



# Eurizon AM SICAV

## **Société d'Investissement à Capital Variable with Multiple Sub-Funds**

(SICAV organized under the laws of the Grand-Duchy 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 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 2023

49, Avenue J.F. Kennedy  
L-1855 Luxembourg  
R.C.S. Luxembourg n° B 36 503



## Eurizon AM SICAV

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**REGISTERED OFFICE**

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

**MANAGEMENT COMPANY AND PROMOTER**

**Eurizon Capital S.A.**  
28, Boulevard de Kockelscheuer  
L-1821 Luxembourg (Grand Duchy of Luxembourg)  
  
R.C.S. Luxembourg B 28536

**BOARD OF DIRECTORS OF THE SICAV****Chairman of the Board of Directors**

Mr. Sergio PACI  
Emeritus Professor at Bocconi University, Milan  
Resident in Milan (Italy)

**Director**

Mr. Claudio BUSSO  
Head of Operations & Finance Department of Eurizon Capital S.A., Luxembourg  
Resident in Luxembourg (Grand Duchy of Luxembourg)

**Director**

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

**Director**

Mrs Maria Bruna RICCARDI  
Head of Quantitative Investments of Epsilon Associati SGR S.p.A., Milan  
Resident in Milan (Italy)

**DEPOSITARY BANK AND PAYING AGENT**

**State Street Bank International GmbH, Luxembourg Branch**  
49, Avenue J.F. Kennedy  
L-1855 Luxembourg (Grand Duchy of Luxembourg)

**ADMINISTRATIVE AGENT, REGISTRAR AND TRANSFER AGENT**

**State Street Bank International GmbH, Luxembourg Branch**  
49, Avenue J.F. Kennedy  
L-1855 Luxembourg (Grand Duchy of Luxembourg)

(this function has been delegated by Eurizon Capital S.A.)

**INVESTMENT MANAGERS****Eurizon Capital SGR S.p.A.**

3, Piazzetta Giordano dell'Amore  
I-20121 Milan (Italy)  
for all the Sub-Funds except the Sub-Funds mentioned below

**PGIM, Inc.**

Prudential Plaza  
Newark, NJ 07101 (USA)  
for the following Sub-Funds:  
Eurizon AM SICAV - High Yield Bond  
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

**Jennison Associates LLC**

466 Lexington Avenue  
New York, New York 10017 (USA)  
for the following Sub-Fund:  
Eurizon AM SICAV - Global Infrastructure

(this function has been delegated by Eurizon Capital S.A.)

**SUB-INVESTMENT MANAGER****PGIM Limited**

Grand Buildings, 1-3 Strand, Trafalgar Square  
London WC2N 5HR (United Kingdom)  
for the following Sub-Funds:  
Eurizon AM SICAV - High Yield Bond  
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

**INDEPENDENT AUDITOR OF THE SICAV AND THE MANAGEMENT COMPANY****Ernst & Young S.A.**

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

### *GENERAL MEETINGS*

The Annual General Meeting of the SICAV takes place every year at the registered office of the SICAV, 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 SHAREHOLDERS*

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

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

The Net Asset Value is published every day on the Management Company's website [www.eurizoncapital.com](http://www.eurizoncapital.com).

The Net Asset Value as well as the subscription and redemption prices of the SICAV's Shares can also be obtained from the Depository 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 Prospectus or by law.

### *GLOBAL EXPOSURE AND EXPECTED LEVEL OF LEVERAGE*

The Management Company will calculate the global exposure of each Sub-Fund in accordance with relevant laws and regulations. The Management Company will use for each Sub-Fund either the commitment approach, the relative Value-at-Risk (VaR) approach or the absolute Value-at-Risk (VaR) approach.

#### 1) Commitment approach

Under the commitment approach, the global exposure of the Sub-Fund will be calculated by taking into account the market value of an equivalent position in the underlying assets or the derivative's notional value, as appropriate. The Management Company must ensure that the global exposure of the Sub-Fund is limited to 100% of its net asset value.

#### 2) VaR approach

The calculation of VaR is conducted based on a one-tailed confidence interval of 99% and a holding period of 20 days.

##### - Absolute VaR

Under the absolute VaR approach, a limit is set as a percentage of the net asset value of the Sub-Fund. Based on the above calculation parameters, the absolute VaR of each Sub-Fund is limited to 20% of its net asset value.

##### - Relative VaR

The relative VaR of a Sub-Fund is expressed as a multiple of the VaR of the defined benchmark or reference portfolio and is limited to no more than twice the VaR on that benchmark or reference portfolio.

For the period ended 30 June 2023, the Management Company uses the commitment method for global risk management except for the following Sub-Funds for which the Management Company uses an absolute Value-at-Risk (VaR) approach:

- Eurizon AM SICAV - Strategic Bond
  - Eurizon AM SICAV - Absolute Return Solution
  - Eurizon AM SICAV - Global Absolute Bond Euro Hedged
-

The minimum, maximum and average VaR levels as well as average leverage during the period ended 30 June 2023 are as follows:

<b>Sub-Funds</b>	Historical VaR (1m, 99%) 01/01/2023 - 30/06/2023			Leverage Sum of Notionals 01/01/2023 - 30/06/2023
	<b>Min</b>	<b>Max</b>	<b>Average</b>	<b>Average</b>
Eurizon AM SICAV - Strategic Bond	1,18%	2,06%	1,72%	188,16%
Eurizon AM SICAV - Absolute Return Solution	1,27%	5,16%	3,57%	261,64%
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	2,28%	3,39%	2,63%	286,00%



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## REMUNERATION POLICY

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

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

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

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

### Governance Structure

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

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

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

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

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

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

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

### Compensation Structure

The compensation of personnel includes:

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

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

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

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

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

### **Compensation for 2023**

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 AM SICAV

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

	Currency	30 June 2023		31 December 2022		31 December 2021	
		Total NAV	per Share	Total NAV	per Share	Total NAV	per Share
<b>Eurizon AM SICAV - Euro Fixed Income</b>							
Class C	EUR	309 530,66	4,25	312 096,12	4,16	461 936,79	5,04
Class I	EUR	10 051 747,78	10,64	10 235 685,97	10,39	31 532 728,71	12,46
Class Primaclasse	EUR	7 578 154,43	4,28	10 487 879,47	4,19	16 032 726,75	5,06
Class R	EUR	6 147 324,45	9,59	3 919 139,68	9,40	5 241 081,90	11,36
Class U	EUR	7 072 192,68	4,32	5 427 290,24	4,24	5 489 150,01	5,12
Total net assets	EUR	31 158 950,00		30 382 091,48		58 757 624,16	
<b>Eurizon AM SICAV - Euro Equity</b>							
Class D	EUR	—	—	—	—	401 394,26	7,87
Class F	EUR	—	—	—	—	158 814,51	7,58
Class I	EUR	—	—	—	—	60 626 404,11	9,96
Class M	EUR	—	—	—	—	326 361 333,35	8,19
Class Primaclasse	EUR	—	—	—	—	18 202 837,22	6,30
Class R	EUR	—	—	—	—	12 137 795,52	7,83
Class U	EUR	—	—	—	—	3 873 452,13	7,24
Total net assets	EUR	—	—	—	—	421 762 031,10	
<b>Eurizon AM SICAV - USA Equity</b>							
Class D	EUR	—	—	—	—	882 397,26	12,17
Class F	EUR	—	—	—	—	16 236,99	8,96
Class I	EUR	173 515 387,84	18,13	57 095 365,88	14,49	21 767 968,42	19,16
Class M	EUR	—	—	—	—	253 463 125,01	11,29
Class Primaclasse	EUR	14 327 813,21	7,13	13 402 258,00	5,73	4 590 505,94	7,77
Class R	EUR	14 653 354,47	15,11	11 088 343,78	12,15	9 648 144,32	16,27
Class U	EUR	4 212 742,61	9,20	5 140 223,85	7,39	889 065,01	9,87
Total net assets	EUR	206 709 298,13		86 726 191,51		291 257 442,95	
<b>Eurizon AM SICAV - Asia Pacific Equity</b>							
Class D	EUR	—	—	—	—	215 069,99	7,04
Class F	EUR	4 950,03	5,96	35 032,77	5,87	205 465,41	6,72
Class I	EUR	30 514 799,63	9,01	31 577 653,77	8,80	36 945 918,63	9,90
Class M	EUR	—	—	—	—	167 649 270,10	7,94
Class Primaclasse	EUR	7 072 712,92	4,95	7 614 903,20	4,87	10 768 609,50	5,64
Class R	EUR	7 896 199,85	7,11	7 804 067,35	6,99	6 865 446,66	7,96
Class U	EUR	2 750 915,12	6,29	3 020 997,48	6,19	5 577 645,01	7,04
Total net assets	EUR	48 239 577,55		50 052 654,57		228 227 425,30	
<b>Eurizon AM SICAV - Emerging Markets Equity</b>							
Class D	EUR	—	—	—	—	359 832,77	6,40
Class F	EUR	222 642,58	5,95	275 598,52	5,96	197 047,37	6,91
Class I	EUR	90 413 333,75	7,56	57 817 270,92	7,51	57 629 798,93	8,57
Class M	EUR	—	—	—	—	270 182 355,47	7,95
Class Primaclasse	EUR	77 679 918,45	4,91	89 119 940,77	4,91	22 497 988,35	5,76
Class R	EUR	13 537 623,27	6,02	13 283 768,57	6,02	10 139 045,04	6,94
Class U	EUR	6 725 755,29	6,36	7 671 381,14	6,36	10 532 914,40	7,33
Total net assets	EUR	188 579 273,34		168 167 959,92		371 538 982,33	
<b>Eurizon AM SICAV - Global Equity</b>							
Class C	EUR	830 803,34	6,94	961 583,74	6,21	1 299 887,31	7,26
Class D	EUR	—	—	—	—	2 684 009,97	10,79
Class F	EUR	158 385,98	8,22	208 189,28	7,38	680 402,41	8,60
Class I	EUR	113 347 867,03	15,44	64 096 597,53	13,74	74 328 533,76	15,74
Class M	EUR	—	—	—	—	587 910 207,56	10,13
Class Primaclasse	EUR	83 923 609,90	6,94	110 829 878,18	6,21	171 906 430,80	7,26
Class R	EUR	49 813 690,97	12,34	26 227 060,66	11,05	19 524 186,23	12,81
Class U	EUR	20 296 614,01	8,78	17 201 561,48	7,85	24 624 364,85	9,09
Total net assets	EUR	268 370 971,23		219 524 870,87		882 958 022,89	
<b>Eurizon AM SICAV - Euro Corporate Bond</b>							
Class C	EUR	689 108,07	4,30	713 575,38	4,23	993 614,53	5,03
Class D	EUR	—	—	—	—	2 884 354,10	5,32
Class F	EUR	70 956,96	4,26	103 748,27	4,20	340 051,98	5,02
Class I	EUR	161 565 166,03	7,43	149 550 656,66	7,27	277 315 344,22	8,56
Class Primaclasse	EUR	20 665 818,62	4,39	21 624 882,81	4,32	32 765 940,29	5,13
Class R	EUR	23 973 453,33	6,47	20 485 024,12	6,36	24 033 662,45	7,56
Class U	EUR	18 240 660,55	4,47	14 399 841,81	4,39	12 821 679,35	5,22
Total net assets	EUR	225 205 163,56		206 877 729,05		351 154 646,92	

## Eurizon AM SICAV

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

	Currency	30 June 2023		31 December 2022		31 December 2021	
		Total NAV	per Share	Total NAV	per Share	Total NAV	per Share
<b>Eurizon AM SICAV - High Yield Bond</b>							
Class C	EUR	36 896 510,69	4,71	35 874 044,85	4,57	44 222 945,10	5,56
Class D	EUR	—	—	—	—	4 517 703,17	6,02
Class F	EUR	288 721,46	4,96	488 696,50	4,83	1 338 237,22	5,82
Class I	EUR	21 904 229,94	11,52	22 812 430,40	11,12	30 874 281,68	13,20
Class Primaclasse	EUR	26 722 462,49	4,49	40 624 984,44	4,36	59 781 546,12	5,29
Class R	EUR	73 050 283,83	9,94	68 369 421,08	9,65	94 321 128,65	11,56
Class U	EUR	4 232 834,42	5,27	5 128 657,84	5,11	9 195 207,24	6,12
<b>Total net assets</b>	EUR	<b>163 095 042,83</b>		<b>173 298 235,11</b>		<b>244 251 049,18</b>	
<b>Eurizon AM SICAV - Short Term EUR</b>							
Class I	EUR	—	—	—	—	69 841 773,14	3,74
Class R	EUR	—	—	—	—	1 396 266,18	3,55
<b>Total net assets</b>	EUR	<b>—</b>		<b>—</b>		<b>71 238 039,32</b>	
<b>Eurizon AM SICAV - Saving Opportunity</b>							
Class I	EUR	—	—	—	—	169 834 728,75	5,09
Class R	EUR	—	—	—	—	1 399 979,01	4,84
<b>Total net assets</b>	EUR	<b>—</b>		<b>—</b>		<b>171 234 707,76</b>	
<b>Eurizon AM SICAV - Active Beta</b>							
Class I	EUR	—	—	—	—	56 972 724,82	5,45
Class R	EUR	—	—	—	—	115 177,26	5,02
Class U	EUR	—	—	—	—	433 262,17	4,93
<b>Total net assets</b>	EUR	<b>—</b>		<b>—</b>		<b>57 521 164,25</b>	
<b>Eurizon AM SICAV - Global Corporate Bond</b>							
Class C	EUR	—	—	—	—	2 193 903,94	5,43
Class D	EUR	—	—	—	—	2 968 967,87	5,49
Class F	EUR	—	—	—	—	1 057 295,31	5,22
Class I	EUR	—	—	—	—	32 796 805,43	7,23
Class Primaclasse	EUR	—	—	—	—	88 222 638,94	5,45
Class R	EUR	—	—	—	—	57 760 390,30	6,65
Class U	EUR	—	—	—	—	17 624 533,02	5,49
<b>Total net assets</b>	EUR	<b>—</b>		<b>—</b>		<b>202 624 534,81</b>	
<b>Eurizon AM SICAV - Euro Corporate Short Term</b>							
Class D	EUR	—	—	—	—	175 288,42	4,76
Class I	EUR	185 874 254,71	5,67	185 027 023,40	5,60	300 441 753,47	5,91
Class Primaclasse	EUR	28 046 887,52	4,61	39 442 789,06	4,58	55 401 501,11	4,87
Class R	EUR	22 804 375,28	5,15	17 962 013,16	5,10	23 643 568,77	5,42
<b>Total net assets</b>	EUR	<b>236 725 517,51</b>		<b>242 431 825,62</b>		<b>379 662 111,77</b>	
<b>Eurizon AM SICAV - Euro Equity High Dividend</b>							
Class C	EUR	—	—	—	—	862 493,91	5,13
Class D	EUR	—	—	—	—	965 598,22	5,75
Class F	EUR	—	—	—	—	162 134,13	6,52
Class I	EUR	—	—	—	—	30 988 031,73	8,09
Class Primaclasse	EUR	—	—	—	—	20 752 619,51	5,86
Class R	EUR	—	—	—	—	22 659 619,54	6,26
Class U	EUR	—	—	—	—	3 111 953,16	6,29
<b>Total net assets</b>	EUR	<b>—</b>		<b>—</b>		<b>79 502 450,20</b>	
<b>Eurizon AM SICAV - Emerging Markets Bond</b>							
Class C	EUR	390 395,06	4,60	416 367,19	4,43	529 515,17	4,67
Class D	EUR	—	—	—	—	1 686 271,80	4,28
Class F	EUR	236 369,53	4,85	408 479,68	4,69	984 797,82	4,92
Class I	EUR	2 120 152,93	5,87	2 526 148,03	5,63	4 542 211,87	5,82
Class Primaclasse	EUR	23 851 309,51	5,00	26 909 613,42	4,87	33 920 049,73	5,14
Class R	EUR	49 224 720,25	5,14	49 076 928,83	4,95	56 181 311,31	5,16
Class U	EUR	3 045 431,46	5,13	5 193 724,56	4,94	10 928 293,74	5,15
<b>Total net assets</b>	EUR	<b>78 868 378,74</b>		<b>84 531 261,71</b>		<b>108 772 451,44</b>	

