contracts	(Notes 2, 9)	(22 249,18)	
Payable on investments purchased		(59 870 656,36)	
Payable on redemptions		(86 543,98)	
Other liabilities		(1 781 461,75)	
<b>Total liabilities</b>		<b>(66 005 804,15)</b>	
<b>Total net assets</b>		<b>742 679 841,85</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	99,86	171 775,577
Class RD Units	EUR	102,43	1 081,711
Class Z Units	EUR	105,51	6 875 548,480

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>672 252 130,98</b>
Net income from investments	(Note 2)	6 356 465,96
Interest received on swap contracts	(Notes 2, 9)	959 205,90
<b>Total income</b>		<b>7 315 671,86</b>
Management fee	(Note 6)	(2 193 445,03)
Performance fee	(Note 7)	(1 242 523,18)
Depositary fee	(Note 8)	(90 238,64)
Subscription tax	(Note 4)	(39 669,08)
Interest paid on swap contracts	(Notes 2, 9)	(963,83)
Other charges and taxes	(Notes 5, 8)	(550 414,10)
<b>Total expenses</b>		<b>(4 117 253,86)</b>
<b>Net investment income / (loss)</b>		<b>3 198 418,00</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	13 477 077,61
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	(1 771 210,57)
- option contracts	(Notes 2, 9)	1 848 889,83
- forward foreign exchange contracts	(Notes 2, 9)	637 020,93
- foreign currencies	(Note 2)	388 887,36
- future contracts	(Notes 2, 9)	(4 453 826,23)
- swap contracts	(Notes 2, 9)	169 022,75
<b>Net result of operations for the period</b>		<b>13 494 279,68</b>
Subscriptions for the period		116 650 043,37
Redemptions for the period		(59 716 085,71)
Dividend distributions	(Note 15)	(526,47)
<b>Net assets at the end of the period</b>		<b>742 679 841,85</b>

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

## Eurizon Fund - Flexible Multistrategy

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>686 904 159,54</b>	<b>681 302 808,86</b>	<b>91,74</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>633 288 124,23</b>	<b>629 633 533,24</b>	<b>84,78</b>
<b>Ordinary Bonds</b>			<b>400 103 221,52</b>	<b>396 507 224,24</b>	<b>53,39</b>
<b>ITALY</b>			<b>277 828 643,31</b>	<b>274 861 930,00</b>	<b>37,01</b>
<b>Government</b>			<b>277 828 643,31</b>	<b>274 861 930,00</b>	<b>37,01</b>
53 600 000,00	BTP 5.50% 01/09/2022	EUR	57 865 506,00	57 303 760,00	7,72
54 900 000,00	BTP 5.00% 01/03/2022	EUR	57 268 740,00	56 914 830,00	7,66
49 800 000,00	BTP 4.75% 01/09/2021	EUR	51 133 589,00	50 238 240,00	6,77
34 800 000,00	BTP 0.90% 01/08/2022	EUR	35 355 756,00	35 308 080,00	4,75
21 600 000,00	BTP 3.75% 01/08/2021	EUR	21 757 248,00	21 675 600,00	2,92
15 800 000,00	BTP 4.50% 01/03/2024	EUR	18 537 641,00	17 795 540,00	2,40
13 500 000,00	BTP 1.45% 15/05/2025	EUR	14 316 075,00	14 291 100,00	1,92
9 100 000,00	BTP 0.95% 15/09/2027	EUR	9 466 730,00	9 453 990,00	1,27
5 300 000,00	BTP 2.45% 01/09/2050	EUR	6 314 645,68	6 064 790,00	0,82
4 000 000,00	BTP 3.85% 01/09/2049	EUR	5 812 712,63	5 816 000,00	0,78
<b>GERMANY</b>			<b>48 039 336,21</b>	<b>47 860 230,24</b>	<b>6,45</b>
<b>Government</b>			<b>48 039 336,21</b>	<b>47 860 230,24</b>	<b>6,45</b>
20 069 401,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2026	EUR	22 119 700,74	21 964 153,15	2,96
16 463 871,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.50% 15/04/2030	EUR	19 875 188,25	19 875 843,63	2,68
4 217 031,00	DEUTSCHE BUNDESREPUBLIK INFLATION LINKED BOND 0.10% 15/04/2046	EUR	6 044 447,22	6 020 233,46	0,81
<b>PORTUGAL</b>			<b>35 882 787,00</b>	<b>35 747 715,00</b>	<b>4,81</b>
<b>Government</b>			<b>35 882 787,00</b>	<b>35 747 715,00</b>	<b>4,81</b>
15 600 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.95% 15/06/2029	EUR	17 909 112,00	17 926 428,00	2,41
15 300 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 5.65% 15/02/2024	EUR	17 973 675,00	17 821 287,00	2,40
<b>FRANCE</b>			<b>20 277 719,00</b>	<b>19 995 349,00</b>	<b>2,69</b>
<b>Government</b>			<b>20 277 719,00</b>	<b>19 995 349,00</b>	<b>2,69</b>
18 700 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.75% 25/11/2028	EUR	20 277 719,00	19 995 349,00	2,69
<b>SPAIN</b>			<b>18 074 736,00</b>	<b>18 042 000,00</b>	<b>2,43</b>
<b>Government</b>			<b>18 074 736,00</b>	<b>18 042 000,00</b>	<b>2,43</b>
18 600 000,00	SPAIN GOVERNMENT BOND 0.10% 30/04/2031	EUR	18 074 736,00	18 042 000,00	2,43
<b>Zero-Coupon Bonds</b>			<b>233 184 902,71</b>	<b>233 126 309,00</b>	<b>31,39</b>
<b>ITALY</b>			<b>233 184 902,71</b>	<b>233 126 309,00</b>	<b>31,39</b>
<b>Government</b>			<b>233 184 902,71</b>	<b>233 126 309,00</b>	<b>31,39</b>
80 800 000,00	CTZ 0.00% 30/05/2022	EUR	81 141 648,50	81 138 552,00	10,93
72 100 000,00	CTZ 0.00% 29/11/2021	EUR	72 285 672,10	72 262 946,00	9,73
37 200 000,00	BOT 0.00% 14/12/2021	EUR	37 290 567,86	37 311 600,00	5,02
25 100 000,00	BOT 0.00% 13/08/2021	EUR	25 177 402,25	25 120 331,00	3,38
17 200 000,00	BTP 0.00% 15/04/2024	EUR	17 289 612,00	17 292 880,00	2,33

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

## Eurizon Fund - Flexible Multistrategy

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>53 616 035,31</b>	<b>51 669 275,62</b>	<b>6,96</b>
<b>UCI Units</b>			<b>53 616 035,31</b>	<b>51 669 275,62</b>	<b>6,96</b>
<b>IRELAND</b>			<b>53 616 035,31</b>	<b>51 669 275,62</b>	<b>6,96</b>
<b>Finance</b>			<b>53 616 035,31</b>	<b>51 669 275,62</b>	<b>6,96</b>
631 560,00	SPDR BARCLAYS EMERGING MARKETS LOCAL BOND UCITS ETF (ITALY TRADED)	EUR	38 689 278,61	36 902 050,80	4,97
308 486,00	ISHARES JP MORGAN EMERGING MARKETS LOCAL GOVERNMENT BOND UCITS ETF	EUR	14 926 756,70	14 767 224,82	1,99
<b>Total Portfolio</b>			<b>686 904 159,54</b>	<b>681 302 808,86</b>	<b>91,74</b>

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

## Eurizon Fund - Flexible Multistrategy

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(1 621 711,04)</b>	<b>318 519 243,55</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>1 399 293,55</b>	<b>76 874 276,33</b>
20	94	Purchase	NASDAQ 100 EMINI	17/09/2021	USD	685 401,46	23 064 429,02
100	51	Purchase	XAY CONS DISCRET	17/09/2021	USD	246 420,32	7 754 714,07
100	63	Purchase	XAK TECHNOLOGY	17/09/2021	USD	240 652,55	7 897 972,28
50	(342)	Sale	STOXX EUROPE 600	17/09/2021	EUR	99 451,04	7 715 520,00
1	1 009	Purchase	FTSE CHINA A50	29/07/2021	USD	89 945,14	14 719 361,92
10	(206)	Sale	MSCI WORLD INDEX	17/09/2021	USD	37 423,04	15 722 279,04
<b>Unrealised loss on future contracts and commitment</b>						<b>(3 021 004,59)</b>	<b>241 644 967,22</b>
50	2 371	Purchase	EURO STOXX BANK	17/09/2021	EUR	(541 773,50)	11 084 425,00
10 000	267	Purchase	TOPIX INDEX	09/09/2021	JPY	(362 090,68)	39 414 128,23
5	118	Purchase	FTSE/MIB INDEX	17/09/2021	EUR	(338 070,00)	14 752 360,00
50	867	Purchase	EURO STOXX SM	17/09/2021	EUR	(316 455,00)	14 799 690,00
10	351	Purchase	EURO STOXX 50	17/09/2021	EUR	(280 800,00)	14 234 805,00
100 000	(71)	Sale	EURO BUXL	08/09/2021	EUR	(255 600,00)	14 430 040,00
100 000	(167)	Sale	EURO BUND	08/09/2021	EUR	(187 040,00)	28 825 870,00
50	(74)	Sale	S&P 500 EMINI	17/09/2021	USD	(134 003,64)	13 380 396,40
100	246	Purchase	XAP CONS STAPLES	17/09/2021	USD	(116 094,98)	14 566 246,22
50	441	Purchase	MSCI EMERGING MARKETS	17/09/2021	USD	(89 248,63)	25 376 359,73
250	91	Purchase	XAF FINANCIAL	17/09/2021	USD	(81 530,86)	8 657 618,59
100	38	Purchase	XAB MATERIALS	17/09/2021	USD	(81 347,45)	2 781 666,55
50	91	Purchase	STOXX 600 CONSTRUCTION & MATERIALS	17/09/2021	EUR	(64 155,00)	2 674 490,00
50	186	Purchase	STOXX 600 OIL	17/09/2021	EUR	(55 709,98)	2 405 910,00
50	80	Purchase	EMINI RUSSELL 2000	17/09/2021	USD	(53 630,13)	7 784 126,32
100	75	Purchase	XAE ENERGY	17/09/2021	USD	(48 064,74)	3 537 185,18
100 000	(171)	Sale	EURO BOBL	08/09/2021	EUR	(15 390,00)	22 939 650,00

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

## Eurizon Fund - Flexible Multistrategy

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>924 647,79</b>	<b>839 501,64</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>924 647,79</b>	<b>839 501,64</b>	—
208	PUT	S&P 500 INDEX 4 000,00 16/07/21	USD	243 348,18	71 385,41	—
1 235	PUT	US 5YR FUT OPTN 123,50 23/07/21	USD	208 223,71	325 438,32	—
103	PUT	S&P 500 INDEX 4 200,00 16/07/21	USD	175 444,72	123 679,84	—
30	CALL	NASDAQ 100 STOCK INDEX 15 500,00 17/09/21	USD	297 631,18	318 998,07	—
<b>UNQUOTED</b>				<b>776 314,36</b>	<b>949 329,17</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>776 314,36</b>	<b>949 329,17</b>	—
44 500 000	CALL	USD/JPY CALL 111,00 24/08/21	USD	168 589,97	308 186,46	—
44 500 000	CALL	USD/JPY CALL 111,00 24/08/21	USD	161 224,41	308 186,46	—
51 200 000	CALL	EUR/CHF CALL 1,11 25/08/21	EUR	255 499,98	107 264,00	—
44 665 000	PUT	EUR/USD PUT 1,18 31/08/21	EUR	191 000,00	225 692,25	—

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

## Eurizon Fund - Flexible Multistrategy

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>540 040,37</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>1 375 976,27</b>
10/09/2021	38 440 000,00	USD	31 294 488,71	EUR	1 073 840,92
10/09/2021	2 341 225 000,00	JPY	17 552 988,66	EUR	219 567,97
10/09/2021	8 905 000,00	USD	7 441 918,77	EUR	56 519,71
10/09/2021	8 830 000,00	USD	7 415 453,96	EUR	19 830,92
10/09/2021	15 385 766,96	EUR	16 855 000,00	CHF	3 369,80
10/09/2021	4 030 000,00	CHF	3 675 445,24	EUR	2 458,09
10/09/2021	1 027 970,28	EUR	1 625 000,00	AUD	388,86
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(835 935,90)</b>
10/09/2021	17 534 785,27	EUR	21 510 000,00	USD	(577 669,73)
10/09/2021	7 099 061,96	EUR	8 720 000,00	USD	(243 597,62)
10/09/2021	16 855 000,00	CHF	15 397 065,71	EUR	(14 668,55)

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

## Eurizon Fund - Flexible Multistrategy

### SWAP CONTRACTS AS AT 30 JUNE 2021

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>55 902,57</b>	<b>1 109 984,64</b>
CDX.EM.34	USD	S	14 000 000,00	BNP PARIBAS SA	20/12/2025	3 263,68	(22 249,18)
ITRAXX EUROPE CROSSOVER SERIES 33 VERSION 2	EUR	S	2 900 000,00	INTESA SANPAOLO SPA	20/06/2025	4 027,78	103 793,58
ITRAXX EUROPE CROSSOVER SERIES 34 VERSION 1	EUR	S	5 500 000,00	BNP PARIBAS SA	20/12/2025	7 638,89	306 941,36
ITRAXX EUROPE CROSSOVER SERIES 34 VERSION 1	EUR	S	8 000 000,00	BOFA SECURITIES EUROPE SA	20/12/2025	11 111,11	192 423,71
ITRAXX EUROPE CROSSOVER SERIES 34 VERSION 1	EUR	S	7 000 000,00	BOFA SECURITIES EUROPE SA	20/12/2025	9 722,22	112 797,96
ITRAXX EUROPE CROSSOVER SERIES 34 VERSION 1	EUR	S	5 500 000,00	MORGAN STANLEY BANK AG	20/12/2025	7 638,89	308 697,51
ITRAXX EUROPE CROSSOVER SERIES 34 VERSION 2	EUR	L	10 000 000,00	INTESA SANPAOLO SPA	20/12/2025	12 500,00	107 579,70

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

## Eurizon Fund - Flexible US Strategy

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	10 215 271,86	
Banks	(Note 3)	1 631 250,84	
Other banks and broker accounts	(Notes 2, 3, 9)	470 000,00	
Other assets	(Note 11)	5 055,34	
<b>Total assets</b>		<b>12 321 578,04</b>	
<b>Liabilities</b>			
Other liabilities		(8 657,58)	
<b>Total liabilities</b>		<b>(8 657,58)</b>	
<b>Total net assets</b>		<b>12 312 920,46</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	122,50	100 513,900

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>11 120 023,94</b>
Net income from investments	(Note 2)	52 779,99
Other income	(Note 6)	408,31
<b>Total income</b>		<b>53 188,30</b>
Management fee	(Note 6)	(35 264,48)
Depository fee	(Note 8)	(1 497,53)
Subscription tax	(Note 4)	(561,44)
Other charges and taxes	(Notes 5, 8)	(8 581,34)
<b>Total expenses</b>		<b>(45 904,79)</b>
<b>Net investment income / (loss)</b>		<b>7 283,51</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	350 194,72
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	814 623,80
- foreign currencies	(Note 2)	20 794,49
<b>Net result of operations for the period</b>		<b>1 192 896,52</b>
<b>Net assets at the end of the period</b>		<b>12 312 920,46</b>

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

## Eurizon Fund - Flexible US Strategy

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>8 844 363,15</b>	<b>10 215 271,86</b>	<b>82,96</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>5 111 529,55</b>	<b>6 458 318,05</b>	<b>52,45</b>
<b>Shares</b>			<b>5 111 529,55</b>	<b>6 458 318,05</b>	<b>52,45</b>
<b>UNITED STATES</b>			<b>5 042 838,39</b>	<b>6 348 750,00</b>	<b>51,56</b>
<b>Industries</b>			<b>947 220,72</b>	<b>1 288 085,94</b>	<b>10,46</b>
468,00	ROCKWELL AUTOMATION INC	USD	71 104,69	112 874,01	0,92
2 258,00	SEALED AIR CORP	USD	82 831,15	112 814,26	0,92
280,00	BROADCOM INC	USD	71 561,89	112 585,49	0,91
868,00	DOVER CORP	USD	108 007,33	110 229,14	0,90
1 331,00	EMERSON ELECTRIC CO	USD	61 708,75	108 015,33	0,88
640,00	3M CO	USD	93 196,86	107 195,49	0,87
563,00	ILLINOIS TOOL WORKS INC	USD	77 487,14	106 133,92	0,86
511,00	CUMMINS INC	USD	74 926,72	105 056,79	0,85
1 329,00	CH ROBINSON WORLDWIDE INC	USD	94 077,77	104 972,90	0,85
913,00	PACKAGING CORP OF AMERICA	USD	82 719,58	104 257,02	0,85
558,00	CATERPILLAR INC	USD	60 957,55	102 401,11	0,83
539,00	SNAP-ON INC	USD	68 641,29	101 550,48	0,82
<b>Computing and IT</b>			<b>648 835,88</b>	<b>986 861,46</b>	<b>8,01</b>
954,00	APPLIED MATERIALS INC	USD	42 109,59	114 553,95	0,93
696,00	TEXAS INSTRUMENTS INC	USD	72 942,14	112 860,05	0,92
411,00	KLA CORP	USD	60 159,75	112 362,12	0,91
203,00	LAM RESEARCH CORP	USD	46 486,09	111 385,47	0,90
4 341,00	HP INC	USD	70 689,82	110 510,77	0,90
1 570,00	NETAPP INC	USD	60 521,55	108 320,55	0,88
2 265,00	INTEL CORP	USD	99 633,81	107 224,08	0,87
1 833,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	120 702,29	107 052,46	0,87
1 563,00	ORACLE CORP	USD	75 590,84	102 592,01	0,83
<b>Health</b>			<b>671 296,86</b>	<b>769 359,84</b>	<b>6,25</b>
1 024,00	QUEST DIAGNOSTICS INC	USD	91 676,86	113 953,30	0,93
536,00	AMGEN INC	USD	95 601,36	110 169,44	0,90
326,00	UNITEDHEALTH GROUP INC	USD	96 400,68	110 079,58	0,89
1 950,00	BRISTOL-MYERS SQUIBB CO	USD	93 870,46	109 873,46	0,89
1 886,00	GILEAD SCIENCES INC	USD	110 778,16	109 511,67	0,89
782,00	JOHNSON & JOHNSON	USD	95 512,96	108 631,94	0,88
1 128,00	ABBVIE INC	USD	87 456,38	107 140,45	0,87
<b>Consumer Retail</b>			<b>549 011,61</b>	<b>754 161,27</b>	<b>6,12</b>
565,00	TARGET CORP	USD	52 633,79	115 172,47	0,94
1 147,00	BEST BUY CO INC	USD	78 974,74	111 208,36	0,90
1 579,00	COLGATE-PALMOLIVE CO	USD	97 252,55	108 315,70	0,88
1 416,00	PACCAR INC	USD	87 434,52	106 567,11	0,87
2 432,00	LEGGETT & PLATT INC	USD	82 899,89	106 249,98	0,86
285,00	WW GRAINGER INC	USD	70 260,03	105 261,77	0,85
2 477,00	BORGWARNER INC	USD	79 556,09	101 385,88	0,82
<b>Finance</b>			<b>609 943,76</b>	<b>734 686,22</b>	<b>5,97</b>
845,00	TRAVELERS COS INC	USD	93 502,13	106 674,16	0,87
1 233,00	PRUDENTIAL FINANCIAL INC	USD	73 771,31	106 539,71	0,86
8 782,00	HUNTINGTON BANCSHARES INC	USD	83 992,17	105 674,24	0,86
803,00	JP MORGAN CHASE & CO	USD	73 670,08	105 319,64	0,86
2 707,00	CITIZENS FINANCIAL GROUP INC	USD	106 004,72	104 705,31	0,85
2 311,00	AFLAC INC	USD	83 145,11	104 568,85	0,85
5 225,00	WESTERN UNION CO	USD	95 858,24	101 204,31	0,82

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

## Eurizon Fund - Flexible US Strategy

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>607 690,93</b>	<b>659 659,33</b>	<b>5,36</b>
626,00	MOTOROLA SOLUTIONS INC	USD	90 425,17	114 468,36	0,93
2 309,00	COMCAST CORP -A-	USD	85 343,43	111 020,42	0,90
3 506,00	FOX CORP -A-	USD	110 651,23	109 771,24	0,89
4 510,00	AT&T INC	USD	112 445,42	109 450,83	0,89
2 284,00	VERIZON COMMUNICATIONS INC	USD	112 533,83	107 911,68	0,88
2 395,00	CISCO SYSTEMS INC	USD	96 291,85	107 036,80	0,87
<b>Basic Goods</b>			<b>595 526,03</b>	<b>633 857,39</b>	<b>5,15</b>
1 541,00	CHURCH & DWIGHT CO INC	USD	101 638,23	110 737,80	0,90
3 549,00	CONAGRA BRANDS INC	USD	90 398,99	108 873,05	0,88
2 344,00	COCA-COLA CO	USD	108 273,80	106 951,49	0,87
1 692,00	TYSON FOODS INC -A-	USD	102 210,15	105 238,10	0,86
3 040,00	KRAFT HEINZ CO	USD	107 980,28	104 537,60	0,85
2 154,00	MOLSON COORS BREWING CO -B-	USD	85 024,58	97 519,35	0,79
<b>Raw materials</b>			<b>204 355,92</b>	<b>310 121,00</b>	<b>2,52</b>
2 068,00	INTERNATIONAL PAPER CO	USD	82 171,96	106 913,75	0,87
801,00	CELANESE CORP -A-	USD	64 898,66	102 396,10	0,83
1 024,00	EASTMAN CHEMICAL CO	USD	57 285,30	100 811,15	0,82
<b>Multi-Utilities</b>			<b>208 956,68</b>	<b>211 957,55</b>	<b>1,72</b>
2 129,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	99 211,34	107 248,84	0,87
1 292,00	ATMOS ENERGY CORP	USD	109 745,34	104 708,71	0,85
<b>SWITZERLAND</b>			<b>68 691,16</b>	<b>109 568,05</b>	<b>0,89</b>
<b>Industries</b>			<b>68 691,16</b>	<b>109 568,05</b>	<b>0,89</b>
961,00	TE CONNECTIVITY LTD	USD	68 691,16	109 568,05	0,89
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>2 593 472,86</b>	<b>2 626 208,91</b>	<b>21,33</b>
<b>Zero-Coupon Bonds</b>			<b>2 593 472,86</b>	<b>2 626 208,91</b>	<b>21,33</b>
<b>UNITED STATES</b>			<b>2 593 472,86</b>	<b>2 626 208,91</b>	<b>21,33</b>
<b>Government</b>			<b>2 593 472,86</b>	<b>2 626 208,91</b>	<b>21,33</b>
1 200 000,00	UNITED STATES TREASURY BILL 0.00% 02/12/2021	USD	979 947,82	1 011 679,48	8,22
710 000,00	UNITED STATES TREASURY BILL 0.00% 24/03/2022	USD	592 808,90	598 496,67	4,86
630 000,00	UNITED STATES TREASURY BILL 0.00% 12/08/2021	USD	533 599,87	531 212,17	4,31
575 000,00	UNITED STATES TREASURY BILL 0.00% 09/09/2021	USD	487 116,27	484 820,59	3,94
<b>INVESTMENT FUNDS</b>			<b>1 139 360,74</b>	<b>1 130 744,90</b>	<b>9,18</b>
<b>UCI Units</b>			<b>1 139 360,74</b>	<b>1 130 744,90</b>	<b>9,18</b>
<b>LUXEMBOURG</b>			<b>1 139 360,74</b>	<b>1 130 744,90</b>	<b>9,18</b>
<b>Finance</b>			<b>1 139 360,74</b>	<b>1 130 744,90</b>	<b>9,18</b>
13 206,14	EURIZON FUND - MONEY MARKET -Z2-	USD	1 139 360,74	1 130 744,90	9,18
<b>Total Portfolio</b>			<b>8 844 363,15</b>	<b>10 215 271,86</b>	<b>82,96</b>

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

## Eurizon Fund - Global Multi Credit

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	302 868 340,75	
Banks	(Note 3)	6 883 042,12	
Other banks and broker accounts	(Notes 2, 3, 9)	30 939 830,65	
Option contracts	(Notes 2, 9)	6 719,58	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	316 129,51	
Interest receivable on swap contracts	(Notes 2, 9)	21 012,25	
Other interest receivable		3 170 605,10	
Receivable on investments sold		8 794 974,94	
Receivable on subscriptions		934,53	
Other assets	(Note 11)	22 586,10	
<b>Total assets</b>		<b>353 024 175,53</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(1 769 734,31)	
Unrealised loss on future contracts	(Notes 2, 9)	(860 216,55)	
Unrealised loss on swap contracts	(Notes 2, 9)	(21 981,04)	
Interest payable on swap contracts	(Notes 2, 9)	(7 029,96)	
Payable on investments purchased		(7 800 000,00)	
Payable on redemptions		(7 467,34)	
Other liabilities		(218 457,28)	
<b>Total liabilities</b>		<b>(10 684 886,48)</b>	
<b>Total net assets</b>		<b>342 339 289,05</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	103,14	22 833,455
Class Z Units	EUR	106,28	3 199 029,415

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>319 286 426,43</b>
Net income from investments	(Note 2)	4 647 669,12
Interest received on swap contracts	(Notes 2, 9)	266 933,40
Other income	(Note 6)	46 322,49
<b>Total income</b>		<b>4 960 925,01</b>
Management fee	(Note 6)	(854 378,83)
Depositary fee	(Note 8)	(43 075,22)
Subscription tax	(Note 4)	(16 505,66)
Interest paid on swap contracts	(Notes 2, 9)	(12 202,05)
Other charges and taxes	(Notes 5, 8)	(240 430,80)
<b>Total expenses</b>		<b>(1 166 592,56)</b>
<b>Net investment income / (loss)</b>		<b>3 794 332,45</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	394 237,69
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	198 462,43
- option contracts	(Notes 2, 9)	(38 174,71)
- forward foreign exchange contracts	(Notes 2, 9)	(1 650 473,42)
- foreign currencies	(Note 2)	84 450,39
- future contracts	(Notes 2, 9)	(750 691,25)
- swap contracts	(Notes 2, 9)	(511 303,58)
<b>Net result of operations for the period</b>		<b>1 520 840,00</b>
Subscriptions for the period		61 880 047,32
Redemptions for the period		(40 348 024,70)
<b>Net assets at the end of the period</b>		<b>342 339 289,05</b>

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

## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>296 851 900,79</b>	<b>302 868 340,75</b>	<b>88,47</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>264 182 208,93</b>	<b>268 449 134,51</b>	<b>78,41</b>
<b>Ordinary Bonds</b>			<b>217 329 162,82</b>	<b>220 491 204,97</b>	<b>64,41</b>
<b>ITALY</b>			<b>25 303 692,05</b>	<b>25 424 095,21</b>	<b>7,43</b>
<b>Government</b>			<b>18 005 970,00</b>	<b>17 968 400,00</b>	<b>5,25</b>
10 000 000,00	BTP 1.60% 01/06/2026	EUR	10 780 220,00	10 729 000,00	3,13
7 000 000,00	BTP 0.85% 15/01/2027	EUR	7 225 750,00	7 239 400,00	2,12
<b>Finance</b>			<b>3 313 218,76</b>	<b>3 448 030,90</b>	<b>1,01</b>
600 000,00	ASSICURAZIONI GENERALI SPA 4.125% 04/05/2026	EUR	644 156,00	703 290,00	0,21
580 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	649 463,30	652 210,00	0,19
480 000,00	BANCO BPM SPA 2.50% 21/06/2024	EUR	497 353,96	508 579,20	0,15
390 000,00	BANCO BPM SPA 1.75% 24/04/2023	EUR	392 753,00	401 419,20	0,12
250 000,00	UNICREDIT SPA 1.00% 18/01/2023	EUR	234 462,50	254 227,50	0,07
200 000,00	INTESA SANPAOLO SPA 2.125% 30/08/2023	EUR	199 738,00	209 736,00	0,06
200 000,00	INTESA SANPAOLO SPA 1.00% 19/11/2026	EUR	199 396,00	206 182,00	0,06
200 000,00	UNIONE DI BANCHE ITALIANE SPA 0.75% 17/10/2022	EUR	192 151,00	202 608,00	0,06
100 000,00	INTESA SANPAOLO SPA 2.855% 23/04/2025	EUR	104 140,00	106 913,00	0,03
100 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	99 966,00	102 549,00	0,03
100 000,00	FCA BANK SPA 0.125% 16/11/2023	EUR	99 639,00	100 317,00	0,03
<b>Telecommunication</b>			<b>2 890 694,45</b>	<b>2 909 471,91</b>	<b>0,85</b>
950 000,00	TELECOM ITALIA SPA 5.875% 19/05/2023	GBP	1 191 287,79	1 199 210,91	0,35
680 000,00	TELECOM ITALIA SPA 3.25% 16/01/2023	EUR	718 337,22	711 973,60	0,21
580 000,00	TELECOM ITALIA SPA 3.625% 25/05/2026	EUR	617 320,44	644 293,00	0,19
340 000,00	TELECOM ITALIA SPA 2.375% 12/10/2027	EUR	363 749,00	353 994,40	0,10
<b>Consumer Retail</b>			<b>317 953,44</b>	<b>324 015,00</b>	<b>0,09</b>
300 000,00	LKQ ITALIA BONDCO SPA 3.875% 01/04/2024	EUR	317 953,44	324 015,00	0,09
<b>Industries</b>			<b>304 150,00</b>	<b>301 557,00</b>	<b>0,09</b>
300 000,00	SOFIMA HOLDING SPA 3.75% 15/01/2028	EUR	304 150,00	301 557,00	0,09
<b>Energy</b>			<b>277 070,40</b>	<b>270 638,40</b>	<b>0,08</b>
240 000,00	ENI SPA 2.00% 18/05/2031	EUR	277 070,40	270 638,40	0,08
<b>Multi-Utilities</b>			<b>194 635,00</b>	<b>201 982,00</b>	<b>0,06</b>
200 000,00	SNAM SPA 1.00% 12/09/2034	EUR	194 635,00	201 982,00	0,06
<b>FRANCE</b>			<b>18 940 562,02</b>	<b>19 372 706,70</b>	<b>5,66</b>
<b>Consumer Retail</b>			<b>6 641 093,16</b>	<b>6 783 958,90</b>	<b>1,98</b>
700 000,00	ELIS SA 1.875% 15/02/2023	EUR	703 941,06	713 286,00	0,21
640 000,00	REXEL SA 2.75% 15/06/2026	EUR	646 463,50	657 011,20	0,19
500 000,00	ELIS SA 1.00% 03/04/2025	EUR	488 293,75	497 500,00	0,14
460 000,00	FAURECIA SA 3.125% 15/06/2026	EUR	469 689,11	475 667,60	0,14
400 000,00	FAURECIA SE 2.625% 15/06/2025	EUR	401 970,00	405 440,00	0,12
400 000,00	RENAULT SA 1.00% 18/04/2024	EUR	389 970,00	398 492,00	0,12
300 000,00	SNCF RESEAU 2.25% 20/12/2047	EUR	344 910,74	376 209,00	0,11
350 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	355 075,00	357 150,50	0,10
300 000,00	APRR SA 1.25% 14/01/2027	EUR	301 422,00	319 554,00	0,09
300 000,00	PERNOD RICARD SA 1.125% 07/04/2025	EUR	304 140,00	313 278,00	0,09
300 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 0.75% 07/04/2025	EUR	302 603,00	310 302,00	0,09
300 000,00	FAURECIA SE 2.375% 15/06/2027	EUR	308 419,00	307 125,00	0,09
300 000,00	BANIJAY ENTERTAINMENT SASU 3.50% 01/03/2025	EUR	299 325,00	303 000,00	0,09
300 000,00	RENAULT SA 2.50% 01/04/2028	EUR	299 970,00	300 981,00	0,09
220 000,00	FNAC DARTY SA 2.625% 30/05/2026	EUR	227 250,00	225 990,60	0,07

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

## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	ELIS SA 2.875% 15/02/2026	EUR	204 725,00	213 468,00	0,06
200 000,00	SODEXO SA 1.00% 27/04/2029	EUR	197 906,00	210 040,00	0,06
200 000,00	ELIS SA 1.625% 03/04/2028	EUR	196 050,00	198 000,00	0,06
100 000,00	KERING SA 0.75% 13/05/2028	EUR	99 429,00	104 082,00	0,03
100 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA 0.25% 02/11/2032	EUR	99 541,00	97 382,00	0,03
<b>Telecommunication</b>			<b>3 540 627,00</b>	<b>3 545 628,90</b>	<b>1,04</b>
1 190 000,00	ALTICE FRANCE SA 5.875% 01/02/2027	EUR	1 249 708,61	1 262 661,40	0,37
1 250 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	1 244 846,75	1 218 750,00	0,36
350 000,00	ALTICE FRANCE SA 2.50% 15/01/2025	EUR	347 569,64	344 907,50	0,10
300 000,00	ORANGE SA 1.00% 12/09/2025	EUR	301 635,00	313 230,00	0,09
300 000,00	ORANGE SA 0.50% 04/09/2032	EUR	298 434,00	298 179,00	0,09
100 000,00	ORANGE SA 1.375% 20/03/2028	EUR	98 433,00	107 901,00	0,03
<b>Finance</b>			<b>3 351 217,92</b>	<b>3 425 432,50</b>	<b>1,00</b>
650 000,00	BNP PARIBAS SA 2.375% 17/02/2025	EUR	669 516,92	699 926,50	0,20
400 000,00	BNP PARIBAS SA 0.125% 04/09/2026	EUR	392 020,00	397 136,00	0,12
300 000,00	CNP ASSURANCES 1.875% 20/10/2022	EUR	308 263,00	307 545,00	0,09
300 000,00	CREDIT AGRICOLE SA 0.50% 24/06/2024	EUR	299 454,00	304 791,00	0,09
200 000,00	CREDIT AGRICOLE SA 1.00% 03/07/2029	EUR	203 017,00	210 880,00	0,06
200 000,00	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	190 714,00	204 704,00	0,06
200 000,00	KLEPIERRE SA 0.875% 17/02/2031	EUR	199 474,00	203 094,00	0,06
200 000,00	CREDIT MUTUEL ARKEA SA 0.375% 03/10/2028	EUR	195 509,00	200 740,00	0,06
200 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	197 351,00	200 260,00	0,06
200 000,00	CNP ASSURANCES 0.375% 08/03/2028	EUR	199 430,00	195 790,00	0,06
200 000,00	UNIBAIL-RODAMCO SE 1.75% 01/07/2049	EUR	196 332,00	190 624,00	0,05
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 1.875% 18/06/2029	EUR	99 684,00	107 618,00	0,03
100 000,00	PSA BANQUE FRANCE SA 0.625% 21/06/2024	EUR	99 428,00	101 742,00	0,03
100 000,00	PSA BANQUE FRANCE SA 0.50% 12/04/2022	EUR	101 025,00	100 582,00	0,03
<b>Industries</b>			<b>1 985 496,66</b>	<b>2 058 325,00</b>	<b>0,60</b>
600 000,00	CMA CGM SA 7.50% 15/01/2026	EUR	659 400,00	667 500,00	0,20
300 000,00	CIE DE SAINT-GOBAIN 1.375% 14/06/2027	EUR	296 954,00	322 647,00	0,10
200 000,00	BOUYGUES SA 1.375% 07/06/2027	EUR	209 718,00	216 330,00	0,06
200 000,00	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027	EUR	208 400,00	215 760,00	0,06
200 000,00	CROWN EUROPEAN HOLDINGS SA 2.875% 01/02/2026	EUR	197 066,66	212 784,00	0,06
200 000,00	CIE FINANCIERE ET INDUSTRIELLE DES AUTOROUTES SA 1.00% 19/05/2031	EUR	207 560,00	210 886,00	0,06
100 000,00	BOUYGUES SA 1.125% 24/07/2028	EUR	99 277,00	106 683,00	0,03
100 000,00	SCHNEIDER ELECTRIC SE REG 1.00% 09/04/2027	EUR	107 121,00	105 735,00	0,03
<b>Health</b>			<b>1 006 859,70</b>	<b>1 045 572,00</b>	<b>0,30</b>
400 000,00	CHROME BIDCO SASU 3.50% 31/05/2028	EUR	402 396,00	406 000,00	0,12
300 000,00	SANOFI 1.375% 21/03/2030	EUR	307 183,20	330 111,00	0,09
200 000,00	SANOFI 0.50% 13/01/2027	EUR	198 743,50	205 936,00	0,06
100 000,00	ESSILORLUXOTTICA SA 0.75% 27/11/2031	EUR	98 537,00	103 525,00	0,03
<b>Multi-Utilities</b>			<b>761 190,19</b>	<b>794 875,00</b>	<b>0,23</b>
400 000,00	ENGIE SA 1.50% 27/03/2028	EUR	413 751,19	434 272,00	0,13
200 000,00	VEOLIA ENVIRONNEMENT SA 1.94% 07/01/2030	EUR	210 124,00	224 688,00	0,06
100 000,00	ELECTRICITE DE FRANCE SA 4.625% 26/04/2030	EUR	137 315,00	135 915,00	0,04
<b>Basic Goods</b>			<b>650 371,39</b>	<b>648 673,40</b>	<b>0,19</b>
330 000,00	CARREFOUR SA 1.75% 15/07/2022	EUR	344 425,89	335 471,40	0,10
200 000,00	DANONE SA 1.125% 14/01/2025	EUR	206 411,50	208 530,00	0,06
100 000,00	CARREFOUR SA 1.00% 17/05/2027	EUR	99 534,00	104 672,00	0,03

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

## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>404 753,00</b>	<b>430 513,00</b>	<b>0,13</b>
300 000,00	TOTAL CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	304 753,00	323 850,00	0,10
100 000,00	VEOLIA ENVIRONNEMENT SA 1.25% 15/04/2028	EUR	100 000,00	106 663,00	0,03
<b>Raw materials</b>			<b>400 627,00</b>	<b>414 812,00</b>	<b>0,12</b>
200 000,00	ARKEMA SA 0.75% 03/12/2029	EUR	195 231,00	207 876,00	0,06
200 000,00	AIR LIQUIDE FINANCE SA 0.625% 20/06/2030	EUR	205 396,00	206 936,00	0,06
<b>Computing and IT</b>			<b>198 326,00</b>	<b>224 916,00</b>	<b>0,07</b>
200 000,00	CAPGEMINI SE 2.00% 15/04/2029	EUR	198 326,00	224 916,00	0,07
<b>NETHERLANDS</b>			<b>15 690 585,81</b>	<b>16 019 241,24</b>	<b>4,68</b>
<b>Telecommunication</b>			<b>3 892 517,40</b>	<b>3 915 634,94</b>	<b>1,14</b>
1 040 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	1 050 323,55	1 041 456,00	0,30
840 000,00	UPC HOLDING BV 3.875% 15/06/2029	EUR	832 764,18	850 500,00	0,25
551 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 3.25% 17/01/2028	EUR	652 000,47	663 492,16	0,19
400 000,00	KONINKLIJKE KPN NV 0.625% 09/04/2025	EUR	390 519,50	407 884,00	0,12
368 000,00	ZIGGO BV 4.25% 15/01/2027	EUR	390 558,70	381 398,88	0,11
370 000,00	ZIGGO BOND CO BV 3.375% 28/02/2030	EUR	368 773,00	364 845,90	0,11
100 000,00	KONINKLIJKE KPN NV 1.125% 11/09/2028	EUR	95 858,00	103 217,00	0,03
100 000,00	KONINKLIJKE KPN NV 4.25% 01/03/2022	EUR	111 720,00	102 841,00	0,03
<b>Multi-Utilities</b>			<b>3 516 541,93</b>	<b>3 648 724,10</b>	<b>1,07</b>
500 000,00	NATURGY FINANCE BV 2.875% 11/03/2024	EUR	546 897,00	539 980,00	0,16
490 000,00	EDP FINANCE BV 1.125% 12/02/2024	EUR	489 829,90	506 297,40	0,15
370 000,00	ENBW INTERNATIONAL FINANCE BV 1.875% 31/10/2033	EUR	393 528,39	426 240,00	0,13
300 000,00	ENEL FINANCE INTERNATIONAL NV 1.375% 01/06/2026	EUR	318 193,00	319 890,00	0,09
300 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	299 664,99	319 176,00	0,09
300 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	296 913,35	310 095,00	0,09
270 000,00	INNOGY FINANCE BV 1.00% 13/04/2025	EUR	274 855,49	279 506,70	0,08
250 000,00	TENNET HOLDING BV 1.00% 13/06/2026	EUR	250 957,14	262 275,00	0,08
200 000,00	ALLIANDER NV 0.875% 22/04/2026	EUR	202 454,67	209 076,00	0,06
200 000,00	NATURGY FINANCE BV 0.75% 28/11/2029	EUR	194 215,00	205 394,00	0,06
150 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	150 345,00	161 895,00	0,05
100 000,00	TENNET HOLDING BV 1.50% 03/06/2039	EUR	98 688,00	108 899,00	0,03
<b>Finance</b>			<b>2 236 557,63</b>	<b>2 218 237,50</b>	<b>0,65</b>
670 000,00	ING BANK NV 4.50% 21/02/2022	EUR	760 584,44	691 607,50	0,20
400 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	404 611,00	427 640,00	0,13
400 000,00	VONOVIA FINANCE BV 1.25% 06/12/2024	EUR	406 670,00	417 868,00	0,12
250 000,00	COOPERATIEVE RABOBANK UA 1.25% 23/03/2026	EUR	262 087,19	266 270,00	0,08
200 000,00	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	199 030,00	193 218,00	0,06
100 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	104 205,00	118 968,00	0,03
100 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	99 370,00	102 666,00	0,03
<b>Industries</b>			<b>2 152 073,96</b>	<b>2 175 894,30</b>	<b>0,64</b>
1 070 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	1 103 079,09	1 085 878,80	0,32
300 000,00	ROYAL SCHIPHOL GROUP NV 1.50% 05/11/2030	EUR	313 530,60	329 007,00	0,10
190 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.75% 28/02/2039	EUR	201 102,99	219 250,50	0,06
200 000,00	NORSK HYDRO ASA 1.25% 28/02/2031	EUR	210 709,50	218 510,00	0,06
100 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.875% 10/03/2028	EUR	119 033,78	118 903,00	0,04
100 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.375% 05/06/2026	EUR	99 947,00	102 222,00	0,03
100 000,00	ROYAL SCHIPHOL GROUP NV 0.875% 08/09/2032	EUR	104 671,00	102 123,00	0,03
<b>Energy</b>			<b>1 894 753,29</b>	<b>1 965 902,40</b>	<b>0,57</b>
480 000,00	SHELL INTERNATIONAL FINANCE BV 0.75% 15/08/2028	EUR	472 406,29	495 782,40	0,15
300 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	302 074,00	325 233,00	0,10

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



## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
300 000,00	SHELL INTERNATIONAL FINANCE BV 1.25% 11/11/2032	EUR	308 210,00	318 228,00	0,09
200 000,00	SHELL INTERNATIONAL FINANCE BV 1.625% 20/01/2027	EUR	214 334,00	217 478,00	0,06
200 000,00	SCHLUMBERGER FINANCE BV 0.50% 15/10/2031	EUR	198 753,00	196 940,00	0,06
200 000,00	BP CAPITAL MARKETS BV 0.933% 04/12/2040	EUR	200 024,00	185 930,00	0,05
100 000,00	SCHLUMBERGER FINANCE BV 2.00% 06/05/2032	EUR	99 483,00	113 305,00	0,03
100 000,00	SHELL INTERNATIONAL FINANCE BV 1.875% 07/04/2032	EUR	99 469,00	113 006,00	0,03
<b>Consumer Retail</b>			<b>1 084 506,50</b>	<b>1 134 474,00</b>	<b>0,33</b>
400 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	382 987,00	404 128,00	0,12
300 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 1.125% 02/10/2023	EUR	302 523,00	308 313,00	0,09
200 000,00	BMW FINANCE NV 0.75% 13/07/2026	EUR	199 246,00	207 928,00	0,06
100 000,00	LKQ EUROPEAN HOLDINGS BV 4.125% 01/04/2028	EUR	100 000,00	107 344,00	0,03
100 000,00	BMW FINANCE NV 1.125% 10/01/2028	EUR	99 750,50	106 761,00	0,03
<b>Basic Goods</b>			<b>709 494,00</b>	<b>748 976,00</b>	<b>0,22</b>
400 000,00	HEINEKEN NV 1.25% 07/05/2033	EUR	405 000,00	420 236,00	0,12
200 000,00	B.A.T. NETHERLANDS 3.125% 07/04/2028	EUR	205 222,00	227 692,00	0,07
100 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.25% 26/06/2025	EUR	99 272,00	101 048,00	0,03
<b>Health</b>			<b>204 141,10</b>	<b>211 398,00</b>	<b>0,06</b>
200 000,00	BAYER CAPITAL CORP BV 1.50% 26/06/2026	EUR	204 141,10	211 398,00	0,06
<b>MEXICO</b>			<b>12 268 508,10</b>	<b>12 144 588,17</b>	<b>3,55</b>
<b>Government</b>			<b>12 268 508,10</b>	<b>12 144 588,17</b>	<b>3,55</b>
72 000 000,00	MEXICAN BONOS 7.75% 23/11/2034	MXN	3 476 473,57	3 214 616,55	0,94
76 000 000,00	MEXICAN BONOS 5.75% 05/03/2026	MXN	3 098 475,57	3 135 901,92	0,92
1 690 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.75% 17/04/2028	EUR	1 745 716,66	1 774 500,00	0,52
1 280 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.35% 18/09/2027	EUR	1 304 858,00	1 326 400,00	0,39
1 190 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.375% 15/01/2025	EUR	1 191 661,30	1 241 372,30	0,36
1 090 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.125% 17/01/2030	EUR	1 061 615,00	1 070 009,40	0,31
400 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.45% 25/10/2033	EUR	389 708,00	381 788,00	0,11
<b>UNITED KINGDOM</b>			<b>11 837 492,50</b>	<b>12 116 878,42</b>	<b>3,54</b>
<b>Consumer Retail</b>			<b>4 438 578,67</b>	<b>4 572 532,98</b>	<b>1,34</b>
1 000 000,00	VIRGIN MEDIA FINANCE PLC 3.75% 15/07/2030	EUR	1 000 663,00	999 340,00	0,29
590 000,00	WILLIAM HILL PLC 4.875% 07/09/2023	GBP	703 372,45	720 257,52	0,21
550 000,00	JAGUAR LAND ROVER AUTOMO 6.875% 15/11/2026	EUR	625 937,50	640 128,50	0,19
460 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/07/2024	EUR	467 648,89	482 489,40	0,14
440 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 6.25% 15/01/2027	USD	412 355,56	423 129,23	0,13
300 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/01/2026	EUR	289 500,00	317 955,00	0,09
210 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 3.875% 01/03/2023	GBP	233 133,77	249 009,33	0,07
200 000,00	UNILEVER PLC 1.50% 11/06/2039	EUR	199 418,00	221 678,00	0,07
200 000,00	RENTOKIL INITIAL PLC 0.875% 30/05/2026	EUR	196 987,00	206 594,00	0,06
150 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	159 750,00	164 982,00	0,05
150 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	149 812,50	146 970,00	0,04
<b>Finance</b>			<b>2 675 884,77</b>	<b>2 680 830,20</b>	<b>0,78</b>
760 000,00	HSBC HOLDINGS PLC 0.875% 06/09/2024	EUR	751 906,41	781 796,80	0,23
710 000,00	BARCLAYS BANK PLC 6.625% 30/03/2022	EUR	826 315,09	745 414,80	0,22
510 000,00	SANTANDER UK GROUP HOLDINGS PLC 1.125% 08/09/2023	EUR	508 070,30	523 749,60	0,15
300 000,00	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026	EUR	302 935,00	332 097,00	0,10
290 000,00	LLOYDS BANKING GROUP PLC 1.00% 09/11/2023	EUR	286 657,97	297 772,00	0,08