## Eurizon AM SICAV

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

	Currency	30 June 2023		31 December 2022		31 December 2021	
		Total NAV	per Share	Total NAV	per Share	Total NAV	per Share
<b>Eurizon AM SICAV - Global Dynamic Allocation</b>							
Class 1	EUR	—	—	114 483 935,32	4,86	176 071 068,57	5,56
Class 2	EUR	—	—	58 568 418,57	4,71	87 713 023,58	5,40
Class C	EUR	2 192 726,91	5,12	3 000 983,29	4,89	3 813 834,61	5,45
Class D	EUR	—	—	—	—	11 509 824,67	6,29
Class F	EUR	3 285 919,50	5,75	3 543 770,31	5,51	6 390 491,72	6,12
Class I	EUR	6 804 474,20	8,30	7 678 582,17	7,88	15 901 691,71	8,63
Class Primaclasse	EUR	253 154 176,98	5,33	409 868 673,90	5,09	589 577 018,28	5,68
Class R	EUR	420 814 888,06	7,09	194 085 487,76	6,77	198 530 180,52	7,49
Class U	EUR	31 645 236,00	6,17	29 278 927,69	5,89	89 469 028,43	6,50
Total net assets	EUR	717 897 421,65		820 508 779,01		1 178 976 162,09	
<b>Eurizon AM SICAV - Beta Neutral</b>							
Class I	EUR	—	—	—	—	15 025 132,72	4,23
Total net assets	EUR	—	—	—	—	15 025 132,72	
<b>Eurizon AM SICAV - Long/Short Euro</b>							
Class D	EUR	—	—	—	—	116 689,46	4,29
Class F	EUR	—	—	—	—	116 762,31	4,29
Class I	EUR	—	—	—	—	18 328 370,71	5,11
Class R	EUR	—	—	—	—	1 894 330,94	4,35
Class U	EUR	—	—	—	—	1 548 905,10	4,38
Total net assets	EUR	—	—	—	—	22 005 058,52	
<b>Eurizon AM SICAV - Focus Italia</b>							
Class R	EUR	—	—	—	—	2 797 431,14	6,00
Total net assets	EUR	—	—	—	—	2 797 431,14	
<b>Eurizon AM SICAV - Protezione Mercati Emergenti</b>							
Class R	EUR	—	—	—	—	10 615 977,23	4,39
Total net assets	EUR	—	—	—	—	10 615 977,23	
<b>Eurizon AM SICAV - High Yield 1-5 years Euro Hedged</b>							
Class C	EUR	6 545 775,21	4,61	8 640 178,14	4,48	11 573 219,71	5,16
Class D	EUR	—	—	—	—	14 183 496,11	5,43
Class F	EUR	212 213,01	4,70	675 610,07	4,58	1 309 594,20	5,26
Class I	EUR	103 169 902,01	5,73	125 903 755,70	5,54	188 402 717,76	6,25
Class Primaclasse	EUR	179 719 422,59	4,67	239 338 477,25	4,53	340 802 082,88	5,21
Class R	EUR	182 262 983,94	5,21	148 184 504,27	5,06	200 673 082,77	5,76
Class U	EUR	16 801 699,66	5,10	31 646 695,16	4,95	77 830 144,53	5,64
Total net assets	EUR	488 711 996,42		554 389 220,59		834 774 337,96	
<b>Eurizon AM SICAV - Global Multiasset 30</b>							
Class C	EUR	1 417 896,70	4,95	1 539 343,13	4,84	2 611 185,23	5,23
Class D	EUR	—	—	—	—	3 604 698,65	5,84
Class F	EUR	866 018,49	5,42	1 621 459,38	5,32	2 996 977,46	5,74
Class I	EUR	8 359 688,81	5,80	10 352 443,54	5,65	77 021 776,72	6,02
Class Primaclasse	EUR	104 506 336,70	5,26	131 971 389,32	5,15	183 154 085,27	5,56
Class R	EUR	149 846 508,24	5,50	157 444 941,37	5,38	215 794 567,51	5,78
Class U	EUR	13 617 689,24	5,63	16 738 627,47	5,50	26 673 888,01	5,91
Total net assets	EUR	278 614 138,18		319 668 204,21		511 857 178,85	
<b>Eurizon AM SICAV - Italian Equity</b>							
Class D	EUR	—	—	—	—	679 431,30	6,91
Class F	EUR	188 573,97	8,66	155 464,32	7,26	228 180,61	8,01
Class I	EUR	71 424 996,34	8,67	72 963 657,17	7,21	103 445 571,74	7,85
Class M	EUR	—	—	—	—	179 354 805,18	8,97
Class Primaclasse	EUR	6 018 177,07	6,52	8 377 667,79	5,44	13 701 417,29	6,03
Class R	EUR	5 643 887,27	7,42	3 363 415,92	6,20	2 573 275,73	6,81
Class U	EUR	544 547,74	8,69	1 134 628,45	7,26	2 891 965,36	7,97
Total net assets	EUR	83 820 182,39		85 994 833,65		302 874 647,21	
<b>Eurizon AM SICAV - Income Opportunities</b>							
Class C	EUR	—	—	—	—	102 011 241,43	4,42
Class D	EUR	—	—	—	—	690 771,66	4,87
Class F	EUR	—	—	—	—	1 082 214,91	4,84
Class R	EUR	—	—	—	—	1 459 966,60	4,73
Class U	EUR	—	—	—	—	329 500,16	5,04
Total net assets	EUR	—	—	—	—	105 573 694,76	

## Eurizon AM SICAV

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

	Currency	30 June 2023		31 December 2022		31 December 2021	
		Total NAV	per Share	Total NAV	per Share	Total NAV	per Share
<b>Eurizon AM SICAV - European Equity</b>							
Class C	EUR	20 318 628,00	5,60	20 433 217,96	5,06	31 734,49	5,58
Class D	EUR	—	—	—	—	413 483,69	6,69
Class F	EUR	191 759,87	6,68	210 028,88	6,05	27 571,69	6,65
Class I	EUR	35 615 435,45	6,79	73 818 025,24	6,11	22 173 537,87	6,62
Class M	EUR	—	—	—	—	76 981 914,03	7,97
Class Primaclasse	EUR	21 668 235,36	6,68	28 458 503,49	6,04	2 174 104,22	6,66
Class R	EUR	16 035 558,08	6,82	11 750 823,64	6,16	2 545 934,69	6,74
Class U	EUR	5 119 158,24	7,23	3 909 804,13	6,53	1 654 486,97	7,14
<b>Total net assets</b>	EUR	<b>98 948 775,00</b>		<b>138 580 403,34</b>		<b>106 002 767,65</b>	
<b>Eurizon AM SICAV - Global Stars</b>							
Class 1	EUR	—	—	—	—	32 656 403,64	5,37
Class 2	EUR	—	—	—	—	201 399 669,10	5,36
Class C	EUR	207 900,00	5,06	285 552,28	4,97	505 715,50	5,77
Class Primaclasse	EUR	500 206 707,25	5,06	634 163 145,16	4,96	891 258 357,27	5,77
Class R	EUR	347 398 415,78	5,42	325 240 142,14	5,32	287 045 069,15	6,13
Class U	EUR	13 729 336,41	5,30	17 521 256,12	5,20	44 776 631,34	6,00
<b>Total net assets</b>	EUR	<b>861 542 359,44</b>		<b>977 210 095,70</b>		<b>1 457 641 846,00</b>	
<b>Eurizon AM SICAV - Social 4 Future</b>							
Class 1	EUR	—	—	—	—	59 710 900,17	5,08
Class C	EUR	789 947,99	4,98	827 040,16	4,82	1 137 208,22	5,60
Class I	EUR	4 454 559,82	5,25	4 269 110,45	5,06	3 433 615,64	5,82
Class Primaclasse	EUR	515 228 621,14	4,83	575 016 863,25	4,68	771 916 045,33	5,44
Class R	EUR	137 553 488,00	5,19	118 923 101,13	5,02	113 272 537,98	5,82
Class U	EUR	26 436 929,79	4,97	34 450 067,05	4,81	58 215 952,84	5,58
<b>Total net assets</b>	EUR	<b>684 463 546,74</b>		<b>733 486 182,04</b>		<b>1 007 686 260,18</b>	
<b>Eurizon AM SICAV - Global Multiasset 15</b>							
Class 1	EUR	—	—	—	—	45 875 162,46	5,12
Class 2	EUR	—	—	—	—	232 986 718,01	5,12
Class C	EUR	573 546,18	4,67	637 318,24	4,68	898 199,91	5,10
Class D	EUR	—	—	—	—	4 893 733,65	5,12
Class F	EUR	1 032 522,39	4,73	1 987 992,58	4,75	3 389 823,13	5,17
Class I	EUR	4 492 523,88	5,16	3 619 282,72	5,15	7 031 623,70	5,53
Class Primaclasse	EUR	109 074 089,35	4,73	165 123 458,64	4,74	230 126 181,71	5,16
Class R	EUR	239 236 451,17	4,90	238 542 704,02	4,91	143 991 244,47	5,32
Class U	EUR	10 184 920,68	4,98	16 075 479,49	4,99	33 789 932,53	5,40
<b>Total net assets</b>	EUR	<b>364 594 053,65</b>		<b>425 986 235,69</b>		<b>702 982 619,57</b>	
<b>Eurizon AM SICAV - Euro Corporate Bond High Potential</b>							
Class 1	EUR	—	—	—	—	246 294 071,99	5,05
Class 2	EUR	—	—	—	—	271 136 655,92	5,05
Class C	EUR	828 969,98	4,68	5 719 298,38	4,57	6 883 494,61	5,35
Class I	EUR	17 143 829,87	5,11	16 663 242,42	4,96	24 828 138,41	5,71
Class Primaclasse	EUR	109 599 305,77	4,56	144 875 397,44	4,45	212 471 339,18	5,19
Class R	EUR	567 544 066,24	4,95	610 306 060,77	4,83	484 653 284,54	5,60
Class U	EUR	5 238 476,39	4,95	6 227 359,35	4,83	21 274 320,09	5,61
<b>Total net assets</b>	EUR	<b>700 354 648,25</b>		<b>783 791 358,36</b>		<b>1 267 541 304,74</b>	
<b>Eurizon AM SICAV - Obiettivo Stabilità</b>							
Class 1	EUR	—	—	—	—	54 152 813,45	5,01
Class 2	EUR	—	—	—	—	44 439 059,34	5,01
Class A	EUR	—	—	—	—	243 148 710,04	4,91
Class Primaclasse	EUR	24 568 907,11	4,66	29 809 489,33	4,69	42 992 730,48	5,17
Class R	EUR	155 320 349,19	4,70	187 309 888,67	4,72	357 714,49	5,21
Class U	EUR	210 898,82	4,58	185 878,42	4,60	295 435,29	5,08
<b>Total net assets</b>	EUR	<b>180 100 155,12</b>		<b>217 305 256,42</b>		<b>385 386 463,09</b>	
<b>Eurizon AM SICAV - Obiettivo Controllo</b>							
Class 1	EUR	—	—	—	—	143 947 346,33	5,06
Class 2	EUR	—	—	—	—	62 153 174,32	5,13
Class A	EUR	—	—	—	—	126 847 928,66	5,08
Class Primaclasse	EUR	24 576 935,51	4,96	29 199 188,92	4,91	42 643 422,36	5,48
Class R	EUR	148 999 010,81	4,97	188 722 421,79	4,92	63 605,28	5,48
Class U	EUR	319 110,82	4,75	250 386,68	4,70	252 595,04	5,24
<b>Total net assets</b>	EUR	<b>173 895 057,14</b>		<b>218 171 997,39</b>		<b>375 908 071,99</b>	

## Eurizon AM SICAV

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

	Currency	30 June 2023		31 December 2022		31 December 2021	
		Total NAV	per Share	Total NAV	per Share	Total NAV	per Share
<b>Eurizon AM SICAV - Obiettivo Equilibrio</b>							
Class A	EUR	—	—	—	—	57 677 219,83	5,43
Class B	EUR	—	—	112 596 691,38	4,96	186 456 884,22	5,73
Class Primaclasse	EUR	48 147 083,69	5,52	62 897 264,59	5,30	95 720 008,45	5,99
Class R	EUR	156 634 642,29	5,75	90 560 030,63	5,52	79 171 550,16	6,20
Class U	EUR	501 322,44	5,15	283 505,77	4,94	337 028,64	5,55
Total net assets	EUR	205 283 048,42		266 337 492,37		419 362 691,30	
<b>Eurizon AM SICAV - Obiettivo Sviluppo</b>							
Class I	EUR	—	—	1 079,25	6,11	933 388,19	6,83
Class Primaclasse	EUR	9 291 164,51	6,15	12 067 347,37	5,65	18 725 023,40	6,43
Class R	EUR	1 577 744,58	5,06	—	—	—	—
Total net assets	EUR	10 868 909,09		12 068 426,62		19 658 411,59	
<b>Eurizon AM SICAV - Globo (Global Bond)</b>							
Class I	EUR	—	—	18 428 939,87	4,89	—	—
Class A	EUR	—	—	—	—	78 161 331,50	5,07
Class F	EUR	451 551,52	4,07	621 599,54	4,20	34 648,54	4,81
Class Primaclasse	EUR	206 400 850,39	4,19	247 514 686,95	4,31	32 773 521,63	4,93
Class R	EUR	88 682 044,92	4,75	91 329 299,34	4,88	5 368 184,51	5,56
Class U	EUR	25 545 740,24	4,77	34 857 792,37	4,91	10 142 363,43	5,58
Total net assets	EUR	321 080 187,07		392 752 318,07		126 480 049,61	
<b>Eurizon AM SICAV - US Core Equity</b>							
Class I	EUR	—	—	—	—	28 684 664,03	10,21
Class Primaclasse	EUR	—	—	—	—	17 362 409,75	7,38
Class R	EUR	—	—	—	—	3 870 410,47	7,96
Class U	EUR	—	—	—	—	6 033 780,34	8,36
Total net assets	EUR	—	—	—	—	55 951 264,59	
<b>Eurizon AM SICAV - Global Inflation Linked</b>							
Class C	EUR	56 269,22	5,17	56 208,52	5,16	102 994,60	5,36
Class I	EUR	14 598 315,48	5,47	16 743 783,04	5,42	55 602 145,63	5,57
Class Primaclasse	EUR	164 704 193,06	5,23	308 479 342,35	5,21	393 691 889,50	5,41
Class R	EUR	92 969 503,16	5,28	23 763 476,19	5,25	5 855 997,16	5,44
Class U	EUR	26 015 064,46	5,33	37 831 762,16	5,30	52 933 729,78	5,48
Total net assets	EUR	298 343 345,38		386 874 572,26		508 186 756,67	
<b>Eurizon AM SICAV - Strategic Bond</b>							
Class A	EUR	—	—	—	—	56 060 995,70	4,76
Class I	EUR	17 506 151,44	4,76	27 113 978,83	4,72	44 788 266,32	4,97
Class Primaclasse	EUR	38 740 979,09	4,52	88 285 045,92	4,51	125 691 634,81	4,78
Class R	EUR	103 899 200,19	4,56	79 416 072,04	4,54	35 367 965,02	4,82
Class U	EUR	1 617 248,34	4,56	5 340 557,84	4,54	37 063 907,01	4,81
Total net assets	EUR	161 763 579,06		200 155 654,63		298 972 768,86	
<b>Eurizon AM SICAV - Euro High Yield</b>							
Class A	EUR	—	—	—	—	101 683 347,75	5,10
Class B	EUR	—	—	192 756 579,03	4,51	278 960 574,94	5,10
Class I	EUR	18 960 986,89	5,19	18 611 702,09	5,00	28 354 413,58	5,61
Class Primaclasse	EUR	26 183 998,10	4,71	45 469 214,91	4,56	65 366 351,88	5,20
Class R	EUR	232 684 728,57	4,88	71 643 787,52	4,72	228 575,10	5,34
Class U	EUR	332 867,72	5,43	220 984,06	5,25	117 775,90	5,94
Total net assets	EUR	278 162 581,28		328 702 267,61		474 711 039,15	
<b>Eurizon AM SICAV - Italian Mid Cap Equity</b>							
Class I	EUR	—	—	—	—	33 088 491,50	6,97
Total net assets	EUR	—	—	—	—	33 088 491,50	
<b>Eurizon AM SICAV - Social 4 Planet</b>							
Class D	EUR	—	—	—	—	469 852,67	5,61
Class F	EUR	2 357 429,41	5,03	2 612 206,12	4,76	3 668 296,47	5,65
Class I	EUR	27 146 645,52	4,71	51 503,96	4,42	23 055,31	5,16
Class Primaclasse	EUR	931 712 904,93	5,55	1 127 037 408,62	5,24	1 584 908 549,70	6,22
Class R	EUR	122 850 183,80	5,71	18 543 737,85	5,39	14 511 168,25	6,36
Class U	EUR	46 546 899,90	5,73	56 096 887,35	5,41	83 774 836,93	6,37
Total net assets	EUR	1 130 614 063,56		1 204 341 743,90		1 687 355 759,35	

## Eurizon AM SICAV

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

	Currency	30 June 2023		31 December 2022		31 December 2021	
		Total NAV	per Share	Total NAV	per Share	Total NAV	per Share
<b>Eurizon AM SICAV - Absolute Return Solution</b>							
Class D	EUR	—	—	—	—	4 676 132,72	4,98
Class F	EUR	10 473 411,95	4,57	14 597 457,54	4,81	17 256 584,27	4,92
Class I	EUR	31 070 123,01	4,97	37 085 200,53	5,18	16 781 723,26	5,20
Class Primaclasse	EUR	660 953 560,07	4,51	873 963 636,46	4,73	1 221 193 851,90	4,80
Class R	EUR	102 764 706,46	4,64	89 632 077,77	4,87	88 723 210,73	4,94
Class U	EUR	107 913 565,42	4,64	212 074 538,94	4,87	315 834 542,16	4,94
<b>Total net assets</b>	EUR	<b>913 175 366,91</b>		<b>1 227 352 911,24</b>		<b>1 664 466 045,04</b>	
<b>Eurizon AM SICAV - Global Infrastructure</b>							
Class D	EUR	—	—	—	—	580 963,73	6,76
Class F	EUR	1 319 145,15	6,34	1 555 989,25	6,34	1 567 357,62	6,60
Class I	EUR	8 797 738,01	7,27	11 132 634,42	7,20	24 016 061,98	7,35
Class Primaclasse	EUR	48 586 558,36	4,98	55 655 781,71	4,96	75 971 675,50	5,18
Class R	EUR	14 180 020,55	5,78	6 857 663,90	5,77	3 552 190,21	5,98
Class U	EUR	32 598 374,13	6,48	41 759 974,22	6,46	40 291 592,75	6,69
<b>Total net assets</b>	EUR	<b>105 481 836,20</b>		<b>116 962 043,50</b>		<b>145 979 841,79</b>	
<b>Eurizon AM SICAV - Emerging Markets Small Cap</b>							
Class F	EUR	—	—	—	—	17 024,42	5,96
Class I	EUR	—	—	—	—	18 893 855,95	6,72
Class R	EUR	—	—	—	—	44 817,68	8,29
Class U	EUR	—	—	—	—	745 760,92	6,04
<b>Total net assets</b>	EUR	<b>—</b>		<b>—</b>		<b>19 701 458,97</b>	
<b>Eurizon AM SICAV - Inflation Linked Euro Hedged</b>							
Class I	EUR	—	—	—	—	8 822 007,59	5,59
Class Primaclasse	EUR	—	—	—	—	90 396 268,05	5,36
Class R	EUR	—	—	—	—	1 635 773,13	5,43
Class U	EUR	—	—	—	—	20 207 432,83	5,43
<b>Total net assets</b>	EUR	<b>—</b>		<b>—</b>		<b>121 061 481,60</b>	
<b>Eurizon AM SICAV - Smart Factor Euro</b>							
Class I	EUR	—	—	—	—	45 013 106,77	6,78
<b>Total net assets</b>	EUR	<b>—</b>		<b>—</b>		<b>45 013 106,77</b>	
<b>Eurizon AM SICAV - Global Absolute Bond Euro Hedged</b>							
Class F	EUR	24 719,31	4,43	22 639,16	4,36	25 357,81	4,88
Class I	EUR	10 007,23	4,85	58 793 527,92	4,73	—	—
Class Primaclasse	EUR	63 667 028,00	4,47	70 994 286,74	4,38	96 491 518,88	4,88
Class R	EUR	1 133 756,68	4,52	545 952,49	4,43	436 335,14	4,93
Class U	EUR	3 565 551,59	4,52	3 630 876,92	4,43	5 410 085,59	4,93
<b>Total net assets</b>	EUR	<b>68 401 062,81</b>		<b>133 987 283,23</b>		<b>102 363 297,42</b>	
<b>Eurizon AM SICAV - Dynamic Bond Euro Hedged</b>							
Class D	EUR	—	—	—	—	9 979,88	4,96
Class F	EUR	—	—	—	—	103 973,20	4,99
Class Primaclasse	EUR	—	—	—	—	241 952 458,22	4,92
Class R	EUR	—	—	—	—	1 802 882,59	5,02
Class U	EUR	—	—	—	—	26 675 622,93	5,01
<b>Total net assets</b>	EUR	<b>—</b>		<b>—</b>		<b>270 544 916,82</b>	
<b>Eurizon AM SICAV - Clean Water</b>							
Class D	EUR	—	—	—	—	467 848,45	7,15
Class F	EUR	670 367,43	6,22	825 755,00	5,85	1 128 623,25	7,13
Class Primaclasse	EUR	138 324 566,43	6,06	145 665 045,43	5,69	210 744 409,41	6,99
Class R	EUR	7 874 929,84	6,29	6 246 673,11	5,90	5 582 945,49	7,16
Class U	EUR	18 997 803,31	6,31	18 692 765,56	5,93	26 261 153,85	7,18
<b>Total net assets</b>	EUR	<b>165 867 667,01</b>		<b>171 430 239,10</b>		<b>244 184 980,45</b>	
<b>Eurizon AM SICAV - Low Carbon Euro</b>							
Class D	EUR	—	—	—	—	153 590,59	5,39
Class F	EUR	1 113 015,82	4,96	1 048 077,22	4,68	1 221 610,28	5,41
Class Primaclasse	EUR	387 368 911,43	5,06	384 076 032,20	4,75	500 723 253,22	5,49
Class R	EUR	4 650 961,04	5,18	2 793 852,46	4,87	2 666 829,27	5,58
Class U	EUR	29 572 754,30	5,25	31 059 369,18	4,93	39 697 692,67	5,65
<b>Total net assets</b>	EUR	<b>422 705 642,59</b>		<b>418 977 331,06</b>		<b>544 462 976,03</b>	
<b>Eurizon AM SICAV - Cedola</b>							
Class Primaclasse	EUR	91 828 919,08	4,72	100 790 548,07	4,67	132 164 603,72	5,26
<b>Total net assets</b>	EUR	<b>91 828 919,08</b>		<b>100 790 548,07</b>		<b>132 164 603,72</b>	



## Eurizon AM SICAV

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

	Currency	30 June 2023		31 December 2022		31 December 2021	
		Total NAV	per Share	Total NAV	per Share	Total NAV	per Share
<b>Eurizon AM SICAV - Absolute Return Moderate ESG</b>							
Class D	EUR	—	—	—	—	197 186,96	4,82
Class F	EUR	270 814,70	4,54	281 048,56	4,71	384 098,01	4,78
Class I	EUR	2 801 406,42	4,67	2 885 164,72	4,81	2 888 950,22	4,81
Class Primaclasse	EUR	234 825 473,97	4,72	296 639 715,46	4,88	408 596 027,39	4,93
Class R	EUR	5 955 570,25	4,75	6 313 301,61	4,91	7 675 399,27	4,96
Class U	EUR	58 832 842,41	4,75	71 377 892,83	4,91	90 494 830,11	4,96
Total net assets	EUR	302 686 107,75		377 497 123,18		510 236 491,96	
<b>Eurizon AM SICAV - Flexible Credit</b>							
Class F	EUR	—	—	—	—	4 960,45	4,97
Class I	EUR	—	—	—	—	1 265 585,09	5,27
Class R	EUR	—	—	—	—	22 098,04	5,58
Class U	EUR	—	—	—	—	7 399 389,85	5,58
Total net assets	EUR	—	—	—	—	8 692 033,43	
<b>Eurizon AM SICAV - Emerging Stars</b>							
Class D	EUR	—	—	—	—	15 178,49	5,09
Class F	EUR	—	—	—	—	162 799,46	5,07
Class Primaclasse	EUR	—	—	—	—	99 067 351,99	5,04
Class R	EUR	—	—	—	—	587 148,84	5,11
Class U	EUR	—	—	—	—	6 620 170,45	5,10
Total net assets	EUR	—	—	—	—	106 452 649,23	
<b>Eurizon AM SICAV - Global Multistrategy</b>							
Class F	EUR	845 223,80	4,65	1 003 368,46	4,50	615 364,60	5,46
Class I	EUR	221 548,31	5,09	587 668,89	4,88	—	—
Class Primaclasse	EUR	80 910 139,67	4,74	86 198 320,81	4,57	116 175 962,45	5,50
Class R	EUR	71 368 568,97	4,74	76 694 041,07	4,57	314 355,16	5,50
Class U	EUR	18 948 728,36	4,74	19 674 511,12	4,57	23 483 289,05	5,50
Total net assets	EUR	172 294 209,11		184 157 910,35		140 588 971,26	
<b>Eurizon AM SICAV - Social 4 Children ESG</b>							
Class D	EUR	—	—	—	—	331 461,36	5,28
Class F	EUR	268 838,80	4,79	188 255,36	4,71	161 792,82	5,29
Class Primaclasse	EUR	88 163 490,88	4,88	96 763 815,87	4,78	125 367 605,44	5,36
Class R	EUR	667 450,83	4,95	501 290,50	4,85	303 925,90	5,39
Class U	EUR	1 057 207,15	4,95	972 175,89	4,85	975 918,40	5,39
Total net assets	EUR	90 156 987,66		98 425 537,62		127 140 703,92	

## Eurizon AM SICAV

### COMBINED STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>	
Investments in securities	(Note 2)	10 450 679 242,65
Banks	(Note 2)	112 551 836,19
Other banks and broker accounts	(Notes 2, 12)	173 345 887,44
Option contracts	(Notes 2, 12)	13 014 830,09
Swap premium paid		7 425 698,33
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	15 050 059,43
Unrealised profit on future contracts	(Notes 2, 12)	11 400 162,63
Unrealised profit on swap contracts	(Notes 2, 11)	3 308 134,05
Interest receivable on swap contracts	(Notes 2, 11)	751 010,86
Other interest receivable		50 900 239,97
Receivable on investments sold		87 530 783,83
Receivable on subscriptions		24 738 765,24
<b>Total assets</b>		<b>11 007 163 105,24</b>
<b>Liabilities</b>		
Bank overdrafts	(Note 2)	(17 543 779,11)
Amounts due to brokers	(Notes 2, 12)	(4 207 700,92)
Option contracts	(Notes 2, 12)	(4 652 191,45)
Swap premium received		(8 373 441,27)
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(9 758 630,21)
Unrealised loss on future contracts	(Notes 2, 12)	(29 124 833,55)
Unrealised loss on swap contracts	(Notes 2, 11)	(14 798 361,57)
Interest payable on swap contracts	(Notes 2, 11)	(846 453,13)
Payable on investments purchased		(44 686 233,44)
Payable on redemptions		(41 163 080,30)
Other liabilities		(13 400 380,44)
<b>Total liabilities</b>		<b>(188 555 085,39)</b>
<b>Total net assets</b>		<b>10 818 608 019,85</b>

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

## Eurizon AM SICAV

### COMBINED STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>12 157 898 789,05</b>
Net income from investments	(Note 2)	143 560 470,56
Interest received on swap contracts	(Note 2)	2 008 767,57
Other income	(Notes 5, 8)	13 928 706,74
<b>Total income</b>		<b>159 497 944,87</b>
Management fee	(Note 8)	(57 850 854,36)
Performance fee	(Note 9)	(405 241,27)
Administrative fees	(Note 10)	(9 506 774,05)
Subscription tax	(Note 6)	(1 989 716,64)
Interest paid on swap contracts	(Note 2)	(9 147 736,35)
Other charges and taxes	(Notes 3, 4, 7)	(27 972 444,90)
<b>Total expenses</b>		<b>(106 872 767,57)</b>
<b>Net investment income / (loss)</b>		<b>52 625 177,30</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(189 234 154,46)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	484 253 892,34
- option contracts	(Note 2)	(13 435 808,54)
- forward foreign exchange contracts	(Note 2)	(14 817 015,82)
- foreign currencies	(Note 2)	1 163 446,50
- future contracts	(Note 2)	1 194 637,94
- swap contracts	(Note 2)	(7 560 999,68)
<b>Net result of operations for the period</b>		<b>314 189 175,58</b>
Subscriptions for the period		1 247 936 299,47
Redemptions for the period		(2 895 342 167,18)
Dividend distributions	(Note 15)	(6 074 077,07)
<b>Net assets at the end of the period</b>		<b>10 818 608 019,85</b>

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

## Eurizon AM SICAV - Euro Fixed Income

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	30 703 208,11	
Banks	(Note 2)	51 569,94	
Other banks and broker accounts	(Notes 2, 12)	226 956,74	
Option contracts	(Notes 2, 12)	300,00	
Swap premium paid		550,29	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	11,37	
Unrealised profit on future contracts	(Notes 2, 12)	60 333,70	
Unrealised profit on swap contracts	(Notes 2, 11)	6 478,89	
Other interest receivable		89 515,10	
Receivable on investments sold		80 016,23	
Receivable on subscriptions		80 549,39	
Other assets	(Notes 3, 13)	183 948,05	
<b>Total assets</b>		<b>31 483 437,81</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(9 100,79)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(599,26)	
Unrealised loss on future contracts	(Notes 2, 12)	(108 770,67)	
Unrealised loss on swap contracts	(Notes 2, 11)	(14 411,31)	
Interest payable on swap contracts	(Notes 2, 11)	(534,72)	
Payable on investments purchased		(3 240,00)	
Payable on redemptions		(164 829,67)	
Other liabilities		(23 001,39)	
<b>Total liabilities</b>		<b>(324 487,81)</b>	
<b>Total net assets</b>		<b>31 158 950,00</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	4,25	72 823,336
Class I	EUR	10,64	944 710,865
Class Primaclasse	EUR	4,28	1 772 554,411
Class R	EUR	9,59	641 037,133
Class U	EUR	4,32	1 635 850,686

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

## Eurizon AM SICAV - Euro Fixed Income

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>30 382 091,48</b>
Net income from investments	(Note 2)	168 107,55
Other income	(Notes 5, 8)	31 270,61
<b>Total income</b>		<b>199 378,16</b>
Management fee	(Note 8)	(75 892,99)
Administrative fees	(Note 10)	(25 724,44)
Subscription tax	(Note 6)	(3 534,09)
Interest paid on swap contracts	(Note 2)	(4 763,88)
Other charges and taxes	(Notes 3, 7)	(58 186,85)
<b>Total expenses</b>		<b>(168 102,25)</b>
<b>Net investment income / (loss)</b>		<b>31 275,91</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(457 791,54)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	1 059 055,29
- option contracts	(Note 2)	(4 825,38)
- forward foreign exchange contracts	(Note 2)	(2 600,18)
- foreign currencies	(Note 2)	(1 778,80)
- future contracts	(Note 2)	64 953,97
- swap contracts	(Note 2)	(8 659,47)
<b>Net result of operations for the period</b>		<b>679 629,80</b>
Subscriptions for the period		6 333 441,96
Redemptions for the period		(6 236 213,24)
<b>Net assets at the end of the period</b>		<b>31 158 950,00</b>

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

## Eurizon AM SICAV - Euro Fixed Income

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>35 149 329,29</b>	<b>30 703 208,11</b>	<b>98,54</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>27 113 121,88</b>	<b>23 552 845,86</b>	<b>75,59</b>
<b>Ordinary Bonds</b>			<b>17 703 817,13</b>	<b>15 777 555,08</b>	<b>50,63</b>
<b>ITALY</b>			<b>7 450 945,08</b>	<b>7 055 534,12</b>	<b>22,64</b>
<b>Government</b>			<b>7 450 945,08</b>	<b>7 055 534,12</b>	<b>22,64</b>
1 500 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	1 063 245,00	1 171 350,00	3,76
1 002 730,00	ITALY BUONI POLIENNALI DEL TESORO 1.40% 26/05/2025	EUR	990 851,36	992 231,42	3,18
1 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.95% 01/09/2038	EUR	1 047 894,30	863 200,00	2,77
700 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.45% 01/09/2043	EUR	693 203,00	712 180,00	2,28
1 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	948 169,15	674 700,00	2,16
600 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.35% 01/02/2025	EUR	563 760,00	568 860,00	1,83
500 000,00	CASSA DEPOSITI E PRESTITI SPA 2.125% 21/03/2026	EUR	496 440,00	479 550,00	1,54
400 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.00% 30/04/2035	EUR	398 936,00	395 960,00	1,27
400 180,00	ITALY BUONI POLIENNALI DEL TESORO 1.60% 28/06/2030	EUR	400 180,00	385 333,32	1,24
300 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030	EUR	297 546,52	245 460,00	0,79
202 260,00	ITALY BUONI POLIENNALI DEL TESORO 2.40% 15/05/2039	EUR	201 605,25	212 049,38	0,68
200 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.00% 30/10/2031	EUR	199 776,00	201 840,00	0,65
150 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.50% 01/10/2053	EUR	149 338,50	152 820,00	0,49
<b>GERMANY</b>			<b>3 042 283,28</b>	<b>3 001 031,00</b>	<b>9,63</b>
<b>Finance</b>			<b>3 042 283,28</b>	<b>3 001 031,00</b>	<b>9,63</b>
2 100 000,00	KREDITANSTALT FUER WIEDERAUFBAU 1.50% 11/06/2024	EUR	2 093 372,94	2 061 360,00	6,61
500 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.01% 31/03/2025	EUR	475 529,84	471 095,00	1,51
400 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 15/03/2028	EUR	399 012,00	394 656,00	1,27
75 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 14/02/2033	EUR	74 368,50	73 920,00	0,24
<b>BELGIUM</b>			<b>2 494 164,77</b>	<b>2 043 158,93</b>	<b>6,56</b>
<b>Supranational</b>			<b>1 291 128,00</b>	<b>1 146 583,00</b>	<b>3,68</b>
1 000 000,00	EUROPEAN UNION 0.25% 22/10/2026	EUR	998 159,00	907 110,00	2,91
200 000,00	EUROPEAN UNION 1.25% 04/02/2043	EUR	195 540,00	144 120,00	0,46
100 000,00	EUROPEAN UNION 3.00% 04/03/2053	EUR	97 429,00	95 353,00	0,31
<b>Government</b>			<b>1 203 036,77</b>	<b>896 575,93</b>	<b>2,88</b>
600 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 0.35% 22/06/2032	EUR	599 208,00	476 748,00	1,53
500 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 0.40% 22/06/2040	EUR	496 638,00	313 625,00	1,01
108 197,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 3.30% 22/06/2054	EUR	107 190,77	106 202,93	0,34
<b>FRANCE</b>			<b>1 334 786,04</b>	<b>965 976,69</b>	<b>3,10</b>
<b>Government</b>			<b>1 235 900,04</b>	<b>890 917,69</b>	<b>2,86</b>
800 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.50% 25/06/2044	EUR	766 296,27	474 680,00	1,52
344 577,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 25/07/2038	EUR	372 181,77	321 531,69	1,03
100 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 3.00% 25/05/2054	EUR	97 422,00	94 706,00	0,31
<b>Multi-Utilities</b>			<b>98 886,00</b>	<b>75 059,00</b>	<b>0,24</b>
100 000,00	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 0.75% 12/01/2034	EUR	98 886,00	75 059,00	0,24