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>2 627 107,86</b>	<b>2 651 019,33</b>	<b>0,77</b>
850 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	852 437,50	858 976,00	0,25
550 000,00	BELLIS ACQUISITION CO PLC 3.25% 16/02/2026	GBP	646 880,56	642 095,60	0,19
350 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	412 345,47	408 312,73	0,12
200 000,00	BAT INTERNATIONAL FINANCE PLC 3.125% 06/03/2029	EUR	214 312,67	228 182,00	0,06
200 000,00	COCA-COLA EUROPEAN PARTNERS PLC 1.125% 12/04/2029	EUR	202 810,66	210 126,00	0,06
200 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.875% 29/05/2026	EUR	198 986,00	205 640,00	0,06
100 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	99 335,00	97 687,00	0,03
<b>Energy</b>			<b>721 590,00</b>	<b>770 418,00</b>	<b>0,23</b>
300 000,00	BP CAPITAL MARKETS PLC 1.637% 26/06/2029	EUR	311 511,00	325 446,00	0,10
200 000,00	BP CAPITAL MARKETS PLC 2.822% 07/04/2032	EUR	207 833,00	240 330,00	0,07
100 000,00	BP CAPITAL MARKETS PLC 1.231% 08/05/2031	EUR	100 000,00	104 258,00	0,03
100 000,00	BP CAPITAL MARKETS PLC 1.104% 15/11/2034	EUR	102 246,00	100 384,00	0,03
<b>Telecommunication</b>			<b>618 261,73</b>	<b>656 674,25</b>	<b>0,19</b>
450 000,00	VIRGIN MEDIA SECURED FINANCE PLC 5.25% 15/05/2029	GBP	518 423,73	553 427,25	0,16
100 000,00	OMNICOM FINANCE HOLDINGS PLC 0.80% 08/07/2027	EUR	99 838,00	103 247,00	0,03
<b>Industries</b>			<b>452 470,98</b>	<b>458 562,66</b>	<b>0,13</b>
300 000,00	ROLLS-ROYCE PLC 3.375% 18/06/2026	GBP	345 240,98	349 447,66	0,10
100 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	107 230,00	109 115,00	0,03
<b>Health</b>			<b>303 598,49</b>	<b>326 841,00</b>	<b>0,10</b>
300 000,00	GLAXOSMITHKLINE CAPITAL PLC 1.375% 12/09/2029	EUR	303 598,49	326 841,00	0,10
<b>UNITED STATES</b>			<b>11 258 785,74</b>	<b>11 593 794,22</b>	<b>3,39</b>
<b>Finance</b>			<b>2 787 976,85</b>	<b>2 833 804,22</b>	<b>0,83</b>
760 000,00	CITIGROUP INC 0.75% 26/10/2023	EUR	754 720,65	774 698,40	0,23
300 000,00	MORGAN STANLEY 1.875% 30/03/2023	EUR	315 117,00	311 178,00	0,09
250 000,00	BERKSHIRE HATHAWAY INC 2.15% 15/03/2028	EUR	275 967,33	281 152,50	0,08
271 000,00	GOLDMAN SACHS GROUP INC 1.25% 01/05/2025	EUR	269 380,93	280 192,32	0,08
200 000,00	JPMORGAN CHASE & CO 2.875% 24/05/2028	EUR	236 740,00	235 484,00	0,07
220 000,00	GOLDMAN SACHS GROUP INC 1.625% 27/07/2026	EUR	230 122,94	234 883,00	0,07
200 000,00	CHUBB INA HOLDINGS INC 0.875% 15/06/2027	EUR	203 339,00	207 256,00	0,06
200 000,00	MORGAN STANLEY 1.00% 02/12/2022	EUR	204 526,00	203 680,00	0,06
200 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	198 122,00	203 044,00	0,06
100 000,00	CAPITAL ONE FINANCIAL CORP 0.80% 12/06/2024	EUR	99 941,00	102 236,00	0,03
<b>Computing and IT</b>			<b>1 792 940,07</b>	<b>1 838 772,00</b>	<b>0,54</b>
440 000,00	IQVIA INC 2.875% 15/06/2028	EUR	446 049,00	453 728,00	0,13
300 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.75% 07/03/2028	EUR	324 506,62	330 303,00	0,10
300 000,00	IQVIA INC 2.25% 15/01/2028	EUR	302 575,00	302 145,00	0,09
200 000,00	APPLE INC 1.375% 24/05/2029	EUR	211 159,12	218 672,00	0,07
200 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.50% 23/05/2029	EUR	201 999,33	217 276,00	0,06
200 000,00	INTERNATIONAL BUSINESS MACHINES CORP 1.25% 29/01/2027	EUR	207 499,00	212 166,00	0,06
100 000,00	FISERV INC 1.125% 01/07/2027	EUR	99 152,00	104 482,00	0,03
<b>Basic Goods</b>			<b>1 679 352,17</b>	<b>1 734 766,90</b>	<b>0,51</b>
530 000,00	COCA-COLA CO 1.625% 09/03/2035	EUR	553 941,02	586 688,80	0,17
290 000,00	PHILIP MORRIS INTERNATIONAL INC 2.875% 14/05/2029	EUR	332 689,27	343 415,10	0,10
200 000,00	COCA-COLA CO 1.10% 02/09/2036	EUR	197 569,88	206 334,00	0,06
200 000,00	ALTRIA GROUP INC 1.00% 15/02/2023	EUR	199 725,00	203 052,00	0,06
200 000,00	PHILIP MORRIS INTERNATIONAL INC 1.45% 01/08/2039	EUR	196 922,00	194 360,00	0,06
100 000,00	PEPSICO INC 0.75% 18/03/2027	EUR	99 815,00	104 158,00	0,03
100 000,00	COCA-COLA CO 0.375% 15/03/2033	EUR	98 690,00	96 759,00	0,03

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

## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>1 323 564,62</b>	<b>1 405 961,40</b>	<b>0,41</b>
560 000,00	FORD MOTOR CREDIT CO LLC 1.744% 19/07/2024	EUR	496 692,50	568 394,40	0,17
500 000,00	LEVI STRAUSS & CO 3.375% 15/03/2027	EUR	513 067,12	515 835,00	0,15
200 000,00	MCDONALD'S CORP 1.60% 15/03/2031	EUR	211 916,00	219 106,00	0,06
100 000,00	ECOLAB INC 1.00% 15/01/2024	EUR	101 889,00	102 626,00	0,03
<b>Industries</b>			<b>1 365 243,03</b>	<b>1 394 929,20</b>	<b>0,41</b>
630 000,00	FEDEX CORP 1.625% 11/01/2027	EUR	641 644,42	676 531,80	0,20
360 000,00	SILGAN HOLDINGS INC 3.25% 15/03/2025	EUR	370 188,61	363 434,40	0,11
350 000,00	BALL CORP 1.50% 15/03/2027	EUR	353 410,00	354 963,00	0,10
<b>Telecommunication</b>			<b>1 100 090,00</b>	<b>1 138 314,00</b>	<b>0,33</b>
400 000,00	AT&T INC 0.80% 04/03/2030	EUR	394 021,00	403 044,00	0,12
300 000,00	VERIZON COMMUNICATIONS INC 1.25% 08/04/2030	EUR	312 427,00	316 140,00	0,09
200 000,00	AT&T INC 1.80% 05/09/2026	EUR	199 518,00	215 488,00	0,06
200 000,00	MMS USA INVESTMENTS INC 0.625% 13/06/2025	EUR	194 124,00	203 642,00	0,06
<b>Health</b>			<b>859 619,00</b>	<b>897 855,50</b>	<b>0,26</b>
350 000,00	IQVIA INC 2.25% 15/03/2029	EUR	353 000,00	349 695,50	0,10
200 000,00	THERMO FISHER SCIENTIFIC INC 1.75% 15/04/2027	EUR	204 350,00	217 472,00	0,06
200 000,00	STRYKER CORP 1.00% 03/12/2031	EUR	190 671,00	206 586,00	0,06
100 000,00	MERCK & CO INC 2.50% 15/10/2034	EUR	111 598,00	124 102,00	0,04
<b>Energy</b>			<b>350 000,00</b>	<b>349 391,00</b>	<b>0,10</b>
350 000,00	EXXON MOBIL CORP 0.835% 26/06/2032	EUR	350 000,00	349 391,00	0,10
<b>GERMANY</b>			<b>10 393 169,03</b>	<b>10 574 560,26</b>	<b>3,09</b>
<b>Consumer Retail</b>			<b>3 218 768,54</b>	<b>3 320 637,60</b>	<b>0,97</b>
600 000,00	ZF FINANCE GMBH 3.75% 21/09/2028	EUR	652 125,00	657 696,00	0,19
580 000,00	DAIMLER AG 0.75% 08/02/2030	EUR	561 711,10	593 618,40	0,17
500 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	499 500,00	498 620,00	0,15
480 000,00	PROGROUP AG 3.00% 31/03/2026	EUR	482 798,44	484 852,80	0,14
320 000,00	SCHAEFFLER AG 2.875% 26/03/2027	EUR	321 773,00	343 638,40	0,10
300 000,00	SCHAEFFLER AG 3.375% 12/10/2028	EUR	301 640,00	330 774,00	0,10
300 000,00	ZF FINANCE GMBH 2.75% 25/05/2027	EUR	299 782,00	311 967,00	0,09
100 000,00	VOLKSWAGEN LEASING GMBH 0.50% 12/01/2029	EUR	99 439,00	99 471,00	0,03
<b>Health</b>			<b>1 882 762,01</b>	<b>1 893 803,30</b>	<b>0,55</b>
500 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 4.375% 15/01/2028	EUR	517 825,00	519 930,00	0,15
323 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 1.50% 11/07/2025	EUR	329 026,41	341 378,70	0,10
300 000,00	MERCK FINANCIAL SERVICES GMBH 0.375% 05/07/2027	EUR	298 470,00	304 950,00	0,09
300 000,00	BAYER AG 1.00% 12/01/2036	EUR	297 309,00	282 159,00	0,08
240 000,00	FRESENIUS MEDICAL CARE AG & CO KGAA 1.25% 29/11/2029	EUR	242 085,60	251 901,60	0,07
200 000,00	BAYER AG 0.625% 12/07/2031	EUR	198 046,00	193 484,00	0,06
<b>Raw materials</b>			<b>1 679 798,58</b>	<b>1 725 588,80</b>	<b>0,51</b>
720 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	735 145,00	730 389,60	0,22
370 000,00	THYSSENKRUPP AG 2.50% 25/02/2025	EUR	359 731,41	376 900,50	0,11
250 000,00	BASF SE 1.50% 22/05/2030	EUR	254 991,87	278 552,50	0,08
200 000,00	BASF SE 0.25% 05/06/2027	EUR	199 544,00	203 410,00	0,06
130 000,00	LANXESS AG 1.00% 07/10/2026	EUR	130 386,30	136 336,20	0,04
<b>Finance</b>			<b>1 210 663,60</b>	<b>1 239 774,00</b>	<b>0,36</b>
600 000,00	DEUTSCHE BANK AG 1.25% 08/09/2021	EUR	604 227,60	601 746,00	0,18
300 000,00	COMMERZBANK AG 1.875% 28/02/2028	EUR	299 010,00	323 088,00	0,09
150 000,00	DEUTSCHE BOERSE AG 1.125% 26/03/2028	EUR	155 760,00	160 347,00	0,05
150 000,00	DEUTSCHE BAHN FINANCE GMBH 0.50% 09/04/2027	EUR	151 666,00	154 593,00	0,04
<b>Multi-Utilities</b>			<b>954 080,50</b>	<b>969 114,06</b>	<b>0,28</b>
300 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	313 732,00	324 420,00	0,09
200 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	214 186,00	210 670,00	0,06

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

## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
163 000,00	E.ON SE 1.00% 07/10/2025	EUR	163 848,50	169 653,66	0,05
160 000,00	E.ON SE 0.875% 20/08/2031	EUR	162 550,00	164 998,40	0,05
100 000,00	E.ON SE 0.35% 28/02/2030	EUR	99 764,00	99 372,00	0,03
<b>Industries</b>			<b>920 326,80</b>	<b>901 463,50</b>	<b>0,27</b>
450 000,00	NOVELIS SHEET INGOT GMBH 3.375% 15/04/2029	EUR	464 625,00	461 767,50	0,14
300 000,00	VERTICAL MIDCO GMBH 4.375% 15/07/2027	EUR	316 350,00	313 626,00	0,09
140 000,00	DEUTSCHE BAHN FINANCE GMBH 0.625% 08/12/2050	EUR	139 351,80	126 070,00	0,04
<b>Computing and IT</b>			<b>526 769,00</b>	<b>524 179,00</b>	<b>0,15</b>
300 000,00	SAP SE 0.375% 18/05/2029	EUR	310 785,00	304 929,00	0,09
200 000,00	SAP SE 1.75% 22/02/2027	EUR	215 984,00	219 250,00	0,06
<b>SOUTH AFRICA</b>			<b>9 480 183,26</b>	<b>9 347 843,31</b>	<b>2,73</b>
<b>Government</b>			<b>9 480 183,26</b>	<b>9 347 843,31</b>	<b>2,73</b>
75 710 280,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 31/01/2044	ZAR	4 256 719,73	3 784 982,37	1,11
59 660 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.50% 31/01/2037	ZAR	2 786 596,07	3 029 898,46	0,88
1 700 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.30% 12/10/2028	USD	1 408 584,96	1 480 514,48	0,43
960 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 3.75% 24/07/2026	EUR	1 028 282,50	1 052 448,00	0,31
<b>BRAZIL</b>			<b>8 113 877,33</b>	<b>8 186 779,11</b>	<b>2,39</b>
<b>Government</b>			<b>8 113 877,33</b>	<b>8 186 779,11</b>	<b>2,39</b>
18 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2029	BRL	2 952 146,66	3 208 475,33	0,94
17 000 000,00	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10.00% 01/01/2025	BRL	3 170 043,87	3 010 628,91	0,88
730 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 2.875% 06/06/2025	USD	630 524,96	634 094,46	0,18
570 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 3.875% 12/06/2030	USD	503 833,28	484 896,29	0,14
480 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.25% 07/01/2025	USD	439 671,54	437 783,74	0,13
450 000,00	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 4.625% 13/01/2028	USD	417 657,02	410 900,38	0,12
<b>RUSSIA</b>			<b>7 510 291,79</b>	<b>7 712 995,06</b>	<b>2,25</b>
<b>Government</b>			<b>7 510 291,79</b>	<b>7 712 995,06</b>	<b>2,25</b>
298 590 000,00	RUSSIAN FEDERAL BOND - OFZ 4.50% 16/07/2025	RUB	2 997 998,55	3 165 862,06	0,92
2 700 000,00	RUSSIAN FOREIGN BOND - EUROBOND 2.875% 04/12/2025	EUR	2 902 533,24	2 954 637,00	0,86
1 600 000,00	RUSSIAN FOREIGN BOND - EUROBOND 1.125% 20/11/2027	EUR	1 609 760,00	1 592 496,00	0,47
<b>INDONESIA</b>			<b>6 558 736,52</b>	<b>6 540 054,22</b>	<b>1,91</b>
<b>Government</b>			<b>6 558 736,52</b>	<b>6 540 054,22</b>	<b>1,91</b>
42 919 000 000,00	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	2 839 530,52	2 757 134,82	0,80
1 220 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.75% 24/04/2025	EUR	1 244 855,00	1 281 000,00	0,37
960 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.40% 30/10/2031	EUR	956 638,00	977 510,40	0,29
800 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 0.90% 14/02/2027	EUR	798 758,00	808 304,00	0,24
500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.45% 18/09/2026	EUR	520 625,00	520 605,00	0,15
200 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 1.10% 12/03/2033	EUR	198 330,00	195 500,00	0,06

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>6 130 111,53</b>	<b>6 316 521,00</b>	<b>1,85</b>
<b>Finance</b>			<b>2 202 276,16</b>	<b>2 282 077,00</b>	<b>0,66</b>
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	391 232,00	405 372,00	0,11
300 000,00	BANCO SANTANDER SA 3.125% 19/01/2027	EUR	308 851,66	340 527,00	0,10
300 000,00	CRITERIA CAIXA SAU 1.50% 10/05/2023	EUR	303 275,00	308 784,00	0,09
300 000,00	BANKIA SA 0.75% 09/07/2026	EUR	294 085,00	307 365,00	0,09
200 000,00	CAIXABANK SA 1.375% 19/06/2026	EUR	202 584,00	209 038,00	0,06
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 11/09/2022	EUR	200 997,50	202 656,00	0,06
200 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 27/06/2024	EUR	200 754,00	202 470,00	0,06
200 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	200 715,00	202 124,00	0,06
100 000,00	BANCO DE SABADELL SA 1.75% 10/05/2024	EUR	99 782,00	103 741,00	0,03
<b>Multi-Utilities</b>			<b>1 520 409,56</b>	<b>1 567 741,00</b>	<b>0,46</b>
400 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	407 203,33	429 968,00	0,13
300 000,00	IBERDROLA FINANZAS SA 1.00% 07/03/2024	EUR	305 459,34	309 219,00	0,09
200 000,00	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	202 873,89	212 876,00	0,06
200 000,00	ENAGAS FINANCIACIONES SAU 0.75% 27/10/2026	EUR	201 425,00	207 802,00	0,06
200 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	204 485,00	207 406,00	0,06
100 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	98 963,00	101 721,00	0,03
100 000,00	NORTEGAS ENERGIA DISTRIBUCION SA 0.905% 22/01/2031	EUR	100 000,00	98 749,00	0,03
<b>Industries</b>			<b>682 232,80</b>	<b>713 272,00</b>	<b>0,21</b>
500 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 3.75% 25/03/2029	EUR	491 500,00	501 720,00	0,15
200 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	190 732,80	211 552,00	0,06
<b>Telecommunication</b>			<b>626 233,72</b>	<b>640 446,00</b>	<b>0,19</b>
400 000,00	CELLNEX TELECOM SA 2.375% 16/01/2024	EUR	412 422,72	420 008,00	0,12
200 000,00	TELEFONICA EMISIONES SA 1.957% 01/07/2039	EUR	213 811,00	220 438,00	0,07
<b>Consumer Retail</b>			<b>592 920,99</b>	<b>608 520,00</b>	<b>0,18</b>
300 000,00	GESTAMP AUTOMOCION SA 3.25% 30/04/2026	EUR	292 045,99	304 449,00	0,09
300 000,00	EL CORTE INGLES SA 3.00% 15/03/2024	EUR	300 875,00	304 071,00	0,09
<b>Health</b>			<b>506 038,30</b>	<b>504 465,00</b>	<b>0,15</b>
500 000,00	GRIFOLS SA 3.20% 01/05/2025	EUR	506 038,30	504 465,00	0,15
<b>LUXEMBOURG</b>			<b>5 286 090,64</b>	<b>5 357 674,81</b>	<b>1,57</b>
<b>Consumer Retail</b>			<b>1 990 004,29</b>	<b>2 013 271,20</b>	<b>0,59</b>
920 000,00	ALTICE FINANCING SA 3.00% 15/01/2028	EUR	889 880,80	875 398,40	0,26
500 000,00	CIRSA FINANCE INTERNATIONAL SARL 6.25% 20/12/2023	EUR	495 425,68	507 590,00	0,15
320 000,00	SAMSONITE FINCO SARL 3.50% 15/05/2026	EUR	302 513,81	317 276,80	0,09
200 000,00	SIG COMBIBLOC PURCHASECO SARL 2.125% 18/06/2025	EUR	203 000,00	211 606,00	0,06
100 000,00	TRATON FINANCE LUXEMBOURG SA 1.25% 24/03/2033	EUR	99 184,00	101 400,00	0,03
<b>Telecommunication</b>			<b>1 664 691,13</b>	<b>1 637 459,51</b>	<b>0,48</b>
900 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	961 770,70	935 883,00	0,27
800 000,00	ALTICE FINANCING SA 7.50% 15/05/2026	USD	702 920,43	701 576,51	0,21
<b>Health</b>			<b>595 384,00</b>	<b>617 296,00</b>	<b>0,18</b>
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.125% 07/03/2027	EUR	206 253,00	211 192,00	0,06
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 15/10/2050	EUR	194 516,00	205 836,00	0,06
200 000,00	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	194 615,00	200 268,00	0,06

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>520 220,11</b>	<b>546 591,20</b>	<b>0,16</b>
300 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 29/11/2026	EUR	288 662,00	305 001,00	0,09
130 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.75% 24/04/2028	EUR	130 933,11	141 185,20	0,04
100 000,00	KLEOPATRA FINCO SARL 4.25% 01/03/2026	EUR	100 625,00	100 405,00	0,03
<b>Finance</b>			<b>319 477,11</b>	<b>343 746,90</b>	<b>0,10</b>
315 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	319 477,11	343 746,90	0,10
<b>Basic Goods</b>			<b>196 314,00</b>	<b>199 310,00</b>	<b>0,06</b>
200 000,00	NESTLE FINANCE INTERNATIONAL LTD 0.375% 12/05/2032	EUR	196 314,00	199 310,00	0,06
<b>NIGERIA</b>			<b>4 973 119,65</b>	<b>5 101 964,82</b>	<b>1,49</b>
<b>Government</b>			<b>4 973 119,65</b>	<b>5 101 964,82</b>	<b>1,49</b>
3 660 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.375% 12/07/2023	USD	3 282 605,25	3 306 219,96	0,97
1 510 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.50% 28/11/2027	USD	1 248 871,90	1 349 042,16	0,39
500 000,00	NIGERIA GOVERNMENT INTERNATIONAL BOND 6.50% 28/11/2027	USD	441 642,50	446 702,70	0,13
<b>IVORY COAST</b>			<b>3 947 943,02</b>	<b>4 052 560,38</b>	<b>1,18</b>
<b>Government</b>			<b>3 947 943,02</b>	<b>4 052 560,38</b>	<b>1,18</b>
1 850 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.125% 15/06/2025	EUR	1 988 696,21	2 067 171,50	0,60
1 340 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.875% 17/10/2031	EUR	1 416 945,00	1 441 478,20	0,42
600 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BOND 5.375% 23/07/2024	USD	542 301,81	543 910,68	0,16
<b>EGYPT</b>			<b>4 012 478,36</b>	<b>4 039 153,50</b>	<b>1,18</b>
<b>Government</b>			<b>4 012 478,36</b>	<b>4 039 153,50</b>	<b>1,18</b>
1 630 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 5.75% 29/05/2024	USD	1 446 153,22	1 463 934,17	0,43
1 200 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.375% 11/04/2031	EUR	1 217 430,00	1 249 788,00	0,36
800 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.588% 21/02/2028	USD	702 974,55	713 570,77	0,21
710 000,00	EGYPT GOVERNMENT INTERNATIONAL BOND 6.125% 31/01/2022	USD	645 920,59	611 860,56	0,18
<b>HUNGARY</b>			<b>3 714 929,62</b>	<b>3 747 456,55</b>	<b>1,09</b>
<b>Government</b>			<b>3 714 929,62</b>	<b>3 747 456,55</b>	<b>1,09</b>
1 058 300 000,00	HUNGARY GOVERNMENT BOND 3.00% 27/10/2027	HUF	3 113 749,62	3 150 658,95	0,92
560 000,00	HUNGARY GOVERNMENT INTERNATIONAL BOND 1.625% 28/04/2032	EUR	601 180,00	596 797,60	0,17
<b>POLAND</b>			<b>3 742 479,85</b>	<b>3 730 677,80</b>	<b>1,09</b>
<b>Government</b>			<b>3 125 074,85</b>	<b>3 106 910,10</b>	<b>0,91</b>
13 170 000,00	REPUBLIC OF POLAND GOVERNMENT BOND 2.50% 25/07/2027	PLN	3 125 074,85	3 106 910,10	0,91
<b>Supranational</b>			<b>617 405,00</b>	<b>623 767,70</b>	<b>0,18</b>
610 000,00	CANPACK SA VIA EASTERN PA LAND INVESTMENT HOLDING LLC 2.375% 01/11/2027	EUR	617 405,00	623 767,70	0,18

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ROMANIA</b>			<b>3 532 542,44</b>	<b>3 591 922,00</b>	<b>1,05</b>
<b>Government</b>			<b>3 532 542,44</b>	<b>3 591 922,00</b>	<b>1,05</b>
1 540 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.124% 16/07/2031	EUR	1 565 931,30	1 590 512,00	0,46
1 340 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.875% 26/05/2028	EUR	1 466 561,89	1 495 775,00	0,44
500 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 28/01/2032	EUR	500 049,25	505 635,00	0,15
<b>IRELAND</b>			<b>3 274 510,63</b>	<b>3 325 048,30</b>	<b>0,97</b>
<b>Industries</b>			<b>2 302 515,63</b>	<b>2 345 863,30</b>	<b>0,68</b>
870 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	852 721,90	870 095,70	0,25
570 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 4.75% 15/07/2027	GBP	642 203,73	676 672,60	0,20
500 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC VIA ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	499 340,00	499 095,00	0,14
300 000,00	ARDAGH PACKAGING FINANCE PLC VIA ARDAGH HOLDINGS USA INC 2.125% 15/08/2026	EUR	308 250,00	300 000,00	0,09
<b>Telecommunication</b>			<b>673 335,00</b>	<b>676 500,00</b>	<b>0,20</b>
660 000,00	EIRCOM FINANCE DAC 3.50% 15/05/2026	EUR	673 335,00	676 500,00	0,20
<b>Health</b>			<b>99 256,00</b>	<b>101 338,00</b>	<b>0,03</b>
100 000,00	ABBOTT IRELAND FINANCING DAC 0.375% 19/11/2027	EUR	99 256,00	101 338,00	0,03
<b>Basic Goods</b>			<b>99 914,00</b>	<b>100 852,00</b>	<b>0,03</b>
100 000,00	CCEP FINANCE IRELAND DAC 1.50% 06/05/2041	EUR	99 914,00	100 852,00	0,03
<b>Consumer Retail</b>			<b>99 490,00</b>	<b>100 495,00</b>	<b>0,03</b>
100 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	99 490,00	100 495,00	0,03
<b>DOMINICAN REPUBLIC</b>			<b>2 584 063,82</b>	<b>2 645 282,09</b>	<b>0,77</b>
<b>Government</b>			<b>2 584 063,82</b>	<b>2 645 282,09</b>	<b>0,77</b>
1 540 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 5.95% 25/01/2027	USD	1 417 944,69	1 461 668,21	0,43
1 210 000,00	DOMINICAN REPUBLIC INTERNATIONAL BOND 6.875% 29/01/2026	USD	1 166 119,13	1 183 613,88	0,34
<b>SWEDEN</b>			<b>2 340 613,70</b>	<b>2 432 705,00</b>	<b>0,71</b>
<b>Consumer Retail</b>			<b>1 512 454,29</b>	<b>1 559 678,80</b>	<b>0,46</b>
810 000,00	VOLVO CAR AB 2.00% 24/01/2025	EUR	808 246,29	850 402,80	0,25
400 000,00	VERISURE HOLDING AB 3.875% 15/07/2026	EUR	403 508,00	409 036,00	0,12
300 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	300 700,00	300 240,00	0,09
<b>Finance</b>			<b>828 159,41</b>	<b>873 026,20</b>	<b>0,25</b>
520 000,00	INTRUM AB 3.125% 15/07/2024	EUR	500 166,34	522 756,00	0,15
200 000,00	INTRUM AB 3.50% 15/07/2026	EUR	187 660,00	203 750,00	0,06
100 000,00	SVENSKA HANDELSBANKEN AB 1.00% 15/04/2025	EUR	99 386,00	104 516,00	0,03
42 000,00	INTRUM AB 2.75% 15/07/2022	EUR	40 947,07	42 004,20	0,01
<b>KENYA</b>			<b>2 258 536,71</b>	<b>2 314 911,57</b>	<b>0,68</b>
<b>Government</b>			<b>2 258 536,71</b>	<b>2 314 911,57</b>	<b>0,68</b>
1 500 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 7.00% 22/05/2027	USD	1 332 278,54	1 387 616,31	0,41
1 000 000,00	KENYA GOVERNMENT INTERNATIONAL BOND 6.875% 24/06/2024	USD	926 258,17	927 295,26	0,27

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INDIA</b>			<b>2 039 352,29</b>	<b>1 983 597,50</b>	<b>0,58</b>
<b>Government</b>			<b>2 039 352,29</b>	<b>1 983 597,50</b>	<b>0,58</b>
1 170 000,00	EXPORT-IMPORT BANK OF INDIA 3.25% 15/01/2030	USD	1 034 617,15	1 003 294,97	0,29
595 000,00	EXPORT-IMPORT BANK OF INDIA 4.00% 14/01/2023	USD	554 918,16	523 970,01	0,15
500 000,00	EXPORT-IMPORT BANK OF INDIA 3.875% 01/02/2028	USD	449 816,98	456 332,52	0,14
<b>MOROCCO</b>			<b>1 854 865,81</b>	<b>1 854 040,47</b>	<b>0,54</b>
<b>Government</b>			<b>1 854 865,81</b>	<b>1 854 040,47</b>	<b>0,54</b>
760 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 1.50% 27/11/2031	EUR	740 576,99	714 468,40	0,21
600 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 1.375% 30/03/2026	EUR	596 244,00	608 310,00	0,18
600 000,00	MOROCCO GOVERNMENT INTERNATIONAL BOND 4.25% 11/12/2022	USD	518 044,82	531 262,07	0,15
<b>COLOMBIA</b>			<b>1 821 967,62</b>	<b>1 823 231,92</b>	<b>0,53</b>
<b>Government</b>			<b>1 821 967,62</b>	<b>1 823 231,92</b>	<b>0,53</b>
1 180 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.50% 28/01/2026	USD	1 077 057,62	1 086 506,92	0,32
660 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 22/03/2026	EUR	744 910,00	736 725,00	0,21
<b>SENEGAL</b>			<b>1 747 773,00</b>	<b>1 767 294,40</b>	<b>0,52</b>
<b>Government</b>			<b>1 747 773,00</b>	<b>1 767 294,40</b>	<b>0,52</b>
1 200 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 5.375% 08/06/2037	EUR	1 200 000,00	1 183 332,00	0,35
560 000,00	SENEGAL GOVERNMENT INTERNATIONAL BOND 4.75% 13/03/2028	EUR	547 773,00	583 962,40	0,17
<b>UKRAINE</b>			<b>1 549 939,32</b>	<b>1 575 993,46</b>	<b>0,46</b>
<b>Government</b>			<b>1 549 939,32</b>	<b>1 575 993,46</b>	<b>0,46</b>
1 160 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 7.75% 01/09/2021	USD	998 903,32	986 718,46	0,29
540 000,00	UKRAINE GOVERNMENT INTERNATIONAL BOND 6.75% 20/06/2026	EUR	551 036,00	589 275,00	0,17
<b>PHILIPPINES</b>			<b>1 506 619,00</b>	<b>1 519 420,90</b>	<b>0,44</b>
<b>Government</b>			<b>1 506 619,00</b>	<b>1 519 420,90</b>	<b>0,44</b>
610 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.875% 17/05/2027	EUR	611 432,00	621 034,90	0,18
600 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.70% 03/02/2029	EUR	596 660,00	597 210,00	0,17
300 000,00	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 0.25% 28/04/2025	EUR	298 527,00	301 176,00	0,09
<b>FINLAND</b>			<b>1 353 276,30</b>	<b>1 407 763,26</b>	<b>0,41</b>
<b>Telecommunication</b>			<b>1 254 202,30</b>	<b>1 309 381,26</b>	<b>0,38</b>
470 000,00	NOKIA OYJ 2.00% 11/03/2026	EUR	471 427,00	496 310,60	0,14
450 000,00	NOKIA OYJ 2.00% 15/03/2024	EUR	455 594,60	469 170,00	0,14
260 000,00	NOKIA OYJ 3.375% 12/06/2022	USD	223 749,86	223 780,98	0,07
110 000,00	NOKIA OYJ 6.625% 15/05/2039	USD	103 430,84	120 119,68	0,03
<b>Raw materials</b>			<b>99 074,00</b>	<b>98 382,00</b>	<b>0,03</b>
100 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	99 074,00	98 382,00	0,03

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



## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CROATIA</b>			<b>1 273 818,80</b>	<b>1 380 448,40</b>	<b>0,40</b>
<b>Government</b>			<b>1 273 818,80</b>	<b>1 380 448,40</b>	<b>0,40</b>
840 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 2.70% 15/06/2028	EUR	879 530,80	963 488,40	0,28
400 000,00	CROATIA GOVERNMENT INTERNATIONAL BOND 1.50% 17/06/2031	EUR	394 288,00	416 960,00	0,12
<b>JORDAN</b>			<b>1 313 650,96</b>	<b>1 336 078,60</b>	<b>0,39</b>
<b>Government</b>			<b>1 313 650,96</b>	<b>1 336 078,60</b>	<b>0,39</b>
1 000 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 6.125% 29/01/2026	USD	899 764,72	914 655,08	0,27
480 000,00	JORDAN GOVERNMENT INTERNATIONAL BOND 4.95% 07/07/2025	USD	413 886,24	421 423,52	0,12
<b>ARGENTINA</b>			<b>1 404 245,11</b>	<b>1 262 884,52</b>	<b>0,37</b>
<b>Government</b>			<b>1 404 245,11</b>	<b>1 262 884,52</b>	<b>0,37</b>
4 170 000,00	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 0.125% 09/07/2030	USD	1 404 245,11	1 262 884,52	0,37
<b>IRAQ</b>			<b>1 166 682,39</b>	<b>1 257 995,16</b>	<b>0,37</b>
<b>Government</b>			<b>1 166 682,39</b>	<b>1 257 995,16</b>	<b>0,37</b>
960 000,00	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	742 649,04	827 174,90	0,24
500 000,00	IRAQ INTERNATIONAL BOND 6.752% 09/03/2023	USD	424 033,35	430 820,26	0,13
<b>AZERBAIJAN</b>			<b>1 200 972,78</b>	<b>1 255 612,84</b>	<b>0,37</b>
<b>Government</b>			<b>1 200 972,78</b>	<b>1 255 612,84</b>	<b>0,37</b>
800 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 4.75% 18/03/2024	USD	722 727,75	731 089,95	0,22
600 000,00	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND 3.50% 01/09/2032	USD	478 245,03	524 522,89	0,15
<b>VIETNAM</b>			<b>1 173 025,97</b>	<b>1 247 669,25</b>	<b>0,36</b>
<b>Government</b>			<b>1 173 025,97</b>	<b>1 247 669,25</b>	<b>0,36</b>
1 330 000,00	VIETNAM GOVERNMENT INTERNATIONAL BOND 4.80% 19/11/2024	USD	1 173 025,97	1 247 669,25	0,36
<b>KAZAKHSTAN</b>			<b>1 170 040,00</b>	<b>1 186 463,80</b>	<b>0,35</b>
<b>Government</b>			<b>1 170 040,00</b>	<b>1 186 463,80</b>	<b>0,35</b>
980 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 0.60% 30/09/2026	EUR	970 040,00	979 421,80	0,29
200 000,00	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND 1.55% 09/11/2023	EUR	200 000,00	207 042,00	0,06
<b>UNITED ARAB EMIRATES</b>			<b>1 099 483,00</b>	<b>1 102 475,00</b>	<b>0,32</b>
<b>Finance</b>			<b>1 099 483,00</b>	<b>1 102 475,00</b>	<b>0,32</b>
1 100 000,00	MDGH GMTN RSC LTD 0.375% 10/03/2027	EUR	1 099 483,00	1 102 475,00	0,32
<b>AUSTRALIA</b>			<b>1 086 727,14</b>	<b>1 067 916,40</b>	<b>0,31</b>
<b>Telecommunication</b>			<b>528 738,14</b>	<b>508 886,40</b>	<b>0,15</b>
480 000,00	TELSTRA CORP LTD 2.50% 15/09/2023	EUR	528 738,14	508 886,40	0,15
<b>Raw materials</b>			<b>356 958,00</b>	<b>356 676,00</b>	<b>0,10</b>
300 000,00	BHP BILLITON FINANCE LTD 3.25% 24/09/2027	EUR	356 958,00	356 676,00	0,10
<b>Consumer Retail</b>			<b>201 031,00</b>	<b>202 354,00</b>	<b>0,06</b>
200 000,00	TOYOTA FINANCE AUSTRALIA LTD 0.25% 09/04/2024	EUR	201 031,00	202 354,00	0,06

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWITZERLAND</b>			<b>1 047 893,50</b>	<b>1 061 282,00</b>	<b>0,31</b>
<b>Finance</b>			<b>1 047 893,50</b>	<b>1 061 282,00</b>	<b>0,31</b>
610 000,00	UBS GROUP FUNDING SWITZERLAND AG 2.125% 04/03/2024	EUR	649 492,50	646 722,00	0,19
200 000,00	UBS GROUP FUNDING SWITZERLAND AG 1.25% 01/09/2026	EUR	193 900,00	209 916,00	0,06
200 000,00	CREDIT SUISSE AG 1.00% 07/06/2023	EUR	204 501,00	204 644,00	0,06
<b>BAHRAIN</b>			<b>1 013 905,61</b>	<b>1 006 977,74</b>	<b>0,29</b>
<b>Government</b>			<b>1 013 905,61</b>	<b>1 006 977,74</b>	<b>0,29</b>
1 050 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BOND 7.00% 26/01/2026	USD	1 013 905,61	1 006 977,74	0,29
<b>CANADA</b>			<b>911 704,40</b>	<b>922 620,00</b>	<b>0,27</b>
<b>Finance</b>			<b>911 704,40</b>	<b>922 620,00</b>	<b>0,27</b>
510 000,00	CANADIAN IMPERIAL BANK OF COMMERCE 0.375% 03/05/2024	EUR	509 818,40	517 191,00	0,15
300 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	302 410,00	304 314,00	0,09
100 000,00	ROYAL BANK OF CANADA 0.25% 02/05/2024	EUR	99 476,00	101 115,00	0,03
<b>ECUADOR</b>			<b>634 659,09</b>	<b>853 512,01</b>	<b>0,25</b>
<b>Government</b>			<b>634 659,09</b>	<b>853 512,01</b>	<b>0,25</b>
1 180 000,00	ECUADOR GOVERNMENT INTERNATIONAL BOND 0.50% 31/07/2030	USD	634 659,09	853 512,01	0,25
<b>CAYMAN ISLANDS</b>			<b>839 563,76</b>	<b>837 589,00</b>	<b>0,24</b>
<b>Telecommunication</b>			<b>839 563,76</b>	<b>837 589,00</b>	<b>0,24</b>
820 000,00	UPCB FINANCE VII LTD 3.625% 15/06/2029	EUR	839 563,76	837 589,00	0,24
<b>BELGIUM</b>			<b>775 225,68</b>	<b>820 234,66</b>	<b>0,24</b>
<b>Basic Goods</b>			<b>573 232,68</b>	<b>615 740,66</b>	<b>0,18</b>
251 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.00% 17/03/2028	EUR	266 455,43	280 281,66	0,08
200 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.125% 02/12/2027	EUR	199 660,00	223 886,00	0,07
100 000,00	ANHEUSER-BUSCH INBEV SA/NV 2.00% 23/01/2035	EUR	107 117,25	111 573,00	0,03
<b>Finance</b>			<b>201 993,00</b>	<b>204 494,00</b>	<b>0,06</b>
200 000,00	KBC GROUP NV 0.625% 10/04/2025	EUR	201 993,00	204 494,00	0,06
<b>JAMAICA</b>			<b>859 753,12</b>	<b>818 367,41</b>	<b>0,24</b>
<b>Government</b>			<b>859 753,12</b>	<b>818 367,41</b>	<b>0,24</b>
840 000,00	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.625% 09/07/2025	USD	859 753,12	818 367,41	0,24
<b>DENMARK</b>			<b>796 491,18</b>	<b>792 000,00</b>	<b>0,23</b>
<b>Telecommunication</b>			<b>539 227,13</b>	<b>518 925,00</b>	<b>0,15</b>
510 000,00	DKT FINANCE APS 7.00% 17/06/2023	EUR	539 227,13	518 925,00	0,15
<b>Multi-Utilities</b>			<b>257 264,05</b>	<b>273 075,00</b>	<b>0,08</b>
250 000,00	ORSTED A/S 1.50% 26/11/2029	EUR	257 264,05	273 075,00	0,08
<b>ARMENIA</b>			<b>768 871,56</b>	<b>778 900,09</b>	<b>0,23</b>
<b>Government</b>			<b>768 871,56</b>	<b>778 900,09</b>	<b>0,23</b>
813 000,00	REPUBLIC OF ARMENIA INTERNATIONAL BOND 7.15% 26/03/2025	USD	768 871,56	778 900,09	0,23

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SERBIA</b>			<b>730 866,60</b>	<b>745 794,20</b>	<b>0,22</b>
<b>Government</b>			<b>730 866,60</b>	<b>745 794,20</b>	<b>0,22</b>
740 000,00	SERBIA GOVERNMENT INTERNATIONAL BOND 1.50% 26/06/2029	EUR	730 866,60	745 794,20	0,22
<b>GUATEMALA</b>			<b>736 803,00</b>	<b>743 266,26</b>	<b>0,22</b>
<b>Government</b>			<b>736 803,00</b>	<b>743 266,26</b>	<b>0,22</b>
410 000,00	GUATEMALA GOVERNMENT BOND 5.375% 24/04/2032	USD	394 056,53	400 136,15	0,12
390 000,00	GUATEMALA GOVERNMENT BOND 5.75% 06/06/2022	USD	342 746,47	343 130,11	0,10
<b>GHANA</b>			<b>677 260,85</b>	<b>711 864,05</b>	<b>0,21</b>
<b>Government</b>			<b>677 260,85</b>	<b>711 864,05</b>	<b>0,21</b>
840 000,00	GHANA GOVERNMENT INTERNATIONAL BOND 6.375% 11/02/2027	USD	677 260,85	711 864,05	0,21
<b>AUSTRIA</b>			<b>594 764,50</b>	<b>626 354,50</b>	<b>0,18</b>
<b>Computing and IT</b>			<b>213 900,00</b>	<b>214 262,00</b>	<b>0,06</b>
200 000,00	AMS AG 6.00% 31/07/2025	EUR	213 900,00	214 262,00	0,06
<b>Energy</b>			<b>152 415,50</b>	<b>176 806,50</b>	<b>0,05</b>
150 000,00	OMV AG 2.375% 09/04/2032	EUR	152 415,50	176 806,50	0,05
<b>Consumer Retail</b>			<b>127 502,00</b>	<b>127 775,00</b>	<b>0,04</b>
100 000,00	AUTOBAHNEN- UND SCHNELL- STRASSEN-FINANZIERUNGS AG 2.75% 11/06/2032	EUR	127 502,00	127 775,00	0,04
<b>Telecommunication</b>			<b>100 947,00</b>	<b>107 511,00</b>	<b>0,03</b>
100 000,00	TELEKOM FINANZMANAGEMENT GMBH 1.50% 07/12/2026	EUR	100 947,00	107 511,00	0,03
<b>JAPAN</b>			<b>505 203,00</b>	<b>513 975,00</b>	<b>0,15</b>
<b>Health</b>			<b>202 719,00</b>	<b>203 750,00</b>	<b>0,06</b>
200 000,00	TAKEDA PHARMACEUTICAL CO LTD 1.125% 21/11/2022	EUR	202 719,00	203 750,00	0,06
<b>Basic Goods</b>			<b>200 000,00</b>	<b>201 572,00</b>	<b>0,06</b>
200 000,00	ASAHI GROUP HOLDINGS LTD 0.541% 23/10/2028	EUR	200 000,00	201 572,00	0,06
<b>Finance</b>			<b>102 484,00</b>	<b>108 653,00</b>	<b>0,03</b>
100 000,00	MIZUHO FINANCIAL GROUP INC 1.598% 10/04/2028	EUR	102 484,00	108 653,00	0,03
<b>PARAGUAY</b>			<b>217 393,70</b>	<b>231 351,43</b>	<b>0,07</b>
<b>Government</b>			<b>217 393,70</b>	<b>231 351,43</b>	<b>0,07</b>
260 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BOND 4.625% 25/01/2023	USD	217 393,70	231 351,43	0,07
<b>BRITISH VIRGIN ISLANDS</b>			<b>204 136,66</b>	<b>207 682,00</b>	<b>0,06</b>
<b>Multi-Utilities</b>			<b>204 136,66</b>	<b>207 682,00</b>	<b>0,06</b>
200 000,00	STATE GRID OVERSEAS INVESTMENT 2016 LTD 1.303% 05/08/2032	EUR	204 136,66	207 682,00	0,06
<b>NORWAY</b>			<b>98 923,00</b>	<b>101 135,00</b>	<b>0,03</b>
<b>Telecommunication</b>			<b>98 923,00</b>	<b>101 135,00</b>	<b>0,03</b>
100 000,00	TELENOR ASA 0.625% 25/09/2031	EUR	98 923,00	101 135,00	0,03