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

## Eurizon AM SICAV - Euro Fixed Income

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>1 072 299,45</b>	<b>784 612,94</b>	<b>2,52</b>
<b>Supranational</b>			<b>1 072 299,45</b>	<b>784 612,94</b>	<b>2,52</b>
1 000 000,00	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	983 671,66	685 420,00	2,20
90 200,00	EUROPEAN INVESTMENT BANK 5.625% 15/02/2028	EUR	88 627,79	99 192,94	0,32
<b>SPAIN</b>			<b>923 644,91</b>	<b>711 788,00</b>	<b>2,28</b>
<b>Government</b>			<b>923 644,91</b>	<b>711 788,00</b>	<b>2,28</b>
279 000,00	SPAIN GOVERNMENT BONDS 3.45% 30/07/2043	EUR	277 021,89	265 189,50	0,85
400 000,00	SPAIN GOVERNMENT BONDS 1.00% 31/10/2050	EUR	390 379,08	214 412,00	0,69
150 000,00	SPAIN GOVERNMENT BONDS 2.90% 31/10/2046	EUR	156 261,94	129 925,50	0,41
100 000,00	SPAIN GOVERNMENT BONDS 3.90% 30/07/2039	EUR	99 982,00	102 261,00	0,33
<b>NETHERLANDS</b>			<b>654 024,00</b>	<b>573 156,00</b>	<b>1,84</b>
<b>Government</b>			<b>654 024,00</b>	<b>573 156,00</b>	<b>1,84</b>
480 000,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/07/2032	EUR	476 544,00	396 835,20	1,27
180 000,00	NETHERLANDS GOVERNMENT BONDS 2.50% 15/07/2033	EUR	177 480,00	176 320,80	0,57
<b>PORTUGAL</b>			<b>394 470,00</b>	<b>310 566,00</b>	<b>1,00</b>
<b>Government</b>			<b>394 470,00</b>	<b>310 566,00</b>	<b>1,00</b>
200 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 3.50% 18/06/2038	EUR	195 642,00	200 190,00	0,64
200 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 1.00% 12/04/2052	EUR	198 828,00	110 376,00	0,36
<b>NORWAY</b>			<b>199 434,00</b>	<b>193 942,00</b>	<b>0,62</b>
<b>Finance</b>			<b>199 434,00</b>	<b>193 942,00</b>	<b>0,62</b>
200 000,00	SPAREBANK 1 SR-BANK ASA 2.875% 20/09/2025	EUR	199 434,00	193 942,00	0,62
<b>IRELAND</b>			<b>137 765,60</b>	<b>137 789,40</b>	<b>0,44</b>
<b>Government</b>			<b>137 765,60</b>	<b>137 789,40</b>	<b>0,44</b>
140 000,00	IRELAND GOVERNMENT BONDS 3.00% 18/10/2043	EUR	137 765,60	137 789,40	0,44
<b>Floating Rate Notes</b>			<b>198 758,00</b>	<b>195 119,00</b>	<b>0,63</b>
<b>ITALY</b>			<b>99 591,00</b>	<b>99 876,00</b>	<b>0,32</b>
<b>Finance</b>			<b>99 591,00</b>	<b>99 876,00</b>	<b>0,32</b>
100 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 14/03/2028	EUR	99 591,00	99 876,00	0,32
<b>NETHERLANDS</b>			<b>99 167,00</b>	<b>95 243,00</b>	<b>0,31</b>
<b>Finance</b>			<b>99 167,00</b>	<b>95 243,00</b>	<b>0,31</b>
100 000,00	NN GROUP NV FRN 01/03/2043	EUR	99 167,00	95 243,00	0,31
<b>Zero-Coupon Bonds</b>			<b>9 210 546,75</b>	<b>7 580 171,78</b>	<b>24,33</b>
<b>BELGIUM</b>			<b>4 261 961,28</b>	<b>3 408 204,30</b>	<b>10,94</b>
<b>Supranational</b>			<b>3 753 367,28</b>	<b>3 015 299,30</b>	<b>9,68</b>
1 800 000,00	EUROPEAN UNION 0.00% 02/06/2028	EUR	1 836 456,48	1 548 972,00	4,97
900 000,00	EUROPEAN UNION 0.00% 04/07/2035	EUR	881 507,50	622 035,00	2,00
500 000,00	EUROPEAN UNION 0.00% 04/10/2028	EUR	509 956,00	425 905,00	1,37
530 000,00	EUROPEAN UNION 0.00% 04/07/2031	EUR	525 447,30	418 387,30	1,34
<b>Government</b>			<b>508 594,00</b>	<b>392 905,00</b>	<b>1,26</b>
500 000,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 0.00% 22/10/2031	EUR	508 594,00	392 905,00	1,26

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

## Eurizon AM SICAV - Euro Fixed Income

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>3 191 057,73</b>	<b>2 511 146,00</b>	<b>8,06</b>
<b>Finance</b>			<b>1 532 006,74</b>	<b>1 283 535,00</b>	<b>4,12</b>
1 500 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/09/2028	EUR	1 532 006,74	1 283 535,00	4,12
<b>Government</b>			<b>1 659 050,99</b>	<b>1 227 611,00</b>	<b>3,94</b>
1 100 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2030	EUR	1 163 753,99	931 381,00	2,99
550 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2050	EUR	495 297,00	296 230,00	0,95
<b>ITALY</b>			<b>1 482 440,78</b>	<b>1 392 100,00</b>	<b>4,47</b>
<b>Government</b>			<b>1 482 440,78</b>	<b>1 392 100,00</b>	<b>4,47</b>
1 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 01/04/2026	EUR	998 053,33	903 500,00	2,90
500 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/02/2024	EUR	484 387,45	488 600,00	1,57
<b>UNITED STATES</b>			<b>275 086,96</b>	<b>268 721,48</b>	<b>0,86</b>
<b>Government</b>			<b>275 086,96</b>	<b>268 721,48</b>	<b>0,86</b>
301 136,00	U.S. TREASURY INFLATION-INDEXED BONDS 0.00% 15/02/2053	USD	275 086,96	268 721,48	0,86
<b>INVESTMENT FUNDS</b>			<b>8 036 207,41</b>	<b>7 150 362,25</b>	<b>22,95</b>
<b>UCI Units</b>			<b>8 036 207,41</b>	<b>7 150 362,25</b>	<b>22,95</b>
<b>LUXEMBOURG</b>			<b>8 036 207,41</b>	<b>7 150 362,25</b>	<b>22,95</b>
<b>Finance</b>			<b>8 036 207,41</b>	<b>7 150 362,25</b>	<b>22,95</b>
600 000,00	EURIZON AM SICAV - EURO CORPORATE BOND	EUR	4 968 355,58	4 448 400,00	14,28
20 018,12	EURIZON FUND - BOND CORPORATE EUR	EUR	2 827 825,50	2 461 828,64	7,90
2 431,98	EURIZON FUND - MONEY MARKET EUR T1	EUR	240 026,33	240 133,61	0,77
<b>Total Portfolio</b>			<b>35 149 329,29</b>	<b>30 703 208,11</b>	<b>98,54</b>

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



## Eurizon AM SICAV - Euro Fixed Income

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(48 436,97)</b>	<b>21 567 081,97</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>60 333,70</b>	<b>8 096 984,75</b>
100 000	(13)	Sale	SHORT EURO BTP	07/09/2023	EUR	13 858,00	1 360 450,00
100 000	(15)	Sale	EURO SCHATZ	07/09/2023	EUR	13 050,00	1 572 750,00
100 000	(20)	Sale	US 5YR NOTE (CBT)	29/09/2023	USD	11 858,38	1 963 221,21
100 000	5	Purchase	US ULTRA BOND (CBT)	20/09/2023	USD	9 051,23	624 283,72
100 000	(7)	Sale	US 10YR NOTE (CBT)	20/09/2023	USD	8 220,67	720 310,85
100 000	(10)	Sale	EURO BTP	07/09/2023	EUR	2 777,05	1 161 100,00
100 000	5	Purchase	LONG GILT	27/09/2023	GBP	1 398,37	555 268,97
100 000	1	Purchase	EURO BUXL 30Y BOND	07/09/2023	EUR	120,00	139 600,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(108 770,67)</b>	<b>13 470 097,22</b>
200 000	46	Purchase	US 2YR NOTE (CBT)	29/09/2023	USD	(79 136,27)	8 573 611,00
100 000	10	Purchase	EURO BUND	07/09/2023	EUR	(14 400,00)	1 337 400,00
100 000	17	Purchase	EURO OAT	07/09/2023	EUR	(11 370,00)	2 182 800,00
100 000 000	(1)	Sale	JAPAN 10Y BOND (OSE)	12/09/2023	JPY	(3 234,24)	942 051,71
100 000	4	Purchase	US 10YR ULTRA	20/09/2023	USD	(630,16)	434 234,51

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

## Eurizon AM SICAV - Euro Fixed Income

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>3 240,00</b>	<b>300,00</b>	<b>—</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>3 240,00</b>	<b>300,00</b>	<b>—</b>
10	CALL	EURO BUND OPTION 140,00 21/07/23	EUR	3 240,00	300,00	—

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

## Eurizon AM SICAV - Euro Fixed Income

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(587,89)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>11,37</b>
25/09/2023	843,02	EUR	130 000,00	JPY	11,37
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(599,26)</b>
25/09/2023	369 106,19	EUR	405 000,00	USD	(599,26)

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

## Eurizon AM SICAV - Euro Fixed Income

### SWAP CONTRACTS AS AT 30 JUNE 2023

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(534,72)</b>	<b>(14 411,31)</b>
ITRAXX EUROPE CROSSOVER SERIES 39 VERSION 1	EUR	L	350 000,00	BNP PARIBAS S.A.	20/06/2028	(534,72)	(14 411,31)
Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)	
<b>INTEREST RATE SWAP CONTRACTS</b>						<b>—</b>	<b>3 212,37</b>
BNP PARIBAS SA	EUR	700 000,00	15/05/2028	—	—	3 212,37	
<b>INFLATION SWAP</b>						<b>—</b>	<b>3 266,52</b>
CITIGROUP GLOBAL MARKETS EUROPE AG	USD	1 000 000,00	03/05/2026	—	—	668,74	
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	USD	200 000,00	06/01/2028	—	—	1 176,57	
GOLDMAN SACHS BANK EUROPE SE	USD	200 000,00	16/12/2032	—	—	1 421,21	

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

## Eurizon AM SICAV - USA Equity

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>	
Investments in securities	(Note 2)	205 696 738,38
Banks	(Note 2)	501 316,16
Receivable on investments sold		344 787,77
Receivable on subscriptions		527 740,86
Other assets	(Notes 3, 13)	182 198,74
<b>Total assets</b>		<b>207 252 781,91</b>

<b>Liabilities</b>		
Payable on redemptions		(365 677,88)
Other liabilities		(177 805,90)
<b>Total liabilities</b>		<b>(543 483,78)</b>

**Total net assets** **206 709 298,13**

	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class I	EUR	18,13	9 569 458,876
Class Primaclasse	EUR	7,13	2 009 719,602
Class R	EUR	15,11	969 623,872
Class U	EUR	9,20	457 983,852

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

## Eurizon AM SICAV - USA Equity

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>86 726 191,51</b>
Net income from investments	(Note 2)	587 245,95
Other income	(Notes 5, 8)	116 868,31
<b>Total income</b>		<b>704 114,26</b>
Management fee	(Note 8)	(632 000,96)
Administrative fees	(Note 10)	(126 416,11)
Subscription tax	(Note 6)	(14 922,29)
Other charges and taxes	(Notes 3, 7)	(146 931,93)
<b>Total expenses</b>		<b>(920 271,29)</b>
<b>Net investment income / (loss)</b>		<b>(216 157,03)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	2 467 552,15
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	33 721 147,78
- foreign currencies	(Note 2)	(568,87)
<b>Net result of operations for the period</b>		<b>35 971 974,03</b>
Subscriptions for the period		112 856 398,82
Redemptions for the period		(28 845 266,23)
<b>Net assets at the end of the period</b>		<b>206 709 298,13</b>

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

## Eurizon AM SICAV - USA Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>175 368 074,45</b>	<b>205 696 738,38</b>	<b>99,51</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>168 779 038,03</b>	<b>199 083 649,36</b>	<b>96,31</b>
<b>Shares</b>			<b>168 779 038,03</b>	<b>199 083 649,36</b>	<b>96,31</b>
<b>UNITED STATES</b>			<b>165 300 618,46</b>	<b>195 369 887,23</b>	<b>94,51</b>
<b>Computing and IT</b>			<b>54 987 210,06</b>	<b>73 481 360,31</b>	<b>35,55</b>
116 216,00	APPLE, INC.	USD	15 164 915,38	20 662 154,48	10,00
61 673,00	MICROSOFT CORP.	USD	14 102 795,03	19 250 336,31	9,31
27 428,00	NVIDIA CORP.	USD	5 360 452,51	10 634 820,32	5,14
7 216,00	ADOBE, INC.	USD	2 510 282,43	3 234 235,33	1,56
11 154,00	APPLIED MATERIALS, INC.	USD	1 328 352,26	1 477 725,63	0,71
12 461,00	ORACLE CORP.	USD	1 082 839,25	1 360 201,68	0,66
7 187,00	AUTODESK, INC.	USD	1 362 452,35	1 347 874,99	0,65
3 159,00	INTUIT, INC.	USD	1 279 109,82	1 326 692,72	0,64
7 222,00	TEXAS INSTRUMENTS, INC.	USD	1 164 844,72	1 191 662,73	0,58
11 008,00	ADVANCED MICRO DEVICES, INC.	USD	1 019 537,86	1 149 331,71	0,56
9 744,00	QUALCOMM, INC.	USD	1 113 521,69	1 063 176,35	0,51
1 871,00	SERVICENOW, INC.	USD	772 266,02	963 744,77	0,47
4 576,00	SALESFORCE, INC.	USD	765 601,77	886 091,16	0,43
1 133,00	LAM RESEARCH CORP.	USD	516 949,27	667 607,84	0,32
8 022,00	MICROCHIP TECHNOLOGY, INC.	USD	567 723,80	658 744,97	0,32
1 243,00	KLA CORP.	USD	461 610,90	552 593,65	0,27
1 349,00	SYNOPSYS, INC.	USD	521 795,12	538 375,72	0,26
7 677,00	FORTINET, INC.	USD	413 628,83	531 901,24	0,26
1 349,00	PAYCOM SOFTWARE, INC.	USD	387 244,65	397 206,81	0,19
3 002,00	FISERV, INC.	USD	322 320,48	347 114,74	0,17
1 555,00	CADENCE DESIGN SYSTEMS, INC.	USD	285 726,19	334 260,76	0,16
638,00	MONOLITHIC POWER SYSTEMS, INC.	USD	283 069,48	315 918,09	0,15
19 701,00	PALANTIR TECHNOLOGIES, INC.	USD	171 874,52	276 825,15	0,13
1 661,00	CROWDSTRIKE HOLDINGS, INC.	USD	198 029,00	223 603,11	0,11
1 065,00	WORKDAY, INC.	USD	184 362,35	220 506,67	0,11
2 461,00	ON SEMICONDUCTOR CORP.	USD	168 821,73	213 346,75	0,10
1 383,00	ATLASSIAN CORP.	USD	212 894,52	212 723,33	0,10
1 561,00	ZSCALER, INC.	USD	158 205,19	209 325,60	0,10
3 131,00	CERIDIAN HCM HOLDING, INC.	USD	193 864,93	192 193,41	0,09
1 177,00	SNOWFLAKE, INC.	USD	179 071,50	189 851,88	0,09
1 785,00	PAYCHEX, INC.	USD	186 604,85	183 031,98	0,09
1 086,00	JACK HENRY & ASSOCIATES, INC.	USD	161 383,95	166 563,08	0,08
727,00	MANHATTAN ASSOCIATES, INC.	USD	118 644,23	133 192,22	0,06
2 221,00	CLOUDFLARE, INC.	USD	123 839,40	133 076,74	0,06
290,00	MSCI, INC.	USD	137 398,92	124 742,49	0,06
3 300,00	ROBLOX CORP.	USD	112 368,80	121 897,30	0,06
3 022,00	UNITY SOFTWARE, INC.	USD	93 300,85	120 270,58	0,06
875,00	VMWARE, INC.	USD	104 256,47	115 241,71	0,06
1 933,00	MICRON TECHNOLOGY, INC.	USD	121 856,55	111 816,31	0,05
703,00	EXLSERVICE HOLDINGS, INC.	USD	103 767,98	97 337,44	0,05
745,00	INTERNATIONAL BUSINESS MACHINES CORP.	USD	92 236,85	91 373,44	0,04
122,00	FAIR ISAAC CORP.	USD	78 427,71	90 489,08	0,04
1 341,00	NEW RELIC, INC.	USD	86 948,77	80 435,39	0,04
1 601,00	BENTLEY SYSTEMS, INC.	USD	63 752,33	79 580,39	0,04
1 008,00	ACTIVISION BLIZZARD, INC.	USD	76 028,85	77 886,69	0,04
590,00	ELECTRONIC ARTS, INC.	USD	70 102,22	70 140,22	0,03
1 392,00	FIDELITY NATIONAL INFORMATION SERVICES, INC.	USD	75 463,32	69 791,36	0,03
377,00	VEEVA SYSTEMS, INC.	USD	61 958,67	68 326,48	0,03
416,00	BROADRIDGE FINANCIAL SOLUTIONS, INC.	USD	56 654,25	63 154,96	0,03
156,00	MONGODB, INC.	USD	30 424,07	58 766,65	0,03

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

## Eurizon AM SICAV - USA Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
586,00	DATADOG, INC.	USD	42 566,69	52 842,04	0,03
578,00	LATTICE SEMICONDUCTOR CORP.	USD	44 049,81	50 896,83	0,02
1 948,00	ZOOMINFO TECHNOLOGIES, INC.	USD	55 017,30	45 334,28	0,02
117,00	TYLER TECHNOLOGIES, INC.	USD	43 142,22	44 662,67	0,02
730,00	MARVELL TECHNOLOGY, INC.	USD	27 476,19	39 999,44	0,02
370,00	BILLS HOLDINGS, INC.	USD	40 537,21	39 628,31	0,02
2 101,00	AVANTOR, INC.	USD	41 200,04	39 555,02	0,02
301,00	IPG PHOTONICS CORP.	USD	29 526,58	37 471,87	0,02
772,00	DYNATRACE, INC.	USD	33 498,26	36 420,56	0,02
1 093,00	CONFLUENT, INC.	USD	37 768,68	35 374,72	0,02
247,00	PTC, INC.	USD	32 589,61	32 216,40	0,02
2 280,00	SENTINELONE, INC.	USD	32 024,09	31 556,36	0,02
1 084,00	NCINO, INC.	USD	24 505,22	29 926,74	0,01
542,00	10X GENOMICS, INC.	USD	27 989,29	27 740,85	0,01
363,00	ZOOM VIDEO COMMUNICATIONS, INC.	USD	23 909,11	22 585,18	0,01
464,00	DOCUSIGN, INC.	USD	27 414,61	21 728,46	0,01
1 355,00	UIPATH, INC.	USD	24 672,57	20 579,60	0,01
148,00	TAKE-TWO INTERACTIVE SOFTWARE, INC.	USD	18 789,26	19 963,04	0,01
425,00	ALLEGRO MICROSYSTEMS, INC.	USD	15 672,11	17 584,32	0,01
473,00	PURE STORAGE, INC.	USD	15 446,10	15 963,20	0,01
162,00	SPLUNK, INC.	USD	14 085,36	15 753,05	0,01
624,00	DROPBOX, INC.	USD	13 919,48	15 253,96	0,01
241,00	TWILIO, INC.	USD	16 981,67	14 053,54	0,01
558,00	APPROVIN CORP.	USD	12 165,29	13 159,79	0,01
443,00	HP, INC.	USD	12 191,62	12 469,78	0,01
526,00	NCR CORP.	USD	9 782,45	12 149,58	0,01
190,00	PROCORE TECHNOLOGIES, INC.	USD	11 576,85	11 332,08	0,01
1 056,00	PLAYTIKA HOLDING CORP.	USD	11 002,60	11 227,86	0,01
53,00	EPAM SYSTEMS, INC.	USD	17 594,08	10 918,19	0,01
527,00	AGILON HEALTH, INC.	USD	11 488,59	8 375,96	0,00
48,00	ASPEN TECHNOLOGY, INC.	USD	9 044,53	7 374,22	0,00
<b>Telecommunication</b>			<b>26 407 138,15</b>	<b>32 407 921,56</b>	<b>15,68</b>
91 872,00	AMAZON.COM, INC.	USD	8 588 887,49	10 977 479,57	5,31
82 236,00	ALPHABET, INC.	USD	7 681 106,17	9 022 590,42	4,36
45 116,00	ALPHABET, INC.	USD	3 919 179,50	5 002 457,22	2,42
6 530,00	META PLATFORMS, INC.	USD	1 189 205,09	1 717 670,78	0,83
406,00	BOOKING HOLDINGS, INC.	USD	906 491,62	1 004 888,76	0,49
8 548,00	AIRBNB, INC.	USD	882 846,47	1 004 135,05	0,49
3 471,00	MOTOROLA SOLUTIONS, INC.	USD	889 129,91	933 065,60	0,45
2 306,00	PALO ALTO NETWORKS, INC.	USD	362 563,99	540 060,38	0,26
9 070,00	UBER TECHNOLOGIES, INC.	USD	309 016,69	358 892,56	0,17
757,00	NETFLIX, INC.	USD	242 448,20	305 637,79	0,15
551,00	FACTSET RESEARCH SYSTEMS, INC.	USD	209 166,38	202 344,71	0,10
1 309,00	ARISTA NETWORKS, INC.	USD	162 898,77	194 442,23	0,09
1 911,00	WALT DISNEY CO.	USD	174 527,52	156 383,16	0,08
2 413,00	WAYFAIR, INC.	USD	87 782,69	143 784,68	0,07
1 269,00	EXPEDIA GROUP, INC.	USD	119 563,24	127 237,27	0,06
23 107,00	SIRIUS XM HOLDINGS, INC.	USD	80 984,46	95 943,79	0,05
1 270,00	DOORDASH, INC.	USD	81 161,17	88 958,18	0,04
263,00	CHARTER COMMUNICATIONS, INC.	USD	90 925,87	88 559,38	0,04
691,00	T-MOBILE U.S., INC.	USD	92 167,67	87 974,22	0,04
2 015,00	COMCAST CORP.	USD	72 337,95	76 739,89	0,04
951,00	LIBERTY MEDIA CORP.-LIBERTY FORMULA ONE	USD	64 160,93	65 619,85	0,03
1 606,00	NEW YORK TIMES CO.	USD	58 363,61	57 969,07	0,03
819,00	IRIDIUM COMMUNICATIONS, INC.	USD	47 723,34	46 632,69	0,02
20 026,00	LUMEN TECHNOLOGIES, INC.	USD	33 728,65	41 483,73	0,02
3 643,00	SNAP, INC.	USD	32 869,87	39 535,39	0,02
328,00	CISCO SYSTEMS, INC.	USD	15 087,85	15 555,19	0,01
396,00	RINGCENTRAL, INC.	USD	12 813,05	11 880,00	0,01

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## Eurizon AM SICAV - USA Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>24 471 891,11</b>	<b>27 711 455,65</b>	<b>13,41</b>
25 849,00	TESLA, INC.	USD	3 783 558,21	6 202 099,57	3,00
14 600,00	PROCTER & GAMBLE CO.	USD	1 997 876,19	2 030 617,15	0,98
7 050,00	HOME DEPOT, INC.	USD	2 028 300,80	2 007 343,10	0,97
3 641,00	COSTCO WHOLESALE CORP.	USD	1 648 194,03	1 796 737,83	0,87
19 893,00	TJX COS., INC.	USD	1 462 207,71	1 546 037,53	0,75
12 317,00	NIKE, INC.	USD	1 330 458,53	1 246 037,46	0,60
3 891,00	LOWE'S COS., INC.	USD	733 193,93	804 948,15	0,39
5 201,00	WALMART, INC.	USD	728 533,68	749 306,07	0,36
2 557,00	MCDONALD'S CORP.	USD	661 142,40	699 389,67	0,34
2 918,00	AUTOMATIC DATA PROCESSING, INC.	USD	603 313,06	587 852,45	0,28
7 472,00	COLGATE-PALMOLIVE CO.	USD	534 890,06	527 628,51	0,26
683,00	WW GRAINGER, INC.	USD	434 240,42	493 681,76	0,24
11 518,00	ROLLINS, INC.	USD	443 035,11	452 168,46	0,22
1 301,00	MOODY'S CORP.	USD	367 758,65	414 650,39	0,20
2 429,00	MARRIOTT INTERNATIONAL, INC.	USD	368 859,34	408 966,89	0,20
207,00	CHIPOTLE MEXICAN GRILL, INC.	USD	307 849,35	405 841,30	0,20
1 065,00	LULULEMON ATHLETICA, INC.	USD	348 891,35	369 479,72	0,18
3 030,00	TARGET CORP.	USD	445 786,53	366 321,61	0,18
4 627,00	PACCAR, INC.	USD	318 246,86	354 764,83	0,17
933,00	WATSCO, INC.	USD	291 825,37	326 224,93	0,16
1 495,00	VERISK ANALYTICS, INC.	USD	267 522,41	309 729,37	0,15
1 928,00	DOLLAR GENERAL CORP.	USD	373 332,78	300 032,76	0,14
867,00	GARTNER, INC.	USD	271 875,63	278 385,59	0,13
2 115,00	DICK'S SPORTING GOODS, INC.	USD	268 432,81	256 261,93	0,12
44,00	NVR, INC.	USD	207 444,68	256 120,25	0,12
3 581,00	SHIFT4 PAYMENTS, INC.	USD	227 236,65	222 901,59	0,11
238,00	O'REILLY AUTOMOTIVE, INC.	USD	189 450,00	208 397,19	0,10
1 963,00	TEXAS ROADHOUSE, INC.	USD	202 250,08	202 021,61	0,10
2 071,00	WYNN RESORTS LTD.	USD	198 791,52	200 475,02	0,10
10 025,00	WENDY'S CO.	USD	201 368,93	199 856,72	0,10
2 590,00	TRADE DESK, INC.	USD	143 331,98	183 317,82	0,09
74,00	AUTOZONE, INC.	USD	170 170,19	169 118,77	0,08
6 848,00	CARVANA CO.	USD	68 379,51	162 694,87	0,08
1 197,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	154 883,26	159 691,38	0,08
313,00	CINTAS CORP.	USD	132 325,11	142 608,61	0,07
23 817,00	ADT, INC.	USD	143 514,32	131 637,46	0,06
1 244,00	ROSS STORES, INC.	USD	129 554,48	127 854,88	0,06
667,00	ESTEE LAUDER COS., INC.	USD	151 029,79	120 059,96	0,06
921,00	CHURCHILL DOWNS, INC.	USD	101 702,56	117 484,45	0,06
2 881,00	ARAMARK	USD	108 262,21	113 681,95	0,05
226,00	DECKERS OUTDOOR CORP.	USD	102 958,14	109 304,42	0,05
1 292,00	COPART, INC.	USD	82 033,40	108 014,01	0,05
596,00	QUANTA SERVICES, INC.	USD	88 723,36	107 318,21	0,05
2 659,00	MGM RESORTS INTERNATIONAL	USD	102 907,59	107 042,39	0,05
906,00	DR HORTON, INC.	USD	85 894,47	101 055,09	0,05
497,00	TRACTOR SUPPLY CO.	USD	100 695,09	100 721,05	0,05
2 448,00	TEMPUR SEALY INTERNATIONAL, INC.	USD	94 045,35	89 909,56	0,04
5 378,00	AMERICAN AIRLINES GROUP, INC.	USD	73 330,10	88 433,81	0,04
1 397,00	BLOCK, INC.	USD	87 042,06	85 241,30	0,04
1 827,00	DELTA AIR LINES, INC.	USD	62 047,73	79 610,96	0,04
3 780,00	TOAST, INC.	USD	69 079,08	78 198,51	0,04
891,00	LIVE NATION ENTERTAINMENT, INC.	USD	56 196,83	74 407,87	0,04
2 099,00	SOUTHWEST AIRLINES CO.	USD	63 349,73	69 665,23	0,03
491,00	WILLIAMS-SONOMA, INC.	USD	53 053,27	56 318,72	0,03
238,00	VAIL RESORTS, INC.	USD	51 331,94	54 921,05	0,03
377,00	BURLINGTON STORES, INC.	USD	60 717,77	54 386,81	0,03
1 471,00	OVINTIV, INC.	USD	64 376,32	51 329,93	0,02
512,00	STARBUCKS CORP.	USD	49 224,72	46 488,27	0,02

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

## Eurizon AM SICAV - USA Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
625,00	TOLL BROTHERS, INC.	USD	43 304,93	45 296,73	0,02
198,00	EQUIFAX, INC.	USD	37 914,84	42 703,38	0,02
1 464,00	CORE & MAIN, INC.	USD	35 600,73	42 054,76	0,02
749,00	LAS VEGAS SANDS CORP.	USD	39 986,75	39 818,50	0,02
657,00	HEALTH EQUITY, INC.	USD	32 853,04	38 022,88	0,02
143,00	MARKETAXESS HOLDINGS, INC.	USD	45 267,39	34 264,94	0,02
5 371,00	LUCID GROUP, INC.	USD	34 676,60	33 919,50	0,02
188,00	MORNINGSTAR, INC.	USD	36 531,19	33 786,57	0,02
332,00	BRUNSWICK CORP.	USD	25 479,46	26 365,23	0,01
1 030,00	DRAFTKINGS, INC.	USD	20 766,18	25 084,41	0,01
495,00	UNITED AIRLINES HOLDINGS, INC.	USD	22 597,92	24 895,18	0,01
64,00	S&P GLOBAL, INC.	USD	20 218,13	23 516,91	0,01
208,00	EURONET WORLDWIDE, INC.	USD	22 122,78	22 376,68	0,01
752,00	H&R BLOCK, INC.	USD	23 941,25	21 967,22	0,01
566,00	MATCH GROUP, INC.	USD	22 915,70	21 711,36	0,01
1 701,00	WARNER BROS DISCOVERY, INC.	USD	17 669,77	19 551,36	0,01
639,00	LIBERTY MEDIA CORP-LIBERTY SIRIUSXM	USD	17 446,90	19 169,99	0,01
84,00	AVIS BUDGET GROUP, INC.	USD	15 711,42	17 606,12	0,01
692,00	GAMESTOP CORP.	USD	12 051,09	15 381,30	0,01
142,00	BOOZ ALLEN HAMILTON HOLDING CORP.	USD	13 725,27	14 525,39	0,01
81,00	MADISON SQUARE GARDEN SPORTS CORP.	USD	13 355,61	13 961,54	0,01
602,00	NORDSTROM, INC.	USD	8 405,41	11 295,08	0,01
121,00	ETSY, INC.	USD	13 321,32	9 383,87	0,00
<b>Health</b>			<b>20 334 104,18</b>	<b>20 619 776,13</b>	<b>9,97</b>
10 119,00	UNITEDHEALTH GROUP, INC.	USD	4 793 567,50	4 457 923,61	2,16
7 520,00	ELI LILLY & CO.	USD	2 495 239,58	3 232 565,08	1,56
14 600,00	ABBVIE, INC.	USD	2 081 365,25	1 802 985,69	0,87
7 587,00	AMGEN, INC.	USD	1 694 839,29	1 543 964,45	0,75
7 953,00	JOHNSON & JOHNSON	USD	1 225 458,20	1 206 581,26	0,58
4 575,00	DANAHER CORP.	USD	1 074 346,53	1 006 415,82	0,49
3 128,00	STRYKER CORP.	USD	807 169,91	874 721,56	0,42
2 667,00	VERTEX PHARMACEUTICALS, INC.	USD	780 122,42	860 260,02	0,42
2 685,00	INTUITIVE SURGICAL, INC.	USD	732 637,32	841 529,44	0,41
6 839,00	MERCK & CO., INC.	USD	703 048,20	723 329,02	0,35
1 114,00	THERMO FISHER SCIENTIFIC, INC.	USD	554 545,70	532 749,15	0,26
2 468,00	AMERISOURCEBERGEN CORP.	USD	381 910,62	435 304,39	0,21
3 188,00	ABBOTT LABORATORIES	USD	315 805,09	318 566,13	0,15
6 770,00	IONIS PHARMACEUTICALS, INC.	USD	236 026,16	254 604,05	0,12
537,00	IDEXX LABORATORIES, INC.	USD	231 624,62	247 202,04	0,12
2 769,00	EDWARDS LIFESCIENCES CORP.	USD	211 226,45	239 413,10	0,12
733,00	HCA HEALTHCARE, INC.	USD	184 439,14	203 896,22	0,10
895,00	ILLUMINA, INC.	USD	171 055,26	153 807,06	0,07
632,00	BECTON DICKINSON & CO.	USD	146 770,43	152 937,00	0,07
410,00	WEST PHARMACEUTICAL SERVICES, INC.	USD	132 275,62	143 732,95	0,07
1 216,00	DEXCOM, INC.	USD	135 065,94	143 233,83	0,07
4 102,00	PFIZER, INC.	USD	158 819,59	137 911,38	0,07
535,00	ALNYLAM PHARMACEUTICALS, INC.	USD	108 148,75	93 141,95	0,04
453,00	KARUNA THERAPEUTICS, INC.	USD	83 923,04	90 039,43	0,04
322,00	INSULET CORP.	USD	85 969,89	85 101,24	0,04
192,00	MCKESSON CORP.	USD	68 259,93	75 200,27	0,04
371,00	SEAGEN, INC.	USD	55 434,65	65 446,96	0,03
7 394,00	NOVAVAX, INC.	USD	50 020,73	50 355,09	0,02
2 746,00	SOTERA HEALTH CO.	USD	42 434,45	47 419,45	0,02
319,00	ZIMMER BIOMET HOLDINGS, INC.	USD	38 883,68	42 572,31	0,02
646,00	CVS HEALTH CORP.	USD	42 620,20	40 933,06	0,02
97,00	HUMANA, INC.	USD	46 470,48	39 753,98	0,02
179,00	RESMED, INC.	USD	36 896,13	35 849,21	0,02
1 068,00	GUARDANT HEALTH, INC.	USD	28 831,67	35 045,27	0,02
1 185,00	CEREVEL THERAPEUTICS HOLDINGS, INC.	USD	25 963,43	34 529,00	0,02