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Floating Rate Notes</b>			<b>46 164 372,61</b>	<b>47 261 887,54</b>	<b>13,80</b>
<b>NETHERLANDS</b>			<b>9 214 865,69</b>	<b>9 422 569,44</b>	<b>2,75</b>
<b>Finance</b>			<b>2 599 017,88</b>	<b>2 691 845,79</b>	<b>0,79</b>
490 000,00	AEGON NV FRN 25/04/2044	EUR	514 172,86	539 058,80	0,16
570 000,00	ING GROEP NV FRN 31/12/2099	USD	524 540,52	531 595,99	0,16
400 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2049	EUR	430 763,00	439 500,00	0,13
200 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO LTD FRN 01/10/2046	EUR	220 213,00	228 030,00	0,07
200 000,00	ABN AMRO BANK NV FRN 31/12/2099	EUR	198 240,00	216 546,00	0,06
200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	203 781,00	207 000,00	0,06
200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	200 000,00	202 432,00	0,06
100 000,00	NN GROUP NV FRN 15/07/2049	EUR	108 537,50	114 375,00	0,03
100 000,00	ASR NEDERLAND NV FRN 02/05/2049	EUR	98 944,00	111 965,00	0,03
100 000,00	ING GROEP NV FRN 13/11/2030	EUR	99 826,00	101 343,00	0,03
<b>Telecommunication</b>			<b>2 638 071,75</b>	<b>2 683 447,05</b>	<b>0,78</b>
800 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	784 066,38	818 000,00	0,24
500 000,00	TELEFONICA EUROPE BV FRN 31/03/2049	EUR	557 960,86	556 250,00	0,16
400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	403 395,00	413 268,00	0,12
400 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	399 580,00	406 000,00	0,12
300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	312 240,00	307 875,00	0,09
200 000,00	KONINKLIJKE KPN NV FRN 28/03/2073	USD	180 829,51	182 054,05	0,05
<b>Multi-Utilities</b>			<b>2 364 232,38</b>	<b>2 399 057,00</b>	<b>0,70</b>
1 200 000,00	NATURGY FINANCE BV FRN 29/11/2049	EUR	1 261 041,38	1 260 336,00	0,37
500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	495 902,00	513 125,00	0,15
300 000,00	ALLIANDER NV FRN 31/12/2099	EUR	303 169,00	312 924,00	0,09
200 000,00	NATURGY FINANCE BV FRN 29/12/2049	EUR	204 120,00	212 250,00	0,06
100 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	100 000,00	100 422,00	0,03
<b>Energy</b>			<b>1 613 543,68</b>	<b>1 648 219,60</b>	<b>0,48</b>
990 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	1 081 038,68	1 081 119,60	0,32
530 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	532 505,00	567 100,00	0,16
<b>FRANCE</b>			<b>7 835 175,93</b>	<b>8 196 856,81</b>	<b>2,39</b>
<b>Finance</b>			<b>4 816 668,30</b>	<b>5 070 742,98</b>	<b>1,48</b>
1 020 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	880 006,05	921 121,73	0,27
680 000,00	AXA SA FRN 20/05/2049	EUR	711 662,14	767 808,40	0,22
390 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	USD	360 992,03	368 672,98	0,11
300 000,00	AXA SA FRN 28/05/2049	EUR	311 333,52	343 479,00	0,10
300 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	297 469,00	309 381,00	0,09
300 000,00	SOCIETE GENERALE SA FRN 23/02/2028	EUR	297 253,00	304 782,00	0,09
286 000,00	BNP PARIBAS SA FRN 31/12/2099	USD	237 016,50	250 664,08	0,07
200 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 27/09/2048	EUR	220 724,00	244 228,00	0,07
200 000,00	BNP PARIBAS CARDIF SA FRN 29/11/2049	EUR	209 216,00	226 016,00	0,07
200 000,00	LA BANQUE POSTALE SA FRN 31/12/2099	EUR	200 000,00	210 500,00	0,06
200 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	200 819,00	207 664,00	0,06
200 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	199 884,00	206 398,00	0,06
234 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	192 026,06	204 352,79	0,06
200 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	199 736,00	200 530,00	0,06
100 000,00	BNP PARIBAS SA FRN 17/04/2029	EUR	99 114,00	103 460,00	0,03
100 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	99 636,00	101 580,00	0,03
100 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	99 781,00	100 105,00	0,03
<b>Multi-Utilities</b>			<b>1 080 364,71</b>	<b>1 141 904,13</b>	<b>0,33</b>
300 000,00	ELECTRICITE DE FRANCE SA FRN 22/07/2049	GBP	357 643,71	396 818,13	0,12
300 000,00	SUEZ FRN 31/12/2099	EUR	304 510,00	315 900,00	0,09
200 000,00	ENGIE SA FRN 31/12/2099	EUR	206 959,00	216 632,00	0,06

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

## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	EUR	111 625,00	112 250,00	0,03
100 000,00	ENGIE SA FRN 31/12/2099	EUR	99 627,00	100 304,00	0,03
<b>Energy</b>			<b>1 081 159,54</b>	<b>1 116 887,00</b>	<b>0,33</b>
860 000,00	TOTAL SA FRN 29/12/2049	EUR	871 409,54	895 045,00	0,26
200 000,00	TOTAL SA FRN 29/12/2049	EUR	209 750,00	221 842,00	0,07
<b>Telecommunication</b>			<b>655 498,38</b>	<b>662 292,70</b>	<b>0,19</b>
590 000,00	ORANGE SA FRN 29/12/2049	EUR	655 498,38	662 292,70	0,19
<b>Basic Goods</b>			<b>201 485,00</b>	<b>205 030,00</b>	<b>0,06</b>
200 000,00	DANONE SA FRN 31/12/2099	EUR	201 485,00	205 030,00	0,06
<b>UNITED KINGDOM</b>			<b>5 504 079,49</b>	<b>5 583 165,67</b>	<b>1,63</b>
<b>Telecommunication</b>			<b>3 036 828,77</b>	<b>3 040 646,97</b>	<b>0,89</b>
1 200 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	1 335 053,42	1 348 488,00	0,39
1 070 000,00	VODAFONE GROUP PLC FRN 03/01/2079	EUR	1 118 437,75	1 114 405,00	0,33
593 000,00	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	583 337,60	577 753,97	0,17
<b>Finance</b>			<b>2 067 312,72</b>	<b>2 129 178,70</b>	<b>0,62</b>
420 000,00	BARCLAYS PLC FRN 31/12/2099	GBP	522 823,31	528 220,43	0,15
540 000,00	BARCLAYS PLC FRN 31/12/2099	USD	503 993,54	500 174,81	0,15
287 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	USD	237 572,26	251 109,75	0,07
200 000,00	NATWEST GROUP PLC FRN 31/12/2099	GBP	228 972,24	251 030,30	0,07
200 000,00	BARCLAYS PLC REG FRN 09/06/2025	EUR	190 746,00	203 468,00	0,06
200 000,00	ROYAL BANK OF SCOTLAND GROUP PLC FRN 08/03/2023	EUR	200 498,00	202 962,00	0,06
200 000,00	BARCLAYS PLC FRN 31/12/2099	USD	182 707,37	192 213,41	0,06
<b>Multi-Utilities</b>			<b>299 938,00</b>	<b>303 213,00</b>	<b>0,09</b>
300 000,00	NGG FINANCE PLC FRN 05/12/2079	EUR	299 938,00	303 213,00	0,09
<b>Government</b>			<b>100 000,00</b>	<b>110 127,00</b>	<b>0,03</b>
100 000,00	SWISS RE FINANCE UK PLC FRN 04/06/2052	EUR	100 000,00	110 127,00	0,03
<b>GERMANY</b>			<b>3 409 752,38</b>	<b>3 481 721,22</b>	<b>1,02</b>
<b>Finance</b>			<b>2 583 624,58</b>	<b>2 649 207,22</b>	<b>0,78</b>
800 000,00	ALLIANZ SE FRN 31/12/2099	EUR	852 218,84	872 736,00	0,26
600 000,00	COMMERZBANK AG FRN 31/12/2099	USD	542 527,74	550 169,22	0,16
200 000,00	DEUTSCHE BANK AG FRN 31/12/2099	EUR	200 006,00	208 000,00	0,06
200 000,00	LANDESBANK BADEN-WUERTTEMBERG FRN 31/12/2099	EUR	200 000,00	204 500,00	0,06
200 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	199 074,00	204 158,00	0,06
200 000,00	DEUTSCHE BANK AG FRN 29/12/2049	EUR	192 104,00	204 000,00	0,06
200 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	197 694,00	202 894,00	0,06
200 000,00	COMMERZBANK AG FRN 31/12/2099	EUR	200 000,00	202 750,00	0,06
<b>Raw materials</b>			<b>525 908,80</b>	<b>523 124,00</b>	<b>0,15</b>
490 000,00	LANXESS AG FRN 06/12/2076	EUR	525 908,80	523 124,00	0,15
<b>Health</b>			<b>300 219,00</b>	<b>309 390,00</b>	<b>0,09</b>
300 000,00	MERCK KGAA FRN 25/06/2079	EUR	300 219,00	309 390,00	0,09
<b>SPAIN</b>			<b>3 159 972,07</b>	<b>3 272 597,65</b>	<b>0,96</b>
<b>Finance</b>			<b>3 159 972,07</b>	<b>3 272 597,65</b>	<b>0,96</b>
800 000,00	BANCO DE SABADELL SA FRN 31/12/2099	EUR	821 980,54	822 000,00	0,24
600 000,00	BANCO SANTANDER SA FRN 31/12/2099	USD	563 194,79	557 631,90	0,16
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	USD	553 629,74	551 661,75	0,16
400 000,00	CAIXABANK SA FRN 31/12/2099	EUR	400 680,00	458 040,00	0,14
200 000,00	MAPFRE SA FRN 31/03/2047	EUR	213 500,00	231 764,00	0,07
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	200 000,00	228 750,00	0,07

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	206 987,00	216 000,00	0,06
200 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	200 000,00	206 750,00	0,06
<b>ITALY</b>			<b>3 084 626,21</b>	<b>3 229 028,30</b>	<b>0,94</b>
<b>Finance</b>			<b>2 579 753,21</b>	<b>2 704 620,30</b>	<b>0,79</b>
595 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	594 933,21	630 961,80	0,18
600 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	562 330,00	604 704,00	0,18
250 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	247 500,00	275 037,50	0,08
250 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	250 100,00	243 750,00	0,07
200 000,00	UNIONE DI BANCHE ITALIANE SPA FRN 31/12/2099	EUR	201 660,00	220 500,00	0,07
200 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	200 000,00	218 792,00	0,06
200 000,00	FINCOBANK BANCA FINECO SPA FRN 31/12/2099	EUR	222 500,00	217 250,00	0,06
200 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	199 540,00	191 500,00	0,06
100 000,00	BANCO BPM SPA FRN 14/01/2031	EUR	101 190,00	102 125,00	0,03
<b>Multi-Utilities</b>			<b>306 067,00</b>	<b>314 250,00</b>	<b>0,09</b>
300 000,00	ENEL SPA FRN 31/12/2099	EUR	306 067,00	314 250,00	0,09
<b>Energy</b>			<b>198 806,00</b>	<b>210 158,00</b>	<b>0,06</b>
200 000,00	ENI SPA FRN 31/12/2099	EUR	198 806,00	210 158,00	0,06
<b>SWITZERLAND</b>			<b>2 629 206,99</b>	<b>2 560 621,08</b>	<b>0,75</b>
<b>Finance</b>			<b>2 629 206,99</b>	<b>2 560 621,08</b>	<b>0,75</b>
1 050 000,00	CREDIT SUISSE GROUP AG FRN 31/12/2099	USD	972 267,87	926 255,55	0,27
710 000,00	UBS GROUP FUNDING SWITZERLAND AG FRN 31/12/2099	USD	668 608,53	660 433,18	0,19
430 000,00	UBS GROUP FUNDING SWITZERLAND AG FRN 29/12/2049	EUR	467 106,28	443 437,50	0,13
218 000,00	UBS GROUP AG FRN 31/12/2099	USD	181 598,73	187 708,95	0,06
200 000,00	CREDIT SUISSE GROUP AG FRN 31/12/2099	USD	176 286,98	173 980,86	0,05
200 000,00	UBS GROUP AG FRN 31/12/2099	USD	163 338,60	168 805,04	0,05
<b>BELGIUM</b>			<b>1 720 374,33</b>	<b>1 793 833,00</b>	<b>0,52</b>
<b>Finance</b>			<b>896 065,33</b>	<b>951 083,00</b>	<b>0,28</b>
600 000,00	KBC GROUP NV FRN 31/12/2099	EUR	597 607,33	636 750,00	0,19
200 000,00	AGEAS FRN 24/11/2051	EUR	199 252,00	201 304,00	0,06
100 000,00	AGEAS FRN 02/07/2049	EUR	99 206,00	113 029,00	0,03
<b>Raw materials</b>			<b>619 695,00</b>	<b>632 214,00</b>	<b>0,18</b>
300 000,00	SOLVAY SA FRN 31/12/2099	EUR	318 370,00	322 500,00	0,09
300 000,00	SOLVAY SA FRN 31/12/2099	EUR	301 325,00	309 714,00	0,09
<b>Multi-Utilities</b>			<b>204 614,00</b>	<b>210 536,00</b>	<b>0,06</b>
200 000,00	ELIA SYSTEM OPERATOR SA/NV FRN 31/12/2049	EUR	204 614,00	210 536,00	0,06
<b>PORTUGAL</b>			<b>1 745 592,61</b>	<b>1 747 404,00</b>	<b>0,51</b>
<b>Multi-Utilities</b>			<b>1 100 140,61</b>	<b>1 089 780,00</b>	<b>0,32</b>
1 000 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 30/04/2079	EUR	1 100 140,61	1 089 780,00	0,32
<b>Finance</b>			<b>645 452,00</b>	<b>657 624,00</b>	<b>0,19</b>
600 000,00	CAIXA GERAL DE DEPOSITOS SA FRN 28/06/2028	EUR	645 452,00	657 624,00	0,19
<b>SWEDEN</b>			<b>1 757 531,44</b>	<b>1 726 401,74</b>	<b>0,50</b>
<b>Finance</b>			<b>1 253 756,48</b>	<b>1 222 326,74</b>	<b>0,35</b>
1 200 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 13/11/2099	USD	1 075 471,74	1 043 227,41	0,30
200 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/12/2099	USD	178 284,74	179 099,33	0,05
<b>Consumer Retail</b>			<b>503 774,96</b>	<b>504 075,00</b>	<b>0,15</b>
470 000,00	VOLVO TREASURY AB FRN 10/03/2078	EUR	503 774,96	504 075,00	0,15

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED STATES</b>			<b>1 539 142,80</b>	<b>1 558 963,00</b>	<b>0,46</b>
<b>Finance</b>			<b>1 539 142,80</b>	<b>1 558 963,00</b>	<b>0,46</b>
400 000,00	BANK OF AMERICA CORP FRN 04/05/2023	EUR	399 600,00	402 072,00	0,12
300 000,00	BANK OF AMERICA CORP FRN 09/05/2026	EUR	298 926,00	308 487,00	0,09
230 000,00	JPMORGAN CHASE & CO FRN 24/02/2028	EUR	229 884,80	230 897,00	0,07
200 000,00	JPMORGAN CHASE & CO FRN 12/06/2029	EUR	211 220,00	218 896,00	0,06
200 000,00	MORGAN STANLEY FRN 07/02/2031	EUR	200 000,00	196 496,00	0,06
100 000,00	CITIGROUP INC FRN 06/07/2026	EUR	99 512,00	104 419,00	0,03
100 000,00	JPMORGAN CHASE & CO FRN 17/02/2033	EUR	100 000,00	97 696,00	0,03
<b>DENMARK</b>			<b>1 526 169,06</b>	<b>1 532 349,02</b>	<b>0,45</b>
<b>Finance</b>			<b>1 426 169,06</b>	<b>1 432 853,02</b>	<b>0,42</b>
1 593 000,00	DANSKE BANK A/S FRN 31/12/2099	USD	1 426 169,06	1 432 853,02	0,42
<b>Multi-Utilities</b>			<b>100 000,00</b>	<b>99 496,00</b>	<b>0,03</b>
100 000,00	ORSTED AS FRN 18/02/3021	EUR	100 000,00	99 496,00	0,03
<b>IRELAND</b>			<b>1 423 209,78</b>	<b>1 496 689,38</b>	<b>0,44</b>
<b>Finance</b>			<b>1 423 209,78</b>	<b>1 496 689,38</b>	<b>0,44</b>
500 000,00	BANK OF IRELAND GROUP PLC FRN 19/09/2027	GBP	570 702,78	593 292,88	0,17
350 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	351 544,00	358 858,50	0,11
200 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	200 000,00	227 500,00	0,07
200 000,00	AIB GROUP PLC FRN 31/12/2099	EUR	201 300,00	215 500,00	0,06
100 000,00	BANK OF IRELAND GROUP PLC FRN 08/07/2024	EUR	99 663,00	101 538,00	0,03
<b>AUSTRIA</b>			<b>762 789,43</b>	<b>799 537,00</b>	<b>0,23</b>
<b>Finance</b>			<b>400 000,00</b>	<b>437 260,00</b>	<b>0,13</b>
200 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 31/12/2049	EUR	200 000,00	223 010,00	0,07
200 000,00	ERSTE GROUP BANK AG FRN 31/12/2099	EUR	200 000,00	214 250,00	0,06
<b>Energy</b>			<b>362 789,43</b>	<b>362 277,00</b>	<b>0,10</b>
300 000,00	OMV AG FRN 29/12/2049	EUR	362 789,43	362 277,00	0,10
<b>FINLAND</b>			<b>572 892,11</b>	<b>571 151,40</b>	<b>0,17</b>
<b>Finance</b>			<b>572 892,11</b>	<b>571 151,40</b>	<b>0,17</b>
570 000,00	NORDEA BANK ABP FRN 07/09/2026	EUR	572 892,11	571 151,40	0,17
<b>NORWAY</b>			<b>177 980,79</b>	<b>178 574,83</b>	<b>0,05</b>
<b>Finance</b>			<b>177 980,79</b>	<b>178 574,83</b>	<b>0,05</b>
200 000,00	DNB BANK ASA FRN 31/12/2099	USD	177 980,79	178 574,83	0,05
<b>LUXEMBOURG</b>			<b>101 011,50</b>	<b>110 424,00</b>	<b>0,03</b>
<b>Finance</b>			<b>101 011,50</b>	<b>110 424,00</b>	<b>0,03</b>
100 000,00	SWISS RE FINANCE LUXEMBOURG SA FRN 30/04/2050	EUR	101 011,50	110 424,00	0,03
<b>Zero-Coupon Bonds</b>			<b>688 673,50</b>	<b>696 042,00</b>	<b>0,20</b>
<b>AUSTRIA</b>			<b>296 318,50</b>	<b>300 549,00</b>	<b>0,09</b>
<b>Energy</b>			<b>296 318,50</b>	<b>300 549,00</b>	<b>0,09</b>
300 000,00	OMV AG 0.00% 03/07/2025	EUR	296 318,50	300 549,00	0,09
<b>BELGIUM</b>			<b>293 152,00</b>	<b>298 731,00</b>	<b>0,08</b>
<b>Finance</b>			<b>293 152,00</b>	<b>298 731,00</b>	<b>0,08</b>
300 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	293 152,00	298 731,00	0,08

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## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>99 203,00</b>	<b>96 762,00</b>	<b>0,03</b>
<b>Industries</b>			<b>99 203,00</b>	<b>96 762,00</b>	<b>0,03</b>
100 000,00	ABB FINANCE BV 0.00% 19/01/2030	EUR	99 203,00	96 762,00	0,03
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>3 746 176,29</b>	<b>3 892 503,24</b>	<b>1,14</b>
<b>Ordinary Bonds</b>			<b>1 966 390,97</b>	<b>2 070 971,65</b>	<b>0,61</b>
<b>LUXEMBOURG</b>			<b>776 570,78</b>	<b>831 025,86</b>	<b>0,24</b>
<b>Telecommunication</b>			<b>538 295,78</b>	<b>588 480,86</b>	<b>0,17</b>
540 000,00	TELECOM ITALIA CAPITAL SA 7.20% 18/07/2036	USD	538 295,78	588 480,86	0,17
<b>Finance</b>			<b>238 275,00</b>	<b>242 545,00</b>	<b>0,07</b>
250 000,00	ALTICE FINANCING SA REG 2.25% 15/01/2025	EUR	238 275,00	242 545,00	0,07
<b>IRELAND</b>			<b>713 370,48</b>	<b>742 852,65</b>	<b>0,22</b>
<b>Telecommunication</b>			<b>713 370,48</b>	<b>742 852,65</b>	<b>0,22</b>
600 000,00	C&W SENIOR FINANCING DAC 6.875% 15/09/2027	USD	518 032,32	539 175,04	0,16
230 000,00	C&W SENIOR FINANCING DAC 7.50% 15/10/2026	USD	195 338,16	203 677,61	0,06
<b>UNITED KINGDOM</b>			<b>476 449,71</b>	<b>497 093,14</b>	<b>0,15</b>
<b>Consumer Retail</b>			<b>476 449,71</b>	<b>497 093,14</b>	<b>0,15</b>
430 000,00	VIRGIN MEDIA SECURED FINANCE PLC 4.125% 15/08/2030	GBP	476 449,71	497 093,14	0,15
<b>Floating Rate Notes</b>			<b>1 779 785,32</b>	<b>1 821 531,59</b>	<b>0,53</b>
<b>ITALY</b>			<b>1 430 051,00</b>	<b>1 462 030,64</b>	<b>0,43</b>
<b>Finance</b>			<b>1 430 051,00</b>	<b>1 462 030,64</b>	<b>0,43</b>
800 000,00	UNICREDIT SPA FRN 30/06/2035	USD	711 745,55	736 129,16	0,22
450 000,00	UNICREDIT SPA FRN 03/04/2049	USD	416 596,77	422 162,70	0,12
300 000,00	UNICREDIT SPA FRN 02/04/2034	USD	301 708,68	303 738,78	0,09
<b>FRANCE</b>			<b>172 172,23</b>	<b>181 470,85</b>	<b>0,05</b>
<b>Finance</b>			<b>172 172,23</b>	<b>181 470,85</b>	<b>0,05</b>
203 000,00	SOCIETE GENERALE SA FRN 31/12/2099	USD	172 172,23	181 470,85	0,05
<b>GERMANY</b>			<b>177 562,09</b>	<b>178 030,10</b>	<b>0,05</b>
<b>Finance</b>			<b>177 562,09</b>	<b>178 030,10</b>	<b>0,05</b>
200 000,00	DEUTSCHE BANK AG FRN 31/12/2099	USD	177 562,09	178 030,10	0,05
<b>INVESTMENT FUNDS</b>			<b>28 923 515,57</b>	<b>30 526 703,00</b>	<b>8,92</b>
<b>UCI Units</b>			<b>28 923 515,57</b>	<b>30 526 703,00</b>	<b>8,92</b>
<b>LUXEMBOURG</b>			<b>25 233 680,51</b>	<b>26 275 218,36</b>	<b>7,68</b>
<b>Finance</b>			<b>25 233 680,51</b>	<b>26 275 218,36</b>	<b>7,68</b>
90 869,43	EURIZON FUND - BOND EMERGING MARKETS IN LOCAL CURRENCIES ESG -Z-	EUR	8 995 766,98	9 070 586,60	2,65
10 811,18	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS -I-	EUR	5 590 103,51	6 501 951,16	1,90
59 025,65	EURIZON FUND - SECURITIZED BOND FUND -Z-	EUR	5 957 459,26	6 004 089,52	1,76
33 853,51	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	3 385 351,00	3 355 221,38	0,98
2 637,11	EURIZON INVESTMENT SICAV - CREDIT INCOME -I-	EUR	1 304 999,76	1 343 369,70	0,39

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



## Eurizon Fund - Global Multi Credit

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>3 689 835,06</b>	<b>4 251 484,64</b>	<b>1,24</b>
<b>Finance</b>			<b>3 689 835,06</b>	<b>4 251 484,64</b>	<b>1,24</b>
40 942,00	ISHARES EUR HIGH YIELD CORPORATE BOND UCITS ETF	EUR	3 671 987,06	4 230 127,44	1,23
69,99	NOMURA FUNDS IRELAND - NOMURA US HIGH YIELD BOND FUND -I-	USD	17 848,00	21 357,20	0,01
<b>Total Portfolio</b>			<b>296 851 900,79</b>	<b>302 868 340,75</b>	<b>88,47</b>

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

## Eurizon Fund - Global Multi Credit

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(860 216,55)</b>	<b>128 108 816,28</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(860 216,55)</b>	<b>128 108 816,28</b>
100 000	(236)	Sale	EURO BUND	08/09/2021	EUR	(254 880,00)	40 735 960,00
100 000	(73)	Sale	EURO BUXL	08/09/2021	EUR	(248 200,00)	14 836 520,00
100 000	(364)	Sale	US 10YR NOTE (CBT)	21/09/2021	USD	(172 745,91)	40 669 513,42
100 000	(73)	Sale	US 10YR ULTRA	21/09/2021	USD	(163 990,64)	9 061 322,86
100 000	(170)	Sale	EURO BOBL	08/09/2021	EUR	(20 400,00)	22 805 500,00

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

## Eurizon Fund - Global Multi Credit

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>45 867,08</b>	<b>6 719,58</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>45 867,08</b>	<b>6 719,58</b>	—
102	PUT	US 10YR FUT OPTN 129,00 27/08/21	USD	45 867,08	6 719,58	—

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

## Eurizon Fund - Global Multi Credit

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>				<b>(1 453 604,80)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>316 129,51</b>
17/09/2021	6 472 107,60	USD	8 400 000,00	AUD 137 841,43
17/09/2021	766 566 115,00	JPY	5 743 466,50	EUR 75 160,53
17/09/2021	7 138 449,92	EUR	121 016 000,00	ZAR 71 637,43
17/09/2021	2 635 540,39	USD	290 000 000,00	JPY 17 677,23
17/09/2021	3 810 698,86	USD	280 134 000,00	RUB 13 812,89
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(1 769 734,31)</b>
17/09/2021	63 166 984,53	EUR	76 851 000,00	USD (1 535 720,85)
17/09/2021	8 400 000,00	AUD	6 460 882,68	USD (128 390,90)
17/09/2021	2 864 380,36	USD	14 700 000,00	BRL (32 601,77)
17/09/2021	6 437 360,91	EUR	5 552 957,00	GBP (22 258,27)
17/09/2021	5 418 066,77	USD	109 416 000,00	MXN (21 279,25)
17/09/2021	5 015 233,42	USD	25 515 000,00	BRL (19 974,18)
17/09/2021	3 198 769,55	EUR	14 500 000,00	PLN (8 671,34)
17/09/2021	3 265 964,62	EUR	1 150 000 000,00	HUF (837,75)

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

## Eurizon Fund - Global Multi Credit

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### SWAP CONTRACTS AS AT 30 JUNE 2021

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>21 012,25</b>	<b>(7 029,96)</b>	<b>(21 981,04)</b>
MORGAN STANLEY BANK AG	CAD	7 700 000,00	10/03/2026	21 012,25	(7 029,96)	(21 981,04)

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

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## Eurizon Fund - Securitized Bond Fund

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 009 852 005,06	
Banks	(Note 3)	6 315 834,88	
Other banks and broker accounts	(Notes 2, 3, 9)	24 590 000,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	325 865,19	
Unrealised profit on swap contracts	(Notes 2, 9)	289 708,00	
Interest receivable on swap contracts	(Notes 2, 9)	87 695,00	
Other interest receivable		1 831 663,08	
Receivable on subscriptions		1 891 795,84	
Other assets	(Note 11)	32 226,45	
<b>Total assets</b>		<b>1 045 216 793,50</b>	
<b>Liabilities</b>			
Interest payable on swap contracts	(Notes 2, 9)	(603,33)	
Payable on investments purchased		(11 146 280,38)	
Payable on redemptions		(495 978,19)	
Other liabilities		(901 860,55)	
<b>Total liabilities</b>		<b>(12 544 722,45)</b>	
<b>Total net assets</b>		<b>1 032 672 071,05</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class E Units	EUR	99,25	32 879,854
Class X Units	EUR	101,18	582 695,540
Class Z Units	EUR	101,74	9 538 420,499
Class Z7 Units	CHF	102,29	100,000
Class ZD Units	EUR	100,03	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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>871 615 864,69</b>
Net income from investments	(Note 2)	5 425 400,47
Interest received on swap contracts	(Notes 2, 9)	90 733,89
Other income	(Note 6)	62 059,33
<b>Total income</b>		<b>5 578 193,69</b>
Management fee	(Note 6)	(1 945 445,29)
Performance fee	(Note 7)	(334 748,75)
Depositary fee	(Note 8)	(119 086,20)
Subscription tax	(Note 4)	(48 329,44)
Interest paid on swap contracts	(Notes 2, 9)	(93 668,33)
Other charges and taxes	(Notes 5, 8)	(656 467,76)
<b>Total expenses</b>		<b>(3 197 745,77)</b>
<b>Net investment income / (loss)</b>		<b>2 380 447,92</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(9 976 724,05)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	13 219 565,41
- forward foreign exchange contracts	(Notes 2, 9)	4 212 386,63
- foreign currencies	(Note 2)	(8 870,47)
- swap contracts	(Notes 2, 9)	289 708,00
<b>Net result of operations for the period</b>		<b>10 116 513,44</b>
Subscriptions for the period		297 575 329,20
Redemptions for the period		(146 635 616,28)
Dividend distributions	(Note 15)	(20,00)
<b>Net assets at the end of the period</b>		<b>1 032 672 071,05</b>

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

## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 003 364 255,94</b>	<b>1 009 852 005,06</b>	<b>97,79</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>774 558 586,74</b>	<b>777 528 401,89</b>	<b>75,29</b>
<b>Asset and Mortgage Backed Securities</b>			<b>774 558 586,74</b>	<b>777 528 401,89</b>	<b>75,29</b>
<b>IRELAND</b>			<b>345 913 539,02</b>	<b>346 328 721,79</b>	<b>33,54</b>
<b>Finance</b>			<b>345 913 539,02</b>	<b>346 328 721,79</b>	<b>33,54</b>
19 876 872,08	PRIMROSE RESIDENTIAL 2021-1 DAC -A- 0.20% 24/03/2061	EUR	19 795 376,90	19 860 970,58	1,92
11 397 512,46	TAURUS 2020-1 NL DAC -A- 0.90% 20/02/2030	EUR	11 350 781,65	11 410 995,72	1,11
10 180 809,45	DUBLIN BAY SECURITIES -A- 0.00% 28/06/2055	EUR	10 138 519,83	10 172 997,71	0,99
9 977 607,19	ARROW CMBS 2018 DAC -A1- 1.10% 22/05/2030	EUR	9 997 289,82	9 996 731,27	0,97
9 560 336,81	SHAMROCK RESIDENTIAL 2021-1 DAC -A- 0.30% 24/12/2059	EUR	9 529 743,73	9 554 669,44	0,93
9 300 000,00	FASTNET SECURITIES 13 DAC -B- 0.113% 18/04/2057	EUR	9 313 463,78	9 248 743,05	0,90
8 000 000,00	BILBAO CLO III DAC -A2AR- 1.50% 17/05/2034	EUR	8 000 000,00	7 980 152,00	0,77
7 500 000,00	FASTNET SECURITIES 12 DAC -B- 0.455% 10/10/2056	EUR	7 541 460,00	7 503 474,75	0,73
7 025 000,00	HAYFIN EMERALD CLO I DAC -CR- 2.05% 17/04/2034	EUR	7 027 250,00	6 982 263,41	0,68
6 500 000,00	AVOCA CLO XIV DAC -C1R- 1.70% 12/01/2031	EUR	6 445 200,00	6 501 290,25	0,63
6 250 000,00	ADAGIO CLO VIII DAC -D- 3.80% 15/04/2032	EUR	6 026 250,00	6 267 723,75	0,61
5 826 278,34	SCF RAHOITUSPALVELUT VIII DAC -B- 0.177% 25/10/2029	EUR	5 826 278,34	5 829 160,02	0,56
5 709 000,00	DILOSK RMBS NO 4 DAC -B- 0.647% 20/02/2060	EUR	5 712 022,50	5 714 709,00	0,55
5 500 000,00	BERG FINANCE 2021 DAC -A- 1.05% 22/04/2033	EUR	5 500 000,00	5 505 775,00	0,53
5 132 401,08	FINANCE IRELAND RMBS NO 1 DAC -A- 0.27% 24/06/2058	EUR	5 000 318,75	5 138 816,58	0,50
5 000 000,00	INVESCO EURO CLO IV DAC -A- 0.93% 15/04/2033	EUR	5 022 500,00	5 012 890,00	0,49
5 000 000,00	ARBOUR CLO III DAC -R- 1.40% 15/03/2029	EUR	5 000 000,00	5 001 198,50	0,48
5 000 000,00	CLONTARF PARK CLO DAC -A2- 1.50% 05/08/2030	EUR	4 967 500,00	4 997 722,50	0,48
5 000 000,00	EURO-GALAXY VII CLO DAC -CR- 2.40% 25/07/2035	EUR	5 000 000,00	4 997 326,00	0,48
5 000 000,00	AURIUM CLO II DAC -BRR- 1.00% 22/06/2034	EUR	5 000 000,00	4 995 000,00	0,48
5 000 000,00	SOUND POINT EURO CLO I FUNDING DAC -AR- 0.82% 25/05/2034	EUR	5 000 000,00	4 986 760,00	0,48
4 975 000,00	AURIUM CLO II DAC -BR- 1.35% 13/10/2029	EUR	4 963 410,00	4 973 933,86	0,48
5 000 000,00	FASTNET SECURITIES 13 DAC -C- 0.463% 18/04/2057	EUR	5 007 500,00	4 970 001,50	0,48
4 800 000,00	BRUEGEL 2021 DAC -A- 0.80% 22/05/2031	EUR	4 800 000,00	4 800 000,00	0,46
4 600 000,00	NORTH WESTERLY VII ESG CLO DAC -A- 0.84% 15/05/2034	EUR	4 600 000,00	4 603 938,52	0,45
4 400 000,00	FINANCE IRELAND RMBS NO 3 DAC -B- 0.362% 24/06/2061	EUR	4 400 000,00	4 400 000,00	0,43
4 038 996,83	FROSN-2018 DAC -A1- 0.75% 21/05/2028	EUR	4 040 866,36	4 039 269,06	0,39
4 000 000,00	SOUND POINT EURO CLO V FUNDING DAC -D- 3.30% 25/07/2035	EUR	4 000 000,00	4 011 764,40	0,39
4 000 000,00	ALBACORE EURO CLO II DAC -C- 2.50% 15/06/2034	EUR	4 000 000,00	3 997 400,80	0,39
4 000 000,00	SHAMROCK RESIDENTIAL 2021-1 DAC -B- 0.85% 24/12/2059	EUR	3 960 800,00	3 981 000,00	0,39
4 000 000,00	BOSPHORUS CLO VI DAC -C- 2.10% 25/05/2034	EUR	4 000 000,00	3 974 268,40	0,38
3 900 000,00	AQUEDUCT EUROPEAN CLO 3-2019 DAC -CR- 2.00% 15/08/2034	EUR	3 900 000,00	3 900 000,00	0,38
3 700 000,00	CONTEGO CLO -D- 3.95% 14/05/2032	EUR	3 738 000,00	3 720 314,85	0,36
3 700 000,00	BRUEGEL 2021 DAC -B- 1.25% 22/05/2031	EUR	3 700 000,00	3 700 000,00	0,36
3 658 484,70	DILOSK RMBS NO 4 DAC -A- 0.197% 20/02/2060	EUR	3 676 777,12	3 676 250,30	0,36
3 600 000,00	SOUND POINT EURO CLO I FUNDING DAC -CR- 2.05% 25/05/2034	EUR	3 600 000,00	3 573 813,60	0,35
3 550 000,00	CVC CORDATUS LOAN FUND VI DAC -B1R- 1.10% 15/04/2032	EUR	3 550 000,00	3 538 010,94	0,34
3 500 000,00	NORTH WESTERLY VII ESG CLO DAC -C- 2.00% 15/05/2034	EUR	3 500 000,00	3 499 413,75	0,34
3 500 000,00	PRIMROSE RESIDENTIAL 2021-1 DAC -B- 0.80% 24/03/2061	EUR	3 500 000,00	3 496 500,00	0,34
3 500 000,00	BNPP AM EURO CLO 2019 BV -D- 3.85% 22/07/2032	EUR	3 519 250,00	3 495 221,10	0,34
3 100 000,00	SOUND POINT EURO CLO I FUNDING DAC -DR- 3.05% 25/05/2034	EUR	3 100 000,00	3 092 752,20	0,30
3 000 000,00	FINANCE IRELAND RMBS NO 3 DAC -A- 0.212% 24/06/2061	EUR	3 025 920,00	3 031 350,00	0,29
3 000 000,00	MARINO PARK CLO DAC -B- 2.70% 16/01/2034	EUR	3 030 000,00	3 011 313,30	0,29
3 000 000,00	FINANCE IRELAND RMBS NO 1 DAC -B- 1.00% 24/06/2058	EUR	3 000 000,00	3 009 013,80	0,29

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



## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 000 000,00	BLUEMOUNTAIN EUR 2021-1 CLO DAC -D- 3.20% 15/04/2034	EUR	3 000 000,00	3 006 911,70	0,29
3 000 000,00	PROVIDUS CLO IV DAC -CR- 2.20% 20/04/2034	EUR	3 000 000,00	3 005 176,20	0,29
3 000 000,00	HARVEST CLO XXII -D- 4.00% 15/01/2032	EUR	3 004 500,00	3 004 264,20	0,29
3 000 000,00	SOUND POINT EURO CLO V FUNDING DAC -C1- 2.25% 25/07/2035	EUR	3 000 000,00	3 001 451,10	0,29
3 000 000,00	HAYFIN EMERALD CLO I DAC -B1R- 1.30% 17/04/2034	EUR	3 000 000,00	2 997 569,40	0,29
3 000 000,00	BLUEMOUNTAIN FUJI EUR CLO IV DAC -A2- 1.35% 30/03/2032	EUR	3 011 100,00	2 996 930,70	0,29
3 000 000,00	HARVEST CLO XXI DAC -DR- 3.40% 15/07/2031	EUR	3 000 000,00	2 947 672,50	0,29
2 625 000,00	CARLYLE GLOBAL MARKET STRATEGIES EURO CLO 2016-2 DAC -BRR- 2.40% 15/04/2034	EUR	2 625 000,00	2 625 274,58	0,25
2 615 598,71	FROSN-2018-1 DAC -A2- 0.85% 21/05/2028	EUR	2 616 466,81	2 609 059,71	0,25
2 625 000,00	BOSPHORUS CLO IV DAC -D- 2.60% 15/12/2030	EUR	2 501 625,00	2 586 354,49	0,25
2 573 206,05	EOS EUROPEAN LOAN CONDUIT NO 35 DAC -A- 1.00% 23/04/2029	EUR	2 608 662,99	2 580 282,37	0,25
2 500 000,00	HAYFIN EMERALD CLO V DAC -D- 4.50% 17/11/2032	EUR	2 475 000,00	2 517 654,00	0,24
2 500 000,00	AVOCA CLO XX DAC -A2- 1.35% 15/07/2032	EUR	2 500 000,00	2 503 021,75	0,24
2 490 000,00	FINANCE IRELAND RMBS NO 3 DAC -C- 0.562% 24/06/2061	EUR	2 490 000,00	2 490 000,00	0,24
2 475 000,00	DUBLIN BAY SECURITIES -B- 0.462% 28/06/2055	EUR	2 467 208,25	2 472 400,76	0,24
2 400 000,00	BERG FINANCE 2021 DAC -B- 1.45% 22/04/2033	EUR	2 400 000,00	2 404 080,00	0,23
2 400 000,00	CROSTHWAITE PARK CLO DAC -CR- 3.15% 18/03/2034	EUR	2 400 000,00	2 403 038,40	0,23
2 300 000,00	SOUND POINT EURO CLO III FUNDING DAC -D- 3.20% 15/04/2033	EUR	2 321 275,00	2 312 929,45	0,22
2 100 000,00	CAPITAL FOUR CLO II DAC -C- 2.70% 15/01/2034	EUR	2 123 100,00	2 135 603,82	0,21
2 102 773,96	KANTOOR FINANCE 2018 DAC -A- 0.72% 22/05/2028	EUR	2 092 664,46	2 103 615,07	0,20
2 000 000,00	FAIR OAKS LOAN FUNDING I DAC -CR- 2.40% 15/04/2034	EUR	1 998 533,33	2 012 603,40	0,20
2 000 000,00	HARVEST CLO XXII DAC -C- 2.45% 15/01/2032	EUR	2 000 000,00	2 007 801,00	0,19
2 000 000,00	FAIR OAKS LOAN FUNDING III DAC -C- 2.70% 15/10/2033	EUR	2 016 000,00	2 003 856,60	0,19
2 000 000,00	BLACKROCK EUROPEAN CLO VIII DAC -B1- 1.85% 20/07/2032	EUR	2 006 000,00	2 002 425,20	0,19
2 000 000,00	BLUEMOUNTAIN FUJI EUR CLO IV DAC -D- 4.03% 30/03/2032	EUR	1 935 000,00	2 001 038,80	0,19
2 000 000,00	CAIRN CLO XIII DAC -C- 2.25% 20/10/2033	EUR	2 000 000,00	1 998 190,60	0,19
2 000 000,00	PRIMROSE RESIDENTIAL 2021-1 DAC -C- 1.35% 24/03/2061	EUR	2 000 000,00	1 998 000,00	0,19
2 000 000,00	SOUND POINT EURO CLO I FUNDING DAC -B1R- 1.60% 25/05/2034	EUR	2 000 000,00	1 991 772,20	0,19
1 814 110,49	ARROW CMBS 2018 DAC -B- 1.50% 22/05/2030	EUR	1 816 831,66	1 813 022,02	0,18
1 750 000,00	PALMER SQUARE EUROPEAN CLO 2021-1 DAC -D- 3.15% 15/04/2034	EUR	1 750 000,00	1 752 799,65	0,17
1 750 000,00	NORTH WESTERLY VII ESG CLO DAC -B1- 1.50% 15/05/2034	EUR	1 750 000,00	1 749 735,58	0,17
1 650 000,00	NORTH WESTERLY VII ESG CLO DAC -D- 2.95% 15/05/2034	EUR	1 650 000,00	1 649 671,16	0,16
1 500 000,00	CIFC EUROPEAN FUNDING CLO III DAC -C- 2.50% 15/01/2034	EUR	1 519 500,00	1 512 615,15	0,15
1 500 000,00	TIKEHAU CLO V BV -D1- 3.90% 15/04/2032	EUR	1 511 625,00	1 504 559,40	0,15
1 500 000,00	CARLYLE EURO CLO 2019-2 DAC -B- 2.50% 15/08/2032	EUR	1 499 850,00	1 502 053,95	0,15
1 500 000,00	FASTNET SECURITIES 13 DAC -D- 1.113% 18/04/2057	EUR	1 500 000,00	1 494 208,80	0,14
1 500 000,00	HAYFIN EMERALD CLO II DAC -C1R- 2.50% 27/05/2034	EUR	1 500 000,00	1 491 498,00	0,14
1 495 463,94	KANTOOR FINANCE 2018 DAC -C- 1.45% 22/05/2028	EUR	1 487 731,58	1 483 649,77	0,14
1 465 011,98	EOS EUROPEAN LOAN CONDUIT NO 35 DAC -C- 2.15% 23/04/2029	EUR	1 469 048,63	1 457 686,92	0,14
1 400 000,00	LAST MILE SECURITIES PE 2021 DAC -C- 1.60% 17/08/2031	EUR	1 400 000,00	1 402 380,00	0,14
1 380 000,00	EURO-GALAXY V CLO BV -CRR- 2.40% 15/02/2034	EUR	1 386 210,00	1 397 350,46	0,14
1 300 000,00	BRUEGEL 2021 DAC -C- 1.80% 22/05/2031	EUR	1 300 000,00	1 300 000,00	0,13
1 286 603,03	EOS EUROPEAN LOAN CONDUIT NO 35 DAC -B- 1.65% 23/04/2029	EUR	1 286 603,03	1 286 603,03	0,12
1 171 000,00	PENTA CLO 5 DAC -CR- 2.40% 20/04/2035	EUR	1 176 269,50	1 189 533,89	0,12
1 100 000,00	TAURUS 2019-4 FIN DAC -A- 1.40% 18/11/2031	EUR	1 100 000,00	1 102 750,00	0,11
1 100 000,00	BERG FINANCE 2021 DAC -C- 2.35% 22/04/2033	EUR	1 100 000,00	1 101 760,00	0,11
1 000 000,00	BLUEMOUNTAIN FUJI EUR CLO IV DAC -B1- 1.85% 30/03/2032	EUR	1 004 000,00	1 000 447,80	0,10

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

## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 000 000,00	AVOCA CLO XVI DAC -B2R- 1.70% 15/07/2031	EUR	1 003 500,00	1 000 123,80	0,10
1 000 000,00	FINANCE IRELAND RMBS NO 3 DAC -D- 1.012% 24/06/2061	EUR	1 000 000,00	1 000 000,00	0,10
1 000 000,00	TAURUS 2019-4 FIN DAC -D- 3.00% 18/11/2031	EUR	1 000 000,00	957 795,00	0,09
702 000,00	DILOSK RMBS NO 4 DAC -C- 0.797% 20/02/2060	EUR	703 755,00	703 579,50	0,07
600 000,00	LAST MILE SECURITIES PE 2021 DAC -D- 2.35% 17/08/2031	EUR	600 000,00	601 020,00	0,06
<b>UNITED KINGDOM</b>			<b>146 511 456,03</b>	<b>150 211 145,07</b>	<b>14,55</b>
<b>Finance</b>			<b>146 511 456,03</b>	<b>150 211 145,07</b>	<b>14,55</b>
12 000 000,00	FINSBURY SQUARE 2021-1 PLC -AGRN- 1.00% 16/12/2067	GBP	13 943 145,17	14 003 906,75	1,36
9 000 000,00	RIPON MORTGAGES PLC -C1- 1.581% 20/08/2056	GBP	10 060 487,77	10 523 898,18	1,02
9 000 000,00	RESIDENTIAL MORTGAGE SECURITIES 30 PLC -B- 1.331% 20/03/2050	GBP	9 936 982,08	10 492 655,68	1,02
8 000 000,00	RIPON MORTGAGES PLC -B1- 1.281% 20/08/2056	GBP	8 687 565,53	9 348 006,15	0,91
7 500 000,00	FINSBURY SQUARE 2021-1 PLC -B- 1.00% 16/12/2067	GBP	8 714 465,73	8 721 863,21	0,84
6 750 000,00	TOWER BRIDGE FUNDING 2021-1 -A- 1.00% 21/07/2064	GBP	7 888 583,91	7 883 881,13	0,76
6 659 000,00	DURHAM MORTGAGES PLC -D- 1.488% 31/03/2054	GBP	7 765 439,76	7 760 011,85	0,75
6 000 000,00	CANADA SQUARE FUNDING 2021-1 PLC -B- 1.549% 17/06/2058	GBP	6 944 385,13	7 064 158,79	0,68
5 239 214,86	CANADA SQUARE FUNDING 2021-1 PLC -A- 0.999% 17/06/2058	GBP	6 063 854,29	6 138 230,43	0,59
4 000 000,00	PRECISE MORTGAGE FUNDING 2019-1B PLC 2.399% 12/12/2055	GBP	4 544 934,42	4 763 180,94	0,46
4 000 000,00	CANADA SQUARE FUNDING 2020-1 PLC -C- 1.849% 17/12/2056	GBP	4 523 678,17	4 706 101,07	0,46
3 150 000,00	CHARTER MORTGAGE FUNDING 2018-1 PLC -B- 0.984% 12/06/2055	GBP	3 587 352,62	3 671 332,70	0,36
3 000 000,00	CANADA SQUARE FUNDING 2021-1 PLC -C- 1.849% 17/06/2058	GBP	3 456 463,53	3 517 052,24	0,34
3 000 000,00	FINSBURY SQUARE 2021-1 PLC -C- 1.00% 16/12/2067	GBP	3 485 786,29	3 488 745,28	0,34
3 000 000,00	PARAGON MORTGAGES NO 25 PLC -B- 1.036% 15/05/2050	GBP	3 447 326,97	3 478 960,16	0,34
2 850 000,00	RMAC 2018-1 PLC -B- 1.034% 12/06/2046	GBP	3 251 458,57	3 307 499,46	0,32
2 750 000,00	GEMGARTO 2021-1 PLC -B- 1.149% 16/12/2067	GBP	3 123 725,39	3 215 413,87	0,31
2 600 000,00	PARAGON MORTGAGES NO 25 PLC -C- 1.386% 15/05/2050	GBP	2 875 485,25	3 026 629,48	0,29
2 500 000,00	CANADA SQUARE FUNDING 2020-2 PLC -B- 1.849% 17/12/2057	GBP	2 797 499,39	2 983 474,81	0,29
2 350 000,00	ATLAS FUNDING 2021-1 PLC -D- 1.00% 25/07/2058	GBP	2 735 540,29	2 758 035,51	0,27
2 250 000,00	LONDON WALL MORTGAGE CAPITAL PLC -B- 1.00% 15/05/2051	GBP	2 590 409,85	2 621 014,69	0,25
2 100 000,00	TWIN BRIDGES 2021-1 PLC -B- 1.00% 12/03/2055	GBP	2 442 219,59	2 460 224,17	0,24
2 100 000,00	CANADA SQUARE FUNDING 2021-2 PLC -B- 1.00% 17/06/2058	GBP	2 446 611,77	2 447 258,89	0,24
1 850 000,00	CHARTER MORTGAGE FUNDING 2018-1 PLC -C- 1.284% 12/06/2055	GBP	2 099 364,22	2 160 006,91	0,21
1 799 317,81	TRINIDAD MORTGAGE SECURITIES 2018-1 PLC 1.288% 24/01/2059	GBP	2 042 097,44	2 096 049,56	0,20
1 750 000,00	TOWER BRIDGE FUNDING 2021-1 -B- 1.00% 21/07/2064	GBP	2 045 188,42	2 052 836,95	0,20
1 699 597,45	RMAC 2018-1 PLC -A- 0.784% 12/06/2046	GBP	1 939 007,26	1 980 282,71	0,19
1 584 000,00	TWIN BRIDGES 2019-1 PLC -C- 1.784% 12/12/2052	GBP	1 851 886,73	1 851 283,48	0,18
1 499 913,96	HOPS HILL NO 1 PLC -B- 1.65% 27/05/2054	GBP	1 684 542,45	1 762 662,32	0,17
1 499 940,44	HOPS HILL NO 1 PLC -C- 1.90% 27/05/2054	GBP	1 684 572,19	1 762 562,39	0,17
1 499 723,15	FINSBURY SQUARE 2020-1 PLC -C- 1.399% 16/03/2070	GBP	1 635 097,02	1 744 050,69	0,17
1 400 000,00	ATLAS FUNDING 2021-1 PLC -B- 1.00% 25/07/2058	GBP	1 581 531,66	1 639 615,34	0,16
1 000 000,00	RMAC NO 2 PLC -B- 1.534% 12/06/2046	GBP	1 138 001,08	1 171 724,38	0,11
1 000 000,00	PRECISE MORTGAGE FUNDING 2018-1B PLC -C- 1.484% 12/12/2054	GBP	1 129 998,05	1 164 079,99	0,11
750 000,00	ATLAS FUNDING 2021-1 PLC -C- 1.00% 25/07/2058	GBP	847 249,10	876 334,08	0,09
699 982,40	HOPS HILL NO 1 PLC -D- 2.40% 27/05/2054	GBP	786 145,13	824 375,76	0,08
637 000,00	LONDON WALL MORTGAGE CAPITAL PLC -C- 1.00% 15/05/2051	GBP	733 373,81	743 745,07	0,07