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

## Eurizon AM SICAV - USA Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
677,00	BOSTON SCIENTIFIC CORP.	USD	32 097,55	33 564,55	0,02
411,00	BIOMARIN PHARMACEUTICAL, INC.	USD	35 390,55	32 653,96	0,02
79,00	ELEVANCE HEALTH, INC.	USD	35 170,73	32 171,31	0,02
283,00	MODERNA, INC.	USD	33 330,93	31 516,49	0,01
1 875,00	CERTARA, INC.	USD	35 181,95	31 295,82	0,01
95,00	ALIGN TECHNOLOGY, INC.	USD	27 083,19	30 793,57	0,01
87,00	MOLINA HEALTHCARE, INC.	USD	24 203,20	24 021,88	0,01
42,00	CHEMED CORP.	USD	20 309,50	20 852,55	0,01
129,00	MASIMO CORP.	USD	17 920,99	19 456,41	0,01
56,00	PENUMBRA, INC.	USD	13 727,19	17 660,27	0,01
90,00	CHARLES RIVER LABORATORIES INTERNATIONAL, INC.	USD	16 563,84	17 344,17	0,01
62,00	BIOGEN, INC.	USD	17 391,67	16 187,62	0,01
78,00	IQVIA HOLDINGS, INC.	USD	14 080,80	16 069,71	0,01
248,00	INTRA-CELLULAR THERAPIES, INC.	USD	15 178,48	14 393,54	0,01
280,00	NATERA, INC.	USD	10 676,61	12 488,36	0,01
109,00	SAREPTA THERAPEUTICS, INC.	USD	13 275,49	11 441,50	0,00
155,00	INCYTE CORP.	USD	11 305,66	8 843,95	0,00
<b>Finance</b>			<b>17 652 942,76</b>	<b>18 367 502,17</b>	<b>8,89</b>
28 116,00	VISA, INC.	USD	5 678 084,12	6 120 060,14	2,96
16 043,00	MASTERCARD, INC.	USD	5 376 773,95	5 783 418,83	2,80
4 966,00	CME GROUP, INC.	USD	831 335,49	843 400,42	0,41
2 627,00	MARSH & MCLENNAN COS., INC.	USD	421 684,04	452 874,43	0,22
1 636,00	PUBLIC STORAGE	USD	454 016,00	437 686,10	0,21
6 882,00	IRON MOUNTAIN, INC.	USD	356 336,80	358 418,99	0,17
1 998,00	AMERICAN TOWER CORP.	USD	395 323,93	355 171,40	0,17
6 478,00	CHARLES SCHWAB CORP.	USD	444 584,88	336 547,14	0,16
2 651,00	PROLOGIS, INC.	USD	305 111,47	297 976,20	0,14
3 325,00	BLACKSTONE, INC.	USD	280 996,57	283 341,11	0,14
2 558,00	SIMON PROPERTY GROUP, INC.	USD	266 033,39	270 758,71	0,13
2 457,00	AMERICAN FINANCIAL GROUP, INC.	USD	258 266,90	267 432,32	0,13
2 425,00	CROWN CASTLE, INC.	USD	322 604,38	253 257,94	0,12
2 081,00	PROGRESSIVE CORP.	USD	265 548,18	252 485,69	0,12
1 108,00	ERIE INDEMNITY CO.	USD	233 633,21	213 282,32	0,10
295,00	EQUINIX, INC.	USD	194 473,30	211 972,71	0,10
665,00	AMERIPRISE FINANCIAL, INC.	USD	192 874,70	202 462,27	0,10
925,00	LPL FINANCIAL HOLDINGS, INC.	USD	186 480,66	184 347,10	0,09
2 702,00	PAYPAL HOLDINGS, INC.	USD	166 724,73	165 265,27	0,08
4 341,00	APARTMENT INCOME REIT CORP.	USD	146 738,49	143 599,12	0,07
527,00	CIGNA GROUP	USD	132 753,83	135 541,85	0,06
1 780,00	APOLLO GLOBAL MANAGEMENT, INC.	USD	112 749,14	125 317,83	0,06
1 711,00	COINBASE GLOBAL, INC.	USD	89 189,08	112 210,83	0,05
826,00	RAYMOND JAMES FINANCIAL, INC.	USD	73 448,20	78 564,61	0,04
341,00	AMERICAN EXPRESS CO.	USD	49 610,52	54 447,46	0,03
1 311,00	CUBESMART	USD	52 085,57	53 665,67	0,03
645,00	CBRE GROUP, INC.	USD	49 994,65	47 715,80	0,02
498,00	ARES MANAGEMENT CORP.	USD	36 083,08	43 980,10	0,02
363,00	LAMAR ADVERTISING CO.	USD	32 981,90	33 022,68	0,02
428,00	EQUITY LIFESTYLE PROPERTIES, INC.	USD	27 141,42	26 240,98	0,01
117,00	SBA COMMUNICATIONS CORP.	USD	30 132,30	24 854,18	0,01
16,00	MARKEL GROUP, INC.	USD	20 035,42	20 284,94	0,01
1 251,00	COREBRIDGE FINANCIAL, INC.	USD	20 305,98	20 249,91	0,01
298,00	AFLAC, INC.	USD	18 799,14	19 065,44	0,01
30,00	BLACKROCK, INC.	USD	19 480,34	19 004,76	0,01
92,00	ARTHUR J GALLAGHER & CO.	USD	16 427,20	18 515,52	0,01
100,00	PRIMERICA, INC.	USD	16 172,97	18 126,48	0,01
267,00	TRADEWEB MARKETS, INC.	USD	16 805,08	16 759,08	0,01
107,00	JPMORGAN CHASE & CO.	USD	13 167,67	14 264,05	0,01
323,00	RYAN SPECIALTY HOLDINGS, INC.	USD	12 631,68	13 290,07	0,01
256,00	METLIFE, INC.	USD	13 008,34	13 264,60	0,01

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## Eurizon AM SICAV - USA Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
11,00	FIRST CITIZENS BANCSHARES, INC.	USD	9 304,79	12 940,37	0,01
42,00	GOLDMAN SACHS GROUP, INC.	USD	13 009,27	12 416,75	0,01
<b>Industries</b>			<b>12 818 948,28</b>	<b>14 258 799,91</b>	<b>6,90</b>
4 492,00	BROADCOM, INC.	USD	2 617 432,37	3 571 488,87	1,73
5 022,00	ILLINOIS TOOL WORKS, INC.	USD	1 077 798,58	1 151 515,24	0,56
2 703,00	OLD DOMINION FREIGHT LINE, INC.	USD	855 596,50	916 071,44	0,44
1 057,00	TRANSDIGM GROUP, INC.	USD	711 782,56	866 303,76	0,42
5 112,00	UNITED PARCEL SERVICE, INC.	USD	854 915,01	839 895,25	0,41
3 565,00	UNION PACIFIC CORP.	USD	696 644,87	668 625,18	0,32
1 557,00	DEERE & CO.	USD	604 757,58	578 259,06	0,28
4 735,00	AGCO CORP.	USD	539 105,61	570 369,85	0,28
2 335,00	CATERPILLAR, INC.	USD	507 045,18	526 605,47	0,25
4 890,00	RAYTHEON TECHNOLOGIES CORP.	USD	443 549,91	439 068,97	0,21
4 015,00	GENERAL ELECTRIC CO.	USD	347 215,55	404 259,96	0,19
2 109,00	WASTE MANAGEMENT, INC.	USD	315 976,32	335 236,17	0,16
1 732,00	MSA SAFETY, INC.	USD	226 188,78	276 167,39	0,13
1 251,00	LANDSTAR SYSTEM, INC.	USD	214 348,06	220 776,78	0,11
7 019,00	CSX CORP.	USD	198 601,00	219 383,89	0,11
1 294,00	KEYSIGHT TECHNOLOGIES, INC.	USD	201 545,99	198 607,00	0,10
4 104,00	HOWMET AEROSPACE, INC.	USD	163 582,56	186 429,13	0,09
607,00	ROCKWELL AUTOMATION, INC.	USD	155 498,76	183 296,14	0,09
4 828,00	SEALED AIR CORP.	USD	198 559,04	177 011,86	0,09
452,00	PARKER-HANNIFIN CORP.	USD	147 343,84	161 593,06	0,08
670,00	FEDEX CORP.	USD	139 142,33	152 239,18	0,07
124,00	METTLER-TOLEDO INTERNATIONAL, INC.	USD	171 220,35	149 077,28	0,07
1 341,00	AGILENT TECHNOLOGIES, INC.	USD	177 835,02	147 804,95	0,07
2 995,00	CARRIER GLOBAL CORP.	USD	120 748,90	136 463,25	0,07
498,00	VULCAN MATERIALS CO.	USD	87 773,25	102 904,75	0,05
343,00	WATERS CORP.	USD	98 277,02	83 797,61	0,04
958,00	A O SMITH CORP.	USD	57 310,68	63 907,62	0,03
1 044,00	TREX CO., INC.	USD	54 588,04	62 735,67	0,03
383,00	HEICO CORP.	USD	54 897,04	62 115,49	0,03
698,00	EMERSON ELECTRIC CO.	USD	56 546,18	57 829,70	0,03
192,00	LENNOX INTERNATIONAL, INC.	USD	47 996,81	57 383,52	0,03
502,00	ADVANCED DRAINAGE SYSTEMS, INC.	USD	49 677,24	52 353,38	0,02
299,00	EAGLE MATERIALS, INC.	USD	40 653,57	51 090,34	0,02
107,00	MARTIN MARIETTA MATERIALS, INC.	USD	34 709,06	45 280,31	0,02
403,00	WOODWARD, INC.	USD	41 381,13	43 923,66	0,02
215,00	L3HARRIS TECHNOLOGIES, INC.	USD	39 825,96	38 579,78	0,02
885,00	SILGAN HOLDINGS, INC.	USD	37 595,11	38 036,33	0,02
198,00	HONEYWELL INTERNATIONAL, INC.	USD	37 864,91	37 658,10	0,02
526,00	HEXCEL CORP.	USD	36 191,55	36 651,24	0,02
414,00	EXPONENT, INC.	USD	36 959,54	35 411,98	0,02
329,00	APTARGROUP, INC.	USD	35 699,76	34 938,52	0,02
209,00	HEICO CORP.	USD	25 701,03	26 934,36	0,01
496,00	BALL CORP.	USD	27 153,64	26 463,93	0,01
155,00	EMCOR GROUP, INC.	USD	24 646,28	26 251,96	0,01
259,00	3M CO.	USD	23 819,98	23 761,05	0,01
1 117,00	RXO, INC.	USD	22 219,54	23 210,25	0,01
931,00	NEW FORTRESS ENERGY, INC.	USD	37 227,00	22 852,59	0,01
204,00	JACOBS SOLUTIONS, INC.	USD	22 212,81	22 230,57	0,01
113,00	AXON ENTERPRISE, INC.	USD	21 672,04	20 209,49	0,01
76,00	SNAP-ON, INC.	USD	18 686,23	20 075,56	0,01
739,00	FLUOR CORP.	USD	18 686,20	20 049,86	0,01
176,00	XYLEM, INC.	USD	16 589,07	18 167,84	0,01
189,00	CROWN HOLDINGS, INC.	USD	14 685,23	15 048,97	0,01
546,00	VERTIV HOLDINGS CO.	USD	11 267,71	12 396,35	0,01

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## Eurizon AM SICAV - USA Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>4 706 719,38</b>	<b>4 682 577,26</b>	<b>2,26</b>
9 735,00	PEPSICO, INC.	USD	1 651 764,83	1 652 718,74	0,80
16 782,00	COCA-COLA CO.	USD	977 684,39	926 316,89	0,45
6 886,00	KIMBERLY-CLARK CORP.	USD	879 938,65	871 384,84	0,42
2 852,00	HERSHEY CO.	USD	687 177,63	652 744,44	0,31
3 521,00	MONSTER BEVERAGE CORP.	USD	174 643,02	185 376,88	0,09
1 215,00	CELSIUS HOLDINGS, INC.	USD	106 207,36	166 146,47	0,08
550,00	SYSCO CORP.	USD	39 556,86	37 406,04	0,02
871,00	ALTRIA GROUP, INC.	USD	37 490,82	36 165,25	0,02
233,00	CLOROX CO.	USD	33 045,88	33 965,45	0,02
290,00	LAMB WESTON HOLDINGS, INC.	USD	26 034,48	30 554,99	0,01
99,00	CONSTELLATION BRANDS, INC.	USD	22 132,82	22 334,43	0,01
366,00	SERVICE CORP. INTERNATIONAL	USD	22 906,65	21 668,13	0,01
352,00	BROWN-FORMAN CORP.	USD	23 020,40	21 545,88	0,01
214,00	BROWN-FORMAN CORP.	USD	13 661,83	13 351,95	0,01
155,00	GENERAL MILLS, INC.	USD	11 453,76	10 896,88	0,00
<b>Energy</b>			<b>2 712 353,40</b>	<b>2 552 661,02</b>	<b>1,23</b>
245,00	TEXAS PACIFIC LAND CORP.	USD	348 952,92	295 639,23	0,14
1 967,00	CHEVRON CORP.	USD	292 420,58	283 691,43	0,14
2 687,00	EXXON MOBIL CORP.	USD	271 694,75	264 143,59	0,13
2 230,00	EOG RESOURCES, INC.	USD	226 158,94	233 914,87	0,11
6 886,00	APA CORP.	USD	239 400,81	215 668,70	0,10
1 615,00	HESS CORP.	USD	207 071,20	201 245,81	0,10
930,00	ENPHASE ENERGY, INC.	USD	212 720,58	142 764,76	0,07
1 469,00	PHILLIPS 66	USD	138 181,16	128 426,38	0,06
12 745,00	PLUG POWER, INC.	USD	118 062,70	121 375,35	0,06
858,00	CHENIERE ENERGY, INC.	USD	122 371,65	119 821,12	0,06
911,00	VALERO ENERGY CORP.	USD	96 878,29	97 947,08	0,05
2 693,00	WILLIAMS COS., INC.	USD	78 550,06	80 543,14	0,04
1 695,00	SCHLUMBERGER NV	USD	78 860,36	76 313,82	0,04
1 025,00	TARGA RESOURCES CORP.	USD	67 951,13	71 496,31	0,03
371,00	PIONEER NATURAL RESOURCES CO.	USD	69 766,80	70 452,57	0,03
1 019,00	ONEOK, INC.	USD	56 550,23	57 646,80	0,03
4 635,00	ANTERO MIDSTREAM CORP.	USD	45 011,71	49 281,38	0,02
507,00	HALLIBURTON CO.	USD	17 343,35	15 330,82	0,01
475,00	CHAMPIONX CORP.	USD	11 125,21	13 514,20	0,01
464,00	BAKER HUGHES CO.	USD	13 280,97	13 443,66	0,00
<b>Raw materials</b>			<b>1 159 375,30</b>	<b>1 237 315,88</b>	<b>0,60</b>
4 579,00	SHERWIN-WILLIAMS CO.	USD	1 044 197,79	1 114 404,86	0,54
272,00	ECOLAB, INC.	USD	41 778,17	46 544,15	0,02
101,00	VALMONT INDUSTRIES, INC.	USD	28 451,84	26 944,13	0,01
107,00	ALBEMARLE CORP.	USD	17 786,41	21 879,58	0,01
112,00	PPG INDUSTRIES, INC.	USD	13 696,24	15 224,19	0,01
336,00	FREEMPORT-MCMORAN, INC.	USD	13 464,85	12 318,97	0,01
<b>Multi-Utilities</b>			<b>49 935,84</b>	<b>50 517,34</b>	<b>0,02</b>
340,00	NEXTERA ENERGY, INC.	USD	24 972,43	23 123,73	0,01
239,00	PUBLIC SERVICE ENTERPRISE GROUP, INC.	USD	13 532,13	13 715,66	0,01
163,00	CONSTELLATION ENERGY CORP.	USD	11 431,28	13 677,95	0,00
<b>IRELAND</b>			<b>2 842 685,49</b>	<b>3 022 428,98</b>	<b>1,46</b>
<b>Computing and IT</b>			<b>1 025 028,16</b>	<b>1 057 332,89</b>	<b>0,51</b>
3 395,00	ACCENTURE PLC	USD	930 305,03	960 246,36	0,46
1 712,00	SEAGATE TECHNOLOGY HOLDINGS PLC	USD	94 723,13	97 086,53	0,05
<b>Finance</b>			<b>720 081,91</b>	<b>788 169,51</b>	<b>0,38</b>
2 491,00	AON PLC	USD	720 081,91	788 169,51	0,38

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## Eurizon AM SICAV - USA Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>576 746,72</b>	<b>621 743,53</b>	<b>0,30</b>
1 780,00	LINDE PLC	USD	576 746,72	621 743,53	0,30
<b>Industries</b>			<b>413 231,03</b>	<b>454 124,24</b>	<b>0,22</b>
1 962,00	ALLEGION PLC	USD	197 109,63	215 837,92	0,11
741,00	TRANE TECHNOLOGIES PLC	USD	119 430,00	129 902,49	0,06
588,00	EATON CORP. PLC	USD	96 691,40	108 383,83	0,05
<b>Health</b>			<b>107 597,67</b>	<b>101 058,81</b>	<b>0,05</b>
1 072,00	HORIZON THERAPEUTICS PLC	USD	107 597,67	101 058,81	0,05
<b>BERMUDA</b>			<b>279 576,03</b>	<b>310 000,47</b>	<b>0,15</b>
<b>Finance</b>			<b>186 641,80</b>	<b>201 093,50</b>	<b>0,10</b>
2 542,00	ARCH CAPITAL GROUP LTD.	USD	160 498,29	174 398,39	0,08
81,00	RENAISSANCERE HOLDINGS LTD.	USD	13 832,70	13 847,95	0,01
41,00	EVEREST RE GROUP LTD.	USD	12 310,81	12 847,16	0,01
<b>Consumer Retail</b>			<b>57 636,83</b>	<b>80 634,78</b>	<b>0,04</b>
4 041,00	NORWEGIAN CRUISE LINE HOLDINGS LTD.	USD	57 636,83	80 634,78	0,04
<b>Computing and IT</b>			<b>35 297,40</b>	<b>28 272,19</b>	<b>0,01</b>
821,00	GENPACT LTD.	USD	35 297,40	28 272,19	0,01
<b>LUXEMBOURG</b>			<b>115 541,88</b>	<b>117 994,93</b>	<b>0,06</b>
<b>Computing and IT</b>			<b>68 468,28</b>	<b>66 386,01</b>	<b>0,03</b>
403,00	GLOBANT SA	USD	68 468,28	66 386,01	0,03
<b>Industries</b>			<b>33 725,80</b>	<b>31 448,20</b>	<b>0,02</b>
9 125,00	ARDAGH METAL PACKAGING SA	USD	33 725,80	31 448,20	0,02
<b>Telecommunication</b>			<b>13 347,80</b>	<b>20 160,72</b>	<b>0,01</b>
137,00	SPOTIFY TECHNOLOGY SA	USD	13 347,80	20 160,72	0,01
<b>ISRAEL</b>			<b>102 283,91</b>	<b>108 878,42</b>	<b>0,05</b>
<b>Computing and IT</b>			<b>63 464,32</b>	<b>82 917,95</b>	<b>0,04</b>
385,00	MONDAY.COM LTD.	USD	41 253,99	60 421,34	0,03
157,00	CYBERARK SOFTWARE LTD.	USD	22 210,33	22 496,61	0,01
<b>Consumer Retail</b>			<b>38 819,59</b>	<b>25 960,47</b>	<b>0,01</b>
362,00	WIX.COM LTD.	USD	38 819,59	25 960,47	0,01
<b>PANAMA</b>			<b>25 141,33</b>	<b>48 999,41</b>	<b>0,02</b>
<b>Consumer Retail</b>			<b>25 141,33</b>	<b>48 999,41</b>	<b>0,02</b>
2 839,00	CARNIVAL CORP.	USD	25 141,33	48 999,41	0,02
<b>NETHERLANDS</b>			<b>46 524,64</b>	<b>40 905,14</b>	<b>0,02</b>
<b>Computing and IT</b>			<b>46 524,64</b>	<b>40 905,14</b>	<b>0,02</b>
696,00	ELASTIC NV	USD	46 524,64	40 905,14	0,02
<b>SWITZERLAND</b>			<b>28 837,08</b>	<b>39 926,66</b>	<b>0,02</b>
<b>Consumer Retail</b>			<b>28 837,08</b>	<b>39 926,66</b>	<b>0,02</b>
1 320,00	ON HOLDING AG	USD	28 837,08	39 926,66	0,02
<b>JERSEY</b>			<b>25 046,10</b>	<b>13 389,55</b>	<b>0,01</b>
<b>Health</b>			<b>25 046,10</b>	<b>13 389,55</b>	<b>0,01</b>
352,00	NOVOCURE LTD.	USD	25 046,10	13 389,55	0,01

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

## Eurizon AM SICAV - USA Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CANADA</b>			<b>12 783,11</b>	<b>11 238,57</b>	<b>0,01</b>
<b>Multi-Utilities</b>			<b>12 783,11</b>	<b>11 238,57</b>	<b>0,01</b>
389,00	BROOKFIELD RENEWABLE CORP.	USD	12 783,11	11 238,57	0,01
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Rights</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>UNITED STATES</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Health</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
84,00	CONTRA ABIOMED, INC.	USD	0,00	0,00	0,00
<b>INVESTMENT FUNDS</b>			<b>6 589 036,42</b>	<b>6 613 089,02</b>	<b>3,20</b>
<b>UCI Units</b>			<b>6 589 036,42</b>	<b>6 613 089,02</b>	<b>3,20</b>
<b>LUXEMBOURG</b>			<b>6 589 036,42</b>	<b>6 613 089,02</b>	<b>3,20</b>
<b>Finance</b>			<b>6 589 036,42</b>	<b>6 613 089,02</b>	<b>3,20</b>
38 931,77	EURIZON FUND - MONEY MARKET EUR T1	EUR	3 820 817,13	3 844 122,97	1,86
28 322,74	EURIZON FUND - BOND SHORT TERM EUR T1	EUR	2 720 521,51	2 721 248,28	1,32
500,00	EURIZON FUND - MONEY MARKET USD T1	USD	47 697,78	47 717,77	0,02
<b>Total Portfolio</b>			<b>175 368 074,45</b>	<b>205 696 738,38</b>	<b>99,51</b>

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

## Eurizon AM SICAV - Asia Pacific Equity

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	46 678 349,91	
Banks	(Note 2)	1 528 832,17	
Other banks and broker accounts	(Notes 2, 12)	309 969,77	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	205 113,00	
Unrealised profit on future contracts	(Notes 2, 12)	6 356,90	
Other interest receivable		7 939,96	
Receivable on investments sold		79 594,27	
Receivable on subscriptions		1 088,31	
Other assets	(Notes 3, 13)	232 467,86	
<b>Total assets</b>		<b>49 049 712,15</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(392,15)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(262 416,10)	
Unrealised loss on future contracts	(Notes 2, 12)	(29 522,73)	
Payable on investments purchased		(408 903,31)	
Payable on redemptions		(40 674,61)	
Other liabilities		(68 225,70)	
<b>Total liabilities</b>		<b>(810 134,60)</b>	
<b>Total net assets</b>		<b>48 239 577,55</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	5,96	830,907
Class I	EUR	9,01	3 387 883,234
Class Primaclasse	EUR	4,95	1 429 550,058
Class R	EUR	7,11	1 110 563,554
Class U	EUR	6,29	437 084,584

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



## Eurizon AM SICAV - Asia Pacific Equity

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>50 052 654,57</b>
Net income from investments	(Note 2)	602 294,52
Other income	(Notes 5, 8)	10 265,22
<b>Total income</b>		<b>612 559,74</b>
Management fee	(Note 8)	(259 453,70)
Performance fee	(Note 9)	(6 782,44)
Administrative fees	(Note 10)	(45 644,97)
Subscription tax	(Note 6)	(5 657,90)
Other charges and taxes	(Notes 3, 7)	(33 989,46)
<b>Total expenses</b>		<b>(351 528,47)</b>
<b>Net investment income / (loss)</b>		<b>261 031,27</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	1 104 526,34
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	175 662,79
- forward foreign exchange contracts	(Note 2)	(384 634,10)
- foreign currencies	(Note 2)	(30 777,51)
- future contracts	(Note 2)	7 852,53
<b>Net result of operations for the period</b>		<b>1 133 661,32</b>
Subscriptions for the period		4 401 151,40
Redemptions for the period		(7 347 889,74)
<b>Net assets at the end of the period</b>		<b>48 239 577,55</b>

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

## Eurizon AM SICAV - Asia Pacific Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>43 809 103,92</b>	<b>46 678 349,91</b>	<b>96,76</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>39 419 604,29</b>	<b>42 281 015,88</b>	<b>87,65</b>
<b>Shares</b>			<b>39 419 604,29</b>	<b>42 281 015,88</b>	<b>87,65</b>
<b>JAPAN</b>			<b>15 682 815,69</b>	<b>17 245 865,70</b>	<b>35,75</b>
<b>Consumer Retail</b>			<b>4 624 770,99</b>	<b>5 580 246,59</b>	<b>11,57</b>
70 345,00	TOYOTA MOTOR CORP.	JPY	768 375,77	1 029 829,20	2,13
9 865,00	SONY GROUP CORP.	JPY	397 426,81	811 094,95	1,68
13 520,00	NINTENDO CO. LTD.	JPY	507 980,38	560 905,01	1,16
15 163,00	RECRUIT HOLDINGS CO. LTD.	JPY	534 377,07	438 770,77	0,91
5 000,00	DENSO CORP.	JPY	252 154,16	305 825,94	0,63
10 170,00	HONDA MOTOR CO. LTD.	JPY	240 274,83	279 970,86	0,58
21 116,00	PANASONIC HOLDINGS CORP.	JPY	222 020,96	234 811,58	0,49
5 091,00	mitsubishi corp.	JPY	105 038,42	223 737,31	0,46
900,00	FAST RETAILING CO. LTD.	JPY	173 990,94	209 578,76	0,43
5 648,00	MCDONALD'S HOLDINGS CO. JAPAN LTD.	JPY	232 228,51	200 936,87	0,42
5 000,00	BRIDGESTONE CORP.	JPY	190 107,84	186 824,93	0,39
3 384,00	TOYOTA TSUSHO CORP.	JPY	136 875,76	153 203,90	0,32
2 000,00	SECOM CO. LTD.	JPY	125 506,42	123 522,61	0,26
7 836,00	MARUBENI CORP.	JPY	38 792,26	121 251,28	0,25
4 014,00	YAMAHA MOTOR CO. LTD.	JPY	89 652,11	104 927,05	0,22
8 197,00	ISUZU MOTORS LTD.	JPY	91 628,45	90 449,52	0,19
7 979,00	SUMITOMO ELECTRIC INDUSTRIES LTD.	JPY	93 814,94	88 904,21	0,18
4 696,00	NITERRA CO. LTD.	JPY	70 975,92	85 856,82	0,18
5 000,00	SEKISUI CHEMICAL CO. LTD.	JPY	67 021,65	65 699,47	0,14
3 451,00	USS CO. LTD.	JPY	55 283,24	52 042,59	0,11
546,00	SHIMAMURA CO. LTD.	JPY	47 429,13	47 159,79	0,10
900,00	MATSUKIYOCOCOKARA & CO.	JPY	46 423,06	46 099,34	0,09
12 852,00	YAMADA HOLDINGS CO. LTD.	JPY	47 244,45	34 589,81	0,07
1 223,00	AISIN CORP.	JPY	40 224,04	34 335,08	0,07
1 000,00	SUZUKI MOTOR CORP.	JPY	33 478,18	32 982,91	0,07
195,00	TOYOTA INDUSTRIES CORP.	JPY	11 375,76	12 681,55	0,03
28,00	SHIMANO, INC.	JPY	5 069,93	4 254,48	0,01
<b>Industries</b>			<b>2 587 158,80</b>	<b>2 794 365,33</b>	<b>5,79</b>
539,00	SMC CORP.	JPY	255 292,33	271 674,40	0,56
20 883,00	MITSUBISHI ELECTRIC CORP.	JPY	258 452,77	268 440,92	0,56
20 478,00	SG HOLDINGS CO. LTD.	JPY	230 367,17	265 897,06	0,55
4 535,00	HITACHI LTD.	JPY	190 422,33	255 843,36	0,53
9 100,00	KOMATSU LTD.	JPY	211 140,52	223 968,59	0,46
6 880,00	FANUC CORP.	JPY	262 077,28	219 548,85	0,46
4 000,00	EAST JAPAN RAILWAY CO.	JPY	202 300,15	202 602,95	0,42
3 600,00	IBIDEN CO. LTD.	JPY	178 303,82	184 922,44	0,38
3 501,00	MURATA MANUFACTURING CO. LTD.	JPY	197 171,48	182 856,56	0,38
1 512,00	HOYA CORP.	JPY	141 747,59	163 724,85	0,34
7 638,00	NIPPON YUSEN KK	JPY	37 651,11	154 515,63	0,32
4 000,00	TAISEI CORP.	JPY	125 990,99	127 365,65	0,26
1 000,00	HIROSE ELECTRIC CO. LTD.	JPY	129 234,88	120 966,92	0,25
2 315,00	KYOCERA CORP.	JPY	120 810,42	114 379,00	0,24
639,00	AGC, INC.	JPY	23 337,61	20 922,09	0,04
1 257,00	BROTHER INDUSTRIES LTD.	JPY	22 858,35	16 736,06	0,04
<b>Basic Goods</b>			<b>2 144 521,97</b>	<b>2 251 646,19</b>	<b>4,67</b>
13 313,00	TOYO SUISAN KAISHA LTD.	JPY	526 169,20	549 024,56	1,14
13 810,00	SEVEN & I HOLDINGS CO. LTD.	JPY	434 178,44	543 422,42	1,13
26 500,00	NICHIREI CORP.	JPY	521 809,86	517 773,31	1,07
15 300,00	SUNTORY BEVERAGE & FOOD LTD.	JPY	526 387,13	505 705,79	1,05

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

## Eurizon AM SICAV - Asia Pacific Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
6 461,00	JAPAN TOBACCO, INC.	JPY	127 622,54	129 189,08	0,27
264,00	NH FOODS LTD.	JPY	8 354,80	6 531,03	0,01
<b>Finance</b>			<b>1 894 974,15</b>	<b>2 109 229,08</b>	<b>4,37</b>
95 789,00	mitsubishi UFJ Financial Group, Inc.	JPY	533 114,36	646 944,96	1,34
38 813,00	Mizuho Financial Group, Inc.	JPY	494 238,48	541 258,25	1,12
26 500,00	Japan Exchange Group, Inc.	JPY	392 233,61	421 478,57	0,87
6 148,00	Sumitomo Mitsui Financial Group, Inc.	JPY	208 008,56	240 129,85	0,50
33 049,00	Resona Holdings, Inc.	JPY	145 619,04	144 676,60	0,30
5 000,00	Japan Post Insurance Co. Ltd.	JPY	74 235,56	68 695,89	0,14
2 122,00	Dai-ichi Life Holdings, Inc.	JPY	39 718,59	36 845,20	0,08
689,00	T&D Holdings, Inc.	JPY	7 805,95	9 199,76	0,02
<b>Health</b>			<b>1 842 796,09</b>	<b>1 699 542,22</b>	<b>3,52</b>
18 359,00	Takeda Pharmaceutical Co. Ltd.	JPY	533 964,50	527 061,88	1,09
13 949,00	Otsuka Holdings Co. Ltd.	JPY	504 195,73	466 270,76	0,97
21 562,00	Medipal Holdings Corp.	JPY	383 391,69	321 472,45	0,67
8 003,00	Chugai Pharmaceutical Co. Ltd.	JPY	196 225,93	207 373,50	0,43
3 457,00	Shionogi & Co. Ltd.	JPY	165 206,81	133 073,06	0,27
2 680,00	Ono Pharmaceutical Co. Ltd.	JPY	59 811,43	44 290,57	0,09
<b>Telecommunication</b>			<b>964 433,72</b>	<b>1 063 024,74</b>	<b>2,21</b>
506 425,00	Nippon Telegraph & Telephone Corp.	JPY	473 296,74	547 572,47	1,14
11 024,00	KDDI Corp.	JPY	272 354,64	311 100,93	0,64
83 000,00	Z Holdings Corp.	JPY	196 285,79	182 329,97	0,38
500,00	Trend Micro, Inc.	JPY	22 496,55	22 021,37	0,05
<b>Computing and IT</b>			<b>905 693,15</b>	<b>993 160,19</b>	<b>2,06</b>
2 360,00	Tokyo Electron Ltd.	JPY	269 120,18	307 706,88	0,64
3 000,00	ROHM Co. Ltd.	JPY	229 044,54	257 217,22	0,53
6 762,00	Seiko Epson Corp.	JPY	100 666,10	96 013,29	0,20
5 000,00	Renesas Electronics Corp.	JPY	75 863,26	85 659,80	0,18
2 000,00	Otsuka Corp.	JPY	65 515,27	70 861,57	0,15
1 000,00	Oracle Corp. Japan	JPY	65 883,86	67 792,21	0,14
545,00	Fujiitsu Ltd.	JPY	63 990,68	64 268,00	0,13
789,00	Capcom Co. Ltd.	JPY	19 699,51	28 495,27	0,06
1 190,00	NTT Data Corp.	JPY	15 909,75	15 145,95	0,03
<b>Raw materials</b>			<b>680 803,28</b>	<b>719 998,89</b>	<b>1,49</b>
10 030,00	Shin-Etsu Chemical Co. Ltd.	JPY	238 377,73	303 276,85	0,63
7 400,00	JSR Corp.	JPY	167 257,77	192 874,86	0,40
13 754,00	Tosoh Corp.	JPY	175 044,91	148 191,91	0,31
1 262,00	Sumitomo Metal Mining Co. Ltd.	JPY	42 418,90	37 062,63	0,07
3 751,00	Asahi Kasei Corp.	JPY	34 903,72	23 121,47	0,05
1 167,00	Mitsubishi Gas Chemical Co., Inc.	JPY	22 800,25	15 471,17	0,03
<b>Multi-Utilities</b>			<b>37 663,54</b>	<b>34 652,47</b>	<b>0,07</b>
3 110,00	Chubu Electric Power Co., Inc.	JPY	37 663,54	34 652,47	0,07
<b>CAYMAN ISLANDS</b>			<b>4 790 364,84</b>	<b>4 845 505,34</b>	<b>10,05</b>
<b>Telecommunication</b>			<b>2 611 695,54</b>	<b>2 592 990,36</b>	<b>5,38</b>
35 800,00	Tencent Holdings Ltd.	HKD	1 413 035,29	1 388 497,12	2,88
2 169,00	Baidu, Inc.	USD	257 147,27	272 188,54	0,56
2 786,00	Alibaba Group Holding Ltd.	USD	210 765,43	212 844,21	0,44
2 645,00	PDD Holdings, Inc.	USD	174 636,06	167 621,67	0,35
11 659,00	Meituan	HKD	172 608,32	166 776,63	0,34
4 200,00	Trip.com Group Ltd.	HKD	135 922,19	133 912,95	0,28
3 000,00	Trip.com Group Ltd.	USD	87 236,64	96 241,95	0,20
13 000,00	Kuaishou Technology	HKD	86 113,04	81 423,59	0,17
3 000,00	JD.com, Inc.	HKD	49 219,54	46 457,59	0,10
1 787,00	VIPSHOP Holdings Ltd.	USD	25 011,76	27 026,11	0,06