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

## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>113 010 401,08</b>	<b>113 411 012,70</b>	<b>10,98</b>
<b>Finance</b>			<b>113 010 401,08</b>	<b>113 411 012,70</b>	<b>10,98</b>
7 300 000,00	DUTCH PROPERTY FINANCE 2019-1 BV -B- 0.761% 28/10/2052	EUR	7 291 750,00	7 350 187,50	0,71
7 000 000,00	GLOBALDRIVE AUTO RECEIVABLES 2019-A BV -B- 0.165% 20/10/2027	EUR	7 004 000,00	7 007 133,70	0,68
7 000 000,00	GLOBALDRIVE AUTO RECEIVABLES 2021-A BV -B- 0.245% 20/02/2029	EUR	7 000 750,00	7 000 000,00	0,68
6 096 000,00	DOMI 2021-1 BV -A- 0.099% 15/06/2053	EUR	6 096 000,00	6 122 212,80	0,59
6 000 000,00	DUTCH PROPERTY FINANCE 2017-1 BV -B- 0.761% 28/01/2048	EUR	6 032 175,00	6 021 000,00	0,58
5 700 000,00	DUTCH PROPERTY FINANCE 2021-1 BV -C- 0.874% 28/07/2058	EUR	5 700 000,00	5 724 510,00	0,55
5 500 000,00	DUTCH PROPERTY FINANCE 2021-1 BV -D- 1.574% 28/07/2058	EUR	5 500 000,00	5 546 200,00	0,54
5 000 000,00	DUTCH PROPERTY FINANCE 2018-1 BV -B- 0.661% 28/04/2051	EUR	5 001 200,00	5 034 682,00	0,49
5 000 000,00	STORM 2017-II BV -A- 0.055% 22/05/2064	EUR	5 023 250,00	5 020 629,50	0,49
5 000 000,00	ALME LOAN FUNDING V BV -B1R- 1.60% 15/07/2031	EUR	5 000 000,00	5 003 971,50	0,48
4 800 000,00	JUBILEE PLACE 2021-1 BV -A- 0.295% 17/07/2058	EUR	4 800 000,00	4 834 224,00	0,47
4 815 000,00	CADOGAN SQUARE CLO V BV -CR- 2.15% 15/05/2031	EUR	4 862 733,15	4 823 553,85	0,47
4 700 000,00	JUBILEE PLACE 2021-1 BV -B- 0.765% 17/07/2058	EUR	4 657 888,00	4 719 740,00	0,46
4 700 000,00	TIKEHAU CLO III BV -A- 0.87% 01/12/2030	EUR	4 704 700,00	4 696 444,45	0,46
4 156 468,52	DOMI 2019-1 BV -A- 0.302% 15/06/2051	EUR	4 163 774,80	4 180 035,70	0,41
4 000 000,00	JUBILEE CLO 2014-XI BV -CR- 2.10% 15/04/2030	EUR	4 000 000,00	3 979 542,00	0,39
3 812 000,00	EDML 2019-1 BV -B- 0.341% 28/01/2058	EUR	3 798 658,00	3 791 532,61	0,37
3 000 000,00	DRYDEN 39 EURO CLO 2015 BV -C- 1.90% 15/10/2031	EUR	2 955 000,00	3 001 420,20	0,29
2 750 000,00	JUBILEE PLACE 2021-1 BV -C- 0.965% 17/07/2058	EUR	2 713 287,50	2 755 775,00	0,27
2 500 000,00	DUTCH PROPERTY FINANCE 2017-1 BV 1.261% 28/01/2048	EUR	2 500 000,00	2 518 525,50	0,24
2 200 000,00	DUTCH PROPERTY FINANCE 2020-2 BV -D- 2.211% 28/01/2058	EUR	2 200 000,00	2 294 242,72	0,22
2 220 000,00	EDML 2018-1 BV -B- 0.081% 29/01/2057	EUR	2 220 000,00	2 209 784,67	0,21
2 200 000,00	DOMI 2021-1 BV -B- 0.469% 15/06/2053	EUR	2 200 000,00	2 201 100,00	0,21
2 000 000,00	TIKEHAU CLO V BV -C1- 2.45% 15/04/2032	EUR	2 000 000,00	2 001 729,60	0,19
2 000 000,00	BNPP AM EURO CLO 2019 BV -B1- 1.80% 22/07/2032	EUR	2 000 000,00	1 998 600,00	0,19
1 500 000,00	EDML 2018-1 BV -C- 0.311% 29/01/2057	EUR	1 500 000,00	1 490 265,75	0,14
1 280 752,00	MAGOI 2019 BV -B- 0.342% 27/07/2039	EUR	1 285 234,63	1 283 569,65	0,12
800 000,00	DOMI 2021-1 BV -C- 0.669% 15/06/2053	EUR	800 000,00	800 400,00	0,08
<b>ITALY</b>			<b>64 909 274,23</b>	<b>63 070 858,20</b>	<b>6,11</b>
<b>Finance</b>			<b>64 909 274,23</b>	<b>63 070 858,20</b>	<b>6,11</b>
11 167 090,12	ERIDANO II SPV SRL -AR- 0.242% 28/05/2035	EUR	11 185 213,27	11 216 225,32	1,09
7 198 749,68	PROGETTO QUINTO SRL -A- 0.043% 27/10/2036	EUR	7 198 749,68	7 220 525,90	0,70
6 932 758,79	BRIGNOLE CQ 2019-1 SRL -A- 0.15% 24/03/2036	EUR	6 925 286,50	6 941 540,52	0,67
6 797 573,70	QUARZ 2019-1 A1 0.162% 15/10/2036	EUR	6 818 451,96	6 817 212,57	0,66
6 000 000,00	PELMO SRL -A- 0.145% 15/12/2036	EUR	6 031 380,00	6 031 380,00	0,58
5 701 947,88	PIETRA NERA UNO SRL -E- 6.75% 22/05/2030	EUR	5 659 465,14	3 762 475,92	0,36
3 678 644,77	AUTOFLORENCE 1 SRL -B- 0.892% 25/12/2042	EUR	3 691 366,25	3 700 790,21	0,36
3 300 000,00	PELMO SRL -B- 0.645% 15/12/2036	EUR	3 300 000,00	3 300 000,00	0,32
3 055 192,05	ERIDANO SPV SRL -A- 1.25% 28/12/2032	EUR	3 113 708,59	3 076 670,05	0,30
2 508 871,53	GRECALE RMBS 2015 SRL -A- 0.00% 22/12/2067	EUR	2 502 983,14	2 505 509,89	0,24
2 000 000,00	ASSET-BACKED EUROPEAN SECURITISATION TRANSACTION SEVENTEEN SRL -B- 0.699% 15/04/2032	EUR	1 996 400,00	2 003 048,60	0,19
1 966 188,93	PIETRA NERA UNO SRL -A- 1.15% 22/05/2030	EUR	1 905 236,18	1 909 758,91	0,19
1 387 933,65	QUARZO CQS SRL -A- 0.00% 18/11/2033	EUR	1 387 933,52	1 383 679,63	0,13
1 200 000,00	BRIGNOLE CQ 2019-1 SRL -B- 0.60% 24/03/2036	EUR	1 196 400,00	1 201 490,28	0,12
1 000 000,00	BRICO 2019-1 -B- 1.30% 24/07/2034	EUR	1 002 000,00	1 000 566,70	0,10
1 000 000,00	BRIGNOLE CQ 2019-1 SRL -C- 0.95% 24/03/2036	EUR	994 700,00	999 983,70	0,10

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

## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>52 732 339,58</b>	<b>52 979 736,68</b>	<b>5,13</b>
<b>Finance</b>			<b>52 732 339,58</b>	<b>52 979 736,68</b>	<b>5,13</b>
10 000 000,00	HARMONY FRENCH HOME LOANS FCT 2021-1 -A- 1.00% 27/05/2061	EUR	10 130 100,00	10 141 200,00	0,98
8 000 000,00	HARMONY FRENCH HOME LOANS FCT 2020-2 -B- 0.812% 27/08/2061	EUR	8 000 000,00	8 123 440,00	0,79
5 624 698,80	FCT AUTONORIA 2019 -C- 0.647% 25/09/2035	EUR	5 608 896,08	5 636 697,97	0,55
4 888 131,10	FCT AUTONORIA 2019 -B- 0.342% 25/09/2035	EUR	4 888 387,79	4 897 907,36	0,47
4 000 000,00	CARS ALLIANCE FUNDING PLC -B- 0.199% 18/08/2031	EUR	3 987 200,00	3 991 134,40	0,39
4 000 000,00	CARS ALLIANCE AUTO LEASES FRANCE V 2020-1 FCT -B- 0.445% 21/10/2036	EUR	4 000 000,00	3 985 230,80	0,39
3 973 282,63	FCT NORIA 2018-1 -D- 0.947% 25/06/2038	EUR	3 965 261,45	3 977 335,38	0,38
3 500 000,00	HARMONY FRENCH HOME LOANS FCT 2021-1-B- 1.00% 27/05/2061	EUR	3 500 000,00	3 500 000,00	0,34
3 128 569,00	FCT NORIA 2018-1 -C- 0.697% 25/06/2038	EUR	3 125 474,36	3 137 328,99	0,30
3 000 000,00	SAPPHIREONE MORTGAGES FCT 2016-3 -B- 0.762% 27/06/2061	EUR	2 953 040,00	3 008 325,00	0,29
1 564 284,50	FCT NORIA 2018-1 -B- 0.247% 25/06/2038	EUR	1 563 737,00	1 565 535,93	0,15
700 000,00	SAPPHIREONE MORTGAGES FCT 2016-3 -C- 1.212% 27/06/2061	EUR	697 386,00	701 746,50	0,07
312 856,90	FCT NORIA 2018-1 -E- 2.10% 25/06/2038	EUR	312 856,90	313 854,35	0,03
<b>SPAIN</b>			<b>18 361 850,00</b>	<b>18 412 720,11</b>	<b>1,78</b>
<b>Finance</b>			<b>18 361 850,00</b>	<b>18 412 720,11</b>	<b>1,78</b>
6 000 000,00	FCT AUTONORIA 2021 -B- 0.241% 31/01/2039	EUR	6 000 000,00	6 000 000,00	0,58
5 000 000,00	FT RMBS PRADO VIII -A- 0.173% 15/03/2055	EUR	5 061 850,00	5 074 250,00	0,49
4 000 000,00	FCT AUTONORIA 2021 -C- 0.491% 31/01/2039	EUR	4 000 000,00	4 000 000,00	0,39
2 400 000,00	FTA SANTANDER CONSUMO 4 -C- 2.20% 18/09/2032	EUR	2 400 000,00	2 419 843,44	0,23
900 000,00	FTA SANTANDER CONSUMO 4 -D- 3.70% 18/09/2032	EUR	900 000,00	918 626,67	0,09
<b>GERMANY</b>			<b>13 455 332,65</b>	<b>13 484 610,40</b>	<b>1,30</b>
<b>Finance</b>			<b>13 455 332,65</b>	<b>13 484 610,40</b>	<b>1,30</b>
6 846 536,11	RED & BLACK AUTO GERMANY 6 UG -B- 0.397% 15/10/2028	EUR	6 846 536,11	6 829 077,44	0,66
3 000 000,00	RED & BLACK AUTO GERMANY 7 UG -C- 1.399% 15/10/2029	EUR	3 000 000,00	3 030 645,00	0,29
2 500 000,00	RED & BLACK AUTO GERMANY 7 UG -B- 0.649% 15/10/2029	EUR	2 500 000,00	2 512 450,00	0,24
1 112 562,12	RED & BLACK AUTO GERMANY 6 UG -C- 0.897% 15/10/2028	EUR	1 108 796,54	1 112 437,96	0,11
<b>LUXEMBOURG</b>			<b>9 900 000,00</b>	<b>9 979 762,50</b>	<b>0,97</b>
<b>Finance</b>			<b>9 900 000,00</b>	<b>9 979 762,50</b>	<b>0,97</b>
4 900 000,00	SC GERMANY SA COMPARTMENT CONSUMER 2020-1 -B- 0.601% 14/11/2034	EUR	4 900 000,00	4 931 482,50	0,48
2 800 000,00	SC GERMANY SA COMPARTMENT CONSUMER 2020-1 -C- 1.201% 14/11/2034	EUR	2 800 000,00	2 821 840,00	0,27
1 200 000,00	CARTESIAN RESIDENTIAL MORTGAGES 5 SA -C- 1.155% 25/11/2055	EUR	1 200 000,00	1 214 340,00	0,12
1 000 000,00	SC GERMANY SA COMPARTMENT CONSUMER 2020-1 -D- 1.951% 14/11/2034	EUR	1 000 000,00	1 012 100,00	0,10
<b>PORTUGAL</b>			<b>9 764 394,15</b>	<b>9 649 834,44</b>	<b>0,93</b>
<b>Finance</b>			<b>9 764 394,15</b>	<b>9 649 834,44</b>	<b>0,93</b>
5 405 861,70	TAGUS - SOCIEDADE DE TITULARIZACAO DE CREDITOS 2009-ENGY SA -A1- 1.403% 12/05/2025	EUR	5 547 514,25	5 489 992,04	0,53
4 122 072,67	TAGUS - SOCIEDADE DE TITULARIZACAO DE CREDITOS 2009-ENG2 SA -A- 1.053% 12/05/2025	EUR	4 216 879,90	4 159 842,40	0,40

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

## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>188 303 819,46</b>	<b>191 630 369,00</b>	<b>18,56</b>
<b>Asset and Mortgage Backed Securities</b>			<b>188 303 819,46</b>	<b>191 630 369,00</b>	<b>18,56</b>
<b>IRELAND</b>			<b>79 992 327,80</b>	<b>80 675 185,51</b>	<b>7,81</b>
<b>Finance</b>			<b>79 992 327,80</b>	<b>80 675 185,51</b>	<b>7,81</b>
9 212 989,24	TAURUS 2020-1 NL DAC -B- 1.30% 20/02/2030	EUR	9 212 989,20	9 199 169,76	0,89
8 500 000,00	SOUND POINT EURO CLO II FUNDING DAC -D- 2.70% 26/10/2032	EUR	8 302 600,00	8 514 699,05	0,82
8 000 000,00	BRIDGEPOINT CLO 1 DAC -C- 2.95% 15/01/2034	EUR	8 000 000,00	8 006 853,60	0,78
6 000 000,00	INVESCO EURO CLO IV DAC -C- 2.25% 15/04/2033	EUR	5 747 500,00	6 033 842,40	0,58
6 000 000,00	BLACKROCK EUROPEAN CLO X DAC -C- 2.70% 15/10/2033	EUR	6 022 500,00	6 005 943,00	0,58
5 000 000,00	AQUEDUCT EUROPEAN CLO 5-2020 DAC -A- 1.45% 20/04/2032	EUR	5 045 000,00	5 010 598,50	0,49
5 000 000,00	HAYFIN EMERALD CLO V DAC -C- 3.00% 17/11/2032	EUR	5 000 000,00	4 975 361,00	0,48
4 750 000,00	ST PAUL'S CLO V LTD -R- 1.50% 20/02/2030	EUR	4 826 162,50	4 749 215,78	0,46
4 500 000,00	BAIN CAPITAL EURO CLO 2020-1 DAC -C- 3.10% 24/01/2033	EUR	4 500 000,00	4 498 051,05	0,44
4 190 000,00	FINANCE IRELAND RMBS NO 2 DAC -B- 0.66% 24/09/2060	EUR	4 190 890,00	4 194 609,00	0,41
3 000 000,00	SCF RAHOITUSPALVELUT IX DAC -B- 0.427% 25/10/2030	EUR	3 000 000,00	3 009 332,40	0,29
2 500 000,00	AVOCA CLO XVI DAC -C1R- 2.25% 15/07/2031	EUR	2 500 000,00	2 501 440,75	0,24
2 500 000,00	RICHMOND PARK CLO 1 DAC -B1R- 1.50% 14/07/2031	EUR	2 500 000,00	2 490 449,75	0,24
2 300 000,00	INVESCO EURO CLO III DAC -D- 4.00% 15/07/2032	EUR	2 309 000,00	2 316 925,70	0,22
2 267 638,11	ARROW CMBS 2018 DAC -A1- 1.20% 22/05/2030	EUR	2 277 842,48	2 267 940,39	0,22
2 000 000,00	CVC CORDATUS LOAN FUND V DAC -CR- 2.05% 21/07/2030	EUR	1 680 000,00	2 001 984,00	0,19
1 700 000,00	FINANCE IRELAND RMBS NO 2 DAC -C- 1.16% 24/09/2060	EUR	1 702 496,00	1 703 740,00	0,16
1 500 000,00	CONTEGO CLO VIII DAC -B1- 2.10% 25/01/2032	EUR	1 512 375,00	1 505 092,20	0,15
1 100 000,00	BAIN CAPITAL EURO CLO 2020-1 DAC -D- 4.25% 24/01/2033	EUR	1 100 000,00	1 113 661,89	0,11
579 637,19	KANTOOR FINANCE 2018 DAC -D- 2.05% 22/05/2028	EUR	562 972,62	576 275,29	0,06
<b>UNITED KINGDOM</b>			<b>58 316 453,19</b>	<b>60 341 105,00</b>	<b>5,84</b>
<b>Finance</b>			<b>58 316 453,19</b>	<b>60 341 105,00</b>	<b>5,84</b>
8 800 000,00	RIPON MORTGAGES PLC -D1- 1.881% 20/08/2056	GBP	9 866 497,54	10 290 136,28	1,00
8 500 000,00	RESIDENTIAL MORTGAGE SECURITIES 32 PLC -B- 1.949% 20/06/2070	GBP	9 423 824,39	10 052 115,53	0,97
6 249 921,18	TOWER BRIDGE FUNDING NO 4 PLC -C- 2.549% 20/12/2062	GBP	7 069 516,06	7 343 116,88	0,71
5 500 000,00	TOWD POINT MORTGAGE FUNDING 2020-AUBURN 14 PLC -C- 0.049% 20/05/2045	GBP	6 490 069,69	6 403 899,44	0,62
4 249 946,40	TOWER BRIDGE FUNDING NO 4 PLC -D- 2.799% 20/12/2062	GBP	4 769 193,52	5 019 191,56	0,49
4 200 000,00	TOWD POINT MORTGAGE FUNDING 2020-AUBURN 14 PLC -B- 0.049% 20/05/2045	GBP	4 956 053,22	4 892 844,03	0,47
3 173 228,13	RESIDENTIAL MORTGAGE SECURITIES 32 PLC -A- 1.299% 20/06/2070	GBP	3 490 837,84	3 731 728,90	0,36
3 000 000,00	CHARTER MORTGAGE FUNDING 2020-1 PLC -D- 1.65% 16/01/2057	GBP	3 279 333,65	3 465 981,95	0,33
2 640 000,00	CHARTER MORTGAGE FUNDING 2020-1 PLC -C- 1.30% 16/01/2057	GBP	2 917 203,19	3 071 149,45	0,30
2 000 000,00	PRECISE MORTGAGE FUNDING 2020-1B PLC -B- 1.50% 16/10/2056	GBP	2 273 967,81	2 339 709,69	0,23
1 600 000,00	CHARTER MORTGAGE FUNDING 2020-1 PLC -B- 1.05% 16/01/2057	GBP	1 920 074,19	1 861 276,98	0,18
1 000 000,00	TWIN BRIDGES 2019-1 PLC -B- 1.484% 12/12/2052	GBP	1 159 106,87	1 168 465,94	0,11
600 000,00	PRECISE MORTGAGE FUNDING 2020-1B PLC -C- 1.75% 16/10/2056	GBP	700 775,22	701 488,37	0,07

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

## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>27 099 556,37</b>	<b>27 308 494,73</b>	<b>2,65</b>
<b>Finance</b>			<b>27 099 556,37</b>	<b>27 308 494,73</b>	<b>2,65</b>
6 995 037,22	DUTCH PROPERTY FINANCE 2020-1 BV -A- 0.111% 28/07/2054	EUR	6 981 585,22	7 012 757,75	0,68
5 271 921,58	JUBILEE PLACE 2020-1 BV -A- 0.463% 17/10/2057	EUR	5 262 379,40	5 326 485,97	0,51
3 700 000,00	TIKEHAU CLO V BV -B1- 1.80% 15/04/2032	EUR	3 711 100,00	3 709 022,45	0,36
3 300 000,00	AURORUS 2020 BV -C- 0.953% 13/08/2046	EUR	3 302 275,00	3 323 869,89	0,32
3 172 891,60	DELFT 2020 BV -A- 0.113% 17/10/2042	EUR	3 164 007,50	3 164 436,80	0,31
2 119 000,00	JUBILEE PLACE 2020-1 BV -B- 0.763% 17/10/2057	EUR	2 078 209,25	2 126 417,77	0,21
1 400 000,00	DUTCH PROPERTY FINANCE 2020-2 BV -B- 0.811% 28/01/2058	EUR	1 400 000,00	1 422 112,86	0,14
1 200 000,00	DUTCH PROPERTY FINANCE 2020-2 BV -C- 1.311% 28/01/2058	EUR	1 200 000,00	1 223 391,24	0,12
<b>LUXEMBOURG</b>			<b>22 073 533,10</b>	<b>22 481 504,19</b>	<b>2,18</b>
<b>Finance</b>			<b>22 073 533,10</b>	<b>22 481 504,19</b>	<b>2,18</b>
11 234 899,08	MIRAVET SARL - COMPARTMENT 2020-1 -A- 0.307% 27/02/2063	EUR	11 052 333,10	11 253 069,28	1,09
3 798 000,00	CARTESIAN RESIDENTIAL MORTGAGES 2 SA -B- 0.201% 18/11/2051	EUR	3 790 600,00	3 789 264,60	0,37
2 400 000,00	MIRAVET SARL - COMPARTMENT 2020-1 -B- 1.057% 27/02/2063	EUR	2 290 800,00	2 392 800,00	0,23
2 000 000,00	MIRAVET SARL - COMPARTMENT 2020-1 -C- 1.457% 27/02/2063	EUR	1 859 800,00	1 966 312,20	0,19
1 932 000,00	CARTESIAN RESIDENTIAL MORTGAGES 2 SA -D- 1.101% 18/11/2051	EUR	1 932 000,00	1 936 830,00	0,19
1 148 000,00	CARTESIAN RESIDENTIAL MORTGAGES 2 SA -C- 0.601% 18/11/2051	EUR	1 148 000,00	1 143 228,11	0,11
<b>SPAIN</b>			<b>821 949,00</b>	<b>824 079,57</b>	<b>0,08</b>
<b>Finance</b>			<b>821 949,00</b>	<b>824 079,57</b>	<b>0,08</b>
821 949,00	FT SANTANDER CONSUMER SPAIN AUTO 2020-1 -C- 1.407% 20/03/2033	EUR	821 949,00	824 079,57	0,08
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>15 494 850,00</b>	<b>15 315 297,53</b>	<b>1,48</b>
<b>Asset and Mortgage Backed Securities</b>			<b>15 494 850,00</b>	<b>15 315 297,53</b>	<b>1,48</b>
<b>IRELAND</b>			<b>11 794 850,00</b>	<b>11 615 297,53</b>	<b>1,12</b>
<b>Finance</b>			<b>11 794 850,00</b>	<b>11 615 297,53</b>	<b>1,12</b>
5 950 000,00	FASTNET SECURITIES 12 DAC -C- 1.455% 10/10/2056	EUR	6 033 525,00	5 967 850,00	0,58
2 000 000,00	BLACKROCK EUROPEAN CLO X DAC -D- 3.80% 15/10/2033	EUR	2 014 000,00	1 977 898,20	0,19
1 675 000,00	AVOCA CLO XX DAC -D1- 3.90% 15/07/2032	EUR	1 723 575,00	1 677 472,13	0,16
1 000 000,00	HAYFIN EMERALD CLO IV DAC -D- 4.15% 15/02/2033	EUR	1 011 250,00	1 001 836,10	0,10
1 000 000,00	CARLYLE EURO CLO 2019-2 DAC -B- 6.44% 15/08/2032	EUR	1 012 500,00	990 241,10	0,09
<b>LUXEMBOURG</b>			<b>3 700 000,00</b>	<b>3 700 000,00</b>	<b>0,36</b>
<b>Finance</b>			<b>3 700 000,00</b>	<b>3 700 000,00</b>	<b>0,36</b>
3 700 000,00	FACT MASTER SA -B- 1.00% 20/07/2028	EUR	3 700 000,00	3 700 000,00	0,36

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

## Eurizon Fund - Securitized Bond Fund

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>25 006 999,74</b>	<b>25 377 936,64</b>	<b>2,46</b>
<b>UCI Units</b>			<b>25 006 999,74</b>	<b>25 377 936,64</b>	<b>2,46</b>
<b>LUXEMBOURG</b>			<b>25 006 999,74</b>	<b>25 377 936,64</b>	<b>2,46</b>
<b>Finance</b>			<b>25 006 999,74</b>	<b>25 377 936,64</b>	<b>2,46</b>
49 818,29	EURIZON INVESTMENT SICAV - CREDIT INCOME -I-	EUR	25 006 999,74	25 377 936,64	2,46
<b>Total Portfolio</b>			<b>1 003 364 255,94</b>	<b>1 009 852 005,06</b>	<b>97,79</b>

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

## Eurizon Fund - Securitized Bond Fund

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### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>			<b>325 865,19</b>
<b>Unrealised profit on forward foreign exchange contracts</b>			<b>325 865,19</b>
24/09/2021	207 361 689,46 EUR	178 000 000,00 GBP	325 865,19

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

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## Eurizon Fund - Securitized Bond Fund

### SWAP CONTRACTS AS AT 30 JUNE 2021

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>87 695,00</b>	<b>(603,33)</b>	<b>289 708,00</b>
GOLDMAN SACHS BANK EUROPE SE	EUR	50 000 000,00	18/03/2026	55 002,78	—	189 560,00
JP MORGAN AG	EUR	20 000 000,00	24/02/2026	26 670,00	(603,33)	51 832,00
JP MORGAN AG	EUR	20 000 000,00	11/06/2026	6 022,22	—	48 316,00

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 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	17 744 324,45	
Banks	(Note 3)	3 250 996,00	
Other banks and broker accounts	(Notes 2, 3, 9)	92 953,81	
Option contracts	(Notes 2, 9)	26 658,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	213 028,46	
Unrealised profit on future contracts	(Notes 2, 9)	289 014,69	
Other interest receivable		63 595,25	
Other assets	(Note 11)	46,22	
<b>Total assets</b>		<b>21 680 616,88</b>	
<b>Liabilities</b>			
Option contracts	(Notes 2, 9)	(5 068,00)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(34 343,52)	
Unrealised loss on future contracts	(Notes 2, 9)	(8 550,00)	
Payable on investments purchased		(3 402 686,24)	
Other liabilities		(18 953,45)	
<b>Total liabilities</b>		<b>(3 469 601,21)</b>	
<b>Total net assets</b>		<b>18 211 015,67</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	99,82	182 443,609

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 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>20 985 530,72</b>
Net income from investments	(Note 2)	74 284,79
<b>Total income</b>		<b>74 284,79</b>
Management fee	(Note 6)	(95 601,15)
Depository fee	(Note 8)	(2 435,97)
Subscription tax	(Note 4)	(949,85)
Other charges and taxes	(Notes 5, 8)	(15 696,90)
<b>Total expenses</b>		<b>(114 683,87)</b>
<b>Net investment income / (loss)</b>		<b>(40 399,08)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	492 425,24
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	69 914,91
- option contracts	(Notes 2, 9)	(2 558,61)
- forward foreign exchange contracts	(Notes 2, 9)	132 949,87
- foreign currencies	(Note 2)	(26 961,57)
- future contracts	(Notes 2, 9)	132 496,86
<b>Net result of operations for the period</b>		<b>757 867,62</b>
Redemptions for the period		(3 532 382,67)
<b>Net assets at the end of the period</b>		<b>18 211 015,67</b>

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

## Eurizon Fund - SLJ Flexible Global Macro

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>17 654 682,09</b>	<b>17 744 324,45</b>	<b>97,44</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>17 654 682,09</b>	<b>17 744 324,45</b>	<b>97,44</b>
<b>Ordinary Bonds</b>			<b>7 843 496,77</b>	<b>7 938 464,45</b>	<b>43,59</b>
<b>CHINA</b>			<b>4 313 550,11</b>	<b>4 391 778,45</b>	<b>24,12</b>
<b>Government</b>			<b>2 443 162,41</b>	<b>2 430 626,00</b>	<b>13,35</b>
2 425 000,00	EXPORT-IMPORT BANK OF CHINA 0.30% 06/03/2022	EUR	2 443 162,41	2 430 626,00	13,35
<b>Finance</b>			<b>1 870 387,70</b>	<b>1 961 152,45</b>	<b>10,77</b>
10 000 000,00	CHINA DEVELOPMENT BANK 3.23% 10/01/2025	CNY	1 246 133,23	1 309 509,97	7,19
5 000 000,00	CHINA DEVELOPMENT BANK 3.48% 08/01/2029	CNY	624 254,47	651 642,48	3,58
<b>ROMANIA</b>			<b>858 066,66</b>	<b>861 432,00</b>	<b>4,73</b>
<b>Government</b>			<b>858 066,66</b>	<b>861 432,00</b>	<b>4,73</b>
800 000,00	ROMANIA GOVERNMENT INTERNATIONAL BOND 2.00% 08/12/2026	EUR	858 066,66	861 432,00	4,73
<b>MEXICO</b>			<b>753 750,00</b>	<b>791 385,00</b>	<b>4,34</b>
<b>Government</b>			<b>753 750,00</b>	<b>791 385,00</b>	<b>4,34</b>
750 000,00	MEXICO GOVERNMENT INTERNATIONAL BOND 1.625% 08/04/2026	EUR	753 750,00	791 385,00	4,34
<b>INDONESIA</b>			<b>755 090,00</b>	<b>735 000,00</b>	<b>4,03</b>
<b>Government</b>			<b>755 090,00</b>	<b>735 000,00</b>	<b>4,03</b>
700 000,00	INDONESIA GOVERNMENT INTERNATIONAL BOND 2.625% 14/06/2023	EUR	755 090,00	735 000,00	4,03
<b>TURKEY</b>			<b>626 940,00</b>	<b>607 734,00</b>	<b>3,34</b>
<b>Government</b>			<b>626 940,00</b>	<b>607 734,00</b>	<b>3,34</b>
600 000,00	TURKEY GOVERNMENT INTERNATIONAL BOND 4.35% 12/11/2021	EUR	626 940,00	607 734,00	3,34
<b>MACEDONIA</b>			<b>536 100,00</b>	<b>551 135,00</b>	<b>3,03</b>
<b>Government</b>			<b>536 100,00</b>	<b>551 135,00</b>	<b>3,03</b>
500 000,00	NORTH MACEDONIA GOVERNMENT INTERNATIONAL BOND 3.675% 03/06/2026	EUR	536 100,00	551 135,00	3,03
<b>Zero-Coupon Bonds</b>			<b>9 811 185,32</b>	<b>9 805 860,00</b>	<b>53,85</b>
<b>GREECE</b>			<b>6 808 397,90</b>	<b>6 801 360,00</b>	<b>37,35</b>
<b>Government</b>			<b>6 808 397,90</b>	<b>6 801 360,00</b>	<b>37,35</b>
3 400 000,00	HELLENIC REPUBLIC TREASURY BILL 0.00% 10/09/2021	EUR	3 402 686,24	3 401 360,00	18,68
3 400 000,00	HELLENIC REPUBLIC GOVERNMENT BOND 0.00% 02/07/2021	EUR	3 405 711,66	3 400 000,00	18,67
<b>ITALY</b>			<b>3 002 787,42</b>	<b>3 004 500,00</b>	<b>16,50</b>
<b>Government</b>			<b>3 002 787,42</b>	<b>3 004 500,00</b>	<b>16,50</b>
3 000 000,00	BOT 0.00% 31/08/2021	EUR	3 002 787,42	3 004 500,00	16,50
<b>Total Portfolio</b>			<b>17 654 682,09</b>	<b>17 744 324,45</b>	<b>97,44</b>

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 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>280 464,69</b>	<b>7 646 267,36</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>289 014,69</b>	<b>6 283 577,36</b>
20	17	Purchase	NASDAQ 100 EMINI	17/09/2021	USD	261 234,21	4 171 226,52
50	5	Purchase	S&P 500 EMINI	17/09/2021	USD	21 070,48	904 080,84
100 000	7	Purchase	EURO BUND	08/09/2021	EUR	6 710,00	1 208 270,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(8 550,00)</b>	<b>1 362 690,00</b>
100 000	(9)	Sale	EURO BTP	08/09/2021	EUR	(8 550,00)	1 362 690,00

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

## Eurizon Fund - SLJ Flexible Global Macro

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>10 500,00</b>	<b>21 590,00</b>	<b>2 000 000,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>15 508,00</b>	<b>26 658,00</b>	<b>—</b>
2 000 000	PUT	EUR/USD PUT 1,20 28/07/21	EUR	15 508,00	26 658,00	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(5 008,00)</b>	<b>(5 068,00)</b>	<b>2 000 000,00</b>
(2 000 000)	PUT	EUR/USD PUT 1,18 28/07/21	EUR	(5 008,00)	(5 068,00)	2 000 000,00

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 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>178 684,94</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>213 028,46</b>
21/07/2021	5 108 159,70	USD	4 200 000,00	EUR	105 703,24
21/07/2021	5 108 159,70	USD	4 200 000,00	EUR	105 703,24
21/07/2021	600 000,00	GBP	697 076,31	EUR	1 621,98
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(34 343,52)</b>
21/07/2021	1 116 779,76	USD	23 000 000,00	MXN	(30 108,06)
21/07/2021	5 500 000,00	BRL	1 098 991,28	USD	(4 235,46)

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

## Eurizon Fund - SLJ Enhanced Currency Basket

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	8 102 932,72	
Banks	(Note 3)	687 043,49	
Option contracts	(Notes 2, 9)	54 295,50	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	47 316,98	
Other interest receivable		48,69	
Other assets	(Note 11)	51,98	
<b>Total assets</b>		<b>8 891 689,36</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 3)	(288 280,37)	
Option contracts	(Notes 2, 9)	(2 834,00)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(137 845,33)	
Other liabilities		(7 769,33)	
<b>Total liabilities</b>		<b>(436 729,03)</b>	
<b>Total net assets</b>		<b>8 454 960,33</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class Z Units	EUR	90,93	92 984,829

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 ENDED 30 JUNE 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>10 521 839,31</b>
Net income from investments	(Note 2)	8 769,32
<b>Total income</b>		<b>8 769,32</b>
Management fee	(Note 6)	(37 248,68)
Depository fee	(Note 8)	(1 187,18)
Subscription tax	(Note 4)	(451,80)
Other charges and taxes	(Notes 5, 8)	(6 704,13)
<b>Total expenses</b>		<b>(45 591,79)</b>
<b>Net investment income / (loss)</b>		<b>(36 822,47)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	(271 211,27)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	586 361,30
- option contracts	(Notes 2, 9)	6 989,21
- forward foreign exchange contracts	(Notes 2, 9)	(185 087,64)
- foreign currencies	(Note 2)	(21 341,84)
<b>Net result of operations for the period</b>		<b>78 887,29</b>
Redemptions for the period		(2 145 766,27)
<b>Net assets at the end of the period</b>		<b>8 454 960,33</b>

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

## Eurizon Fund - SLJ Enhanced Currency Basket

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>8 082 041,03</b>	<b>8 102 932,72</b>	<b>95,84</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>903 696,28</b>	<b>851 871,05</b>	<b>10,08</b>
<b>Ordinary Bonds</b>			<b>903 696,28</b>	<b>851 871,05</b>	<b>10,08</b>
<b>UNITED STATES</b>			<b>903 696,28</b>	<b>851 871,05</b>	<b>10,08</b>
<b>Government</b>			<b>903 696,28</b>	<b>851 871,05</b>	<b>10,08</b>
1 000 000,00	UNITED STATES TREASURY NOTE 2.125% 31/12/2021	USD	903 696,28	851 871,05	10,08
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>7 178 344,75</b>	<b>7 251 061,67</b>	<b>85,76</b>
<b>Zero-Coupon Bonds</b>			<b>7 178 344,75</b>	<b>7 251 061,67</b>	<b>85,76</b>
<b>UNITED STATES</b>			<b>7 178 344,75</b>	<b>7 251 061,67</b>	<b>85,76</b>
<b>Government</b>			<b>7 178 344,75</b>	<b>7 251 061,67</b>	<b>85,76</b>
2 400 000,00	UNITED STATES TREASURY BILL 0.00% 02/12/2021	USD	1 952 523,88	2 023 358,95	23,93
2 000 000,00	UNITED STATES TREASURY BILL 0.00% 15/07/2021	USD	1 702 984,99	1 686 452,20	19,95
1 500 000,00	UNITED STATES TREASURY BILL 0.00% 09/09/2021	USD	1 255 968,69	1 264 749,37	14,96
1 400 000,00	UNITED STATES TREASURY BILL 0.00% 04/11/2021	USD	1 177 649,92	1 180 349,05	13,96
1 300 000,00	UNITED STATES TREASURY BILL 0.00% 12/08/2021	USD	1 089 217,27	1 096 152,10	12,96
<b>Total Portfolio</b>			<b>8 082 041,03</b>	<b>8 102 932,72</b>	<b>95,84</b>

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

## Eurizon Fund - SLJ Enhanced Currency Basket

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>37 648,00</b>	<b>51 461,50</b>	<b>3 500 000,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>46 939,00</b>	<b>54 295,50</b>	<b>—</b>
2 500 000	PUT	EUR/GBP PUT 0,87 19/07/21	EUR	24 155,00	34 822,50	—
1 000 000	PUT	EUR/USD PUT 1,20 28/07/21	EUR	7 754,00	13 329,00	—
3 000 000	PUT	EUR/GBP PUT 0,85 04/08/21	EUR	15 030,00	6 144,00	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(9 291,00)</b>	<b>(2 834,00)</b>	<b>3 500 000,00</b>
(2 500 000)	PUT	EUR/GBP PUT 0,84 19/07/21	EUR	(6 787,00)	(300,00)	2 500 000,00
(1 000 000)	PUT	EUR/USD PUT 1,18 28/07/21	EUR	(2 504,00)	(2 534,00)	1 000 000,00

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

## Eurizon Fund - SLJ Enhanced Currency Basket

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(90 528,35)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>47 316,98</b>
21/07/2021	1 945 965,60	USD	1 600 000,00	EUR	40 267,90
21/07/2021	627 713,24	USD	450 000,00	GBP	5 080,12
21/07/2021	630 000,00	CAD	427 706,68	EUR	1 153,79
21/07/2021	2 700 000,00	BRL	536 070,98	USD	815,17
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(137 845,33)</b>
21/07/2021	1 741 000,00	EUR	2 118 484,84	USD	(44 685,57)
21/07/2021	530 368,63	USD	11 000 000,00	MXN	(17 554,87)
22/07/2021	90 000 000,00	INR	1 228 196,11	USD	(17 108,87)
21/07/2021	470 000,00	CHF	524 519,03	USD	(13 313,64)
21/07/2021	450 000,00	GBP	636 526,13	USD	(12 508,57)
21/07/2021	2 500 000,00	NOK	301 406,29	USD	(9 150,81)
21/07/2021	79 800 000,00	JPY	727 774,49	USD	(7 317,25)
21/07/2021	7 000 000 000,00	IDR	489 134,23	USD	(7 210,37)
21/07/2021	4 100 000,00	CNY	640 368,43	USD	(5 601,28)
21/07/2021	1 000 000,00	SEK	120 977,39	USD	(3 394,10)

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

## Eurizon Fund - Sustainable Multiasset

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2021 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	181 090 760,06	
Banks	(Note 3)	9 239 591,78	
Other banks and broker accounts	(Notes 2, 3, 9)	2 035 238,02	
Option contracts	(Notes 2, 9)	89 044,50	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 9)	168 783,28	
Unrealised profit on future contracts	(Notes 2, 9)	262 410,19	
Other interest receivable		157 453,37	
Receivable on subscriptions		1 038 490,99	
Other assets	(Note 11)	35 437,90	
<b>Total assets</b>		<b>194 117 210,09</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 9)	(746 703,70)	
Unrealised loss on future contracts	(Notes 2, 9)	(370 770,81)	
Payable on investments purchased		(2 144 618,22)	
Payable on redemptions		(137 565,28)	
Other liabilities		(470 688,18)	
<b>Total liabilities</b>		<b>(3 870 346,19)</b>	
<b>Total net assets</b>		<b>190 246 863,90</b>	
	<b>Currency</b>	<b>Net Asset Value per Unit</b>	<b>Units outstanding</b>
Class R Units	EUR	100,42	522 338,341
Class Z Units	EUR	102,14	1 349 110,642

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

## Eurizon Fund - Sustainable Multiasset

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD FROM 24 FEBRUARY 2021 (LAUNCH DATE) UNTIL 30 JUNE 2021 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>0,00</b>
Net income from investments	(Note 2)	369 677,38
Other income	(Note 6)	858,29
<b>Total income</b>		<b>370 535,67</b>
Management fee	(Note 6)	(337 627,97)
Performance fee	(Note 7)	(308 079,54)
Depositary fee	(Note 8)	(12 779,84)
Subscription tax	(Note 4)	(12 959,01)
Interest paid on swap contracts	(Notes 2, 9)	(1 013,89)
Other charges and taxes	(Notes 5, 8)	(74 769,17)
<b>Total expenses</b>		<b>(747 229,42)</b>
<b>Net investment income / (loss)</b>		<b>(376 693,75)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Notes 2, 9)	524 127,37
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	3 270 282,83
- option contracts	(Notes 2, 9)	(37 795,77)
- forward foreign exchange contracts	(Notes 2, 9)	(577 920,42)
- foreign currencies	(Note 2)	20 025,80
- future contracts	(Notes 2, 9)	(108 360,62)
<b>Net result of operations for the period</b>		<b>2 713 665,44</b>
Subscriptions for the period		190 455 486,60
Redemptions for the period		(2 922 288,14)
<b>Net assets at the end of the period</b>		<b>190 246 863,90</b>

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

## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>177 820 477,23</b>	<b>181 090 760,06</b>	<b>95,19</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>160 588 587,00</b>	<b>163 749 261,18</b>	<b>86,07</b>
<b>Shares</b>			<b>50 483 286,51</b>	<b>53 729 422,66</b>	<b>28,24</b>
<b>UNITED STATES</b>			<b>31 905 649,33</b>	<b>34 085 255,62</b>	<b>17,92</b>
<b>Health</b>			<b>6 329 352,86</b>	<b>6 806 079,65</b>	<b>3,58</b>
11 782,00	HOLOGIC INC	USD	669 709,42	662 867,57	0,35
1 716,00	HUMANA INC	USD	567 914,94	640 616,53	0,34
5 679,00	QUEST DIAGNOSTICS INC	USD	568 431,57	631 973,40	0,33
9 596,00	MERCK & CO INC	USD	573 499,32	629 294,67	0,33
4 003,00	ALEXION PHARMACEUTICALS INC	USD	521 231,90	620 111,95	0,33
2 974,00	AMGEN INC	USD	575 197,70	611 275,94	0,32
10 813,00	BRISTOL-MYERS SQUIBB CO	USD	564 327,32	609 262,42	0,32
2 966,00	BECTON DICKINSON & CO	USD	599 905,37	608 231,03	0,32
10 458,00	GILEAD SCIENCES INC	USD	554 318,06	607 249,79	0,32
6 254,00	ABBVIE INC	USD	560 324,26	594 021,59	0,31
8 709,00	BAXTER INTERNATIONAL INC	USD	574 493,00	591 174,76	0,31
<b>Industries</b>			<b>6 291 362,70</b>	<b>6 787 266,22</b>	<b>3,57</b>
5 061,00	PERKINELMER INC	USD	612 490,93	658 966,71	0,35
10 665,00	A O SMITH CORP	USD	604 951,38	648 047,49	0,34
4 921,00	KEYSIGHT TECHNOLOGIES INC	USD	569 186,81	640 738,03	0,34
2 593,00	ROCKWELL AUTOMATION INC	USD	542 620,83	625 389,57	0,33
1 555,00	BROADCOM INC	USD	604 194,23	625 251,56	0,33
6 118,00	XYLEM INC	USD	528 882,48	618 867,45	0,32
7 317,00	FORTUNE BRANDS HOME & SECURITY INC	USD	548 444,71	614 593,14	0,32
12 356,00	MASCO CORP	USD	575 265,73	613 788,34	0,32
7 161,00	OWENS CORNING	USD	520 285,74	591 164,14	0,31
2 835,00	CUMMINS INC	USD	607 212,46	582 849,32	0,31
3 093,00	CATERPILLAR INC	USD	577 827,40	567 610,47	0,30
<b>Computing and IT</b>			<b>5 170 222,27</b>	<b>5 539 499,43</b>	<b>2,91</b>
5 402,00	QUALCOMM INC	USD	592 049,01	651 073,00	0,34
5 291,00	APPLIED MATERIALS INC	USD	520 818,91	635 330,15	0,33
4 338,00	ANALOG DEVICES INC	USD	553 875,29	629 757,74	0,33
3 858,00	TEXAS INSTRUMENTS INC	USD	563 697,30	625 594,93	0,33
2 280,00	KLA CORP	USD	578 145,56	623 322,74	0,33
1 125,00	LAM RESEARCH CORP	USD	532 433,77	617 284,03	0,33
12 561,00	INTEL CORP	USD	619 280,20	594 632,08	0,31
10 162,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP -A-	USD	617 061,52	593 489,98	0,31
8 669,00	ORACLE CORP	USD	592 860,71	569 014,78	0,30
<b>Finance</b>			<b>4 463 310,39</b>	<b>4 663 992,73</b>	<b>2,45</b>
3 793,00	PNC FINANCIAL SERVICES GROUP INC	USD	564 902,84	610 129,29	0,32
3 729,00	FIRST REPUBLIC BANK CA	USD	545 481,92	588 545,90	0,31
5 895,00	DISCOVER FINANCIAL SERVICES	USD	486 588,95	588 008,43	0,31
8 130,00	CBRE GROUP INC -A-	USD	529 062,01	587 726,24	0,31
48 694,00	HUNTINGTON BANCSHARES INC	USD	631 307,84	585 937,29	0,31
4 452,00	JP MORGAN CHASE & CO	USD	570 407,30	583 914,10	0,30
33 204,00	REGIONS FINANCIAL CORP	USD	588 115,19	565 019,30	0,30
9 298,00	CITIGROUP INC	USD	547 444,34	554 712,18	0,29
<b>Consumer Retail</b>			<b>3 444 268,68</b>	<b>3 670 053,99</b>	<b>1,93</b>
3 832,00	LOWE'S COS INC	USD	549 198,44	626 775,17	0,33
13 471,00	PULTEGROUP INC	USD	611 212,04	619 876,97	0,33
6 360,00	BEST BUY CO INC	USD	575 229,00	616 639,21	0,32
5 374,00	PROCTER & GAMBLE CO	USD	576 780,09	611 445,70	0,32

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

## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
8 757,00	COLGATE-PALMOLIVE CO	USD	566 436,68	600 709,67	0,32
3 669,00	MOHAWK INDUSTRIES INC	USD	565 412,43	594 607,27	0,31
<b>Basic Goods</b>			<b>1 810 568,36</b>	<b>1 871 757,62</b>	<b>0,99</b>
5 607,00	KIMBERLY-CLARK CORP	USD	610 985,41	632 518,83	0,33
4 121,00	CLOROX CO	USD	620 359,67	625 186,56	0,33
8 545,00	CHURCH & DWIGHT CO INC	USD	579 223,28	614 052,23	0,33
<b>Telecommunication</b>			<b>1 670 385,81</b>	<b>1 792 172,73</b>	<b>0,94</b>
19 441,00	FOX CORP -A-	USD	612 198,28	608 688,73	0,32
13 278,00	CISCO SYSTEMS INC	USD	528 884,58	593 417,36	0,31
106 997,00	SIRIUS XM HOLDINGS INC	USD	529 302,95	590 066,64	0,31
<b>Multi-Utilities</b>			<b>1 157 243,04</b>	<b>1 185 940,09</b>	<b>0,62</b>
11 807,00	PUBLIC SERVICE ENTERPRISE GROUP INC	USD	567 771,02	594 780,19	0,31
8 737,00	EVERSOURCE ENERGY	USD	589 472,02	591 159,90	0,31
<b>Raw materials</b>			<b>1 009 674,20</b>	<b>1 182 435,94</b>	<b>0,62</b>
2 597,00	SHERWIN-WILLIAMS CO	USD	515 756,71	596 637,40	0,31
4 092,00	PPG INDUSTRIES INC	USD	493 917,49	585 798,54	0,31
<b>Energy</b>			<b>559 261,02</b>	<b>586 057,22</b>	<b>0,31</b>
15 208,00	ESSENTIAL UTILITIES INC	USD	559 261,02	586 057,22	0,31
<b>JAPAN</b>			<b>3 769 446,59</b>	<b>3 705 875,00</b>	<b>1,95</b>
<b>Consumer Retail</b>			<b>846 619,97</b>	<b>830 054,88</b>	<b>0,44</b>
6 600,00	USS CO LTD	JPY	101 772,35	97 177,47	0,05
1 300,00	TOYOTA MOTOR CORP	JPY	82 568,18	95 902,61	0,05
3 700,00	DAIWA HOUSE INDUSTRY CO LTD	JPY	89 810,81	93 748,74	0,05
24 000,00	YAMADA DENKI CO LTD	JPY	97 976,13	93 539,81	0,05
1 800,00	KAO CORP	JPY	97 527,87	93 471,43	0,05
1 100,00	SONY CORP	JPY	94 133,97	90 383,07	0,05
3 700,00	ITOCHU CORP	JPY	93 349,77	89 953,81	0,05
1 400,00	SECOM CO LTD	JPY	100 145,99	89 814,02	0,05
1 200,00	HOSHIZAKI CORP	JPY	89 334,90	86 063,92	0,04
<b>Industries</b>			<b>635 066,92</b>	<b>646 733,72</b>	<b>0,34</b>
4 100,00	YAMATO HOLDINGS CO LTD	JPY	91 819,05	98 432,57	0,05
2 000,00	HITACHI LTD	JPY	81 572,05	96 654,76	0,05
2 400,00	FUJI ELECTRIC CO LTD	JPY	86 348,40	94 633,84	0,05
600,00	DAIKIN INDUSTRIES LTD	JPY	98 259,72	94 314,75	0,05
1 800,00	KYOCERA CORP	JPY	97 227,99	93 922,72	0,05
7 100,00	mitsubishi electric corp	JPY	89 669,30	86 981,31	0,05
3 900,00	KOMATSU LTD	JPY	90 170,41	81 793,77	0,04
<b>Health</b>			<b>564 838,30</b>	<b>563 909,73</b>	<b>0,30</b>
1 500,00	NIPPON SHINYAKU CO LTD	JPY	87 606,06	100 400,30	0,05
6 500,00	ASTELLAS PHARMA INC	JPY	87 192,02	95 532,24	0,05
5 000,00	ONO PHARMACEUTICAL CO LTD	JPY	106 747,94	94 170,40	0,05
2 100,00	SHIONOGI & CO LTD	JPY	92 518,07	92 393,35	0,05
2 600,00	OTSUKA HOLDINGS CO LTD	JPY	88 301,24	91 003,78	0,05
2 000,00	TAISHO PHARMACEUTICAL HOLDINGS CO LTD	JPY	102 472,97	90 409,66	0,05
<b>Finance</b>			<b>464 023,00</b>	<b>449 161,48</b>	<b>0,24</b>
3 400,00	SUMITOMO MITSUI TRUST HOLDINGS INC	JPY	96 225,35	91 132,93	0,05
20 100,00	MITSUBISHI UFJ LEASE & FINANCE CO LTD	JPY	100 273,17	90 861,71	0,05
7 500,00	MIZUHO FINANCIAL GROUP INC	JPY	92 551,08	90 457,14	0,05
27 400,00	RESONA HOLDINGS INC	JPY	95 021,53	88 930,28	0,05
4 100,00	NOMURA REAL ESTATE HOLDINGS INC	JPY	79 951,87	87 779,42	0,04

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



## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>398 462,14</b>	<b>365 770,87</b>	<b>0,19</b>
1 500,00	NITTO DENKO CORP	JPY	103 732,68	94 474,29	0,05
2 200,00	NISSAN CHEMICAL CORP	JPY	101 322,19	90 926,28	0,05
9 800,00	ASAHI KASEI CORP	JPY	92 681,44	90 872,34	0,05
5 000,00	mitsubishi gas chemical co inc	JPY	100 725,83	89 497,96	0,04
<b>Computing and IT</b>			<b>285 836,75</b>	<b>298 704,39</b>	<b>0,16</b>
2 000,00	SCSK CORP	JPY	96 843,76	100 590,24	0,06
1 600,00	FUJIFILM HOLDINGS CORP	JPY	93 207,51	100 152,63	0,05
2 800,00	AZBIL CORP	JPY	95 785,48	97 961,52	0,05
<b>Telecommunication</b>			<b>280 448,18</b>	<b>277 059,26</b>	<b>0,14</b>
8 800,00	SOFTBANK GROUP CORP	JPY	97 046,65	97 177,47	0,05
6 900,00	HAKUHODO DY HOLDINGS INC	JPY	93 345,44	90 376,23	0,05
3 400,00	KDDI CORP	JPY	90 056,09	89 505,56	0,04
<b>Multi-Utilities</b>			<b>294 151,33</b>	<b>274 480,67</b>	<b>0,14</b>
5 900,00	OSAKA GAS CO LTD	JPY	91 042,66	92 742,83	0,05
2 200,00	TOHO GAS CO LTD	JPY	104 604,63	90 926,28	0,05
5 700,00	TOKYO GAS CO LTD	JPY	98 504,04	90 811,56	0,04
<b>GERMANY</b>			<b>1 928 505,69</b>	<b>2 107 507,44</b>	<b>1,11</b>
<b>Industries</b>			<b>637 879,60</b>	<b>699 383,86</b>	<b>0,37</b>
3 097,00	DEUTSCHE POST AG REG	EUR	138 115,58	177 643,92	0,10
5 132,00	GEA GROUP AG	EUR	175 678,63	175 309,12	0,09
1 947,00	KION GROUP AG	EUR	148 972,67	174 996,36	0,09
1 283,00	SIEMENS AG REG	EUR	175 112,72	171 434,46	0,09
<b>Finance</b>			<b>476 601,31</b>	<b>526 493,16</b>	<b>0,28</b>
3 233,00	VONOVIA SE	EUR	170 363,15	176 263,16	0,10
1 444,00	LEG IMMOBILIEN AG	EUR	166 309,26	175 373,80	0,09
3 390,00	DEUTSCHE WOHNEN AG	EUR	139 928,90	174 856,20	0,09
<b>Health</b>			<b>309 115,20</b>	<b>359 447,46</b>	<b>0,19</b>
1 121,00	MERCK KGAA	EUR	155 395,21	181 265,70	0,10
2 544,00	FRESENIUS MEDICAL CARE AG & CO KGAA	EUR	153 719,99	178 181,76	0,09
<b>Raw materials</b>			<b>156 079,70</b>	<b>178 170,24</b>	<b>0,09</b>
2 272,00	BRENNTAG AG	EUR	156 079,70	178 170,24	0,09
<b>Telecommunication</b>			<b>182 737,89</b>	<b>175 192,88</b>	<b>0,09</b>
5 081,00	UNITED INTERNET AG REG	EUR	182 737,89	175 192,88	0,09
<b>Basic Goods</b>			<b>166 091,99</b>	<b>168 819,84</b>	<b>0,09</b>
1 896,00	HENKEL AG & CO KGAA -PREF-	EUR	166 091,99	168 819,84	0,09
<b>SWEDEN</b>			<b>1 968 398,39</b>	<b>2 069 459,97</b>	<b>1,09</b>
<b>Industries</b>			<b>632 097,95</b>	<b>674 999,12</b>	<b>0,36</b>
5 834,00	ALFA LAVAL AB	SEK	159 133,20	173 892,55	0,09
6 807,00	ASSA ABLOY AB -B-	SEK	155 759,74	173 027,47	0,09
14 816,00	HUSQVARNA AB -B-	SEK	161 699,98	166 099,31	0,09
7 237,00	SKANSKA AB -B-	SEK	155 505,03	161 979,79	0,09
<b>Finance</b>			<b>478 865,90</b>	<b>530 798,40</b>	<b>0,28</b>
18 766,00	SVENSKA HANDELSBANKEN AB -A-	SEK	173 631,75	178 667,42	0,10
16 191,00	SKANDINAVISKA ENSKILDA BANKEN AB -A-	SEK	164 335,28	176 485,42	0,09
3 226,00	L E LUNDBERGFÖRETAGEN AB -B-	SEK	140 898,87	175 645,56	0,09
<b>Telecommunication</b>			<b>348 356,27</b>	<b>351 172,90</b>	<b>0,18</b>
47 996,00	TELIA CO AB	SEK	168 554,43	179 736,55	0,09
16 165,00	TELEFONAKTIEBOLAGET LM ERICSSON -B-	SEK	179 801,84	171 436,35	0,09

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

## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>335 981,57</b>	<b>343 539,97</b>	<b>0,18</b>
7 471,00	ELECTROLUX AB -B-	SEK	175 341,49	174 804,61	0,09
6 030,00	ESSITY AB -B-	SEK	160 640,08	168 735,36	0,09
<b>Basic Goods</b>			<b>173 096,70</b>	<b>168 949,58</b>	<b>0,09</b>
4 302,00	ICA GRUPPEN AB	SEK	173 096,70	168 949,58	0,09
<b>IRELAND</b>			<b>1 821 641,98</b>	<b>2 039 371,60</b>	<b>1,07</b>
<b>Industries</b>			<b>682 433,75</b>	<b>791 034,27</b>	<b>0,42</b>
3 964,00	TRANE TECHNOLOGIES PLC US TRADED	USD	535 813,50	615 507,71	0,33
2 204,00	KINGSPAN GROUP PLC	EUR	146 620,25	175 526,56	0,09
<b>Computing and IT</b>			<b>559 184,57</b>	<b>636 113,70</b>	<b>0,33</b>
2 559,00	ACCENTURE PLC -A-	USD	559 184,57	636 113,70	0,33
<b>Health</b>			<b>580 023,66</b>	<b>612 223,63</b>	<b>0,32</b>
5 849,00	MEDTRONIC PLC	USD	580 023,66	612 223,63	0,32
<b>CANADA</b>			<b>1 650 779,13</b>	<b>1 858 201,67</b>	<b>0,98</b>
<b>Finance</b>			<b>593 173,65</b>	<b>678 798,60</b>	<b>0,36</b>
2 637,00	BANK OF MONTREAL	CAD	194 705,80	228 162,79	0,12
3 833,00	TORONTO-DOMINION BANK	CAD	206 854,21	226 743,31	0,12
2 330,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	191 613,64	223 892,50	0,12
<b>Industries</b>			<b>423 992,66</b>	<b>484 163,52</b>	<b>0,25</b>
2 459,00	WSP GLOBAL INC	CAD	196 442,44	242 299,71	0,13
4 833,00	RITCHIE BROS AUCTIONEERS INC	CAD	227 550,22	241 863,81	0,12
<b>Telecommunication</b>			<b>210 598,66</b>	<b>242 418,54</b>	<b>0,13</b>
5 402,00	ROGERS COMMUNICATIONS INC -B-	CAD	210 598,66	242 418,54	0,13
<b>Basic Goods</b>			<b>212 057,57</b>	<b>232 620,69</b>	<b>0,12</b>
5 748,00	METRO INC	CAD	212 057,57	232 620,69	0,12
<b>Energy</b>			<b>210 956,59</b>	<b>220 200,32</b>	<b>0,12</b>
8 072,00	PARKLAND CORP	CAD	210 956,59	220 200,32	0,12
<b>UNITED KINGDOM</b>			<b>1 457 804,18</b>	<b>1 456 700,83</b>	<b>0,76</b>
<b>Computing and IT</b>			<b>580 898,42</b>	<b>591 480,44</b>	<b>0,31</b>
12 100,00	SENSATA TECHNOLOGIES HOLDING NV	USD	580 898,42	591 480,44	0,31
<b>Consumer Retail</b>			<b>533 127,53</b>	<b>529 271,64</b>	<b>0,28</b>
43 971,00	KINGFISHER PLC	GBP	182 685,79	186 702,80	0,10
3 294,00	BERKELEY GROUP HOLDINGS PLC	GBP	168 184,39	176 317,75	0,09
20 529,00	BARRATT DEVELOPMENTS PLC	GBP	182 257,35	166 251,09	0,09
<b>Raw materials</b>			<b>167 141,26</b>	<b>173 038,39</b>	<b>0,09</b>
7 814,00	MONDI PLC	GBP	167 141,26	173 038,39	0,09
<b>Finance</b>			<b>176 636,97</b>	<b>162 910,36</b>	<b>0,08</b>
10 182,00	PRUDENTIAL PLC	GBP	176 636,97	162 910,36	0,08
<b>FRANCE</b>			<b>1 302 031,01</b>	<b>1 379 136,27</b>	<b>0,72</b>
<b>Raw materials</b>			<b>332 533,19</b>	<b>353 015,50</b>	<b>0,19</b>
1 235,00	AIR LIQUIDE SA	EUR	174 170,86	182 360,10	0,10
1 613,00	ARKEMA SA	EUR	158 362,33	170 655,40	0,09
<b>Industries</b>			<b>314 772,45</b>	<b>346 836,44</b>	<b>0,18</b>
1 334,00	SCHNEIDER ELECTRIC SE	EUR	169 647,30	176 995,12	0,09
3 058,00	CIE DE SAINT-GOBAIN	EUR	145 125,15	169 841,32	0,09

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>163 334,40</b>	<b>179 692,00</b>	<b>0,09</b>
1 336,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	163 334,40	179 692,00	0,09
<b>Health</b>			<b>159 722,36</b>	<b>175 129,52</b>	<b>0,09</b>
1 982,00	SANOFI	EUR	159 722,36	175 129,52	0,09
<b>Finance</b>			<b>162 449,28</b>	<b>163 421,17</b>	<b>0,09</b>
3 091,00	BNP PARIBAS SA	EUR	162 449,28	163 421,17	0,09
<b>Telecommunication</b>			<b>169 219,33</b>	<b>161 041,64</b>	<b>0,08</b>
16 749,00	ORANGE SA	EUR	169 219,33	161 041,64	0,08
<b>AUSTRALIA</b>			<b>1 105 738,23</b>	<b>1 203 958,26</b>	<b>0,63</b>
<b>Finance</b>			<b>417 685,22</b>	<b>441 079,50</b>	<b>0,23</b>
1 508,00	MACQUARIE GROUP LTD	AUD	144 586,89	149 337,39	0,08
11 107,00	GOODMAN GROUP	AUD	125 327,93	148 855,47	0,08
8 018,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD	AUD	147 770,40	142 886,64	0,07
<b>Consumer Retail</b>			<b>276 309,84</b>	<b>306 336,41</b>	<b>0,16</b>
4 212,00	WESFARMERS LTD	AUD	140 360,42	157 587,95	0,08
20 539,00	BRAMBLES LTD	AUD	135 949,42	148 748,46	0,08
<b>Health</b>			<b>138 758,57</b>	<b>156 067,84</b>	<b>0,08</b>
6 420,00	SONIC HEALTHCARE LTD	AUD	138 758,57	156 067,84	0,08
<b>Computing and IT</b>			<b>130 051,41</b>	<b>151 355,51</b>	<b>0,08</b>
14 147,00	COMPUTERSHARE LTD	AUD	130 051,41	151 355,51	0,08
<b>Basic Goods</b>			<b>142 933,19</b>	<b>149 119,00</b>	<b>0,08</b>
13 783,00	COLES GROUP LTD	AUD	142 933,19	149 119,00	0,08
<b>SWITZERLAND</b>			<b>960 413,96</b>	<b>1 053 488,12</b>	<b>0,55</b>
<b>Industries</b>			<b>317 773,55</b>	<b>364 366,59</b>	<b>0,19</b>
710,00	SCHINDLER HOLDING AG	CHF	168 178,09	183 298,98	0,10
286,00	GEBERIT AG REG	CHF	149 595,46	181 067,61	0,09
<b>Finance</b>			<b>330 362,57</b>	<b>337 266,22</b>	<b>0,18</b>
2 021,00	SWISS PRIME SITE AG REG	CHF	161 209,42	169 248,28	0,09
13 007,00	UBS GROUP AG REG	CHF	169 153,15	168 017,94	0,09
<b>Health</b>			<b>154 590,92</b>	<b>177 424,89</b>	<b>0,09</b>
558,00	ROCHE HOLDING AG GENUSSCHEIN	CHF	154 590,92	177 424,89	0,09
<b>Telecommunication</b>			<b>157 686,92</b>	<b>174 430,42</b>	<b>0,09</b>
362,00	SWISSCOM AG REG	CHF	157 686,92	174 430,42	0,09
<b>DENMARK</b>			<b>510 776,93</b>	<b>542 486,60</b>	<b>0,28</b>
<b>Multi-Utilities</b>			<b>199 237,13</b>	<b>183 899,17</b>	<b>0,10</b>
1 554,00	ORSTED A/S	DKK	199 237,13	183 899,17	0,10
<b>Basic Goods</b>			<b>158 177,59</b>	<b>180 468,94</b>	<b>0,09</b>
1 148,00	CARLSBERG A/S -B-	DKK	158 177,59	180 468,94	0,09
<b>Health</b>			<b>153 362,21</b>	<b>178 118,49</b>	<b>0,09</b>
2 521,00	NOVO NORDISK A/S -B-	DKK	153 362,21	178 118,49	0,09
<b>FINLAND</b>			<b>313 160,24</b>	<b>362 722,79</b>	<b>0,19</b>
<b>Raw materials</b>			<b>178 847,73</b>	<b>183 143,04</b>	<b>0,10</b>
11 904,00	STORA ENSO OYJ -R-	EUR	178 847,73	183 143,04	0,10

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>134 312,51</b>	<b>179 579,75</b>	<b>0,09</b>
5 765,00	KESKO OYJ -B-	EUR	134 312,51	179 579,75	0,09
<b>SPAIN</b>			<b>334 952,78</b>	<b>334 343,87</b>	<b>0,18</b>
<b>Multi-Utilities</b>			<b>174 930,19</b>	<b>169 126,56</b>	<b>0,09</b>
16 452,00	IBERDROLA SA	EUR	174 930,19	169 126,56	0,09
<b>Consumer Retail</b>			<b>160 022,59</b>	<b>165 217,31</b>	<b>0,09</b>
5 561,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	160 022,59	165 217,31	0,09
<b>NETHERLANDS</b>			<b>359 355,15</b>	<b>329 426,73</b>	<b>0,17</b>
<b>Telecommunication</b>			<b>179 302,69</b>	<b>170 696,37</b>	<b>0,09</b>
64 805,00	KONINKLIJKE KPN NV	EUR	179 302,69	170 696,37	0,09
<b>Industries</b>			<b>180 052,46</b>	<b>158 730,36</b>	<b>0,08</b>
13 731,00	TECHNIP ENERGIES NV	EUR	180 052,46	158 730,36	0,08
<b>BELGIUM</b>			<b>303 975,87</b>	<b>328 770,97</b>	<b>0,17</b>
<b>Raw materials</b>			<b>161 168,61</b>	<b>164 766,40</b>	<b>0,09</b>
1 537,00	SOLVAY SA	EUR	161 168,61	164 766,40	0,09
<b>Basic Goods</b>			<b>142 807,26</b>	<b>164 004,57</b>	<b>0,08</b>
2 697,00	ANHEUSER-BUSCH INBEV SA/NV	EUR	142 807,26	164 004,57	0,08
<b>AUSTRIA</b>			<b>156 136,19</b>	<b>183 331,65</b>	<b>0,10</b>
<b>Multi-Utilities</b>			<b>156 136,19</b>	<b>183 331,65</b>	<b>0,10</b>
2 361,00	VERBUND AG	EUR	156 136,19	183 331,65	0,10
<b>JERSEY</b>			<b>161 528,65</b>	<b>182 632,30</b>	<b>0,10</b>
<b>Consumer Retail</b>			<b>161 528,65</b>	<b>182 632,30</b>	<b>0,10</b>
1 560,00	FERGUSON PLC	GBP	161 528,65	182 632,30	0,10
<b>NORWAY</b>			<b>160 386,70</b>	<b>170 614,71</b>	<b>0,09</b>
<b>Basic Goods</b>			<b>160 386,70</b>	<b>170 614,71</b>	<b>0,09</b>
19 853,00	ORKLA ASA	NOK	160 386,70	170 614,71	0,09
<b>PORTUGAL</b>			<b>151 576,93</b>	<b>169 749,06</b>	<b>0,09</b>
<b>Basic Goods</b>			<b>151 576,93</b>	<b>169 749,06</b>	<b>0,09</b>
11 037,00	JERONIMO MARTINS SGPS SA	EUR	151 576,93	169 749,06	0,09
<b>ITALY</b>			<b>161 028,58</b>	<b>166 389,20</b>	<b>0,09</b>
<b>Finance</b>			<b>161 028,58</b>	<b>166 389,20</b>	<b>0,09</b>
71 427,00	INTESA SANPAOLO SPA	EUR	161 028,58	166 389,20	0,09
<b>Ordinary Bonds</b>			<b>29 068 282,48</b>	<b>29 058 707,32</b>	<b>15,27</b>
<b>ITALY</b>			<b>7 056 191,51</b>	<b>7 072 884,10</b>	<b>3,72</b>
<b>Government</b>			<b>4 678 200,41</b>	<b>4 700 545,00</b>	<b>2,47</b>
2 900 000,00	BTP 4.75% 01/09/2028	EUR	3 758 924,00	3 776 670,00	1,98
950 000,00	BTP 1.50% 30/04/2045	EUR	919 276,41	923 875,00	0,49
<b>Finance</b>			<b>989 411,50</b>	<b>991 611,80</b>	<b>0,52</b>
230 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	243 217,50	243 717,20	0,13
220 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	236 321,00	237 034,60	0,12
200 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	200 199,00	201 090,00	0,11
100 000,00	UNIONE DI BANCHE ITALIANE SPA 1.50% 10/04/2024	EUR	104 474,00	104 242,00	0,06

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 21/09/2028	EUR	102 866,00	102 979,00	0,05
100 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	102 334,00	102 549,00	0,05
<b>Multi-Utilities</b>			<b>841 506,20</b>	<b>835 446,50</b>	<b>0,44</b>
200 000,00	IREN SPA 1.95% 19/09/2025	EUR	215 335,00	214 318,00	0,12
210 000,00	IREN SPA 0.875% 14/10/2029	EUR	216 458,20	214 252,50	0,11
200 000,00	IREN SPA 1.50% 24/10/2027	EUR	214 765,00	213 538,00	0,11
100 000,00	ACEA SPA 0.25% 28/07/2030	EUR	97 386,00	97 525,00	0,05
100 000,00	IREN SPA 0.25% 17/01/2031	EUR	97 562,00	95 813,00	0,05
<b>Energy</b>			<b>444 131,40</b>	<b>442 689,80</b>	<b>0,23</b>
210 000,00	ERG SPA 1.875% 11/04/2025	EUR	223 792,60	222 978,00	0,12
220 000,00	ERG SPA 0.50% 11/09/2027	EUR	220 338,80	219 711,80	0,11
<b>Industries</b>			<b>102 942,00</b>	<b>102 591,00</b>	<b>0,06</b>
100 000,00	FERROVIE DELLO STATO ITALIANE SPA 0.875% 07/12/2023	EUR	102 942,00	102 591,00	0,06
<b>FRANCE</b>			<b>6 495 681,19</b>	<b>6 486 930,37</b>	<b>3,41</b>
<b>Government</b>			<b>3 893 436,19</b>	<b>3 890 107,37</b>	<b>2,05</b>
2 580 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 1.75% 25/06/2039	EUR	3 131 592,89	3 132 403,80	1,65
793 000,00	FRANCE REPUBLIC GOVERNMENT BOND OAT 0.50% 25/06/2044	EUR	761 843,30	757 703,57	0,40
<b>Finance</b>			<b>1 642 719,00</b>	<b>1 643 517,00</b>	<b>0,86</b>
300 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	303 292,00	303 549,00	0,16
200 000,00	BNP PARIBAS SA 1.125% 28/08/2024	EUR	207 926,00	207 398,00	0,11
100 000,00	COVIVIO 1.875% 20/05/2026	EUR	109 132,00	108 734,00	0,06
100 000,00	ICADE 1.50% 13/09/2027	EUR	107 846,00	107 588,00	0,06
100 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 2.50% 26/02/2024	EUR	107 773,00	107 254,00	0,06
100 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.00% 14/03/2025	EUR	103 722,00	104 089,00	0,06
100 000,00	COVIVIO 1.125% 17/09/2031	EUR	102 845,00	103 632,00	0,05
100 000,00	BNP PARIBAS SA 1.00% 17/04/2024	EUR	103 295,00	103 128,00	0,05
100 000,00	BPCE SA 0.125% 04/12/2024	EUR	100 932,00	101 003,00	0,05
100 000,00	GECINA SA 0.875% 30/06/2036	EUR	98 349,00	99 898,00	0,05
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.10% 08/10/2027	EUR	99 672,00	99 543,00	0,05
100 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE GROUPAMA 0.75% 07/07/2028	EUR	99 505,00	99 505,00	0,05
100 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	98 430,00	98 196,00	0,05
<b>Multi-Utilities</b>			<b>857 203,00</b>	<b>851 312,00</b>	<b>0,45</b>
200 000,00	ENGIE SA 0.50% 24/10/2030	EUR	201 348,00	201 112,00	0,10
100 000,00	ENGIE SA 2.125% 30/03/2032	EUR	117 113,00	115 696,00	0,06
100 000,00	ENGIE SA 1.75% 27/03/2028	EUR	110 366,00	109 974,00	0,06
100 000,00	ENGIE SA 1.50% 27/03/2028	EUR	109 120,00	108 568,00	0,06
100 000,00	ENGIE SA 1.375% 28/02/2029	EUR	108 777,00	107 963,00	0,06
100 000,00	ENGIE SA 1.375% 21/06/2039	EUR	109 091,00	106 479,00	0,06
100 000,00	ENGIE SA 0.375% 21/06/2027	EUR	101 388,00	101 520,00	0,05
<b>Consumer Retail</b>			<b>102 323,00</b>	<b>101 994,00</b>	<b>0,05</b>
100 000,00	ALD SA 1.25% 11/10/2022	EUR	102 323,00	101 994,00	0,05
<b>NETHERLANDS</b>			<b>5 024 593,00</b>	<b>5 018 094,80</b>	<b>2,64</b>
<b>Multi-Utilities</b>			<b>1 829 585,40</b>	<b>1 824 341,00</b>	<b>0,96</b>
300 000,00	ENEL FINANCE INTERNATIONAL NV 1.50% 21/07/2025	EUR	319 370,00	318 165,00	0,17
300 000,00	ENEL FINANCE INTERNATIONAL NV 1.125% 16/09/2026	EUR	316 771,00	315 612,00	0,17
220 000,00	INNOGY FINANCE BV 1.25% 19/10/2027	EUR	235 236,00	234 062,40	0,12
200 000,00	IBERDROLA INTERNATIONAL BV 1.125% 21/04/2026	EUR	211 616,00	211 394,00	0,11
200 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	207 910,00	207 200,00	0,11

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	NATURGY FINANCE BV 0.875% 15/05/2025	EUR	207 134,00	206 730,00	0,11
120 000,00	EDP FINANCE BV 0.375% 16/09/2026	EUR	121 178,40	121 215,60	0,06
100 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	108 262,00	107 930,00	0,06
100 000,00	IBERDROLA INTERNATIONAL BV 0.375% 15/09/2025	EUR	102 108,00	102 032,00	0,05
<b>Finance</b>			<b>1 734 290,60</b>	<b>1 727 070,80</b>	<b>0,91</b>
300 000,00	ING GROEP NV 2.50% 15/11/2030	EUR	361 715,00	356 904,00	0,19
230 000,00	ABN AMRO BANK NV 0.50% 15/04/2026	EUR	236 343,60	236 131,80	0,12
200 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	202 015,00	202 388,00	0,11
100 000,00	LEASEPLAN CORP NV 3.50% 09/04/2025	EUR	113 418,00	112 658,00	0,06
100 000,00	VESTEDA FINANCE BV 1.50% 24/05/2027	EUR	107 249,00	106 911,00	0,06
100 000,00	CTP BV 2.125% 01/10/2025	EUR	106 421,00	105 770,00	0,06
100 000,00	ABN AMRO BANK NV 0.875% 22/04/2025	EUR	104 202,00	103 951,00	0,06
100 000,00	LEASEPLAN CORP NV 1.375% 07/03/2024	EUR	104 054,00	103 935,00	0,05
100 000,00	CTP BV 0.625% 27/11/2023	EUR	101 340,00	101 095,00	0,05
100 000,00	LEASEPLAN CORP NV 0.25% 23/02/2026	EUR	99 470,00	99 702,00	0,05
100 000,00	DE VOLKSBANK NV 0.375% 03/03/2028	EUR	98 990,00	98 963,00	0,05
100 000,00	CTP NV 0.75% 18/02/2027	EUR	99 073,00	98 662,00	0,05
<b>Government</b>			<b>1 154 979,00</b>	<b>1 160 885,00</b>	<b>0,61</b>
1 100 000,00	NETHERLANDS GOVERNMENT BOND 0.50% 15/01/2040	EUR	1 154 979,00	1 160 885,00	0,61
<b>Telecommunication</b>			<b>202 872,00</b>	<b>203 549,00</b>	<b>0,11</b>
100 000,00	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	101 240,00	102 160,00	0,06
100 000,00	SWISSCOM FINANCE BV 0.375% 14/11/2028	EUR	101 632,00	101 389,00	0,05
<b>Industries</b>			<b>102 866,00</b>	<b>102 249,00</b>	<b>0,05</b>
100 000,00	POSTNL NV 0.625% 23/09/2026	EUR	102 866,00	102 249,00	0,05
<b>GERMANY</b>			<b>2 761 061,10</b>	<b>2 755 816,70</b>	<b>1,45</b>
<b>Finance</b>			<b>1 167 000,20</b>	<b>1 166 436,60</b>	<b>0,61</b>
200 000,00	BERLIN HYP AG 1.125% 25/10/2027	EUR	211 984,00	210 364,00	0,11
200 000,00	MUENCHENER HYPOTHEKENBANK EG 0.375% 09/03/2029	EUR	198 957,00	199 478,00	0,11
100 000,00	BERLIN HYP AG 1.50% 18/04/2028	EUR	107 650,00	107 298,00	0,06
100 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	103 313,00	102 991,00	0,06
100 000,00	DEUTSCHE KREDITBANK AG 0.75% 26/09/2024	EUR	102 699,00	102 576,00	0,05
100 000,00	BERLIN HYP AG 0.50% 05/11/2029	EUR	103 176,00	102 245,00	0,05
100 000,00	DEUTSCHE WOHNEN SE 0.50% 07/04/2031	EUR	98 600,00	100 874,00	0,05
100 000,00	DEUTSCHE WOHNEN SE 1.30% 07/04/2041	EUR	100 780,00	100 760,00	0,05
100 000,00	DEUTSCHE PFANDBRIEFBANK AG 0.10% 02/02/2026	EUR	99 820,00	99 843,00	0,05
40 000,00	DEUTSCHE KREDITBANK AG 0.01% 23/02/2026	EUR	40 021,20	40 007,60	0,02
<b>Multi-Utilities</b>			<b>1 088 914,10</b>	<b>1 081 636,70</b>	<b>0,57</b>
330 000,00	E.ON SE 0.875% 20/08/2031	EUR	343 367,00	340 309,20	0,18
260 000,00	E.ON SE 0.35% 28/02/2030	EUR	259 540,10	258 367,20	0,14
200 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	213 520,00	210 670,00	0,11
170 000,00	E.ON SE 0.375% 29/09/2027	EUR	172 776,00	172 106,30	0,09
100 000,00	RWE AG 0.625% 11/06/2031	EUR	99 711,00	100 184,00	0,05
<b>Consumer Retail</b>			<b>404 979,80</b>	<b>407 510,40</b>	<b>0,22</b>
230 000,00	DAIMLER AG 0.75% 10/09/2030	EUR	236 015,50	236 672,30	0,13
170 000,00	DAIMLER AG 0.75% 11/03/2033	EUR	168 964,30	170 838,10	0,09
<b>Energy</b>			<b>100 167,00</b>	<b>100 233,00</b>	<b>0,05</b>
100 000,00	EEW ENERGY FROM WASTE GMBH 0.361% 30/06/2026	EUR	100 167,00	100 233,00	0,05
<b>SPAIN</b>			<b>2 173 906,33</b>	<b>2 171 301,00</b>	<b>1,14</b>
<b>Finance</b>			<b>1 337 712,33</b>	<b>1 337 712,00</b>	<b>0,70</b>
300 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	312 857,33	312 759,00	0,16
300 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	301 542,00	302 181,00	0,16

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	210 261,00	210 050,00	0,11
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.00% 21/06/2026	EUR	208 153,00	208 128,00	0,11
200 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	201 729,00	201 570,00	0,11
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.75% 04/06/2025	EUR	103 170,00	103 024,00	0,05
<b>Multi-Utilities</b>			<b>728 389,00</b>	<b>727 813,00</b>	<b>0,38</b>
200 000,00	IBERDROLA FINANZAS SA 1.25% 13/09/2027	EUR	215 613,00	214 984,00	0,11
200 000,00	RED ELECTRICA FINANCIACIONES SAU 0.375% 24/07/2028	EUR	203 710,00	203 442,00	0,11
100 000,00	IBERDROLA FINANZAS SA 1.25% 28/10/2026	EUR	106 749,00	106 438,00	0,06
100 000,00	IBERDROLA FINANZAS SA 0.875% 16/06/2025	EUR	103 758,00	103 703,00	0,05
100 000,00	RED ELECTRICA FINANCIACIONES SAU 0.50% 24/05/2033	EUR	98 559,00	99 246,00	0,05
<b>Industries</b>			<b>107 805,00</b>	<b>105 776,00</b>	<b>0,06</b>
100 000,00	ACS SERVICIOS COMUNICACIONES Y ENERGIA SL 1.875% 20/04/2026	EUR	107 805,00	105 776,00	0,06
<b>BELGIUM</b>			<b>1 247 337,63</b>	<b>1 249 179,40</b>	<b>0,66</b>
<b>Government</b>			<b>1 047 411,63</b>	<b>1 049 021,40</b>	<b>0,55</b>
930 000,00	KINGDOM OF BELGIUM GOVERNMENT BOND 1.25% 22/04/2033	EUR	1 047 411,63	1 049 021,40	0,55
<b>Finance</b>			<b>199 926,00</b>	<b>200 158,00</b>	<b>0,11</b>
100 000,00	COFINIMMO SA 0.875% 02/12/2030	EUR	100 180,00	100 342,00	0,06
100 000,00	BELFIUS BANK SA 0.375% 08/06/2027	EUR	99 746,00	99 816,00	0,05
<b>LUXEMBOURG</b>			<b>1 093 475,40</b>	<b>1 089 680,35</b>	<b>0,57</b>
<b>Finance</b>			<b>1 093 475,40</b>	<b>1 089 680,35</b>	<b>0,57</b>
210 000,00	CPI PROPERTY GROUP SA 2.75% 12/05/2026	EUR	228 705,30	228 643,80	0,12
210 000,00	CPI PROPERTY GROUP SA 1.625% 23/04/2027	EUR	215 598,10	215 865,30	0,11
125 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 2.375% 14/11/2030	EUR	144 260,00	144 526,25	0,08
125 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.75% 15/03/2028	EUR	137 805,00	136 407,50	0,07
125 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 1.625% 17/06/2032	EUR	137 642,50	135 313,75	0,07
125 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 0.875% 09/07/2029	EUR	130 047,50	128 643,75	0,07
100 000,00	SELP FINANCE SARL 0.875% 27/05/2029	EUR	99 417,00	100 280,00	0,05
<b>JAPAN</b>			<b>716 949,00</b>	<b>715 800,00</b>	<b>0,38</b>
<b>Finance</b>			<b>616 909,00</b>	<b>615 809,00</b>	<b>0,33</b>
200 000,00	MITSUBISHI UFJ FINANCIAL GROUP INC 0.848% 19/07/2029	EUR	207 810,00	206 584,00	0,11
100 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.934% 11/10/2024	EUR	103 410,00	103 390,00	0,06
100 000,00	MIZUHO FINANCIAL GROUP INC 0.956% 16/10/2024	EUR	103 441,00	103 362,00	0,06
100 000,00	SUMITOMO MITSUI FINANCIAL GROUP INC 0.465% 30/05/2024	EUR	101 718,00	101 702,00	0,05
100 000,00	MIZUHO FINANCIAL GROUP INC 0.214% 07/10/2025	EUR	100 530,00	100 771,00	0,05
<b>Consumer Retail</b>			<b>100 040,00</b>	<b>99 991,00</b>	<b>0,05</b>
100 000,00	NIDEC CORP 0.046% 30/03/2026	EUR	100 040,00	99 991,00	0,05
<b>IRELAND</b>			<b>652 039,92</b>	<b>652 430,40</b>	<b>0,34</b>
<b>Government</b>			<b>652 039,92</b>	<b>652 430,40</b>	<b>0,34</b>
580 000,00	IRELAND GOVERNMENT BOND 1.35% 18/03/2031	EUR	652 039,92	652 430,40	0,34
<b>UNITED STATES</b>			<b>428 074,40</b>	<b>427 760,20</b>	<b>0,22</b>
<b>Finance</b>			<b>318 969,40</b>	<b>319 336,20</b>	<b>0,17</b>
120 000,00	PROLOGIS EURO FINANCE LLC 0.375% 06/02/2028	EUR	121 154,40	120 973,20	0,07
100 000,00	EQUINIX INC 0.25% 15/03/2027	EUR	99 290,00	99 328,00	0,05
100 000,00	EQUINIX INC 1.00% 15/03/2033	EUR	98 525,00	99 035,00	0,05

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>109 105,00</b>	<b>108 424,00</b>	<b>0,05</b>
100 000,00	SOUTHERN POWER CO 1.85% 20/06/2026	EUR	109 105,00	108 424,00	0,05
<b>FINLAND</b>			<b>399 826,00</b>	<b>398 882,00</b>	<b>0,21</b>
<b>Finance</b>			<b>202 021,00</b>	<b>202 143,00</b>	<b>0,11</b>
100 000,00	NORDEA BANK ABP 0.375% 28/05/2026	EUR	102 357,00	102 215,00	0,06
100 000,00	NORDEA BANK ABP 0.50% 19/03/2031	EUR	99 664,00	99 928,00	0,05
<b>Raw materials</b>			<b>197 805,00</b>	<b>196 739,00</b>	<b>0,10</b>
100 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	98 859,00	98 382,00	0,05
100 000,00	UPM-KYMMENE OYJ 0.50% 22/03/2031	EUR	98 946,00	98 357,00	0,05
<b>AUSTRIA</b>			<b>303 164,00</b>	<b>305 495,00</b>	<b>0,16</b>
<b>Finance</b>			<b>303 164,00</b>	<b>305 495,00</b>	<b>0,16</b>
200 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	202 960,00	203 284,00	0,11
100 000,00	CA IMMOBILIEN ANLAGEN AG 1.00% 27/10/2025	EUR	100 204,00	102 211,00	0,05
<b>PORTUGAL</b>			<b>215 705,00</b>	<b>215 074,00</b>	<b>0,11</b>
<b>Multi-Utilities</b>			<b>215 705,00</b>	<b>215 074,00</b>	<b>0,11</b>
200 000,00	EDP - ENERGIAS DE PORTUGAL SA 1.625% 15/04/2027	EUR	215 705,00	215 074,00	0,11
<b>UNITED KINGDOM</b>			<b>200 529,00</b>	<b>200 636,00</b>	<b>0,11</b>
<b>Multi-Utilities</b>			<b>100 951,00</b>	<b>100 731,00</b>	<b>0,06</b>
100 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	100 951,00	100 731,00	0,06
<b>Finance</b>			<b>99 578,00</b>	<b>99 905,00</b>	<b>0,05</b>
100 000,00	TRITAX EUROBOX PLC 0.95% 02/06/2026	EUR	99 578,00	99 905,00	0,05
<b>SWITZERLAND</b>			<b>102 220,00</b>	<b>101 471,00</b>	<b>0,05</b>
<b>Finance</b>			<b>102 220,00</b>	<b>101 471,00</b>	<b>0,05</b>
100 000,00	CREDIT SUISSE AG 0.45% 19/05/2025	EUR	102 220,00	101 471,00	0,05
<b>NORWAY</b>			<b>98 908,00</b>	<b>98 782,00</b>	<b>0,05</b>
<b>Finance</b>			<b>98 908,00</b>	<b>98 782,00</b>	<b>0,05</b>
100 000,00	SPAREBANK 1 OESTLANDET 0.125% 03/03/2028	EUR	98 908,00	98 782,00	0,05
<b>SWEDEN</b>			<b>98 621,00</b>	<b>98 490,00</b>	<b>0,05</b>
<b>Finance</b>			<b>98 621,00</b>	<b>98 490,00</b>	<b>0,05</b>
100 000,00	SVENSKA HANDELSBANKEN AB 0.01% 02/12/2027	EUR	98 621,00	98 490,00	0,05
<b>Floating Rate Notes</b>			<b>4 426 379,60</b>	<b>4 424 854,20</b>	<b>2,33</b>
<b>FRANCE</b>			<b>1 435 636,00</b>	<b>1 430 234,00</b>	<b>0,75</b>
<b>Finance</b>			<b>1 122 661,00</b>	<b>1 119 862,00</b>	<b>0,59</b>
300 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	306 513,00	304 740,00	0,16
200 000,00	CNP ASSURANCES FRN 27/07/2050	EUR	207 667,00	207 664,00	0,11
200 000,00	BNP PARIBAS SA FRN 04/06/2026	EUR	203 446,00	203 088,00	0,11
200 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	201 064,00	200 210,00	0,11
100 000,00	CREDIT MUTUEL ARKEA SA FRN 11/06/2029	EUR	105 127,00	104 236,00	0,05
100 000,00	AXA SA FRN 07/10/2041	EUR	98 844,00	99 924,00	0,05
<b>Multi-Utilities</b>			<b>312 975,00</b>	<b>310 372,00</b>	<b>0,16</b>
100 000,00	ENGIE SA FRN 31/12/2099	EUR	109 430,00	108 316,00	0,06
100 000,00	ENGIE SA FRN 31/12/2099	EUR	101 720,00	101 752,00	0,05
100 000,00	ENGIE SA FRN 31/12/2099	EUR	101 825,00	100 304,00	0,05

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>931 844,00</b>	<b>932 499,00</b>	<b>0,49</b>
<b>Multi-Utilities</b>			<b>520 376,00</b>	<b>520 734,00</b>	<b>0,28</b>
200 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	205 126,00	205 250,00	0,11
100 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	109 551,00	108 750,00	0,06
100 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	105 654,00	105 815,00	0,06
100 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	100 045,00	100 919,00	0,05
<b>Finance</b>			<b>310 293,00</b>	<b>309 866,00</b>	<b>0,16</b>
200 000,00	DE VOLKSBANK NV FRN 22/10/2030	EUR	210 373,00	209 822,00	0,11
100 000,00	ING GROEP NV FRN 09/06/2032	EUR	99 920,00	100 044,00	0,05
<b>Telecommunication</b>			<b>101 175,00</b>	<b>101 899,00</b>	<b>0,05</b>
100 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	101 175,00	101 899,00	0,05
<b>SPAIN</b>			<b>600 675,00</b>	<b>602 897,00</b>	<b>0,32</b>
<b>Finance</b>			<b>600 675,00</b>	<b>602 897,00</b>	<b>0,32</b>
200 000,00	CAIXABANK SA FRN 18/06/2031	EUR	200 063,00	201 336,00	0,11
200 000,00	CAIXABANK SA FRN 18/11/2026	EUR	199 096,00	200 282,00	0,11
100 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	102 827,00	102 755,00	0,05
100 000,00	CAIXABANK SA FRN 09/02/2029	EUR	98 689,00	98 524,00	0,05
<b>GERMANY</b>			<b>540 458,10</b>	<b>541 514,20</b>	<b>0,29</b>
<b>Finance</b>			<b>540 458,10</b>	<b>541 514,20</b>	<b>0,29</b>
200 000,00	COMMERZBANK AG FRN 24/03/2026	EUR	203 020,00	203 670,00	0,11
130 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	136 931,10	136 518,20	0,07
100 000,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN FRN 26/05/2041	EUR	100 675,00	101 447,00	0,06
100 000,00	BAYERISCHE LANDESBANK FRN 23/09/2031	EUR	99 832,00	99 879,00	0,05
<b>UNITED KINGDOM</b>			<b>310 037,00</b>	<b>308 949,00</b>	<b>0,16</b>
<b>Finance</b>			<b>310 037,00</b>	<b>308 949,00</b>	<b>0,16</b>
200 000,00	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	208 840,00	207 774,00	0,11
100 000,00	BARCLAYS PLC FRN 14/11/2023	EUR	101 197,00	101 175,00	0,05
<b>IRELAND</b>			<b>206 260,00</b>	<b>207 217,00</b>	<b>0,11</b>
<b>Finance</b>			<b>206 260,00</b>	<b>207 217,00</b>	<b>0,11</b>
100 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	106 352,00	106 936,00	0,06
100 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	99 908,00	100 281,00	0,05
<b>BELGIUM</b>			<b>202 053,50</b>	<b>201 772,00</b>	<b>0,11</b>
<b>Finance</b>			<b>202 053,50</b>	<b>201 772,00</b>	<b>0,11</b>
200 000,00	KBC GROUP NV FRN 16/06/2027	EUR	202 053,50	201 772,00	0,11
<b>SWEDEN</b>			<b>99 945,00</b>	<b>100 042,00</b>	<b>0,05</b>
<b>Finance</b>			<b>99 945,00</b>	<b>100 042,00</b>	<b>0,05</b>
100 000,00	SWEDBANK AB FRN 20/05/2027	EUR	99 945,00	100 042,00	0,05
<b>AUSTRIA</b>			<b>99 471,00</b>	<b>99 730,00</b>	<b>0,05</b>
<b>Finance</b>			<b>99 471,00</b>	<b>99 730,00</b>	<b>0,05</b>
100 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 17/06/2033	EUR	99 471,00	99 730,00	0,05

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## Eurizon Fund - Sustainable Multiasset

### PORTFOLIO AS AT 30 JUNE 2021 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>76 610 638,41</b>	<b>76 536 277,00</b>	<b>40,23</b>
<b>GERMANY</b>			<b>30 335 316,40</b>	<b>30 311 952,00</b>	<b>15,93</b>
<b>Government</b>			<b>30 234 737,40</b>	<b>30 211 583,00</b>	<b>15,88</b>
16 100 000,00	BUNDESSCHATZANWEISUNGEN 0.00% 10/03/2023	EUR	16 309 962,00	16 283 862,00	8,56
8 500 000,00	GERMAN TREASURY BILL 0.00% 23/02/2022	EUR	8 549 058,50	8 536 720,00	4,49
3 500 000,00	GERMAN TREASURY BILL 0.00% 25/08/2021	EUR	3 509 369,29	3 503 430,00	1,84
680 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2030	EUR	700 082,17	702 358,40	0,37
700 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	631 362,46	650 377,00	0,34
520 000,00	BUNDESREPUBLIC DEUTSCHLAND BUNDESANLEIHE 0.00% 10/10/2025	EUR	534 902,98	534 835,60	0,28
<b>Multi-Utilities</b>			<b>100 579,00</b>	<b>100 369,00</b>	<b>0,05</b>
100 000,00	E.ON SE 0.00% 28/08/2024	EUR	100 579,00	100 369,00	0,05
<b>FRANCE</b>			<b>24 811 558,83</b>	<b>24 775 325,00</b>	<b>13,02</b>
<b>Government</b>			<b>24 713 403,83</b>	<b>24 676 546,00</b>	<b>12,97</b>
8 500 000,00	FRANCE TREASURY BILL BTF 0.00% 26/01/2022	EUR	8 544 576,07	8 533 235,00	4,49
8 500 000,00	FRANCE TREASURY BILL BTF 0.00% 15/12/2021	EUR	8 537 838,08	8 525 755,00	4,48
7 600 000,00	FRANCE TREASURY BILL BTF 0.00% 04/11/2021	EUR	7 630 989,68	7 617 556,00	4,00
<b>Industries</b>			<b>98 155,00</b>	<b>98 779,00</b>	<b>0,05</b>
100 000,00	VINCI SA 0.00% 27/11/2028	EUR	98 155,00	98 779,00	0,05
<b>ITALY</b>			<b>17 150 203,96</b>	<b>17 139 368,00</b>	<b>9,01</b>
<b>Government</b>			<b>17 150 203,96</b>	<b>17 139 368,00</b>	<b>9,01</b>
9 500 000,00	BOT 0.00% 14/02/2022	EUR	9 534 058,14	9 526 600,00	5,01
7 600 000,00	BOT 0.00% 14/09/2021	EUR	7 616 145,82	7 612 768,00	4,00
<b>SPAIN</b>			<b>4 313 559,22</b>	<b>4 309 632,00</b>	<b>2,27</b>
<b>Government</b>			<b>4 313 559,22</b>	<b>4 309 632,00</b>	<b>2,27</b>
4 300 000,00	SPAIN LETRAS DEL TESORO 0.00% 12/11/2021	EUR	4 313 559,22	4 309 632,00	2,27
<b>INVESTMENT FUNDS</b>			<b>17 231 890,23</b>	<b>17 341 498,88</b>	<b>9,12</b>
<b>UCI Units</b>			<b>17 231 890,23</b>	<b>17 341 498,88</b>	<b>9,12</b>
<b>LUXEMBOURG</b>			<b>9 069 282,81</b>	<b>9 087 308,61</b>	<b>4,78</b>
<b>Finance</b>			<b>9 069 282,81</b>	<b>9 087 308,61</b>	<b>4,78</b>
32 932,00	LYXOR BOFAML EUR HIGH YIELD EX-FINANCIAL BOND UCITS ETF	EUR	3 743 887,73	3 764 127,60	1,98
27 704,28	EURIZON FUND - EURO EMERGING MARKETS BONDS -Z-	EUR	2 754 641,12	2 745 770,79	1,44
130 515,00	LYXOR COMMODITIES REFINITIV/CORECOMMODITY CRB EX-ENERGY TR UCITS ETF	EUR	2 570 753,96	2 577 410,22	1,36
<b>IRELAND</b>			<b>8 162 607,42</b>	<b>8 254 190,27</b>	<b>4,34</b>
<b>Finance</b>			<b>8 162 607,42</b>	<b>8 254 190,27</b>	<b>4,34</b>
720 957,00	ISHARES EUR HIGH YIELD CORP BOND ESG UCITS ETF	EUR	3 732 161,66	3 767 288,71	1,98
509 158,00	ISHARES JP MORGAN USD EM BOND UCITS ETF -H-	EUR	2 757 132,14	2 754 544,78	1,45
25 806,00	UBS ETFs PLC - CMCI COMPOSITE SF UCITS ETF	EUR	1 673 313,62	1 732 356,78	0,91
<b>Total Portfolio</b>			<b>177 820 477,23</b>	<b>181 090 760,06</b>	<b>95,19</b>

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

## Eurizon Fund - Sustainable Multiasset

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2021

Size	Quantity	Purchase / Sale	Description	Maturity	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)
<b>Total Unrealised profit / (loss) on future contracts and commitment</b>						<b>(108 360,62)</b>	<b>53 271 826,50</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>262 410,19</b>	<b>21 589 209,13</b>
20	12	Purchase	NASDAQ 100 EMINI	17/09/2021	USD	117 055,34	2 944 395,19
50	74	Purchase	MSCI EMERGING MARKETS	17/09/2021	USD	57 167,52	4 258 164,67
50	40	Purchase	S&P 500 EMINI	17/09/2021	USD	56 858,27	7 232 646,70
1	268	Purchase	FTSE CHINA A50	29/07/2021	USD	23 729,06	3 909 602,57
10	(80)	Sale	EURO STOXX 50	17/09/2021	EUR	7 600,00	3 244 400,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(370 770,81)</b>	<b>31 682 617,37</b>
100 000	(35)	Sale	EURO BUXL	08/09/2021	EUR	(112 440,00)	7 113 400,00
100	74	Purchase	XAE ENERGY	17/09/2021	USD	(99 839,73)	3 490 022,71
100 000	(73)	Sale	EURO BUND	08/09/2021	EUR	(64 280,00)	12 600 530,00
5	22	Purchase	FTSE/MIB INDEX	17/09/2021	EUR	(61 710,00)	2 750 440,00
1 000	7	Purchase	NIKKEI 225	09/09/2021	JPY	(12 763,72)	1 530 582,32
100 000	(27)	Sale	US 10YR NOTE (CBT)	21/09/2021	USD	(10 316,52)	3 016 694,68
10 000	8	Purchase	TOPIX INDEX	09/09/2021	JPY	(9 420,84)	1 180 947,66

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

## Eurizon Fund - Sustainable Multiasset

### OPTION CONTRACTS AS AT 30 JUNE 2021

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>126 840,27</b>	<b>89 044,50</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>126 840,27</b>	<b>89 044,50</b>	—
278	CALL	EURO STOXX 50 PR 4 200,00 20/08/21	EUR	71 785,27	63 662,00	—
143	CALL	FTSE MIB INDEX 26 500,00 20/08/21	EUR	55 055,00	25 382,50	—

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

## Eurizon Fund - Sustainable Multiasset

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2021

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
<b>Total Unrealised profit / (loss) on forward foreign exchange contracts</b>					<b>(577 920,42)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>168 783,28</b>
24/09/2021	7 568 824,00	USD	6 233 086,11	EUR	138 350,12
24/09/2021	6 022 139,00	CAD	4 071 315,88	EUR	22 674,50
24/09/2021	8 915 000,00	USD	7 496 888,56	EUR	7 758,66
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(746 703,70)</b>
24/09/2021	24 219 990,48	EUR	29 410 286,00	USD	(537 589,00)
24/09/2021	14 853 736,14	EUR	17 776 892,00	USD	(110 851,98)
24/09/2021	4 096 027,50	EUR	4 973 798,00	USD	(90 915,78)
24/09/2021	12 574 437,00	SEK	1 245 341,71	EUR	(6 670,65)
24/09/2021	13 229 536,00	USD	11 137 116,77	EUR	(493,04)
24/09/2021	4 916 977,00	USD	4 139 294,61	EUR	(183,25)

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

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**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 2,35% of the Combined net assets as at 30 June 2021. Cross Sub-Funds investments are disclosed in the Portfolio as at 30 June 2021 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) 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 year.

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 2021 are the following:

1 EUR =	4,355990755 AED
1 EUR =	113,521757125 ARS
1 EUR =	1,579620773 AUD
1 EUR =	100,534722576 BDT
1 EUR =	0,447143818 BHD
1 EUR =	5,950671279 BRL
1 EUR =	1,468500701 CAD
1 EUR =	1,096187211 CHF
1 EUR =	863,466079092 CLP
1 EUR =	7,661925831 CNH
1 EUR =	7,662637372 CNY
1 EUR =	4 428,152805663 COP
1 EUR =	25,507002150 CZK
1 EUR =	7,436248949 DKK
1 EUR =	18,612709771 EGP
1 EUR =	0,858446162 GBP
1 EUR =	9,209526102 HKD
1 EUR =	7,493409357 HRK
1 EUR =	351,030191843 HUF
1 EUR =	17 195,558565108 IDR
1 EUR =	3,864257075 ILS
1 EUR =	88,147990907 INR
1 EUR =	146,506158975 ISK
1 EUR =	0,840803519 JOD
1 EUR =	131,623106561 JPY
1 EUR =	127,958673736 KES
1 EUR =	1 335,501950214 KRW
1 EUR =	0,357311848 KWD
1 EUR =	506,670097872 KZT
1 EUR =	236,587167844 LKR
1 EUR =	10,590092275 MAD
1 EUR =	50,993725400 MUR
1 EUR =	23,611873711 MXN
1 EUR =	4,923266302 MYR
1 EUR =	486,219242186 NGN
1 EUR =	10,204911763 NOK
1 EUR =	1,697174355 NZD
1 EUR =	0,456571727 OMR
1 EUR =	4,544964014 PEN
1 EUR =	57,889737335 PHP
1 EUR =	186,897933094 PKR
1 EUR =	4,514723549 PLN
1 EUR =	4,317864051 QAR
1 EUR =	4,924511498 RON
1 EUR =	117,611691082 RSD
1 EUR =	86,634485278 RUB
1 EUR =	4,447601575 SAR
1 EUR =	10,141999737 SEK
1 EUR =	1,594087574 SGD
1 EUR =	38,008113932 THB
1 EUR =	3,304037636 TND



1 EUR =	10,302511382 TRY
1 EUR =	33,042155208 TWD
1 EUR =	1,185900591 USD
1 EUR =	51,580746192 UYU
1 EUR =	27 294,687995484 VND
1 EUR =	16,933178059 ZAR

#### l) 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 2021 (last business day of the financial period);
- Sub-Funds investing mainly in Asian and Pacific areas securities: 1 July 2021\* if markets are opened on that day, otherwise 30 June 2021, concerning the securities of these regions.

\*If the closing prices as of 30 June 2021 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 2021) would not have been significantly different from those as at 30 June 2021.

#### m) Contingent assets

As of 30 June 2021, 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

Eurizon Fund - Equity Market Neutral

As of 30 June 2021, 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 2021, the following procedures are pending:

Eurizon Fund - Equity Euro LTE: Fiat Chrysler Automobiles N.V.

Eurizon Fund - Equity Europe LTE: Fiat Chrysler Automobiles N.V., TechnipFMC Plc

Eurizon Fund - Equity USA LTE: World Wrestling Entertainment, Inc.

Eurizon Fund - Equity North America LTE: Davita, Inc., Facebook, Inc., First Solar, Inc., Illumina, Inc., Keurig Green Mountain, Inc., Medtronic, Inc., Metlife, Inc., Omnicare, Inc., Precision Castparts Corp., Qurate Retail, Inc., Signet Jewels Limited, State Street Corp, Stericycle, Inc., The Southern Company, Towers Watson & Co., Valeant Pharmaceuticals International, Wells Fargo & Company, World Wrestling Entertainment, Inc., Yahoo! Inc.

Eurizon Fund - Equity Pacific ex-Japan LTE: Vocus Group Limited, Woolworths Group Ltd

Eurizon Fund - Equity Emerging Markets LTE: Banco Bradesco S.A., BRF S.A., Centrais Electricas Brasileiras S.A., Chemical And Mining Company Of Chile, Inc., Vale S.A.

Eurizon Fund - Equity Italy Smart Volatility: Fiat Chrysler Automobiles N.V.

Eurizon Fund - Equity Emerging Markets Smart Volatility: Vale S.A., Banco Bradesco S.A., Centrais Electricas Brasileiras S.A., Chemical And Mining Company Of Chile, Inc., Wal Mart

Eurizon Fund - Equity World Smart Volatility: Cobalt International Energy, Inc., Fiat Chrysler Automobiles N.V., First Solar, Inc., Henry Schein, Inc., Keurig Green Mountain, Inc., Metlife, Inc., Precision Castparts Corp., Scana Corporation , Silver Wheaton Corp., SNC-Lavalin Group, Inc., State Street Corp, Stericycle, Inc., The Southern Company, Towers Watson & Co, Wal Mart, Wells Fargo & Company, Woolworths Group Ltd, Yahoo! Inc.

Eurizon Fund - Italian Equity Opportunities: Fiat Chrysler Automobiles N.V.

Eurizon Fund - Top European Research: Fiat Chrysler Automobiles N.V.

Eurizon Fund - Equity Small Mid Cap Europe: Logitech International S.A.

Eurizon Fund - Equity USA: Snap, Inc.

Eurizon Fund - Sustainable Global Equity: PPG Industries, Inc., Henry Schein, Inc.

Eurizon Fund - Absolute Active: Medtronic, Inc., Metlife, Inc., State Street Corp, Wells Fargo & Company

Eurizon Fund - Active Allocation: Alibaba Group Holding Limited, Camping World Holdings, Inc., Cyan, Inc., Endo International Plc, Fiat Chrysler Automobiles N.V., GoPro, Inc., Snap, Inc., Sunrun, Inc.

Eurizon Fund - Azioni Strategia Flessibile: Medtronic, Inc., Wal Mart

Eurizon Fund - Equity Market Neutral: Snap, Inc.

As of 30 June 2021, 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, Norway
Eurizon Fund - Equity Europe LTE	Germany, Norway
Eurizon Fund - Equity Small Mid Cap Europe	Germany, Norway
Eurizon Fund - Equity World Smart Volatility	Germany
Eurizon Fund - Equity Euro LTE	Germany
Eurizon Fund - Top European Research	Germany
Eurizon Fund - Sustainable Global Equity	Germany, Norway
Eurizon Fund - Equity Market Neutral	Germany
Eurizon Fund - Conservative Allocation	Germany, Norway
Eurizon Fund - Active Allocation	Germany, Norway

n) 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.

o) 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).

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p) Basis of preparation

These financial statements have been prepared on a going concern basis.

q) 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 2021, 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 2021, the counterparties for the "Other banks and broker accounts" and "Amounts due to brokers" accounts are Bank of America Merrill Lynch Ltd., BNP Paribas S.A., Citigroup Global Markets Ltd., Crédit Agricole CIB, Crédit Suisse International, Deutsche Bank AG, Goldman Sachs & Co. LLC, Intesa Sanpaolo S.p.A., JP Morgan Securities Plc, Morgan Stanley and Société Générale S.A. As at 30 June 2021, the counterparty for Other banks is Intesa Sanpaolo S.p.A.

### 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 2021, 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 <sup>(1)</sup>	-	0,17%	-	-	-
Eurizon Fund - Bond EUR All Maturities LTE	-	0,18%	-	-	-
Eurizon Fund - Bond Italy Floating Rate LTE	0,40%	0,14% <sup>(2)</sup>	-	-	-
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 <sup>(1)</sup>	-	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% <sup>(3)</sup>	-	-	-
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 <sup>(4)</sup>	1,15% <sup>(5)</sup>	0,30%	-	-	-
Eurizon Fund - Bond Aggregate EUR	1,10%	0,30%	-	-	-
Eurizon Fund - Bond Aggregate RMB	1,30% <sup>(6), (7)</sup>	0,40%	-	0,50%	-
Eurizon Fund - Global Bond	1,20%	0,40%	-	-	-
Eurizon Fund - Bond Euro High Yield	1,20% <sup>(8)</sup>	0,25%	-	-	-
Eurizon Fund - Bond High Yield	1,20%	0,25%	-	0,35%	-
Eurizon Fund - Bond Emerging Markets	1,20%	0,40%	-	0,50%	-
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	-	0,40%	-	-	-
Eurizon Fund - Euro Emerging Markets Bonds <sup>(4)</sup>	1,20% <sup>(5)</sup>	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%	-	-	-
Eurizon Fund - Asian Equity Opportunities <sup>(9)</sup>	1,70% <sup>(10)</sup>	0,70%	-	-	-
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% <sup>(11)</sup>	-	-	-
Eurizon Fund - Equity Innovation	1,80%	0,60% <sup>(11)</sup>	-	-	-
Eurizon Fund - Equity People	1,80%	0,60% <sup>(11)</sup>	-	-	-
Eurizon Fund - Line Active Strategy					
Eurizon Fund - Absolute Active	1,40%	0,40%	-	-	-
Eurizon Fund - Absolute Green Bonds	1,00% <sup>(12), (13)</sup>	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 - Active Allocation	1,80%	0,60%	-	0,85%	-
Eurizon Fund - Azioni Strategia Flessibile	1,80% <sup>(14)</sup>	0,60%	1,00%	-	-
Eurizon Fund - Bond Flexible	1,20%	0,40%	0,70%	0,65%	-
Eurizon Fund - Conservative Allocation	1,40%	0,50%	-	-	-
Eurizon Fund - Dynamic Asset Allocation	1,60%	0,60%	-	-	-
Eurizon Fund - Equity Market Neutral	-	0,60%	-	-	-
Eurizon Fund - Flexible Europe Strategy	-	0,60%	-	-	-
Eurizon Fund - Flexible Multistrategy	1,50%	0,60%	-	-	-
Eurizon Fund - Flexible US Strategy	-	0,60%	-	-	-
Eurizon Fund - Global Multi Credit	1,30%	0,50%	-	-	-
Eurizon Fund - Securitized Bond Fund	-	0,40%	-	0,65%	0,70%
Eurizon Fund - SLJ Flexible Global Macro	-	1,00%	-	-	-
Eurizon Fund - SLJ Enhanced Currency Basket	-	0,80%	-	-	-
Eurizon Fund - Sustainable Multiasset <sup>(15)</sup>	1,60% <sup>(15)</sup>	0,60%	-	-	-

(1) The Sub-Fund has been launched on 24 February 2021.

(2) Class ZD was launched on 12 May 2021.

(3) Class ZD was launched on 9 February 2021.

(4) The Sub-Fund has been launched on 23 February 2021.

(5) Class R was launched on 30 April 2021.

(6) Class R2 was launched on 3 March 2021.

(7) Class RH was launched on 7 January 2021.

(8) Class R was launched on 26 February 2021.

(9) The Sub-Fund has been launched on 14 May 2021.

(10) Class R was launched on 9 June 2021.

(11) Class Z2 was launched on 12 May 2021.

(12) Class R2 was launched on 4 January 2021.

(13) Class R7 was launched on 4 January 2021.

(14) Annual management fee rate for class RL is 1,40%.

(15) Class R was launched on 3 May 2021.

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	3 671,03
Eurizon Fund - Bond EUR Medium Term LTE	12 848,72

Eurizon Fund - Bond EUR Long Term LTE	18 355,38
Eurizon Fund - Equity Emerging Markets LTE	21 458,22
Eurizon Fund - Bond Corporate EUR Short Term	161 598,54
Eurizon Fund - Bond Corporate EUR	98 300,99
Eurizon Fund - Green Euro Credit <sup>(1)</sup>	172,74
Eurizon Fund - Bond Aggregate EUR	96 114,02
Eurizon Fund - Bond Aggregate RMB	24 902,23
Eurizon Fund - Global Bond	20 956,69
Eurizon Fund - Bond Euro High Yield	4 849,52
Eurizon Fund - Bond High Yield	150 779,17
Eurizon Fund - Bond Emerging Markets	16 812,28
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	14 859,94
Eurizon Fund - SLJ Local Emerging Markets Debt	224 356,63
Eurizon Fund - Italian Equity Opportunities	725,32
Eurizon Fund - Top European Research	50 159,22
Eurizon Fund - Equity Small Mid Cap Europe	969,30
Eurizon Fund - Equity USA	46 008,41
Eurizon Fund - Sustainable Global Equity	9 039,72
Eurizon Fund - Absolute Green Bonds	21 443,03
Eurizon Fund - Absolute High Yield	16 777,54
Eurizon Fund - Active Allocation	148 955,43
Eurizon Fund - Azioni Strategia Flessibile	411 913,33
Eurizon Fund - Bond Flexible	2 589,07
Eurizon Fund - Conservative Allocation	76 581,39
Eurizon Fund - Dynamic Asset Allocation	50 091,21
Eurizon Fund - Flexible Europe Strategy	618,84
Eurizon Fund - Flexible US Strategy	408,30
Eurizon Fund - Global Multi Credit	46 322,48
Eurizon Fund - Securitized Bond Fund	62 059,33
Eurizon Fund - Sustainable Multiasset <sup>(2)</sup>	858,29
<b>Total</b>	<b>1 815 556,31</b>

<sup>(1)</sup> The Sub-Fund has been launched on 23 February 2021.

<sup>(2)</sup> The Sub-Fund has been launched on 24 February 2021.

## 7. PERFORMANCE FEE

In addition, for the Sub-Funds Eurizon Fund - Absolute Active, Eurizon Fund - Absolute Green Bonds, Eurizon Fund - Absolute Prudent, Eurizon Fund - Azioni Strategia Flessibile, Eurizon Fund - Bond Corporate EUR, Eurizon Fund - Bond Emerging Markets, Eurizon Fund - Bond Emerging Markets in Local Currencies ESG, Eurizon Fund - Bond Flexible, Eurizon Fund - Bond Euro High Yield, Eurizon Fund - Bond High Yield, Eurizon Fund - Dynamic Asset Allocation, Eurizon Fund - Global Bond, Eurizon Fund - Italian Equity Opportunities, Eurizon Fund - Equity Small Mid Cap Europe, Eurizon Fund - Equity USA, Eurizon Fund - Equity Planet, Eurizon Fund - Equity Innovation, Eurizon Fund - Equity People, Eurizon Fund - Flexible Europe Strategy, Eurizon Fund - Flexible US Strategy, Eurizon Fund - Equity Market Neutral, Eurizon Fund - Active Allocation, Eurizon Fund - Flexible Multistrategy, Eurizon Fund - Conservative Allocation, Eurizon Fund - SLJ Enhanced Currency Basket, Eurizon Fund - SLJ Flexible Global Macro, Eurizon Fund - Top European Research, Eurizon Fund - Securitized Bond Fund, Eurizon Fund - Sustainable Global Equity, Eurizon Fund - Global Multi Credit, Eurizon Fund - Absolute High Yield, Eurizon Fund - Green Euro Credit <sup>(1)</sup>, Eurizon Fund - Bond Aggregate EUR, Eurizon Fund - Bond Aggregate RMB, Eurizon Fund - Euro Emerging Markets Bonds, Eurizon Fund - Sustainable Japan Equity, Eurizon Fund - SLJ Local Emerging Markets Debt, Eurizon Fund - Asian Equity Opportunities <sup>(2)</sup>, Eurizon Fund - Equity China A and Eurizon Fund - Sustainable Multiasset <sup>(3)</sup>, the Management Company will be entitled to receive a performance fee. Calculation methods of the performance fee are described in the prospectus appendixes.

As at 30 June 2021 performance fee accrued are as follows (in EUR):

Eurizon Fund - Bond Aggregate RMB	158 079,88
Eurizon Fund - Bond High Yield	7 492,62
Eurizon Fund - Top European Research	219 302,69
Eurizon Fund - Equity Small Mid Cap Europe	154 920,65

Eurizon Fund - Equity China A	106 514,51
Eurizon Fund - Asian Equity Opportunities <sup>(2)</sup>	1 095,84
Eurizon Fund - Equity Planet	69 114,96
Eurizon Fund - Equity Innovation	351 449,55
Eurizon Fund - Absolute High Yield	1 571 257,98
Eurizon Fund - Active Allocation	12 348 204,90
Eurizon Fund - Bond Flexible	460 108,22
Eurizon Fund - Conservative Allocation	3 355 065,71
Eurizon Fund - Dynamic Asset Allocation	5 423 204,11
Eurizon Fund - Flexible Multistategy	1 242 523,18
Eurizon Fund - Securitized Bond Fund	334 748,75
Eurizon Fund - Sustainable Multiasset <sup>(3)</sup>	308 079,54
<b>Total</b>	<b>26 111 163,09</b>

As at 30 June 2021, no performance fee is accrued for the following Sub-Funds:

- Eurizon Fund - Bond Corporate EUR
- Eurizon Fund - Green Euro Credit <sup>(1)</sup>
- Eurizon Fund - Bond Aggregate EUR
- Eurizon Fund - Global Bond
- Eurizon Fund - Bond Euro 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 - Equity USA
- Eurizon Fund - Sustainable Japan Equity
- Eurizon Fund - Sustainable Global Equity
- Eurizon Fund - Equity People
- Eurizon Fund - Absolute Active
- Eurizon Fund - Absolute Green Bonds
- Eurizon Fund - Absolute Prudent
- Eurizon Fund - Azioni Strategia Flessibile
- Eurizon Fund - Equity Market Neutral
- Eurizon Fund - Flexible Europe Strategy
- Eurizon Fund - Flexible US Strategy
- Eurizon Fund - Global Multi Credit
- Eurizon Fund - SLJ Flexible Global Macro
- Eurizon Fund - SLJ Enhanced Currency Basket

<sup>(1)</sup> The Sub-Fund has been launched on 23 February 2021.

<sup>(2)</sup> The Sub-Fund has been launched on 14 May 2021.

<sup>(3)</sup> The Sub-Fund has been launched on 24 February 2021.

## 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.

Furthermore, in accordance with the current Depositary Bank and Paying Agent convention, the Depositary Bank has received during the financial period, for all of the active Sub-Funds during the period, a global amount of EUR 3 577 051,29 (for transaction fees) registered in the Statement of Changes in Net Assets under the heading "Other charges and taxes" in relation to paying agent services.

## 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 2021 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 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 2021, Intesa Sanpaolo S.p.A. is the broker for all the future contracts.

As at 30 June 2021, Morgan Stanley Europe SE is the broker for all the contracts for difference.

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 2021, are listed below:

<b>Sub-Fund</b>	<b>Broker/Counterparty</b>
Eurizon Fund - Equity China Smart Volatility	Intesa Sanpaolo S.p.A.
Eurizon Fund - Equity World Smart Volatility	Intesa Sanpaolo S.p.A.
Eurizon Fund - Bond Inflation Linked	Intesa Sanpaolo S.p.A.
Eurizon Fund - Green Euro Credit <sup>(1)</sup>	BNP Paribas S.A. JP Morgan AG
Eurizon Fund - Bond Aggregate EUR	Intesa Sanpaolo S.p.A.
Eurizon Fund - Bond Aggregate RMB	Morgan Stanley Bank AG
Eurizon Fund - Global Bond	Citigroup Global Markets Europe AG Intesa Sanpaolo S.p.A. JP Morgan AG
Eurizon Fund - Bond Emerging Markets	Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A.
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	BNP Paribas S.A. Crédit Agricole Corporate and Investment Bank Intesa Sanpaolo S.p.A. JP Morgan AG UBS Europe SE
Eurizon Fund - Euro Emerging Markets Bonds	Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A.
Eurizon Fund - Absolute Active	Intesa Sanpaolo S.p.A. Société Générale S.A.
Eurizon Fund - Absolute Prudent	Intesa Sanpaolo S.p.A. Société Générale S.A.
Eurizon Fund - Active Allocation	Intesa Sanpaolo S.p.A.
Eurizon Fund - Bond Flexible	Bank of America Securities Europe S.A. Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A.
Eurizon Fund - Flexible Multistrategy	Credit Suisse Securities Sociedad de Valores S.A. Intesa Sanpaolo S.p.A. JP Morgan AG
Eurizon Fund - Global Multi Credit	Intesa Sanpaolo S.p.A.
Eurizon Fund - SLJ Flexible Global Macro	Morgan Stanley Bank AG
Eurizon Fund - SLJ Enhanced Currency Basket	Goldman Sachs Bank Europe SE Morgan Stanley Bank AG



<b>Sub-Fund</b>	<b>Broker/Counterparty</b>
Eurizon Fund - Sustainable Multiasset <sup>(2)</sup>	Intesa Sanpaolo S.p.A.

<sup>(1)</sup> The Sub-Fund has been launched on 23 February 2021.

<sup>(2)</sup> The Sub-Fund has been launched on 24 February 2021.

The counterparties for the forward foreign exchange contracts as at 30 June 2021, are listed below:

<b>Sub-Fund</b>	<b>Counterparty</b>
Eurizon Fund - Bond GBP LTE	SEB S.A. Société Générale S.A.
Eurizon Fund - Bond JPY LTE	JP Morgan AG
Eurizon Fund - Bond USD LTE	SEB S.A. Société Générale S.A.
Eurizon Fund - Bond USD Short Term LTE	SEB S.A.
Eurizon Fund - Global Bond LTE	SEB S.A. Société Générale S.A.
Eurizon Fund - Bond Emerging Markets HC LTE	JP Morgan AG SEB S.A.
Eurizon Fund - Equity Europe LTE	SEB S.A. Société Générale S.A.
Eurizon Fund - Equity Europe ESG LTE	JP Morgan AG
Eurizon Fund - Equity USA ESG LTE	JP Morgan AG
Eurizon Fund - Equity North America LTE	Société Générale S.A.
Eurizon Fund - Equity Japan LTE	JP Morgan AG
Eurizon Fund - Equity Pacific Ex-Japan LTE	JP Morgan AG
Eurizon Fund - Equity Emerging Markets LTE	SEB S.A.
Eurizon Fund - Equity World LTE <sup>(1)</sup>	SEB S.A.
Eurizon Fund - Bond Corporate Smart ESG	JP Morgan AG
Eurizon Fund - Equity World Smart Volatility	Société Générale S.A.
Eurizon Fund - Bond Inflation Linked	Bank of America Securities Europe S.A. Intesa Sanpaolo S.p.A. Morgan Stanley Europe SE
Eurizon Fund - Bond Corporate EUR Short Term	Crédit Agricole Corporate and Investment Bank UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Bond Corporate EUR	Crédit Agricole Corporate and Investment Bank Morgan Stanley Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Green Euro Credit <sup>(2)</sup>	Bank of America Securities Europe S.A. Morgan Stanley Europe SE
Eurizon Fund - Bond Aggregate EUR	Intesa Sanpaolo S.p.A. Morgan Stanley Europe SE
Eurizon Fund - Bond Aggregate RMB	Bank of America Securities Europe S.A. BNP Paribas S.A. Crédit Agricole Corporate and Investment Bank JP Morgan AG Morgan Stanley Europe SE Société Générale S.A.

Sub-Fund	Counterparty
Eurizon Fund - Global Bond	Bank of America Securities Europe S.A. 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 Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE Société Générale S.A.
Eurizon Fund - Bond Euro High Yield	Bank of America Securities Europe S.A. Crédit Agricole Corporate and Investment Bank Morgan Stanley Europe SE Société Générale S.A.
Eurizon Fund - Bond High Yield	Bank of America Securities Europe S.A. BNP Paribas S.A. Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE Société Générale S.A.
Eurizon Fund - Bond Emerging Markets	Bank of America Securities Europe S.A. JP Morgan AG Morgan Stanley Europe SE
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Bank of America Securities Europe S.A. BNP Paribas S.A. Citigroup Global Markets Europe AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE
Eurizon Fund - Euro Emerging Markets Bonds	Citigroup Global Markets Europe AG JP Morgan AG Morgan Stanley Europe SE
Eurizon Fund - SLJ Local Emerging Market Debt	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 JP Morgan AG Morgan Stanley Europe SE Société Générale S.A. UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Top European Research	Bank of America Securities Europe S.A. BNP Paribas S.A. Deutsche Bank AG JP Morgan AG Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE
Eurizon Fund - Equity Small Mid Cap Europe	Bank of America Securities Europe S.A. Deutsche Bank AG JP Morgan AG Morgan Stanley Europe SE Société Générale S.A. UniCredit Bank AG ("HypoVereinsbank")

<b>Sub-Fund</b>	<b>Counterparty</b>
Eurizon Fund - Equity USA	Bank of America Securities Europe S.A. JP Morgan AG Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE
Eurizon Fund - Sustainable Japan Equity	Société Générale S.A.
Eurizon Fund - Sustainable Global Equity	Bank of America Securities Europe S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE UBS Europe SE
Eurizon Fund - Equity Innovation	Goldman Sachs Bank Europe SE
Eurizon Fund - Equity People	Barclays Bank Ireland Plc
Eurizon Fund - Absolute Active	Bank of America Securities Europe S.A. Citigroup Global Markets Europe AG Goldman Sachs Bank Europe SE
Eurizon Fund - Absolute Green Bonds	Bank of America Securities Europe S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Morgan Stanley Europe SE Société Générale S.A. UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Absolute High Yield	Bank of America Securities Europe S.A. BNP Paribas S.A. Crédit Agricole Corporate and Investment Bank Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A.
Eurizon Fund - Absolute Prudent	Bank of America Securities Europe S.A. Citigroup Global Markets Europe AG Goldman Sachs Bank Europe SE
Eurizon Fund - Active Allocation	Bank of America Securities Europe S.A. BNP Paribas S.A. Deutsche Bank AG Morgan Stanley Europe SE
Eurizon Fund - Azioni Strategia Flessibile	Bank of America Securities Europe S.A. BNP Paribas S.A. Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. Morgan Stanley Europe SE Société Générale S.A. UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Bond Flexible	Bank of America Securities Europe S.A. BNP Paribas S.A. Citigroup Global Markets Europe AG Credit Suisse Securities Sociedad de Valores S.A. Goldman Sachs Bank Europe SE JP Morgan AG Morgan Stanley Europe SE UniCredit Bank AG ("HypoVereinsbank")

Sub-Fund	Counterparty
Eurizon Fund - Conservative Allocation	BNP Paribas S.A. Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. JP Morgan AG UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Dynamic Asset Allocation	Bank of America Securities Europe S.A. Goldman Sachs Bank Europe SE Morgan Stanley Europe SE UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")
Eurizon Fund - Equity Market Neutral	Intesa Sanpaolo S.p.A.
Eurizon Fund - Flexible Europe Strategy	Bank of America Securities Europe S.A. Citigroup Global Markets Europe AG Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE
Eurizon Fund - Flexible Multistrategy	Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Morgan Stanley Europe SE Société Générale S.A.
Eurizon Fund - Global Multi Credit	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 Intesa Sanpaolo S.p.A. JP Morgan AG Morgan Stanley Europe SE
Eurizon Fund - Securitized Bond Fund	Deutsche Bank AG
Eurizon Fund - SLJ Flexible Global Macro	BNP Paribas S.A. Deutsche Bank AG
Eurizon Fund - SLJ Enhanced Currency Basket	BNP Paribas S.A. Crédit Agricole Corporate and Investment Bank Deutsche Bank AG JP Morgan AG Société Générale S.A.
Eurizon Fund - Sustainable Multiasset <sup>(1)</sup>	Bank of America Securities Europe S.A. Intesa Sanpaolo S.p.A. JP Morgan AG UBS Europe SE UniCredit Bank AG ("HypoVereinsbank")

<sup>(1)</sup> The Sub-Fund has been launched on 24 February 2021.

<sup>(2)</sup> The Sub-Fund has been launched on 23 February 2021.

**Total Return Swaps**

The following summarises the aggregate value of total return swaps, analysed by counterparty as at 30 June 2021:

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Total Return Swaps	% of Net Assets
<b>(Absolute values)</b>					
Eurizon Fund - Equity Emerging Markets LTE	EUR	Citigroup Global Markets Europe AG	Italy	558 964,88	0,07
Eurizon Fund - Equity Emerging Markets LTE	EUR	JP Morgan AG	Germany	223 585,95	0,03

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	340 613,60	0,04
Eurizon Fund - Equity China Smart Volatility	EUR	JP Morgan AG	Germany	178 868,76	0,12
Eurizon Fund - Equity China Smart Volatility	EUR	UBS Europe SE	Germany	163 818,92	0,11
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Citigroup Global Markets Europe AG	Italy	223 586,26	0,04
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	UBS Europe SE	Germany	140 462,56	0,02
Eurizon Fund - Equity USA	EUR	Goldman Sachs Bank Europe SE	Germany	3 929 545,23	0,15
Eurizon Fund - Equity USA	EUR	Société Générale S.A.	France	2 091 549,67	0,08
Eurizon Fund - Equity China A	EUR	Morgan Stanley Bank AG	Italy	926 458,97	0,25
Eurizon Fund - Asian Equity Opportunities <sup>(1)</sup>	EUR	Morgan Stanley Bank AG	Italy	632 939,53	1,30

The following table details provide an analysis of the maturity tenor of total return swaps transactions outstanding as at 30 June 2021:

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
<b>(Absolute values)</b>								
Eurizon Fund - Equity Emerging Markets LTE	EUR				223 585,95	899 578,48		1 123 164,43
Eurizon Fund - Equity China Smart Volatility	EUR				178 868,76	163 818,92		342 687,68
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR					364 048,82		364 048,82
Eurizon Fund - Equity USA	EUR					6 021 094,90		6 021 094,90
Eurizon Fund - Equity China A	EUR						926 458,97	926 458,96
Eurizon Fund - Asian Equity Opportunities <sup>(1)</sup>	EUR						632 939,53	632 939,53

<sup>(1)</sup> The Sub-Fund has been launched on 14 May 2021.

The above maturity tenor analysis has been based on the contractual maturity date of the relevant total return swap transaction as at 30 June 2021.

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.

### Collateral on future and listed option contracts

As at 30 June 2021, 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	Bundesobligation 0,00% 08/10/2021	Intesa Sanpaolo S.p.A.	EUR	(36 000,00)
Eurizon Fund - Bond EUR Medium Term LTE	Security	BTP 0,50% 01/02/2026	Intesa Sanpaolo S.p.A.	EUR	(173 000,00)
Eurizon Fund - Bond EUR Long Term LTE	Security	Bundesrepublik Deutschland 0,50% 15/02/2028	Intesa Sanpaolo S.p.A.	EUR	(672 500,00)
Eurizon Fund - Bond USD LTE	Security	United States Treasury Note 1,625% 30/04/2023	Intesa Sanpaolo S.p.A.	USD	(87 000,00)
Eurizon Fund - Global Bond LTE	Security	Bundesrepublik Deutschland 0,25% 15/08/2028	Intesa Sanpaolo S.p.A.	EUR	(41 200,00)
Eurizon Fund - Bond Short Term EUR T1	Security	BTP 0,35% 24/10/2024	Intesa Sanpaolo S.p.A.	EUR	(1 064 000,00)
Eurizon Fund - Bond Inflation Linked	Security	BTP 1,00% 26/11/2022	Intesa Sanpaolo S.p.A.	EUR	(774 000,00)

Sub-Fund	Nature of the collateral	Denomination	Counterparty	Currency	Total collateral received / (pledged)
Eurizon Fund - Bond Aggregate EUR	Security	BTP 0,60% 15/06/2023	Intesa Sanpaolo S.p.A.	EUR	(1 514 000,00)
Eurizon Fund - Global Bond	Security	BTP 1,00% 15/07/2022	Intesa Sanpaolo S.p.A.	EUR	(388 000,00)
Eurizon Fund - Global Bond	Security	BTP 0,50% 20/04/2023	Intesa Sanpaolo S.p.A.	EUR	(65 000,00)
Eurizon Fund - Top European Research	Security	BOT 0,00% 30/09/2021	Intesa Sanpaolo S.p.A.	EUR	(3 464 000,00)
Eurizon Fund - Equity Small Mid Cap Europe	Security	BOT 0,00% 31/08/2021	Intesa Sanpaolo S.p.A.	EUR	(430 000,00)
Eurizon Fund - Equity Small Mid Cap Europe	Security	BOT 0,00% 30/07/2021	Intesa Sanpaolo S.p.A.	EUR	(235 000,00)
Eurizon Fund - Sustainable Global Equity	Security	BOT 0,00% 14/09/2021	Intesa Sanpaolo S.p.A.	EUR	(2 904 000,00)
Eurizon Fund - Absolute Active	Security	CTZ 0,00% 28/09/2022	Intesa Sanpaolo S.p.A.	EUR	(2 267 000,00)
Eurizon Fund - Absolute Green Bonds	Security	BTP 1,00% 30/04/2045	Intesa Sanpaolo S.p.A.	EUR	(19 875 000,00)
Eurizon Fund - Absolute Prudent	Security	CTZ 0,00% 30/05/2022	Intesa Sanpaolo S.p.A.	EUR	(1 610 000,00)
Eurizon Fund - Active Allocation	Security	BTP 2,50% 01/12/2024	Intesa Sanpaolo S.p.A.	EUR	(25 607 000,00)
Eurizon Fund - Active Allocation	Security	BOT 0,00% 14/03/2022	Intesa Sanpaolo S.p.A.	EUR	(15 641 000,00)
Eurizon Fund - Bond Flexible	Security	Bundesrepublik Deutschland 1,50% 15/02/2023	Intesa Sanpaolo S.p.A.	EUR	(6 598 000,00)
Eurizon Fund - Conservative Allocation	Security	CTZ 0,00% 28/09/2022	Intesa Sanpaolo S.p.A.	EUR	(5 496 000,00)
Eurizon Fund - Dynamic Asset Allocation	Security	BOT 0,00% 14/09/2021	Intesa Sanpaolo S.p.A.	EUR	(37 132 000,00)
Eurizon Fund - Equity Market Neutral	Security	German Treasury Bill 0,00% 29/09/2021	Intesa Sanpaolo S.p.A.	EUR	(713 000,00)
Eurizon Fund - Flexible Multistrategy	Security	CTZ 0,00% 30/05/2022	Intesa Sanpaolo S.p.A.	EUR	(13 419 000,00)
Eurizon Fund - Flexible Multistrategy	Security	CTZ 0,00% 29/11/2021	Intesa Sanpaolo S.p.A.	EUR	(271 000,00)
Eurizon Fund - Global Multi Credit	Security	BTP 1,60% 01/06/2026	Intesa Sanpaolo S.p.A.	EUR	(1 794 000,00)

**Collateral on forward foreign exchange contracts, on swap contracts and on option contracts**

As at 30 June 2021, 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 JPY LTE	Cash	-	JP Morgan AG	EUR	(2 390 000,00)
Eurizon Fund - Bond Emerging Markets HC LTE	Cash	-	JP Morgan AG	EUR	(460 000,00)
Eurizon Fund - Equity Japan LTE	Cash	-	JP Morgan AG	EUR	(1 380 000,00)
Eurizon Fund - Equity Pacific Ex-Japan LTE	Cash	-	JP Morgan AG	EUR	(270 000,00)
Eurizon Fund - Equity Emerging Markets LTE	Cash	-	UBS Europe SE	EUR	300 000,00
Eurizon Fund - Equity Emerging Markets LTE	Cash	-	Citigroup Global Markets Europe AG	EUR	380 000,00
Eurizon Fund - Equity Emerging Markets Smart Volatility	Cash	-	Citigroup Global Markets Europe AG	EUR	150 000,00
Eurizon Fund - Bond Inflation Linked	Cash	-	Bank of America Securities Europe S.A.	EUR	(260 000,00)
Eurizon Fund - Bond Inflation Linked	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	230 000,00

Sub-Fund	Nature of the collateral	Denomination	Counterparty	Currency	Total collateral received / (pledged)
Eurizon Fund - Bond Inflation Linked	Cash	-	Morgan Stanley Bank AG	EUR	250 000,00
Eurizon Fund - Bond Inflation Linked	Cash	-	JP Morgan AG	EUR	(290 000,00)
Eurizon Fund - Bond Corporate EUR Short Term	Cash	-	BNP Paribas S.A.	EUR	70 000,00
Eurizon Fund - Green Euro Credit	Cash	-	Morgan Stanley Bank AG	EUR	510 000,00
Eurizon Fund - Green Euro Credit	Cash	-	BNP Paribas S.A.	EUR	110 000,00
Eurizon Fund - Bond Aggregate EUR	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	80 000,00
Eurizon Fund - Bond Aggregate EUR	Cash	-	Morgan Stanley Bank AG	EUR	90 000,00
Eurizon Fund - Bond Aggregate EUR	Cash	-	JP Morgan AG	EUR	3 340 000,00
Eurizon Fund - Bond Aggregate EUR	Cash	-	Goldman Sachs Bank Europe SE	EUR	(60 000,00)
Eurizon Fund - Bond Aggregate RMB	Cash	-	Bank of America Securities Europe S.A.	EUR	100 000,00
Eurizon Fund - Bond Aggregate RMB	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	430 000,00
Eurizon Fund - Bond Aggregate RMB	Cash	-	BNP Paribas S.A.	EUR	570 000,00
Eurizon Fund - Bond Aggregate RMB	Cash	-	Morgan Stanley Bank AG	EUR	2 170 000,00
Eurizon Fund - Bond Aggregate RMB	Cash	-	JP Morgan AG	EUR	(7 970 000,00)
Eurizon Fund - Global Bond	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	30 000,00
Eurizon Fund - Global Bond	Cash	-	Citigroup Global Markets Europe AG	EUR	120 000,00
Eurizon Fund - Global Bond	Cash	-	Morgan Stanley Bank AG	EUR	220 000,00
Eurizon Fund - Global Bond	Cash	-	Bank of America Securities Europe S.A.	EUR	300 000,00
Eurizon Fund - Global Bond	Cash	-	Goldman Sachs Bank Europe SE	EUR	(230 000,00)
Eurizon Fund - Global Bond	Cash	-	JP Morgan AG	EUR	(100 000,00)
Eurizon Fund - Global Bond	Cash	-	BNP Paribas S.A.	EUR	(200 000,00)
Eurizon Fund - Bond High Yield	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(4 280 000,00)
Eurizon Fund - Bond High Yield	Cash	-	Morgan Stanley Bank AG	EUR	190 000,00
Eurizon Fund - Bond High Yield	Cash	-	Bank of America Securities Europe S.A.	EUR	(5 280 000,00)
Eurizon Fund - Bond High Yield	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	(320 000,00)
Eurizon Fund - Bond High Yield	Cash	-	Deutsche Bank AG	EUR	(4 480 000,00)
Eurizon Fund - Bond Emerging Markets	Cash	-	Goldman Sachs Bank Europe SE	EUR	240 000,00
Eurizon Fund - Bond Emerging Markets	Security	BTP 2,55% 09/41	Deutsche Bank AG	EUR	269 937,05
Eurizon Fund - Bond Emerging Markets	Cash	-	Bank of America Securities Europe S.A.	EUR	770 000,00
Eurizon Fund - Bond Emerging Markets	Cash	-	JP Morgan AG	EUR	(29 397 000,00)
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	Bank of America Securities Europe S.A.	EUR	(210 000,00)
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	Morgan Stanley Bank AG	EUR	(10 000,00)
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	20 000,00
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	Citigroup Global Markets Europe AG	EUR	180 000,00
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	BNP Paribas S.A.	EUR	(150 000,00)
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	Deutsche Bank AG	EUR	(60 000,00)
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	Goldman Sachs Bank Europe SE	EUR	(420 000,00)
Eurizon Fund - Bond Emerging Markets in Local Currencies ESG	Cash	-	JP Morgan AG	EUR	(800 000,00)
Eurizon Fund - Euro Emerging Markets Bonds	Cash	-	Citigroup Global Markets Europe AG	EUR	(100 000,00)
Eurizon Fund - Euro Emerging Markets Bonds	Cash	-	JP Morgan AG	EUR	30 000,00
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	BNP Paribas S.A.	EUR	(170 000,00)
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	Citigroup Global Markets Europe AG	EUR	(380 000,00)
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	Morgan Stanley Bank AG	EUR	500 000,00

Sub-Fund	Nature of the collateral	Denomination	Counterparty	Currency	Total collateral received / (pledged)
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	Deutsche Bank AG	EUR	(2 070 000,00)
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	Société Générale S.A.	EUR	(220 000,00)
Eurizon Fund - SLJ Local Emerging Markets Debt	Cash	-	Bank of America Securities Europe S.A.	EUR	(270 000,00)
Eurizon Fund - Top European Research	Cash	-	Deutsche Bank AG	EUR	(20 000,00)
Eurizon Fund - Top European Research	Cash	-	JP Morgan AG	EUR	260 000,00
Eurizon Fund - Top European Research	Cash	-	Société Générale S.A.	EUR	(480 000,00)
Eurizon Fund - Equity USA	Cash	-	Morgan Stanley Bank AG	EUR	10 000,00
Eurizon Fund - Equity USA	Cash	-	Bank of America Securities Europe S.A.	EUR	460 000,00
Eurizon Fund - Equity USA	Cash	-	JP Morgan AG	EUR	(1 330 000,00)
Eurizon Fund - Equity USA	Cash	-	Goldman Sachs Bank Europe SE	EUR	(3 650 000,00)
Eurizon Fund - Equity USA	Cash	-	Société Générale S.A.	EUR	(140 000,00)
Eurizon Fund - Equity China A	Cash	-	Morgan Stanley Bank AG	EUR	540 000,00
Eurizon Fund - Asian Equity Opportunities	Cash	-	Morgan Stanley Bank AG	EUR	330 000,00
Eurizon Fund - Sustainable Global Equity	Cash	-	Citigroup Global Markets Europe AG	EUR	(110 000,00)
Eurizon Fund - Sustainable Global Equity	Cash	-	JP Morgan AG	EUR	(9 150 000,00)
Eurizon Fund - Sustainable Global Equity	Cash	-	Morgan Stanley Bank AG	EUR	(120 000,00)
Eurizon Fund - Sustainable Global Equity	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(760 000,00)
Eurizon Fund - Equity Innovation	Cash	-	Deutsche Bank AG	EUR	(240 000,00)
Eurizon Fund - Equity People	Cash	-	Deutsche Bank AG	EUR	(270 000,00)
Eurizon Fund - Absolute Active	Cash	-	Deutsche Bank AG	EUR	(240 000,00)
Eurizon Fund - Absolute Active	Cash	-	Société Générale S.A.	EUR	240 000,00
Eurizon Fund - Absolute Active	Cash	-	Morgan Stanley Bank AG	EUR	380 000,00
Eurizon Fund - Absolute Active	Cash	-	JP Morgan AG	EUR	570 000,00
Eurizon Fund - Absolute Green Bonds	Cash	-	Bank of America Securities Europe S.A.	EUR	(1 310 000,00)
Eurizon Fund - Absolute Green Bonds	Cash	-	Citigroup Global Markets Europe AG	EUR	(6 070 000,00)
Eurizon Fund - Absolute Green Bonds	Cash	-	BNP Paribas S.A.	EUR	3 900 000,00
Eurizon Fund - Absolute Green Bonds	Cash	-	Goldman Sachs Bank Europe SE	EUR	4 880 000,00
Eurizon Fund - Absolute Green Bonds	Cash	-	JP Morgan AG	EUR	(510 000,00)
Eurizon Fund - Absolute Green Bonds	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(1 330 000,00)
Eurizon Fund - Absolute High Yield	Cash	-	Bank of America Securities Europe S.A.	EUR	(350 000,00)
Eurizon Fund - Absolute High Yield	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(510 000,00)
Eurizon Fund - Absolute Prudent	Cash	-	Société Générale S.A.	EUR	260 000,00
Eurizon Fund - Absolute Prudent	Cash	-	Morgan Stanley Bank AG	EUR	280 000,00
Eurizon Fund - Absolute Prudent	Cash	-	JP Morgan AG	EUR	370 000,00
Eurizon Fund - Absolute Prudent	Cash	-	Deutsche Bank AG	EUR	(440 000,00)
Eurizon Fund - Active Allocation	Cash	-	JP Morgan AG	EUR	(450 000,00)
Eurizon Fund - Active Allocation	Cash	-	Morgan Stanley Bank AG	EUR	(160 000,00)
Eurizon Fund - Active Allocation	Security	BTP 2,35% 09/35	Intesa Sanpaolo S.p.A.	EUR	2 346 100,05
Eurizon Fund - Active Allocation	Cash	-	BNP Paribas S.A.	EUR	2 480 000,00
Eurizon Fund - Active Allocation	Cash	-	Bank of America Securities Europe S.A.	EUR	7 000 000,00
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	Citigroup Global Markets Europe AG	EUR	100 000,00
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	Morgan Stanley Bank AG	EUR	200 000,00
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	400 000,00
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	BNP Paribas S.A.	EUR	(19 160 000,00)
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	Goldman Sachs Bank Europe SE	EUR	(270 000,00)
Eurizon Fund - Azioni Strategia Flessibile	Cash	-	Intesa Sanpaolo S.p.A.	EUR	(20 410 000,00)
Eurizon Fund - Bond Flexible	Cash	-	Morgan Stanley Bank AG	EUR	310 000,00
Eurizon Fund - Bond Flexible	Cash	-	Bank of America Securities Europe S.A.	EUR	3 920 000,00
Eurizon Fund - Bond Flexible	Cash	-	BNP Paribas S.A.	EUR	5 250 000,00
Eurizon Fund - Bond Flexible	Cash	-	Goldman Sachs Bank Europe SE	EUR	5 340 000,00



Sub-Fund	Nature of the collateral	Denomination	Counterparty	Currency	Total collateral received / (pledged)
Eurizon Fund - Bond Flexible	Cash	-	JP Morgan AG	EUR	9 050 000,00
Eurizon Fund - Bond Flexible	Cash	-	Crédit Agricole Corporate and Investment Bank	EUR	(1 500 000,00)
Eurizon Fund - Bond Flexible	Cash	-	Citigroup Global Markets Europe AG	EUR	(310 000,00)
Eurizon Fund - Bond Flexible	Cash	-	Credit Suisse Securities Sociedad de Valores S.A.	EUR	(7 300 000,00)
Eurizon Fund - Conservative Allocation	Cash	-	Goldman Sachs Bank Europe SE	EUR	450 000,00
Eurizon Fund - Conservative Allocation	Cash	-	BNP Paribas S.A.	EUR	(2 470 000,00)
Eurizon Fund - Dynamic Asset Allocation	Cash	-	UBS Europe SE	EUR	(370 000,00)
Eurizon Fund - Dynamic Asset Allocation	Cash	-	JP Morgan AG	EUR	630 000,00
Eurizon Fund - Dynamic Asset Allocation	Cash	-	Bank of America Securities Europe S.A.	EUR	770 000,00
Eurizon Fund - Dynamic Asset Allocation	Security	BTPS 3,1% 09/26	Intesa Sanpaolo S.p.A.	EUR	1 991 504,17
Eurizon Fund - Flexible Multistrategy	Security	BTP 2,55% 09/41	Deutsche Bank AG	EUR	194 573,92
Eurizon Fund - Flexible Multistrategy	Cash	-	BNP Paribas S.A.	EUR	280 000,00
Eurizon Fund - Flexible Multistrategy	Cash	-	JP Morgan AG	EUR	280 000,00
Eurizon Fund - Flexible Multistrategy	Cash	-	Credit Suisse Securities Sociedad de Valores S.A.	EUR	370 000,00
Eurizon Fund - Flexible Multistrategy	Cash	-	Deutsche Bank AG	EUR	450 000,00
Eurizon Fund - Flexible Multistrategy	Security	BTPS 4,71% 09/44	Intesa Sanpaolo S.p.A.	EUR	519 423,66
Eurizon Fund - Flexible Multistrategy	Cash	-	Morgan Stanley Bank AG	EUR	660 000,00
Eurizon Fund - Flexible Multistrategy	Security	BTP 4,75% 09/21	Intesa Sanpaolo S.p.A.	EUR	954 364,90
Eurizon Fund - Flexible Multistrategy	Cash	-	Bank of America Securities Europe S.A.	EUR	2 060 000,00
Eurizon Fund - Flexible Multistrategy	Cash	-	Citigroup Global Markets Europe AG	EUR	(320 000,00)
Eurizon Fund - Global Multi Credit	Cash	-	JP Morgan AG	EUR	1 100 000,00
Eurizon Fund - Global Multi Credit	Cash	-	Citigroup Global Markets Europe AG	EUR	(1 340 000,00)
Eurizon Fund - Securitized Bond Fund	Cash	-	Deutsche Bank AG	EUR	790 000,00
Eurizon Fund - Securitized Bond Fund	Cash	-	Goldman Sachs Bank Europe SE	EUR	240 000,00
Eurizon Fund - SLJ Flexible Global Macro	Cash	-	Deutsche Bank AG	EUR	210 000,00

**10. REVERSE REPURCHASE AGREEMENTS**

During the financial period no Sub-Fund was engaged in any reverse repurchase agreements.

**11. OTHER ASSETS**

The caption "Other Assets" is mainly composed of dividend receivable and tax reclaim receivables.

**12. UNITS OF THE FUND**

The Unit Classes available as at 30 June 2021 are the following:

Unit Class	Available to	Minimum initial subscription amount <sup>(1)</sup>	Minimum holding amount at umbrella fund level <sup>(1)</sup>	Maximum commission on transactions <sup>(2)</sup>	
				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, X2	Institutional Investors	EUR 3 000 000	EUR 3 000 000	none	none

Unit Class	Available to	Minimum initial subscription amount <sup>(1)</sup>	Minimum holding amount at umbrella fund level <sup>(1)</sup>	Maximum commission on transactions <sup>(2)</sup>	
				Issue	Redemption
Z, Z2, ZH, ZD ZDH, Z7, Zu2	Institutional Investors	EUR 3 000 000	EUR 3 000 000	none	none

<sup>(1)</sup> 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.

<sup>(2)</sup> 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](http://www.eurizoncapital.com)) for current details of which Classes of Units are in issue.

### 13. TRANSACTION COSTS

For the period ended 30 June 2021, 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 2021 to 30 June 2021, 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	44 145,03
Eurizon Fund - Bond EUR Medium Term LTE	87 242,57
Eurizon Fund - Bond EUR Long Term LTE	206 628,97
Eurizon Fund - Bond EUR 1-10 Y LTE <sup>(1)</sup>	17 147,62
Eurizon Fund - Bond EUR All Maturities LTE	58 288,12
Eurizon Fund - Bond Italy Floating Rate LTE	2 966,60
Eurizon Fund - Bond Italy Short Term LTE	8 365,12
Eurizon Fund - Bond Italy Medium Term LTE	22 427,77
Eurizon Fund - Bond Italy Long Term LTE	51 023,32
Eurizon Fund - Bond GBP LTE	5 036,26
Eurizon Fund - Bond JPY LTE	18 995,90
Eurizon Fund - Bond USD LTE	76 342,15
Eurizon Fund - Bond USD Short Term LTE	4 714,22
Eurizon Fund - Global Bond LTE	6 207,41
Eurizon Fund - Bond Emerging Markets HC LTE	12 426,07
Eurizon Fund - Bond Emerging Markets LC LTE	14 940,10
Eurizon Fund - Bond Corporate EUR Short Term LTE	31 057,04
Eurizon Fund - Equity Euro LTE	121 556,47
Eurizon Fund - Equity Europe LTE	752 975,76
Eurizon Fund - Equity Europe ESG LTE	389 657,81
Eurizon Fund - Equity USA LTE	90 317,31
Eurizon Fund - Equity USA ESG LTE	211 152,96
Eurizon Fund - Equity North America LTE	719 670,81
Eurizon Fund - Equity Japan LTE	425 426,12
Eurizon Fund - Equity Pacific Ex-Japan LTE	92 559,02
Eurizon Fund - Equity Emerging Markets LTE	1 290 189,27
Eurizon Fund - Equity World LTE <sup>(1)</sup>	52 594,46
Eurizon Fund - Bond Corporate Smart ESG	10 215,00
Eurizon Fund - Equity Italy Smart Volatility	33 493,56
Eurizon Fund - Equity China Smart Volatility	226 548,71
Eurizon Fund - Equity Emerging Markets Smart Volatility	1 470 771,80
Eurizon Fund - Equity World Smart Volatility	790 644,06
Eurizon Fund - Money Market EUR T1	107 281,52
Eurizon Fund - Money Market USD T1	42 002,52
Eurizon Fund - Bond Short Term EUR T1	588 357,22
Eurizon Fund - Cash EUR	123 025,22

<b>Sub-Fund</b>	<b>Transaction costs (as part of acquisition cost/sale price of the related assets) EUR</b>
Eurizon Fund - Bond Inflation Linked	9 178,32
Eurizon Fund - Italian Equity Opportunities	255 065,39
Eurizon Fund - Top European Research	2 664 093,61
Eurizon Fund - Equity Small Mid Cap Europe	139 958,92
Eurizon Fund - Equity USA	1 840 208,85
Eurizon Fund - Sustainable Japan Equity	252 886,79
Eurizon Fund - Equity China A	1 362 930,78
Eurizon Fund - Asian Equity Opportunities <sup>(2)</sup>	93 554,68
Eurizon Fund - Equity Emerging Markets New Frontiers	134 796,88
Eurizon Fund - Sustainable Global Equity	40 869,06
Eurizon Fund - Equity Planet	566 198,82
Eurizon Fund - Equity Innovation	1 339 886,30
Eurizon Fund - Equity People	903 953,53
Eurizon Fund - Active Allocation	289 865,07
Eurizon Fund - Azioni Strategia Flessibile	2 407 538,71
Eurizon Fund - Conservative Allocation	137 061,99
Eurizon Fund - Dynamic Asset Allocation	37 509,86
Eurizon Fund - Equity Market Neutral	6 136,59
Eurizon Fund - Flexible Europe Strategy	6 530,28
Eurizon Fund - Flexible US Strategy	1 185,66
Eurizon Fund - Sustainable Multiasset <sup>(1)</sup>	35 779,91
<b>Total</b>	<b>20 731 583,87</b>

<sup>(1)</sup> The Sub-Fund has been launched on 24 February 2021.

<sup>(2)</sup> The Sub-Fund has been launched on 14 May 2021.

#### 14. CHANGES IN THE COMPOSITION OF PORTFOLIO

The list of movements in the portfolio composition for the financial period from 1 January 2021 to 30 June 2021 is available at the Management Company's registered office.

#### 15. 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:

<b>Name</b>	<b>Class</b>	<b>Distribution date</b>	<b>Currency</b>	<b>Amount per Unit in currency</b>	<b>Total Amount in currency</b>	<b>Amount in EUR</b>
Eurizon Fund - Bond GBP LTE	ZD	02/02/2021	EUR	0,57	53,76	<u>53,76</u>
<b>Sub-total</b>						<b>53,76</b>
<b>Name</b>	<b>Class</b>	<b>Distribution date</b>	<b>Currency</b>	<b>Amount per Unit in currency</b>	<b>Total Amount in currency</b>	<b>Amount in EUR</b>
Eurizon Fund - Bond USD LTE	ZD	02/02/2021	EUR	0,64	110,34	<u>110,34</u>
<b>Sub-total</b>						<b>110,34</b>

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	02/02/2021	EUR	0,40	337 843,70	337 843,70
<b>Sub-total</b>						<b>337 843,70</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Corporate EUR	RD	02/02/2021	EUR	0,19	23,04	23,04
Eurizon Bond - Bond Corporate EUR	ZD	02/02/2021	EUR	0,43	305 559,02	305 559,02
<b>Sub-total</b>						<b>305 582,06</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Aggregate RMB	RD	02/02/2021	EUR	0,80	35 015,57	35 015,57
<b>Sub-total</b>						<b>35 015,57</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond High Yield	D	15/01/2021	EUR	0,07	25 616,15	25 616,15
Eurizon Fund - Bond High Yield	D2	15/01/2021	USD	0,09	577,81	477,83
Eurizon Fund - Bond High Yield	DU2	15/01/2021	USD	0,05	29,20	24,15
Eurizon Fund - Bond High Yield	RD	02/02/2021	EUR	1,20	35 098,50	35 098,50
Eurizon Fund - Bond High Yield	ZD	02/02/2021	EUR	1,70	1 211 630,33	1 211 630,33
Eurizon Fund - Bond High Yield	D	15/02/2021	EUR	0,30	109 804,89	109 804,89
Eurizon Fund - Bond High Yield	D2	15/02/2021	USD	0,36	2 281,27	1 880,37
Eurizon Fund - Bond High Yield	DU2	15/02/2021	USD	0,21	116,21	95,79
Eurizon Fund - Bond High Yield	D	15/03/2021	EUR	0,30	110 398,70	110 398,70
Eurizon Fund - Bond High Yield	D2	15/03/2021	USD	0,36	2 341,35	1 964,80
Eurizon Fund - Bond High Yield	DU2	15/03/2021	USD	0,21	123,23	103,41
Eurizon Fund - Bond High Yield	D	15/04/2021	EUR	0,30	110 469,91	110 469,91
Eurizon Fund - Bond High Yield	D2	15/04/2021	USD	0,36	2 425,57	2 026,37
Eurizon Fund - Bond High Yield	DU2	15/04/2021	USD	0,21	105,30	87,97
Eurizon Fund - Bond High Yield	D	17/05/2021	EUR	0,30	111 042,12	111 042,12
Eurizon Fund - Bond High Yield	D2	17/05/2021	USD	0,36	2 350,88	1 935,68
Eurizon Fund - Bond High Yield	DU2	17/05/2021	USD	0,21	106,35	87,57
Eurizon Fund - Bond High Yield	D	15/06/2021	EUR	0,30	111 463,82	111 463,82
Eurizon Fund - Bond High Yield	D2	15/06/2021	USD	0,37	2 419,01	1 994,81
Eurizon Fund - Bond High Yield	DU2	15/06/2021	USD	0,21	107,64	88,76
<b>Sub-total</b>						<b>1 836 291,93</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Emerging Markets	D	15/01/2021	EUR	0,38	451,96	451,96
Eurizon Fund - Bond Emerging Markets	D2	15/01/2021	USD	0,45	2 205,69	1 824,02

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Emerging Markets	ZDH	02/02/2021	EUR	1,00	86 995,39	86 995,39
Eurizon Fund - Bond Emerging Markets	RDH	02/02/2021	EUR	0,40	140 070,05	140 070,05
Eurizon Fund - Bond Emerging Markets	RD	02/02/2021	EUR	0,40	13 535,85	13 535,85
Eurizon Fund - Bond Emerging Markets	ZD	02/02/2021	EUR	1,00	85 934,67	85 934,67
Eurizon Fund - Bond Emerging Markets	D	15/02/2021	EUR	0,13	103,50	103,50
Eurizon Fund - Bond Emerging Markets	D2	15/02/2021	USD	0,15	726,20	598,58
Eurizon Fund - Bond Emerging Markets	D	15/03/2021	EUR	0,12	101,90	101,90
Eurizon Fund - Bond Emerging Markets	D2	15/03/2021	USD	0,15	744,71	624,94
Eurizon Fund - Bond Emerging Markets	D	15/04/2021	EUR	0,12	102,61	102,61
Eurizon Fund - Bond Emerging Markets	D2	15/04/2021	USD	0,15	748,35	625,19
Eurizon Fund - Bond Emerging Markets	D	17/05/2021	EUR	0,12	99,16	99,16
Eurizon Fund - Bond Emerging Markets	D2	17/05/2021	USD	0,15	691,59	569,44
Eurizon Fund - Bond Emerging Markets	D	15/06/2021	EUR	0,13	108,27	108,27
Eurizon Fund - Bond Emerging Markets	D2	15/06/2021	USD	0,15	691,16	569,96
<b>Sub-total</b>						<b>332 315,49</b>
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	02/02/2021	EUR	1,00	2 100,81	2 100,81
<b>Sub-total</b>						<b>2 100,81</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Italian Equity Opportunities	RD	02/02/2021	EUR	1,00	2 427,81	2 427,81
<b>Sub-total</b>						<b>2 427,81</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Top European Research	ZD	02/02/2021	EUR	0,15	14,21	14,21
<b>Sub-total</b>						<b>14,21</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Absolute Green Bonds	ZD	02/02/2021	EUR	1,00	274 762,23	274 762,23
<b>Sub-total</b>						<b>274 762,23</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Azioni Strategia Flessibile	D	15/01/2021	EUR	0,11	368,20	368,20
Eurizon Fund - Azioni Strategia Flessibile	D2	15/01/2021	USD	0,12	75,21	62,20

Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Azioni Strategia Flessibile	D4	15/01/2021	AUD	0,11	53,86	34,30
Eurizon Fund - Azioni Strategia Flessibile	RD	02/02/2021	EUR	0,20	4 363,26	4 363,26
Eurizon Fund - Azioni Strategia Flessibile	ZD	02/02/2021	EUR	1,00	3 019,38	3 019,38
Eurizon Fund - Azioni Strategia Flessibile	D	15/02/2021	EUR	0,11	207,58	207,58
Eurizon Fund - Azioni Strategia Flessibile	D2	15/02/2021	USD	0,12	74,45	61,37
Eurizon Fund - Azioni Strategia Flessibile	D4	15/02/2021	AUD	0,11	33,54	21,52
Eurizon Fund - Azioni Strategia Flessibile	D	15/03/2021	EUR	0,11	209,03	209,03
Eurizon Fund - Azioni Strategia Flessibile	D2	15/03/2021	USD	0,12	75,37	63,25
Eurizon Fund - Azioni Strategia Flessibile	D4	15/03/2021	AUD	0,11	33,68	21,85
Eurizon Fund - Azioni Strategia Flessibile	D	15/04/2021	EUR	0,11	135,89	135,89
Eurizon Fund - Azioni Strategia Flessibile	D2	15/04/2021	USD	0,12	73,54	61,44
Eurizon Fund - Azioni Strategia Flessibile	D4	15/04/2021	AUD	0,12	34,20	22,16
Eurizon Fund - Azioni Strategia Flessibile	D	17/05/2021	EUR	0,11	137,76	137,76
Eurizon Fund - Azioni Strategia Flessibile	D2	17/05/2021	USD	0,13	80,52	66,30
Eurizon Fund - Azioni Strategia Flessibile	D4	17/05/2021	AUD	0,12	34,35	21,96
Eurizon Fund - Azioni Strategia Flessibile	D	15/06/2021	EUR	0,11	138,87	138,87
Eurizon Fund - Azioni Strategia Flessibile	D2	15/06/2021	USD	0,13	60,02	49,49
Eurizon Fund - Azioni Strategia Flessibile	D4	15/06/2021	AUD	0,12	34,49	21,85
<b>Sub-total</b>						<b>9 087,66</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Bond Flexible	RD	02/02/2021	EUR	0,45	111 842,85	111 842,85
Eurizon Fund - Bond Flexible	ZD	02/02/2021	EUR	0,87	88 918,54	88 918,54
<b>Sub-total</b>						<b>200 761,39</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Conservative Allocation	RD	02/02/2021	EUR	0,50	12 242,32	12 242,32
<b>Sub-total</b>						<b>12 242,32</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Flexible Multistrategy	RD	02/02/2021	EUR	0,50	526,47	526,47
<b>Sub-total</b>						<b>526,47</b>
Name	Class	Distribution date	Currency	Amount per Unit in currency	Total Amount in currency	Amount in EUR
Eurizon Fund - Securitized Bond Fund	ZD	02/02/2021	EUR	0,20	20,00	20,00
<b>Sub-total</b>						<b>20,00</b>
<b>Total</b>						<b>3 349 155,75</b>

**16. 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

**17. 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 2021:

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-Jun-21 (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	764 560,00	0,06%	0,09%	802 094,43
Eurizon Fund - Bond EUR Short Term LTE	EUR	BNP Paribas S.A.	France	31 308 063,60	2,39%	3,57%	32 612 508,02
Eurizon Fund - Bond EUR Short Term LTE	EUR	Nomura International Plc	United Kingdom	32 518 725,23	2,48%	3,70%	33 258 538,36
Eurizon Fund - Bond EUR Medium Term LTE	EUR	Barclays Bank Plc	United Kingdom	29 313 811,45	2,16%	3,44%	30 752 909,28
Eurizon Fund - Bond EUR Medium Term LTE	EUR	Citigroup Global Markets Limited	United Kingdom	24 994 746,10	1,85%	2,94%	25 891 610,23
Eurizon Fund - Bond EUR Medium Term LTE	EUR	Goldman Sachs International	United Kingdom	63 283 259,90	4,67%	7,43%	65 942 133,94
Eurizon Fund - Bond EUR Medium Term LTE	EUR	Merrill Lynch International	United Kingdom	76 047 544,40	5,61%	8,93%	79 340 202,20
Eurizon Fund - Bond EUR Medium Term LTE	EUR	Nomura International Plc	United Kingdom	1 451 5984,31	1,07%	1,71%	14 846 228,40
Eurizon Fund - Bond EUR Medium Term LTE	EUR	RBC Europe Limited	United Kingdom	1 251 251,68	0,09%	0,15%	1 324 291,16
Eurizon Fund - Bond EUR Long Term LTE	EUR	Barclays Bank Plc	United Kingdom	105 332 798,67	2,94%	4,54%	110 503 883,27

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-Jun-21 (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	Citigroup Global Markets Limited	United Kingdom	84 129 243,35	2,35%	3,62%	87 147 977,81
Eurizon Fund - Bond EUR Long Term LTE	EUR	Goldman Sachs International	United Kingdom	84 790 241,03	2,37%	3,65%	88 351 029,35
Eurizon Fund - Bond EUR Long Term LTE	EUR	JP Morgan Securities Plc	United Kingdom	28 578 577,09	0,80%	1,23%	29 830 059,33
Eurizon Fund - Bond EUR Long Term LTE	EUR	Merrill Lynch International	United Kingdom	10 796 297,10	0,30%	0,47%	11 263 748,31
Eurizon Fund - Bond EUR Long Term LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	83 599 178,08	2,34%	3,60%	86 268 377,92
Eurizon Fund - Bond EUR Long Term LTE	EUR	Nomura International Plc	United Kingdom	40 664 361,60	1,14%	1,75%	41 589 490,95
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Barclays Bank Plc	United Kingdom	7 910 376,94	2,64%	3,84%	8 298 719,60
Eurizon Fund - Bond EUR All Maturities LTE	EUR	BNP Paribas S.A.	France	3 892 136,40	13,30%	1,89%	4 054 301,43
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Citigroup Global Markets Limited	United Kingdom	2 814 110,39	0,94%	1,37%	2 915 086,62
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Goldman Sachs International	United Kingdom	5 264 880,10	1,76%	2,56%	5 486 086,36
Eurizon Fund - Bond EUR All Maturities LTE	EUR	JP Morgan Securities Plc	United Kingdom	783 557,67	0,26%	0,38%	817 870,42
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Merrill Lynch International	United Kingdom	3 708 455,82	1,24%	1,80%	3 869 022,05
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	5 611 118,33	1,87%	2,73%	5 790 273,08
Eurizon Fund - Bond EUR All Maturities LTE	EUR	Nomura International Plc	United Kingdom	1 726 373,14	0,58%	0,84%	1 765 648,70
Eurizon Fund - Bond GBP LTE	EUR	JP Morgan Securities Plc	United Kingdom	2 473 746,63	1,66%	1,87%	2 582 074,23
Eurizon Fund - Bond GBP LTE	EUR	Merrill Lynch International	United Kingdom	23 213 842,66	15,54%	17,58%	24 218 940,72
Eurizon Fund - Bond GBP LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	3 504 391,48	2,35%	2,65%	3 616 281,58
Eurizon Fund - Bond USD LTE	EUR	BNP Paribas Prime Brokerage International Limited	Ireland	8 129 941,53	0,60%	0,70%	8 942 952,87
Eurizon Fund - Bond USD LTE	EUR	BNP Paribas S.A.	France	25 691 261,97	1,90%	2,21%	28 500 505,38
Eurizon Fund - Bond USD LTE	EUR	Citigroup Global Markets Limited	United Kingdom	23 729 499,32	1,76%	2,04%	24 683 011,85
Eurizon Fund - Bond USD LTE	EUR	Goldman Sachs International	United Kingdom	53 551 456,65	3,97%	4,61%	56 229 031,27
Eurizon Fund - Bond USD LTE	EUR	HSBC Bank Plc	United Kingdom	24 549 960,18	1,82%	2,11%	27 004 956,61
Eurizon Fund - Bond USD LTE	EUR	Merrill Lynch International	United Kingdom	66 878 464,55	4,95%	5,75%	69 057 930,69



Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-Jun-21 (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 USD LTE	EUR	RBC Europe Limited	United Kingdom	428 258,22	0,03%	0,04%	436 815,53
Eurizon Fund - Bond USD LTE	EUR	UBS AG	Switzerland	38 838 316,50	2,88%	3,34%	42 668 367,30
Eurizon Fund - Bond USD Short Term LTE	EUR	BNP Paribas S.A.	France	3 104 215,64	2,70%	3,08%	3 828 075,90
Eurizon Fund - Bond USD Short Term LTE	EUR	Citigroup Global Markets Limited	United Kingdom	467 476,86	0,41%	0,46%	486 261,28
Eurizon Fund - Bond USD Short Term LTE	EUR	HSBC Bank Plc	United Kingdom	8 624 482,44	7,51%	8,55%	9 486 930,83
Eurizon Fund - Bond USD Short Term LTE	EUR	UBS AG	Switzerland	1 962 648,72	1,71%	1,94%	2 156 195,83
Eurizon Fund - Global Bond LTE	EUR	Barclays Bank Plc	United Kingdom	933 540,64	0,72%	1,14%	979 370,85
Eurizon Fund - Global Bond LTE	EUR	BNP Paribas Prime Brokerage International Limited	Ireland	755 324,70	0,58%	0,92%	830 858,78
Eurizon Fund - Global Bond LTE	EUR	BNP Paribas S.A.	France	2 982 319,32	2,30%	3,63%	3 225 771,21
Eurizon Fund - Global Bond LTE	EUR	Citigroup Global Markets Limited	United Kingdom	1 887 999,80	1,45%	2,30%	1 962 501,35
Eurizon Fund - Global Bond LTE	EUR	HSBC Bank Plc	United Kingdom	1 560 284,37	1,20%	1,90%	1 716 312,85
Eurizon Fund - Global Bond LTE	EUR	Merrill Lynch International	United Kingdom	6 014 646,24	4,63%	7,32%	6 250 055,20
Eurizon Fund - Global Bond LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	1 333 595,05	1,03%	1,62%	1 376 174,86
Eurizon Fund - Global Bond LTE	EUR	Nomura International Plc	United Kingdom	306 349,62	0,24%	0,37%	313 319,21
Eurizon Fund - Global Bond LTE	EUR	RBC Europe Limited	United Kingdom	95 069,77	0,07%	0,12%	96 969,48
Eurizon Fund - Global Bond LTE	EUR	UBS AG	Switzerland	2 016 264,80	1,55%	2,45%	2 215 099,25
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	BNP Paribas S.A.	France	436 786,76	0,32%	0,37%	454 985,42
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	Credit Suisse International	United Kingdom	488 210,13	0,35%	0,41%	522 200,43
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	Nomura International Plc	United Kingdom	518 473,26	0,38%	0,43%	544 897,85
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	UBS AG	Switzerland	402 357,07	0,29%	0,34%	431 910,10

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-Jun-21 (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 Corporate EUR Short Term LTE	EUR	Barclays Bank Plc	United Kingdom	35 754 007,85	4,28%	4,87%	37 509 273,00
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	BNP Paribas S.A.	France	3 156 623,84	0,38%	0,43%	3 296 150,75
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	Citigroup Global Markets Limited	United Kingdom	216 721,84	0,03%	0,03%	224 498,17
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	Credit Suisse International	United Kingdom	950 810,69	0,11%	0,13%	1 022 176,84
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	Deutsche Bank AG	Germany	6 582 717,18	0,79%	0,90%	6 885 982,37
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	JP Morgan Securities Plc	United Kingdom	12 657 306,88	1,52%	1,72%	13 211 582,07
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	Merrill Lynch International	United Kingdom	6 611 580,02	0,79%	0,90%	6 897 843,89
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	Nomura International Plc	United Kingdom	1 293 865,32	0,15%	0,18%	1 359 808,76
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	RBC Europe Limited	United Kingdom	19 631 848,52	2,35%	2,67%	20 782 430,62
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	UBS AG	Switzerland	6 488 864,20	0,78%	0,88%	6 965 469,82
Eurizon Fund - Equity Europe LTE	EUR	Barclays Capital Securities Limited	United Kingdom	7 170 672,91	1,09%	1,43%	7 743 524,47
Eurizon Fund - Equity Europe LTE	EUR	BNP Paribas Arbitrage SNC	France	50 645,98	0,01%	0,01%	53 457,57
Eurizon Fund - Equity Europe LTE	EUR	Citigroup Global Markets Limited	United Kingdom	777 173,21	0,12%	0,15%	838 391,56
Eurizon Fund - Equity Europe LTE	EUR	Credit Suisse Group AG (Dublin Branch)	Ireland	835 629,60	0,13%	0,17%	903 910,15
Eurizon Fund - Equity Europe LTE	EUR	HSBC Bank Plc	United Kingdom	1 406 677,99	0,21%	0,28%	1 515 099,36
Eurizon Fund - Equity Europe LTE	EUR	ING Bank N.V.	Germany	193 379,09	0,03%	0,04%	212 045,22
Eurizon Fund - Equity Europe LTE	EUR	JP Morgan Securities Plc	United Kingdom	216 623,57	0,03%	0,04%	233 326,43

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-Jun-21 (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 Europe LTE	EUR	Macquarie Bank Limited	Australia	25 878,10	0,00%	0,01%	27 914,21
Eurizon Fund - Equity Europe LTE	EUR	Merrill Lynch International	United Kingdom	4 812 694,02	0,73%	0,96%	5 058 944,64
Eurizon Fund - Equity Europe LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	766 563,66	0,12%	0,15%	810 008,65
Eurizon Fund - Equity Europe LTE	EUR	Société Générale S.A.	France	609 301,51	0,09%	0,12%	659 347,71
Eurizon Fund - Equity Europe LTE	EUR	UBS AG	Switzerland	686 237,81	0,10%	0,14%	732 980,14
Eurizon Fund - Equity USA LTE	EUR	Barclays Bank Plc	United Kingdom	230 262,51	0,18%	0,20%	244 195,34
Eurizon Fund - Equity USA LTE	EUR	Credit Suisse Group AG (Dublin Branch)	Ireland	1 316 155,89	1,04%	1,16%	1 410 439,86
Eurizon Fund - Equity USA LTE	EUR	HSBC Bank Plc	United Kingdom	121 674,27	0,10%	0,11%	132 309,36
Eurizon Fund - Equity USA LTE	EUR	Macquarie Bank Limited	Australia	67 264,40	0,05%	0,06%	72 703,64
Eurizon Fund - Equity USA LTE	EUR	UBS AG	Switzerland	548 610,05	0,44%	0,48%	592 643,30
Eurizon Fund - Equity North America LTE	EUR	Citigroup Global Markets Limited	United Kingdom	647 489,19	0,06%	0,07%	682 503,43
Eurizon Fund - Equity North America LTE	EUR	Credit Suisse Group AG (Dublin Branch)	Ireland	11 690 591,51	1,10%	1,21%	12 479 046,22
Eurizon Fund - Equity North America LTE	EUR	Deutsche Bank AG	Germany	39 770,77	0,00%	0,00%	43 692,06
Eurizon Fund - Equity North America LTE	EUR	HSBC Bank Plc	United Kingdom	555 274,25	0,05%	0,06%	603 808,52
Eurizon Fund - Equity North America LTE	EUR	JP Morgan Securities Plc	United Kingdom	2 638 086,84	0,25%	0,27%	2 868 809,14
Eurizon Fund - Equity North America LTE	EUR	Macquarie Bank Limited	Australia	244 572,23	0,02%	0,03%	264 349,24
Eurizon Fund - Equity North America LTE	EUR	Merrill Lynch International	United Kingdom	766 046,92	0,07%	0,08%	806 188,45
Eurizon Fund - Equity North America LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	82 723,54	0,01%	0,01%	86 858,92
Eurizon Fund - Equity North America LTE	EUR	UBS AG	Switzerland	4 078 833,33	0,38%	0,42%	4 398 439,64
Eurizon Fund - Equity Japan LTE	EUR	Barclays Capital Securities Limited	United Kingdom	8 933 395,08	2,22%	2,47%	9 451 702,22
Eurizon Fund - Equity Japan LTE	EUR	Citigroup Global Markets Limited	United Kingdom	8 560 892,86	2,12%	2,37%	8 969 453,80
Eurizon Fund - Equity Japan LTE	EUR	Credit Suisse Group AG (Dublin Branch)	Ireland	4 885 175,33	1,21%	1,35%	5 264 742,68

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-Jun-21 (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 Japan LTE	EUR	HSBC Bank Plc	United Kingdom	133 889,58	0,03%	0,04%	140 129,86
Eurizon Fund - Equity Japan LTE	EUR	JP Morgan Securities Plc	United Kingdom	29 291 624,21	7,27%	8,10%	31 185 459,13
Eurizon Fund - Equity Japan LTE	EUR	Macquarie Bank Limited	Australia	3 207 708,02	0,80%	0,89%	3 422 719,37
Eurizon Fund - Equity Japan LTE	EUR	Merrill Lynch International	United Kingdom	2 148 877,53	0,53%	0,59%	2 279 472,19
Eurizon Fund - Equity Japan LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	82 856,74	0,02%	0,02%	87 145,86
Eurizon Fund - Equity Japan LTE	EUR	UBS AG	Switzerland	13 786 608,44	3,42%	3,81%	14 886 671,84
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Barclays Capital Securities Limited	United Kingdom	2 018 340,99	0,78%	0,86%	2 143 984,35
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Citigroup Global Markets Limited	United Kingdom	547 541,67	0,21%	0,23%	578 591,97
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Credit Suisse Group AG (Dublin Branch)	Ireland	437 099,27	0,17%	0,19%	465 428,30
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	JP Morgan Securities Plc	United Kingdom	3 246,61	0,00%	0,00%	3 496,55
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Macquarie Bank Limited	Australia	1 869 503,37	0,72%	0,80%	1 990 256,40
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Merrill Lynch International	United Kingdom	12 753 099,94	4,90%	5,42%	13 405 636,54
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	1 365 077,92	0,52%	0,58%	1 437 845,04
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	UBS AG	Switzerland	15 084 453,85	5,79%	6,42%	16 293 193,84
Eurizon Fund - Equity Emerging Markets LTE	EUR	Barclays Capital Securities Limited	United Kingdom	1 732 124,19	0,20%	0,58%	1 871 841,98
Eurizon Fund - Equity Emerging Markets LTE	EUR	Citigroup Global Markets Limited	United Kingdom	2 189 588,88	0,26%	0,73%	2 301 610,00
Eurizon Fund - Equity Emerging Markets LTE	EUR	Credit Suisse Group AG (Dublin Branch)	Ireland	3 268 097,39	0,38%	1,09%	3 485 323,08
Eurizon Fund - Equity Emerging Markets LTE	EUR	Goldman Sachs International	United Kingdom	11 293 866,71	1,33%	3,78%	12 046 396,19
Eurizon Fund - Equity Emerging Markets LTE	EUR	HSBC Bank Plc	United Kingdom	990 296,56	0,12%	0,33%	1 067 502,78

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-Jun-21 (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	JP Morgan Securities Plc	United Kingdom	2 212 742,07	0,26%	0,74%	2 500 106,48
Eurizon Fund - Equity Emerging Markets LTE	EUR	Macquarie Bank Limited	Australia	4 367 386,34	0,51%	1,46%	4 695 928,23
Eurizon Fund - Equity Emerging Markets LTE	EUR	Merrill Lynch International	United Kingdom	11 637 018,51	1,37%	3,90%	12 239 120,84
Eurizon Fund - Equity Emerging Markets LTE	EUR	Morgan Stanley & Co International Plc	United Kingdom	3 196 888,39	0,38%	1,07%	3 366 699,58
Eurizon Fund - Equity Emerging Markets LTE	EUR	Société Générale S.A.	France	214 866,64	0,03%	0,07%	232 267,75
Eurizon Fund - Equity Emerging Markets LTE	EUR	UBS AG	Switzerland	8 772 273,97	1,03%	2,94%	9 451 101,15
Eurizon Fund - Equity China Smart Volatility	EUR	Barclays Capital Securities Limited	United Kingdom	624 241,97	0,43%	0,55%	667 501,48
Eurizon Fund - Equity China Smart Volatility	EUR	Citigroup Global Markets Limited	United Kingdom	164 824,36	0,11%	0,15%	177 233,52
Eurizon Fund - Equity China Smart Volatility	EUR	Credit Suisse Group AG (Dublin Branch)	Ireland	994 935,37	0,69%	0,88%	1 070 947,41
Eurizon Fund - Equity China Smart Volatility	EUR	Credit Suisse Securities (Europe) Limited	United Kingdom	701,27	0,00%	0,00%	825,09
Eurizon Fund - Equity China Smart Volatility	EUR	JP Morgan Securities Plc	United Kingdom	195 709,77	0,14%	0,17%	210 806,51
Eurizon Fund - Equity China Smart Volatility	EUR	Macquarie Bank Limited	Australia	2 322 698,30	1,61%	2,05%	2 505 447,56
Eurizon Fund - Equity China Smart Volatility	EUR	Merrill Lynch International	United Kingdom	11 674 903,74	8,08%	10,31%	12 275 216,90
Eurizon Fund - Equity China Smart Volatility	EUR	Morgan Stanley & Co International Plc	United Kingdom	929 111,85	0,64%	0,82%	976 513,25
Eurizon Fund - Equity China Smart Volatility	EUR	UBS AG	Switzerland	2 667 851,18	1,85%	2,36%	2 875 928,95
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Barclays Capital Securities Limited	United Kingdom	1 395 832,89	0,23%	0,72%	1 483 056,96
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Citigroup Global Markets Limited	United Kingdom	1 780 306,37	0,29%	0,91%	1 868 445,83

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-Jun-21 (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	Credit Suisse Group AG (Dublin Branch)	Ireland	784 625,23	0,13%	0,40%	850 425,35
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Credit Suisse International	United Kingdom	1 298 480,02	0,21%	0,67%	1 358 229,19
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	JP Morgan Securities Plc	United Kingdom	3 868 694,91	0,64%	1,98%	4 343 643,44
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Macquarie Bank Limited	Australia	2 288 837,12	0,38%	1,17%	2 463 122,86
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Merrill Lynch International	United Kingdom	14 489 147,50	2,38%	7,43%	15 230 524,61
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	Morgan Stanley & Co International Plc	United Kingdom	244,77	0,00%	0,00%	257,04
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	UBS AG	Switzerland	4 849 169,21	0,80%	2,49%	5 232 377,26
Eurizon Fund - Equity World Smart Volatility	EUR	Barclays Capital Securities Limited	United Kingdom	12 461 917,23	1,34%	1,57%	13 417 588,84
Eurizon Fund - Equity World Smart Volatility	EUR	Citigroup Global Markets Limited	United Kingdom	2 365 252,08	0,25%	0,30%	2 476 942,95
Eurizon Fund - Equity World Smart Volatility	EUR	Credit Suisse Group AG (Dublin Branch)	Ireland	11 531 682,81	1,24%	1,45%	12 316 188,89
Eurizon Fund - Equity World Smart Volatility	EUR	Goldman Sachs International	United Kingdom	3 036 973,89	0,33%	0,38%	3 283 955,27
Eurizon Fund - Equity World Smart Volatility	EUR	HSBC Bank Plc	United Kingdom	1 688 646,40	0,18%	0,21%	1 829 651,34
Eurizon Fund - Equity World Smart Volatility	EUR	JP Morgan Securities Plc	United Kingdom	7 394 290,69	0,80%	0,93%	7 909 182,71
Eurizon Fund - Equity World Smart Volatility	EUR	Macquarie Bank Limited	Australia	1 623 512,86	0,18%	0,20%	1 735 753,23
Eurizon Fund - Equity World Smart Volatility	EUR	Merrill Lynch International	United Kingdom	5 826 869,95	0,63%	0,73%	6 125 009,39
Eurizon Fund - Equity World Smart Volatility	EUR	Morgan Stanley & Co International Plc	United Kingdom	881 498,46	0,10%	0,11%	927 248,74

Sub-Funds	Currency	Counterparty	Counterparty's country of incorporation	Market Value of Securities Lent as at 30-Jun-21 (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 World Smart Volatility	EUR	Société Générale S.A.	France	4 231 573,66	0,46%	0,53%	4 504 734,35
Eurizon Fund - Equity World Smart Volatility	EUR	UBS AG	Switzerland	8 666 299,44	0,93%	1,09%	9 372 601,38

\*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 2021 (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							64 591 348,83	64 591 348,83
Eurizon Fund - Bond EUR Medium Term LTE							209 406 597,84	209 406 597,84
Eurizon Fund - Bond EUR Long Term LTE							437 890 696,92	437 890 696,92
Eurizon Fund - Bond EUR All Maturities LTE							31 711 008,79	31 711 008,79
Eurizon Fund - Bond GBP LTE							29 191 980,77	29 191 980,77
Eurizon Fund - Bond USD LTE							241 797 158,92	241 797 158,92
Eurizon Fund - Bond USD Short Term LTE							14 158 823,66	14 158 823,66
Eurizon Fund - Global Bond LTE							17 885 394,31	17 885 394,31
Eurizon Fund - Bond Emerging Markets HC LTE							1 845 827,22	1 845 827,22
Eurizon Fund - Bond Corporate EUR Short Term LTE							93 344 346,34	93 344 346,34
Eurizon Fund - Equity Europe LTE							17 551 477,45	17 551 477,45
Eurizon Fund - Equity USA LTE							2 283 967,12	2 283 967,12
Eurizon Fund - Equity North America LTE							20 743 388,58	20 743 388,58
Eurizon Fund - Equity Japan LTE							71 031 027,79	71 031 027,79
Eurizon Fund - Equity Pacific Ex-Japan LTE							34 078 363,62	34 078 363,62
Eurizon Fund - Equity Emerging Markets LTE							49 875 149,65	49 875 149,65
Eurizon Fund - Equity China Smart Volatility							19 574 977,81	19 574 977,81
Eurizon Fund - Equity Emerging Markets Smart Volatility							30 755 338,02	30 755 338,02
Eurizon Fund - Equity World Smart Volatility							59 708 517,47	59 708 517,47

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 Operations and Charges 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 year ended 30 June 2021	Fees Charged for the year ended 30 June 2021	Net Income Earned for the year ended 30 June 2021
Eurizon Fund - Bond EUR Short Term LTE	EUR	29 966,34	4 496,78	25 469,56
Eurizon Fund - Bond EUR Medium Term LTE	EUR	74 770,95	11 213,14	63 557,81
Eurizon Fund - Bond EUR Long Term LTE	EUR	268 174,20	40 226,14	227 948,06

Sub-Funds	Currency	Gross Income Earned for the year ended 30 June 2021	Fees Charged for the year ended 30 June 2021	Net Income Earned for the year ended 30 June 2021
Eurizon Fund - Bond EUR All Maturities LTE	EUR	23 094,89	3 464,76	19 630,13
Eurizon Fund - Bond GBP LTE	EUR	6 579,98	983,11	5 596,87
Eurizon Fund - Bond USD LTE	EUR	166 765,22	25 010,24	141 754,98
Eurizon Fund - Bond USD Short Term LTE	EUR	11 881,09	1 778,93	10 102,16
Eurizon Fund - Global Bond LTE	EUR	12 391,59	1 854,98	10 536,61
Eurizon Fund - Bond Emerging Markets HC LTE	EUR	1 236,83	187,00	1 049,83
Eurizon Fund - Bond Emerging Markets LC LTE	EUR	144,56	21,68	122,88
Eurizon Fund - Bond Corporate EUR Short Term LTE	EUR	129 538,78	19 423,27	110 115,51
Eurizon Fund - Equity Euro LTE	EUR	9 539,63	1 427,55	8 112,07
Eurizon Fund - Equity Europe LTE	EUR	111 923,11	16 776,67	95 146,44
Eurizon Fund - Equity USA LTE	EUR	5 243,31	779,81	4 463,50
Eurizon Fund - Equity North America LTE	EUR	79 714,59	11 942,24	67 772,35
Eurizon Fund - Equity Japan LTE	EUR	107 727,66	16 129,20	91 598,46
Eurizon Fund - Equity Pacific Ex-Japan LTE	EUR	25 571,2	3 828,11	21 743,08
Eurizon Fund - Equity Emerging Markets LTE	EUR	154 713,88	23 147,07	131 566,81
Eurizon Fund - Equity China Smart Volatility	EUR	18 190,15	2 719,78	15 470,37
Eurizon Fund - Equity Emerging Markets Smart Volatility	EUR	28 025,70	4 200,09	23 825,61
Eurizon Fund - Equity World Smart Volatility	EUR	137 132,63	20 560,59	116 572,03
<b>Total</b>		<b>1 402 326,29</b>	<b>210 171,14</b>	<b>1 192 155,12</b>

**18. EVENTS OCCURRED DURING THE PERIOD**

The Unitholders are hereby informed that the Board of Directors of Eurizon Capital S.A., the Management Company of the Fund, has resolved upon the following amendments effective as of 19 February 2021:

- Eurizon Fund - Bond Inflation Linked - Change of Investment Manager from Eurizon Capital S.A. to Eurizon SGR S.p.A.,
- Eurizon Fund - Equity Japan - Change of Investment Manager from Daiwa Asset Management (Singapore) Ltd to Eurizon Capital SGR S.p.A.; inclusion of environmental, social and governance (ESG) criteria in the fund's investment strategy; renaming of the fund as Eurizon Fund - Sustainable Japan Equity,
- Eurizon Fund - Bond EUR Floating Rate - repositioning from Active Market range to Limited Tracking Error range and name change to Eurizon Fund - Bond Italy Floating Rate LTE,
- Eurizon Fund - Bond Flexible and Eurizon Fund - Active Allocation - adoption of Absolute VaR as risk management method instead of commitment,
- Eurizon Fund - Equity Euro LTE - Change of benchmark from MSCI EMU Index® (net total return) to DJ Euro Stoxx 50® (net total return).

The following Sub-Funds have been launched on 23 February 2021:

- Eurizon Fund - Euro Emerging Market Bonds
- Eurizon Fund - Green Euro Credit

The following Sub-Funds have been launched on 24 February 2021:

- Eurizon Fund - Bond EUR 1-10 Y LTE
- Eurizon Fund - Equity World LTE
- Eurizon Fund - Sustainable Multiasset

The following Sub-Fund has been launched on 14 May 2021:

- Eurizon Fund - Asian Equity Opportunities



**Sustainable Finance Disclosure Regulation (SFDR)**

Starting from 10 March 2021, in accordance with the Regulation (EU) 2019/2088 (Sustainable Finance Disclosure Regulation), 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.

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.

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.

## Appendix I

### 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 2021:

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions*	OTC derivative transactions*
<b>Eurizon Fund - Bond EUR Short Term LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	66 673 140,81	-	-
<b>Total</b>	<b>66 673 140,81</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond EUR Medium Term LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	218 097 375,21	-	-
<b>Total</b>	<b>218 097 375,21</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond EUR Long Term LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	454 954 566,94	-	-
<b>Total</b>	<b>454 954 566,94</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond GBP LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	30 417 296,53	-	-
<b>Total</b>	<b>30 417 296,53</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond USD LTE</b>			
<b>Equity</b>			
Common Stocks	78 616 276,78	-	-
<b>Fixed Income</b>			
Government Bonds	178 907 294,72	-	-
<b>Total</b>	<b>257 523 571,50</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Global Bond LTE</b>			
<b>Equity</b>			
Common Stocks	4 762 270,88	-	-
<b>Fixed Income</b>			
Government Bonds	14 204 162,16	-	-
<b>Total</b>	<b>18 966 433,04</b>	<b>-</b>	<b>-</b>

## Appendix I

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions*	OTC derivative transactions*
<b>Eurizon Fund - Equity Europe LTE</b>			
<b>Equity</b>			
Common Stocks	4 709 255,00	-	-
<b>Fixed Income</b>			
Government Bonds	14 079 695,11	-	-
<b>Total</b>	<b>18 788 950,11</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity North America LTE</b>			
<b>Equity</b>			
Common Stocks	7 606 493,45	-	-
<b>Fixed Income</b>			
Government Bonds	14 627 202,17	-	-
<b>Total</b>	<b>22 233 695,62</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity Japan LTE</b>			
<b>Equity</b>			
Common Stocks	36 297 920,45	-	-
<b>Fixed Income</b>			
Government Bonds	39 389 576,50	-	-
<b>Total</b>	<b>75 687 496,95</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity Pacific Ex-Japan LTE</b>			
<b>Equity</b>			
Common Stocks	14 612 226,66	-	-
<b>Fixed Income</b>			
Government Bonds	21 706 206,33	-	-
<b>Total</b>	<b>36 318 432,99</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity Emerging Markets LTE</b>			
<b>Equity</b>			
Common Stocks	14 944 458,36	-	-
<b>Fixed Income</b>			
Government Bonds	38 313 439,70	-	-
<b>Total</b>	<b>53 257 898,06</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity China Smart Volatility</b>			
<b>Equity</b>			
Common Stocks	5 973 996,51	-	-
<b>Fixed Income</b>			
Government Bonds	14 786 424,16	-	-
<b>Total</b>	<b>20 760 420,67</b>	<b>-</b>	<b>-</b>

## Appendix I

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions*	OTC derivative transactions*
<b>Eurizon Fund - Equity Emerging Markets Smart Volatility</b>			
<b>Equity</b>			
Common Stocks	7 768 836,64	-	-
<b>Fixed Income</b>			
Government Bonds	25 061 245,90	-	-
<b>Total</b>	<b>32 830 082,54</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Equity World Smart Volatility</b>			
<b>Equity</b>			
Common Stocks	21 517 560,16	-	-
<b>Fixed Income</b>			
Government Bonds	42 381 296,93	-	-
<b>Total</b>	<b>63 898 857,09</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond USD Short Term LTE</b>			
<b>Equity</b>			
Common Stocks	11 643 126,66	-	-
<b>Fixed Income</b>			
Government Bonds	4 314 337,18	-	-
<b>Total</b>	<b>15 957 463,84</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond EUR All Maturities LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	32 997 008,26	-	-
<b>Total</b>	<b>32 997 008,26</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond Emerging Markets HC LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	1 953 993,80	-	-
<b>Total</b>	<b>1 953 993,80</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond Corporate EUR Short Term LTE</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	98 155 216,29	-	-
<b>Total</b>	<b>98 155 216,29</b>	<b>-</b>	<b>-</b>

## Appendix I

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions*	OTC derivative transactions*
<b>Eurizon Fund - Equity USA LTE</b>			
<b>Equity</b>			
Common Stocks	934 510,31	-	-
<b>Fixed Income</b>			
Government Bonds	1 517 781,19	-	-
<b>Total</b>	<b>2 452 291,50</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Flexible Multistrategy</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	-	1 668 362,48	-
<b>Total</b>	<b>-</b>	<b>1 668 362,48</b>	<b>-</b>
<b>Eurizon Fund - Active Allocation</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	-	2 346 100,05	-
<b>Total</b>	<b>-</b>	<b>2 346 100,05</b>	<b>-</b>
<b>Eurizon Fund - Dynamic Asset Allocation</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	-	1 991 504,17	-
<b>Total</b>	<b>-</b>	<b>1 991 504,17</b>	<b>-</b>
<b>Eurizon Fund - Bond Emerging Markets</b>			
<b>Equity</b>			
Common Stocks	-	-	-
<b>Fixed Income</b>			
Government Bonds	-	269 937,05	-
<b>Total</b>	<b>-</b>	<b>263 937,05</b>	<b>-</b>

## Appendix I

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 2021:

	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
<b>Eurizon Fund - Bond EUR Short Term LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	66 673 140,81	-
<b>Total</b>	-	-	<b>66 673 140,81</b>	-
<b>Eurizon Fund - Bond EUR Medium Term LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	218 097 375,21	-
<b>Total</b>	-	-	<b>218 097 375,21</b>	-
<b>Eurizon Fund - Bond EUR Long Term LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	454 954 566,94	-
<b>Total</b>	-	-	<b>454 954 566,94</b>	-
<b>Eurizon Fund - Bond GBP LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	30 417 296,53	-
<b>Total</b>	-	-	<b>30 417 296,53</b>	-
<b>Eurizon Fund - Bond USD LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	257 523 571,50	-
<b>Total</b>	-	-	<b>257 523 571,50</b>	-
<b>Eurizon Fund - Global Bond LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	18 966 433,04	-
<b>Total</b>	-	-	<b>18 966 433,04</b>	-
<b>Eurizon Fund - Equity Europe LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	18 788 950,11	-
<b>Total</b>	-	-	<b>18 788 950,11</b>	-
<b>Eurizon Fund - Equity North America LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	22 233 695,62	-
<b>Total</b>	-	-	<b>22 233 695,62</b>	-
<b>Eurizon Fund - Equity Japan LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	75 687 496,95	-
<b>Total</b>	-	-	<b>75 687 496,95</b>	-
<b>Eurizon Fund - Equity Pacific Ex-Japan LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	36 318 432,99	-
<b>Total</b>	-	-	<b>36 318 432,99</b>	-
<b>Eurizon Fund - Equity Emerging Markets LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	53 257 898,06	-
<b>Total</b>	-	-	<b>53 257 898,06</b>	-
<b>Eurizon Fund - Equity China Smart Volatility</b>				
<b>Securities lending transactions</b>				
EUR	-	-	20 760 420,67	-

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	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
<b>Total</b>	-	-	<b>20 760 420,67</b>	-
<b>Eurizon Fund - Equity Emerging Markets Smart Volatility</b>				
<b>Securities lending transactions</b>				
EUR	-	-	32 830 082,54	-
<b>Total</b>	-	-	<b>32 830 082,54</b>	-
<b>Eurizon Fund - Equity World Smart Volatility</b>				
<b>Securities lending transactions</b>				
EUR	-	-	63 898 857,09	-
<b>Total</b>	-	-	<b>63 898 857,09</b>	-
<b>Eurizon Fund - Bond USD Short Term LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	15 957 463,84	-
<b>Total</b>	-	-	<b>15 957 463,84</b>	-
<b>Eurizon Fund - Bond EUR All Maturities LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	32 997 008,26	-
<b>Total</b>	-	-	<b>32 997 008,26</b>	-
<b>Eurizon Fund - Bond Emerging Markets HC LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	1 953 993,80	-
<b>Total</b>	-	-	<b>1 953 993,80</b>	-
<b>Eurizon Fund - Bond Corporate EUR Short Term LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	98 155 216,29	-
<b>Total</b>	-	-	<b>98 155 216,29</b>	-
<b>Eurizon Fund - Equity USA LTE</b>				
<b>Securities lending transactions</b>				
EUR	-	-	2 452 291,50	-
<b>Total</b>	-	-	<b>2 452 291,50</b>	-
<b>Eurizon Fund - Bond JPY LTE</b>				
<b>OTC derivative transactions</b>				
EUR	-	2 390 000,00	-	-
<b>Total</b>	-	<b>2 390 000,00</b>	-	-
<b>Eurizon Fund - Bond Emerging Markets HC LTE</b>				
<b>OTC derivative transactions</b>				
EUR	-	460 000,00	-	-
<b>Total</b>	-	<b>460 000,00</b>	-	-
<b>Eurizon Fund - Equity Japan LTE</b>				
<b>OTC derivative transactions</b>				
EUR	-	1 380 000,00	-	-
<b>Total</b>	-	<b>1 380 000,00</b>	-	-
<b>Eurizon Fund - Equity Pacific Ex-Japan LTE</b>				
<b>OTC derivative transactions</b>				
EUR	-	270 000,00	-	-
<b>Total</b>	-	<b>270 000,00</b>	-	-
<b>Eurizon Fund - Bond Inflation Linked</b>				
<b>OTC derivative transactions</b>				

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	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
EUR	480 000,00	550 000,00	-	-
<b>Total</b>	<b>480 000,00</b>	<b>550 000,00</b>	-	-
<b>Eurizon Fund - Bond Aggregate EUR</b>				
<b>OTC derivative transactions</b>				
EUR	3 510 000,00	60 000,00	-	-
<b>Total</b>	<b>3 510 000,00</b>	<b>60 000,00</b>	-	-
<b>Eurizon Fund - Bond Aggregate RMB</b>				
<b>OTC derivative transactions</b>				
EUR	3 270 000,00	7 970 000,00	-	-
<b>Total</b>	<b>3 270 000,00</b>	<b>7 970 000,00</b>	-	-
<b>Eurizon Fund - Bond High Yield</b>				
<b>OTC derivative transactions</b>				
EUR	190 000,00	14 360 000,00	-	-
<b>Total</b>	<b>190 000,00</b>	<b>14 360 000,00</b>	-	-
<b>Eurizon Fund - Global Bond</b>				
<b>OTC derivative transactions</b>				
EUR	670 000,00	530 000,00	-	-
<b>Total</b>	<b>670 000,00</b>	<b>530 000,00</b>	-	-
<b>Eurizon Fund - Bond Emerging Markets</b>				
<b>OTC derivative transactions</b>				
EUR	1 010 000,00	29 397 000,00	269 937,05	-
<b>Total</b>	<b>1 010 000,00</b>	<b>29 397 000,00</b>	<b>269 937,05</b>	-
<b>Eurizon Fund - Bond Emerging Markets in Local Currencies ESG</b>				
<b>OTC derivative transactions</b>				
EUR	200 000,00	1 650 000,00	-	-
<b>Total</b>	<b>200 000,00</b>	<b>1 650 000,00</b>	-	-
<b>Eurizon Fund - Euro Emerging Markets Bonds</b>				
<b>OTC derivative transactions</b>				
EUR	30 000,00	100 000,00	-	-
<b>Total</b>	<b>30 000,00</b>	<b>100 000,00</b>	-	-
<b>Eurizon Fund - Equity USA</b>				
<b>OTC derivative transactions</b>				
EUR	1 800 000,00	3 790 000,00	-	-
<b>Total</b>	<b>1 800 000,00</b>	<b>3 790 000,00</b>	-	-
<b>Eurizon Fund - Top European Research</b>				
<b>OTC derivative transactions</b>				
EUR	260 000,00	500 000,00	-	-
<b>Total</b>	<b>260 000,00</b>	<b>500 000,00</b>	-	-
<b>Eurizon Fund - SLJ Local Emerging Markets Debt</b>				
<b>OTC derivative transactions</b>				
EUR	500 000,00	3 110 000,00	-	-
<b>Total</b>	<b>500 000,00</b>	<b>3 110 000,00</b>	-	-
<b>Eurizon Fund - Sustainable Global Equity</b>				
<b>OTC derivative transactions</b>				
EUR	-	10 140 000,00	-	-
<b>Total</b>	-	<b>10 140 000,00</b>	-	-
<b>Eurizon Fund - Equity Innovation</b>				



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	Cash collateral received	Cash collateral given	Non-cash collateral received	Non-cash collateral given
<b>OTC derivative transactions</b>				
EUR	-	240 000,00	-	-
<b>Total</b>	-	<b>240 000,00</b>	-	-
<b>Eurizon Fund - Equity People</b>				
<b>OTC derivative transactions</b>				
EUR	-	270 000,00	-	-
<b>Total</b>	-	<b>270 000,00</b>	-	-
<b>Eurizon Fund - Azioni Strategia Flessibile</b>				
<b>OTC derivative transactions</b>				
EUR	700 000,00	39 840 000,00	-	-
<b>Total</b>	<b>700 000,00</b>	<b>39 840 000,00</b>	-	-
<b>Eurizon Fund - Absolute Prudent</b>				
<b>OTC derivative transactions</b>				
EUR	910 000,00	440 000,00	-	-
<b>Total</b>	<b>910 000,00</b>	<b>440 000,00</b>	-	-
<b>Eurizon Fund - Absolute Active</b>				
<b>OTC derivative transactions</b>				
EUR	1 190 000,00	240 000,00	-	-
<b>Total</b>	<b>1 190 000,00</b>	<b>240 000,00</b>	-	-
<b>Eurizon Fund - Absolute Green Bonds</b>				
<b>OTC derivative transactions</b>				
EUR	8 780 000,00	9 220 000,00	-	-
<b>Total</b>	<b>8 780 000,00</b>	<b>9 220 000,00</b>	-	-
<b>Eurizon Fund - Absolute High Yield</b>				
<b>OTC derivative transactions</b>				
EUR	-	860 000,00	-	-
<b>Total</b>	-	<b>860 000,00</b>	-	-
<b>Eurizon Fund - Conservative Allocation</b>				
<b>OTC derivative transactions</b>				
EUR	450 000,00	2 470 000,00	-	-
<b>Total</b>	<b>450 000,00</b>	<b>2 470 000,00</b>	-	-
<b>Eurizon Fund - Active Allocation</b>				
<b>OTC derivative transactions</b>				
EUR	9 480 000,00	610 000,00	2 346 100,05	-
<b>Total</b>	<b>9 480 000,00</b>	<b>610 000,00</b>	<b>2 346 100,05</b>	-
<b>Eurizon Fund - Dynamic Asset Allocation</b>				
<b>OTC derivative transactions</b>				
EUR	1 400 000,00	370 000,00	1 991 504,17	-
<b>Total</b>	<b>1 400 000,00</b>	<b>370 000,00</b>	<b>1 991 504,17</b>	-
<b>Eurizon Fund - Flexible Multistrategy</b>				
<b>OTC derivative transactions</b>				
EUR	4 100 000,00	320 000,00	1 668 362,48	-
<b>Total</b>	<b>4 100 000,00</b>	<b>320 000,00</b>	<b>1 668 362,48</b>	-
<b>Eurizon Fund - Global Multi Credit</b>				
<b>OTC derivative transactions</b>				
EUR	1 100 000,00	1 340 000,00	-	-
<b>Total</b>	<b>1 100 000,00</b>	<b>1 340 000,00</b>	-	-
<b>Eurizon Fund - Bond Flexible</b>				
<b>OTC derivative transactions</b>				

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	<b>Cash collateral received</b>	<b>Cash collateral given</b>	<b>Non-cash collateral received</b>	<b>Non-cash collateral given</b>
EUR	23 870 000,00	9 110 000,00	-	-
<b>Total</b>	<b>23 870 000,00</b>	<b>9 110 000,00</b>	-	-

## Appendix I

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 2021:

	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
<b>Eurizon Fund - Bond EUR Short Term LTE</b>			
1 day	-	-	-
2 to 7 days	278 680,68	-	-
8 to 30 days	2 902 084,84	-	-
31 to 90 days	3 996 448,53	-	-
91 to 365 days	6 981 713,89	-	-
Above one year	52 513 951,16	-	-
Open transactions	261,71	-	-
<b>Total (EUR)</b>	<b>66 673 140,81</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond EUR Medium Term LTE</b>			
1 day	-	-	-
2 to 7 days	129 430,47	-	-
8 to 30 days	5 647 594,66	-	-
31 to 90 days	1 230 082,18	-	-
91 to 365 days	9 207 026,51	-	-
Above one year	201 873 207,18	-	-
Open transactions	10 034,21	-	-
<b>Total (EUR)</b>	<b>218 097 375,21</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond EUR Long Term LTE</b>			
1 day	-	-	-
2 to 7 days	370 294,87	-	-
8 to 30 days	9 527 933,80	-	-
31 to 90 days	3 186 460,19	-	-
91 to 365 days	33 937 424,45	-	-
Above one year	407 896 397,84	-	-
Open transactions	36 055,79	-	-
<b>Total (EUR)</b>	<b>454 954 566,94</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond GBP LTE</b>			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	-	-	-
31 to 90 days	-	-	-
91 to 365 days	-	-	-
Above one year	30 417 296,53	-	-
Open transactions	-	-	-
<b>Total (EUR)</b>	<b>30 417 296,53</b>	<b>-</b>	<b>-</b>
<b>Eurizon Fund - Bond USD LTE</b>			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	-	-	-
31 to 90 days	37 010,52	-	-
91 to 365 days	2 968,26	-	-
Above one year	173 865 316,55	-	-
Open transactions	83 618 276,17	-	-

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	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
<b>Total (EUR)</b>	<b>257 523 571,50</b>	-	-
<b>Eurizon Fund - Global Bond LTE</b>			
1 day	-	-	-
2 to 7 days	3 065,31	-	-
8 to 30 days	171 229,38	-	-
31 to 90 days	138 744,90	-	-
91 to 365 days	713 932,13	-	-
Above one year	12 551 985,05	-	-
Open transactions	5 387 476,27	-	-
<b>Total (EUR)</b>	<b>18 966 433,04</b>	-	-
<b>Eurizon Fund - Equity Europe LTE</b>			
1 day	-	-	-
2 to 7 days	1 121,43	-	-
8 to 30 days	17 806,45	-	-
31 to 90 days	9 137,92	-	-
91 to 365 days	183 658,12	-	-
Above one year	13 867 701,60	-	-
Open transactions	4 709 524,59	-	-
<b>Total (EUR)</b>	<b>18 788 950,11</b>	-	-
<b>Eurizon Fund - Equity North America LTE</b>			
1 day	-	-	-
2 to 7 days	48 846,68	-	-
8 to 30 days	43 021,21	-	-
31 to 90 days	114 129,61	-	-
91 to 365 days	1 844 584,66	-	-
Above one year	12 500 130,67	-	-

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	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Open transactions	7 682 982,79	-	-
<b>Total (EUR)</b>	<b>22 233 695,62</b>	-	-
<b>Eurizon Fund - Equity Japan LTE</b>			
1 day	-	-	-
2 to 7 days	5 606,81	-	-
8 to 30 days	70 443,32	-	-
31 to 90 days	204 365,56	-	-
91 to 365 days	2 539 783,82	-	-
Above one year	36 431 651,41	-	-
Open transactions	36 435 646,03	-	-
<b>Total (EUR)</b>	<b>75 687 496,95</b>	-	-
<b>Eurizon Fund - Equity Pacific Ex-Japan LTE</b>			
1 day	-	-	-
2 to 7 days	113,44	-	-
8 to 30 days	3 000,18	-	-
31 to 90 days	14 511,56	-	-
91 to 365 days	347 813,81	-	-
Above one year	21 340 178,60	-	-
Open transactions	14 612 815,40	-	-
<b>Total (EUR)</b>	<b>36 318 432,99</b>	-	-
<b>Eurizon Fund - Equity Emerging Markets LTE</b>			
1 day	-	-	-
2 to 7 days	17 297,09	-	-
8 to 30 days	30 962,23	-	-
31 to 90 days	62 382,74	-	-
91 to 365 days	1 432 115,94	-	-
Above one year	36 447 244,42	-	-
Open transactions	15 267 895,64	-	-
<b>Total (EUR)</b>	<b>53 257 898,06</b>	-	-
<b>Eurizon Fund - Equity China Smart Volatility</b>			
1 day	-	-	-
2 to 7 days	666,74	-	-
8 to 30 days	2 028,10	-	-
31 to 90 days	5 021,16	-	-
91 to 365 days	73 613,22	-	-
Above one year	14 703 688,36	-	-
Open transactions	5 975 403,09	-	-
<b>Total (EUR)</b>	<b>20 760 420,67</b>	-	-
<b>Eurizon Fund - Equity Emerging Markets Smart Volatility</b>			
1 day	-	-	-
2 to 7 days	2 944,21	-	-
8 to 30 days	42 533,58	-	-
31 to 90 days	243 738,85	-	-
91 to 365 days	93 744,96	-	-
Above one year	24 656 914,30	-	-

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	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Open transactions	7 790 206,64	-	-
<b>Total (EUR)</b>	<b>32 830 082,54</b>	-	-
<b>Eurizon Fund - Equity World Smart Volatility</b>			
1 day	-	-	-
2 to 7 days	32 435,31	-	-
8 to 30 days	83 731,54	-	-
31 to 90 days	139 079,08	-	-
91 to 365 days	3 405 940,77	-	-
Above one year	38 418 313,94	-	-
Open transactions	21 819 356,45	-	-
<b>Total (EUR)</b>	<b>63 898 857,09</b>	-	-
<b>Eurizon Fund - Bond USD Short Term LTE</b>			
1 day	-	-	-
2 to 7 days	1 208,98	-	-
8 to 30 days	-	-	-
31 to 90 days	217 843,94	-	-
91 to 365 days	148 489,89	-	-
Above one year	11 643 126,66	-	-
Open transactions	5 682 835,04	-	-
<b>Total (EUR)</b>	<b>15 957 463,84</b>	-	-
<b>Eurizon Fund - Bond EUR All Maturities LTE</b>			
1 day	-	-	-
2 to 7 days	18 143,71	-	-
8 to 30 days	525 979,43	-	-
31 to 90 days	389 212,83	-	-
91 to 365 days	1 908 886,14	-	-
Above one year	30 152 078,40	-	-
Open transactions	2 707,75	-	-
<b>Total (EUR)</b>	<b>32 997 008,26</b>	-	-
<b>Eurizon Fund - Bond Emerging Markets HC LTE</b>			
1 day	-	-	-
2 to 7 days	831,43	-	-
8 to 30 days	-	-	-
31 to 90 days	129 342,19	-	-
91 to 365 days	86 450,96	-	-
Above one year	1 737 369,22	-	-
Open transactions	-	-	-
<b>Total (EUR)</b>	<b>1 953 993,80</b>	-	-
<b>Eurizon Fund - Bond Corporate EUR Short Term LTE</b>			
1 day	-	-	-
2 to 7 days	23 839,31	-	-
8 to 30 days	175 985,86	-	-
31 to 90 days	1 601 474,87	-	-
91 to 365 days	3 322 826,39	-	-

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	Market Value of the Non-cash collateral received		Market Value of the Non-cash collateral given
	Securities lending	OTC derivative transactions	OTC derivative transactions
Above one year	93 018 851,13	-	-
Open transactions	12 238,73	-	-
<b>Total (EUR)</b>	<b>98 155 216,29</b>	-	-
<b>Eurizon Fund - Equity USA LTE</b>			
1 day	-	-	-
2 to 7 days	5 635,19	-	-
8 to 30 days	3 948,08	-	-
31 to 90 days	9 069,95	-	-
91 to 365 days	164 142,28	-	-
Above one year	1 321 323,96	-	-
Open transactions	948 172,04	-	-
<b>Total (EUR)</b>	<b>2 452 291,50</b>	-	-
<b>Eurizon Fund - Flexible Multistrategy</b>			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	-	-	-
31 to 90 days	-	-	-
91 to 365 days	-	954 364,90	-
Above one year	-	713 997,58	-
Open transactions	-	-	-
<b>Total (EUR)</b>	-	<b>1 668 362,48</b>	-
<b>Eurizon Fund - Active Allocation</b>			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	-	-	-
31 to 90 days	-	-	-
91 to 365 days	-	-	-
Above one year	-	2 346 100,05	-
Open transactions	-	-	-
<b>Total (EUR)</b>	-	<b>2 346 100,05</b>	-
<b>Eurizon Fund - Dynamic Asset Allocation</b>			
1 day	-	-	-
2 to 7 days	-	-	-
8 to 30 days	-	-	-
31 to 90 days	-	-	-
91 to 365 days	-	-	-
Above one year	-	1 991 504,17	-
Open transactions	-	-	-
<b>Total (EUR)</b>	-	<b>1 991 504,17</b>	-

## Appendix I

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 2021:

<b>Non-cash collateral issuer</b>	<b>Value (in EUR)</b>	<b>% of the Sub-Fund's NAV</b>
<b>Eurizon Fund - Bond EUR Short Term LTE</b>		
EUROPEAN UNION	18 845 544,56	1,44%
UNITED KINGDOM	12 452 584,34	0,95%
FRANCE GOVERNMENT	12 025 748,45	0,92%
GERMAN GOVERNMENT	8 533 579,66	0,65%
KINGDOM OF BELGIUM	5 713 380,90	0,44%
AUSTRIA GOVERNMENT	4 368 862,94	0,33%
FINLAND GOVERNMENT	1 297 870,95	0,10%
Inter-American Development Bank	1 001 204,25	0,08%
INTERNATIONAL BANK	972 718,89	0,07%
NETHERLANDS GOVERNMENT	521 452,08	0,04%
<b>Total</b>	<b>65 732 947,02</b>	<b>5,02%</b>
<b>Eurizon Fund - Bond EUR Medium Term LTE</b>		
UNITED KINGDOM	68 138 604,97	5,03%
FRANCE GOVERNMENT	38 229 731,45	2,82%
UNITED STATES TREASURY	34 327 609,91	2,53%
AUSTRIA GOVERNMENT	21 325 474,27	1,57%
EUROPEAN UNION	20 475 924,40	1,51%
GERMAN GOVERNMENT	13 933 446,30	1,03%
KINGDOM OF BELGIUM	6 615 068,33	0,49%
ASIAN DEVELOPMENT BANK	3 808 749,57	0,28%
NETHERLANDS GOVERNMENT	3 296 971,12	0,24%
AUSTRALIA GOVERNMENT	3 101 400,24	0,23%
<b>Total</b>	<b>213 252 980,56</b>	<b>15,74%</b>
<b>Eurizon Fund - Bond EUR Long Term LTE</b>		
UNITED KINGDOM	150 790 233,70	4,22%
FRANCE GOVERNMENT	62 562 728,06	1,75%
GERMAN GOVERNMENT	51 792 445,83	1,45%
UNITED STATES TREASURY	51 470 738,19	1,44%
AUSTRIA GOVERNMENT	43 947 419,30	1,23%
KINGDOM OF BELGIUM	29 955 112,97	0,84%
AUSTRALIA GOVERNMENT	20 731 602,81	0,58%
NETHERLANDS GOVERNMENT	11 881 470,69	0,33%
EUROPEAN UNION	10 039 110,96	0,28%
Asian Development Bank	6 016 842,15	0,17%
<b>Total</b>	<b>439 187 704,66</b>	<b>12,28%</b>
<b>Eurizon Fund - Bond GBP LTE</b>		
FRANCE GOVERNMENT	9 234 571,39	6,18%
UNITED KINGDOM	7 713 192,62	5,16%
EUROPEAN UNION	5 861 858,52	3,92%
UNITED STATES TREASURY	3 726 680,99	2,50%
KINGDOM OF BELGIUM	1 646 104,11	1,10%
AUSTRALIA GOVERNMENT	948 178,06	0,63%
GERMAN GOVERNMENT	609 501,96	0,41%
AUSTRIA GOVERNMENT	276 751,39	0,19%
NEW ZEALAND GOVERNMENT	154 798,63	0,10%
LUXEMBOURG GOVERNMENT	94 898,95	0,06%
<b>Total</b>	<b>30 266 536,62</b>	<b>20,27%</b>



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Non-cash collateral issuer	Value (in EUR)	% of the Sub-Fund's NAV
<b>Eurizon Fund - Bond USD LTE</b>		
JAPAN GOVERNMENT	86 971 422,51	6,44%
AUSTRALIA GOVERNMENT	34 983 770,40	2,59%
UNITED KINGDOM	18 373 255,60	1,36%
UNITED STATES TREASURY	14 972 452,85	1,11%
EUROPEAN UNION	7 399 121,73	0,55%
FRANCE GOVERNMENT	4 535 373,30	0,34%
WILLIS TOWERS WATSON PLC	4 479 774,26	0,33%
SOCIETE GENERALE SA	4 280 095,35	0,32%
UNICREDIT SPA	4 239 513,76	0,31%
MICROSOFT CORP	3 594 764,53	0,27%
<b>Total</b>	<b>183 829 544,29</b>	<b>13,61%</b>
<b>Eurizon Fund - Global Bond LTE</b>		
JAPAN GOVERNMENT	5 718 490,57	4,40%
UNITED KINGDOM	3 231 551,75	2,49%
FRANCE GOVERNMENT	1 158 788,53	0,89%
AUSTRALIA GOVERNMENT	1 126 064,56	0,87%
EUROPEAN UNION	773 821,45	0,60%
GERMAN GOVERNMENT	564 035,86	0,43%
KINGDOM OF BELGIUM	499 388,86	0,38%
AUSTRIA GOVERNMENT	385 948,15	0,30%
WILLIS TOWERS WATSON PLC	269 223,40	0,21%
MICROSOFT CORP	254 714,91	0,20%
<b>Total</b>	<b>13 982 028,04</b>	<b>10,76%</b>
<b>Eurizon Fund - Equity Europe LTE</b>		
JAPAN GOVERNMENT	6 845 515,16	1,04%
FRANCE GOVERNMENT	1 857 738,78	0,28%
UNITED KINGDOM	1 425 753,55	0,22%
GERMAN GOVERNMENT	1 399 978,06	0,21%
UNITED STATES TREASURY	1 285 204,99	0,20%
KINGDOM OF BELGIUM	531 013,54	0,08%
NETHERLANDS GOVERNMENT	527 093,73	0,08%
LINDE PLC	446 108,94	0,07%
ALIBABA GROUP HOLDING LTD	403 022,65	0,06%
SWEDEN GOVERNMENT	171 199,83	0,03%
<b>Total</b>	<b>14 892 629,23</b>	<b>2,26%</b>
<b>Eurizon Fund - Equity North America LTE</b>		
FRANCE GOVERNMENT	5 472 739,34	0,52%
JAPAN GOVERNMENT	4 911 540,36	0,46%
UNITED STATES TREASURY	1 083 720,56	0,10%
UNITED KINGDOM	898 467,06	0,08%
KINGDOM OF BELGIUM	879 123,06	0,08%
GERMAN GOVERNMENT	850 728,60	0,08%
NETHERLANDS GOVERNMENT	509 874,13	0,05%
SHOPIFY INC	417 863,55	0,04%
NOVARTIS AG	319 331,17	0,03%
ALIBABA GROUP HOLDING LTD	299 770,61	0,03%
<b>Total</b>	<b>15 643 158,44</b>	<b>1,48%</b>
<b>Eurizon Fund - Equity Japan LTE</b>		
UNITED STATES TREASURY	6 661 828,32	1,65%

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<b>Non-cash collateral issuer</b>	<b>Value (in EUR)</b>	<b>% of the Sub-Fund's NAV</b>
FRANCE GOVERNMENT	6 438 797,24	1,60%
GERMAN GOVERNMENT	6 357 602,92	1,58%
UNITED KINGDOM	5 847 008,01	1,45%
JAPAN GOVERNMENT	5 251 458,79	1,30%
KINGDOM OF BELGIUM	5 055 120,17	1,25%
NETHERLANDS GOVERNMENT	4 136 736,22	1,03%
ROCHE HOLDING AG	3 508 963,07	0,87%
FORD MOTOR CO	2 503 984,12	0,62%
TENCENT HOLDINGS LTD	2 066 358,17	0,51%
<b>Total</b>	<b>47 827 857,03</b>	<b>11,86%</b>
<b>Eurizon Fund - Equity Pacific Ex-Japan LTE</b>		
JAPAN GOVERNMENT	16 506 835,31	6,34%
ROCHE HOLDING AG	4 079 169,60	1,57%
UNITED STATES TREASURY	3 101 625,96	1,19%
FORD MOTOR CO	2 929 899,85	1,13%
CAMECO CORP	1 254 907,12	0,48%
MICROSOFT CORP	843 000,84	0,32%
GERMAN GOVERNMENT	785 214,58	0,30%
FRANCE GOVERNMENT	693 902,23	0,27%
SAFRAN SA	452 324,01	0,17%
UNITED KINGDOM	395 279,99	0,15%
<b>Total</b>	<b>31 042 159,49</b>	<b>11,92%</b>
<b>Eurizon Fund - Equity Emerging Markets LTE</b>		
JAPAN GOVERNMENT	24 593 671,35	2,89%
UNITED STATES TREASURY	4 073 355,79	0,48%
FRANCE GOVERNMENT	3 699 304,11	0,43%
GERMAN GOVERNMENT	1 720 242,04	0,20%
UNITED KINGDOM	1 672 693,32	0,20%
KINGDOM OF BELGIUM	1 373 323,72	0,16%
JOHNSON CONTROLS INTERNATIONAL PLC	761 406,07	0,09%
MAXIM INTEGRATED PRODUCTS INC	750 938,14	0,09%
NETHERLANDS GOVERNMENT	748 691,80	0,09%
CONSTELLATION BRANDS INC	685 047,65	0,08%
<b>Total</b>	<b>40 078 673,99</b>	<b>4,70%</b>
<b>Eurizon Fund - Equity China Smart Volatility</b>		
JAPAN GOVERNMENT	13 304 434,38	9,18%
FRANCE GOVERNMENT	639 117,92	0,44%
JOHNSON CONTROLS INTERNATIONAL PLC	313 795,25	0,22%
MAXIM INTEGRATED PRODUCTS INC	278 448,37	0,19%
ALIBABA GROUP HOLDING LTD	275 868,35	0,19%
BHP GROUP PLC	269 112,37	0,19%
CONSTELLATION BRANDS INC	254 016,13	0,18%
DISCOVERY INC	235 714,30	0,16%
FANUC CORP	229 795,92	0,16%
GERMAN GOVERNMENT	227 523,73	0,16%
<b>Total</b>	<b>16 027 826,72</b>	<b>11,06%</b>
<b>Eurizon Fund - Equity Emerging Markets Smart Volatility</b>		
JAPAN GOVERNMENT	16 811 289,10	2,77%
KINGDOM OF BELGIUM	1 659 437,74	0,27%
FRANCE GOVERNMENT	1 575 364,23	0,26%

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Non-cash collateral issuer	Value (in EUR)	% of the Sub-Fund's NAV
UNITED STATES TREASURY	1 377 591,50	0,23%
GERMAN GOVERNMENT	1 296 953,09	0,21%
NETHERLANDS GOVERNMENT	1 089 799,96	0,18%
UNITED KINGDOM	1 055 143,32	0,17%
JOHNSON CONTROLS INTERNATIONAL PLC	404 587,71	0,07%
MAXIM INTEGRATED PRODUCTS INC	372 162,78	0,06%
CONSTELLATION BRANDS INC	339 507,64	0,06%
<b>Total</b>	<b>25 981 837,07</b>	<b>4,28%</b>
<b>Eurizon Fund - Equity World Smart Volatility</b>		
JAPAN GOVERNMENT	14 503 034,95	1,56%
FRANCE GOVERNMENT	8 764 013,35	0,94%
UNITED STATES TREASURY	6 244 865,39	0,67%
GERMAN GOVERNMENT	4 434 902,91	0,48%
UNITED KINGDOM	4 243 834,55	0,46%
NETHERLANDS GOVERNMENT	1 876 043,33	0,20%
ROCHE HOLDING AG	1 744 699,49	0,19%
KINGDOM OF BELGIUM	1 654 063,26	0,18%
TENCENT HOLDINGS LTD	1 252 494,87	0,14%
FORD MOTOR CO	1 228 704,38	0,13%
<b>Total</b>	<b>45 946 656,48</b>	<b>4,95%</b>
<b>Eurizon Fund - Bond USD Short Term LTE</b>		
EUROPEAN UNION	2 233 773,31	1,95%
UNITED KINGDOM	1 321 776,59	1,15%
MICROSOFT CORP	948 690,64	0,83%
AMAZON.COM IN	948 677,61	0,83%
APPLE INC	943 851,30	0,82%
ALPHABET INC	942 769,71	0,82%
FACEBOOK INC	938 759,35	0,82%
MCDONALD'S CORP	911 319,17	0,79%
BERKSHIRE HATHAWAY INC	765 229,86	0,67%
PAYPAL HOLDINGS INC	317 353,07	0,28%
<b>Total</b>	<b>10 272 200,61</b>	<b>8,95%</b>
<b>Eurizon Fund - Bond EUR All Maturities LTE</b>		
UNITED KINGDOM	11 262 437,35	3,76%
FRANCE GOVERNMENT	4 439 901,07	1,48%
EUROPEAN UNION	3 620 490,85	1,21%
UNITED STATES TREASURY	3 351 927,74	1,12%
GERMAN GOVERNMENT	3 236 619,31	1,08%
AUSTRIA GOVERNMENT	2 442 821,01	0,81%
KINGDOM OF BELGIUM	1 886 474,82	0,63%
AUSTRALIA GOVERNMENT	758 357,40	0,25%
NETHERLANDS GOVERNMENT	467 290,40	0,16%
ASIAN DEVELOPMENT BANK	346 211,58	0,12%
<b>Total</b>	<b>31 812 531,53</b>	<b>10,61%</b>
<b>Eurizon Fund - Bond Emerging Markets HC LTE</b>		
FRANCE GOVERNMENT	377 260,24	0,27%
EUROPEAN UNION	328 832,95	0,24%
GERMAN GOVERNMENT	296 371,12	0,21%
NETHERLANDS GOVERNMENT	256 079,46	0,19%
UNITED KINGDOM	178 712,89	0,13%

## Appendix I

<b>Non-cash collateral issuer</b>	<b>Value (in EUR)</b>	<b>% of the Sub-Fund's NAV</b>
AUSTRALIA GOVERNMENT	58 853,16	0,04%
LELAND STANFORD JUNIOR UNIVERSITY	54 488,42	0,04%
JOHNSON & JOGNSON	52 974,20	0,04%
UNITED STATES TREASURY	49 490,26	0,04%
LLOYDS BANK PLC	46 894,04	0,03%
<b>Total</b>	<b>1 652 574,75</b>	<b>1,20%</b>
<b>Eurizon Fund - Bond Corporate EUR Short Term LTE</b>		
UNITED KINGDOM	28 433 043,07	3,40%
FRANCE GOVERNMENT	15 004 422,52	1,80%
EUROPEAN UNION	12 830 129,83	1,54%
UNITED STATES TREASURY	9 557 414,32	1,14%
GERMAN GOVERNMENT	8 408 603,19	1,01%
AUSTRALIA GOVERNMENT	6 509 251,38	0,78%
AUSTRIA GOVERNMENT	3 644 196,15	0,44%
NETHERLANDS GOVERNMENT	1 642 330,03	0,20%
SINGAPORE GOVERNMENT	972 226,50	0,12%
NEW ZEALAND GOVERNMENT	792 051,15	0,09%
<b>Total</b>	<b>87 793 668,14</b>	<b>10,51%</b>
<b>Eurizon Fund - Equity USA LTE</b>		
FRANCE GOVERNMENT	585 406,94	0,46%
JAPAN GOVERNMENT	377 818,69	0,30%
UNITED STATES TREASURY	195 356,89	0,16%
UNITED KINGDOM	135 657,38	0,11%
CANADA GOVERNMENT	105 640,40	0,08%
SHOPIFY INC	73 672,84	0,06%
NETHERLANDS GOVERNMENT	58 707,79	0,05%
NOVARTIS AG	53 942,14	0,04%
GERMAN GOVERNMENT	53 003,80	0,04%
KINGDOM OF BELGIUM	29 163,03	0,02%
<b>Total</b>	<b>1 668 369,90</b>	<b>1,32%</b>

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.

<b>Custodian</b>	<b>Market Value of Non-cash collateral received Securities lending</b>
State Street International GmbH, Luxembourg Branch	1 521 924 191,75
<b>Total (EUR)</b>	<b>1 521 924 191,75</b>

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.