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

## Eurizon AM SICAV - Asia Pacific Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>1 769 478,11</b>	<b>1 850 938,66</b>	<b>3,84</b>
69 973,00	ALIBABA GROUP HOLDING LTD.	HKD	702 068,96	664 559,63	1,38
26 000,00	LI AUTO, INC.	HKD	307 549,79	412 059,64	0,85
22 600,00	BAIDU, INC.	HKD	338 447,45	351 037,85	0,73
42 800,00	SANDS CHINA LTD.	HKD	133 324,42	133 660,31	0,28
146 000,00	TOPSPORTS INTERNATIONAL HOLDINGS LTD.	HKD	119 503,72	115 949,82	0,24
8 414,00	NIO, INC.	USD	75 265,86	74 731,10	0,15
1 242,00	SEA LTD.	USD	60 476,30	66 073,01	0,14
2 672,00	XPENG, INC.	USD	32 841,61	32 867,30	0,07
<b>Computing and IT</b>			<b>279 211,81</b>	<b>281 651,42</b>	<b>0,58</b>
10 000,00	NETEASE, INC.	HKD	180 399,19	178 485,10	0,37
1 000,00	ALCHIP TECHNOLOGIES LTD.	TWD	47 230,43	52 827,27	0,11
568,00	NETEASE, INC.	USD	51 582,19	50 339,05	0,10
<b>Finance</b>			<b>82 104,89</b>	<b>74 262,24</b>	<b>0,15</b>
6 171,00	CK HUTCHISON HOLDINGS LTD.	HKD	39 383,26	34 537,02	0,07
11 000,00	LONGFOR GROUP HOLDINGS LTD.	HKD	25 033,16	24 496,67	0,05
3 000,00	CK ASSET HOLDINGS LTD.	HKD	17 688,47	15 228,55	0,03
<b>Basic Goods</b>			<b>24 164,07</b>	<b>22 831,54</b>	<b>0,05</b>
47 037,00	WH GROUP LTD.	HKD	24 164,07	22 831,54	0,05
<b>Multi-Utilities</b>			<b>23 710,42</b>	<b>22 831,12</b>	<b>0,05</b>
2 000,00	ENN ENERGY HOLDINGS LTD.	HKD	23 710,42	22 831,12	0,05
<b>AUSTRALIA</b>			<b>4 519 328,50</b>	<b>4 813 446,49</b>	<b>9,98</b>
<b>Finance</b>			<b>2 049 966,55</b>	<b>2 168 778,07</b>	<b>4,50</b>
10 778,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	570 552,87	659 371,61	1,37
225 549,00	MEDIBANK PVT LTD.	AUD	418 238,19	484 400,54	1,01
101 484,00	STOCKLAND	AUD	259 587,86	249 530,52	0,52
13 808,00	ANZ GROUP HOLDINGS LTD.	AUD	247 334,40	199 748,43	0,41
1 791,00	MACQUARIE GROUP LTD.	AUD	174 856,32	194 092,39	0,40
14 502,00	WESTPAC BANKING CORP.	AUD	205 656,45	188 817,99	0,39
12 000,00	QBE INSURANCE GROUP LTD.	AUD	113 497,52	114 728,49	0,24
6 377,00	GOODMAN GROUP	AUD	60 242,94	78 088,10	0,16
<b>Raw materials</b>			<b>1 331 682,61</b>	<b>1 369 857,47</b>	<b>2,84</b>
24 360,00	BHP GROUP LTD.	AUD	642 094,47	668 673,83	1,39
8 330,00	RIO TINTO LTD.	AUD	572 448,16	582 896,71	1,21
4 534,00	NEWCREST MINING LTD.	AUD	70 017,33	73 086,20	0,15
2 800,00	BLUESCOPE STEEL LTD.	AUD	34 314,66	35 106,77	0,07
4 400,00	SOUTH32 LTD.	AUD	12 807,99	10 093,96	0,02
<b>Consumer Retail</b>			<b>429 540,36</b>	<b>517 063,67</b>	<b>1,07</b>
82 514,00	LOTTERY CORP. LTD.	AUD	202 804,62	258 265,30	0,53
11 671,00	BRAMBLES LTD.	AUD	77 427,86	102 610,81	0,21
3 332,00	WESFARMERS LTD.	AUD	107 955,09	100 305,60	0,21
82 514,00	TABCORP HOLDINGS LTD.	AUD	41 352,79	55 881,96	0,12
<b>Basic Goods</b>			<b>300 296,13</b>	<b>330 316,14</b>	<b>0,68</b>
7 208,00	WOOLWORTHS GROUP LTD.	AUD	155 970,64	174 724,74	0,36
10 785,00	COLES GROUP LTD.	AUD	116 170,78	121 207,87	0,25
8 931,00	ENDEAVOUR GROUP LTD.	AUD	28 154,71	34 383,53	0,07
<b>Health</b>			<b>217 426,24</b>	<b>215 124,37</b>	<b>0,45</b>
1 221,00	CSL LTD.	AUD	208 501,89	206 638,79	0,43
391,00	SONIC HEALTHCARE LTD.	AUD	8 924,35	8 485,58	0,02

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## Eurizon AM SICAV - Asia Pacific Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>190 416,61</b>	<b>212 306,77</b>	<b>0,44</b>
8 682,00	WOODSIDE ENERGY GROUP LTD.	AUD	160 827,31	182 433,24	0,38
6 511,00	SANTOS LTD.	AUD	29 589,30	29 873,53	0,06
<b>SOUTH KOREA</b>			<b>3 635 863,87</b>	<b>4 028 896,64</b>	<b>8,35</b>
<b>Computing and IT</b>			<b>2 386 787,39</b>	<b>2 780 709,86</b>	<b>5,76</b>
39 354,00	SAMSUNG ELECTRONICS CO. LTD.	KRW	1 679 984,78	1 976 519,61	4,09
8 115,00	SK HYNIX, INC.	KRW	547 325,06	650 303,44	1,35
3 718,00	SAMSUNG ELECTRONICS CO. LTD.	KRW	159 477,55	153 886,81	0,32
<b>Consumer Retail</b>			<b>469 921,68</b>	<b>475 243,01</b>	<b>0,99</b>
2 200,00	KIA CORP.	KRW	131 527,60	135 438,15	0,28
900,00	HYUNDAI MOTOR CO.	KRW	128 701,44	129 281,87	0,27
1 381,00	LG ELECTRONICS, INC.	KRW	120 221,34	121 715,35	0,25
172,00	LG ENERGY SOLUTION LTD.	KRW	66 851,32	66 165,05	0,14
140,00	HYUNDAI MOBIS CO. LTD.	KRW	22 619,98	22 642,59	0,05
<b>Telecommunication</b>			<b>366 212,00</b>	<b>354 601,69</b>	<b>0,73</b>
680,00	SAMSUNG SDI CO. LTD.	KRW	322 928,11	316 453,63	0,65
300,00	NAVER CORP.	KRW	43 283,89	38 148,06	0,08
<b>Raw materials</b>			<b>272 749,88</b>	<b>277 653,07</b>	<b>0,58</b>
600,00	POSCO HOLDINGS, INC.	KRW	161 247,30	161 941,45	0,34
242,00	LG CHEM LTD.	KRW	109 421,91	112 283,58	0,23
14,00	LG CHEM LTD.	KRW	2 080,67	3 428,04	0,01
<b>Basic Goods</b>			<b>58 654,32</b>	<b>57 597,73</b>	<b>0,12</b>
1 000,00	KT&G CORP.	KRW	58 654,32	57 597,73	0,12
<b>Multi-Utilities</b>			<b>43 763,20</b>	<b>45 855,59</b>	<b>0,09</b>
3 200,00	KOREA ELECTRIC POWER CORP.	KRW	43 763,20	45 855,59	0,09
<b>Industries</b>			<b>32 684,43</b>	<b>32 253,28</b>	<b>0,07</b>
2 942,00	LG DISPLAY CO. LTD.	KRW	32 684,43	32 253,28	0,07
<b>Finance</b>			<b>5 090,97</b>	<b>4 982,41</b>	<b>0,01</b>
150,00	KB FINANCIAL GROUP, INC.	KRW	5 090,97	4 982,41	0,01
<b>TAIWAN</b>			<b>2 968 804,36</b>	<b>3 865 970,92</b>	<b>8,01</b>
<b>Computing and IT</b>			<b>2 276 090,81</b>	<b>3 127 633,98</b>	<b>6,48</b>
156 037,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO. LTD.	TWD	1 834 888,82	2 645 110,55	5,48
29 000,00	QUANTA COMPUTER, INC.	TWD	97 528,76	129 728,48	0,27
5 000,00	MEDIATEK, INC.	TWD	113 398,91	101 240,01	0,21
2 000,00	GLOBAL UNICHIP CORP.	TWD	92 105,23	94 471,06	0,20
1 000,00	EEMORY TECHNOLOGY, INC.	TWD	53 856,77	65 040,82	0,13
18 000,00	ASE TECHNOLOGY HOLDING CO. LTD.	TWD	54 983,64	58 536,74	0,12
11 000,00	LITE-ON TECHNOLOGY CORP.	TWD	29 328,68	33 506,32	0,07
<b>Industries</b>			<b>474 712,68</b>	<b>506 715,09</b>	<b>1,05</b>
39 000,00	DELTA ELECTRONICS, INC.	TWD	330 721,09	395 409,94	0,82
14 000,00	HON HAI PRECISION INDUSTRY CO. LTD.	TWD	47 447,31	46 558,63	0,10
16 000,00	EVERGREEN MARINE CORP. TAIWAN LTD.	TWD	75 589,11	44 027,63	0,09
4 000,00	UNIMICRON TECHNOLOGY CORP.	TWD	20 955,17	20 718,89	0,04
<b>Telecommunication</b>			<b>148 272,00</b>	<b>164 338,44</b>	<b>0,34</b>
16 000,00	ACCTON TECHNOLOGY CORP.	TWD	148 272,00	164 338,44	0,34
<b>Finance</b>			<b>69 728,87</b>	<b>67 283,41</b>	<b>0,14</b>
92 000,00	CTBC FINANCIAL HOLDING CO. LTD.	TWD	69 728,87	67 283,41	0,14

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## Eurizon AM SICAV - Asia Pacific Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CHINA</b>			<b>3 569 009,98</b>	<b>3 267 837,71</b>	<b>6,77</b>
<b>Finance</b>			<b>1 283 226,18</b>	<b>1 182 259,16</b>	<b>2,45</b>
54 500,00	PING AN INSURANCE GROUP CO. OF CHINA LTD.	HKD	342 693,45	317 767,22	0,66
481 000,00	CHINA CONSTRUCTION BANK CORP.	HKD	291 401,94	285 233,46	0,59
138 176,00	CITIC SECURITIES CO. LTD.	HKD	258 905,89	229 492,45	0,48
291 000,00	POSTAL SAVINGS BANK OF CHINA CO. LTD.	HKD	177 489,16	164 054,24	0,34
12 000,00	CHINA MERCHANTS BANK CO. LTD.	CNY	63 211,93	49 604,54	0,10
30 000,00	CHINA LIFE INSURANCE CO. LTD.	HKD	53 118,92	45 825,99	0,09
28 600,00	GF SECURITIES CO. LTD.	HKD	38 595,65	36 194,35	0,08
12 000,00	CITIC SECURITIES CO. LTD.	CNY	33 635,28	29 950,48	0,06
67 000,00	AGRICULTURAL BANK OF CHINA LTD.	HKD	24 173,96	24 136,43	0,05
<b>Industries</b>			<b>1 071 006,46</b>	<b>982 464,22</b>	<b>2,04</b>
100 800,00	NARI TECHNOLOGY CO. LTD.	CNY	299 362,36	293 811,51	0,61
36 000,00	LUXSHARE PRECISION INDUSTRY CO. LTD.	CNY	139 806,58	147 405,43	0,31
187 000,00	CHINA RAILWAY GROUP LTD.	HKD	112 918,22	113 078,38	0,24
2 780,00	CONTEMPORARY AMPEREX TECHNOLOGY CO. LTD.	CNY	84 925,72	80 256,11	0,17
32 815,00	SANY HEAVY INDUSTRY CO. LTD.	CNY	104 575,03	68 859,04	0,14
8 000,00	SHENZHEN INOVANCE TECHNOLOGY CO. LTD.	CNY	73 411,81	64 817,00	0,13
13 000,00	WUXI LEAD INTELLIGENT EQUIPMENT CO. LTD.	CNY	64 893,90	59 331,89	0,12
3 400,00	SUNGROW POWER SUPPLY CO. LTD.	CNY	51 190,83	50 036,33	0,10
50 305,00	ZOOMLION HEAVY INDUSTRY SCIENCE & TECHNOLOGY CO. LTD.	CNY	56 799,47	42 846,09	0,09
2 500,00	CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS CO. LTD.	CNY	58 645,34	38 990,14	0,08
22 000,00	COSCO SHIPPING HOLDINGS CO. LTD.	HKD	19 405,15	18 166,65	0,04
2 000,00	ANHUI CONCH CEMENT CO. LTD.	HKD	5 072,05	4 865,65	0,01
<b>Consumer Retail</b>			<b>407 099,87</b>	<b>375 097,56</b>	<b>0,78</b>
10 011,00	BYD CO. LTD.	HKD	271 753,88	292 728,43	0,61
9 300,00	SHANGHAI M&G STATIONERY, INC.	CNY	103 997,10	52 384,57	0,11
58 000,00	CHINA SOUTHERN AIRLINES CO. LTD.	HKD	31 348,89	29 984,56	0,06
<b>Raw materials</b>			<b>262 557,53</b>	<b>229 255,46</b>	<b>0,47</b>
127 021,00	BAOSHAN IRON & STEEL CO. LTD.	CNY	109 665,03	90 075,80	0,19
14 800,00	GANFENG LITHIUM GROUP CO. LTD.	HKD	95 841,79	88 456,56	0,18
25 000,00	JIANGXI COPPER CO. LTD.	HKD	37 177,71	35 205,78	0,07
1 400,00	WANHUA CHEMICAL GROUP CO. LTD.	CNY	19 873,00	15 517,32	0,03
<b>Energy</b>			<b>219 626,59</b>	<b>197 553,27</b>	<b>0,41</b>
176 000,00	PETROCHINA CO. LTD.	HKD	113 268,50	111 573,07	0,23
49 000,00	PETROCHINA CO. LTD.	CNY	47 935,11	46 186,28	0,10
11 000,00	LONGI GREEN ENERGY TECHNOLOGY CO. LTD.	CNY	58 422,98	39 793,92	0,08
<b>Health</b>			<b>167 674,10</b>	<b>156 012,29</b>	<b>0,32</b>
14 000,00	JIANGSU HENGRUI PHARMACEUTICALS CO. LTD.	CNY	83 188,38	84 617,43	0,17
1 000,00	SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO. LTD.	CNY	42 145,43	37 829,27	0,08
7 800,00	AIER EYE HOSPITAL GROUP CO. LTD.	CNY	25 110,18	18 257,23	0,04
2 000,00	CHINA RESOURCES SANJIU MEDICAL & PHARMACEUTICAL CO. LTD.	CNY	17 230,11	15 308,36	0,03
<b>Basic Goods</b>			<b>106 517,65</b>	<b>95 712,34</b>	<b>0,20</b>
400,00	KWEICHOW MOUTAI CO. LTD.	CNY	91 712,46	85 349,29	0,18
2 900,00	INNER MONGOLIA YILI INDUSTRIAL GROUP CO. LTD.	CNY	14 805,19	10 363,05	0,02
<b>Computing and IT</b>			<b>51 301,60</b>	<b>49 483,41</b>	<b>0,10</b>
4 000,00	WILL SEMICONDUCTOR CO. LTD. SHANGHAI	CNY	51 301,60	49 483,41	0,10

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## Eurizon AM SICAV - Asia Pacific Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>HONG KONG</b>			<b>1 542 123,40</b>	<b>1 502 429,99</b>	<b>3,11</b>
<b>Finance</b>			<b>1 199 068,81</b>	<b>1 161 357,97</b>	<b>2,41</b>
67 834,00	AIA GROUP LTD.	HKD	632 157,89	627 583,25	1,30
11 087,00	HONG KONG EXCHANGES & CLEARING LTD.	HKD	410 410,38	382 805,21	0,79
31 000,00	CHINA OVERSEAS LAND & INVESTMENT LTD.	HKD	62 088,10	61 929,42	0,13
7 000,00	LINK REIT	HKD	38 346,48	35 615,15	0,07
2 056,00	HANG SENG BANK LTD.	HKD	28 373,16	26 813,00	0,06
9 500,00	BOC HONG KONG HOLDINGS LTD.	HKD	27 692,80	26 611,94	0,06
<b>Industries</b>			<b>163 171,72</b>	<b>169 309,38</b>	<b>0,35</b>
17 000,00	TECHTRONIC INDUSTRIES CO. LTD.	HKD	163 171,72	169 309,38	0,35
<b>Computing and IT</b>			<b>86 187,52</b>	<b>85 047,10</b>	<b>0,18</b>
89 000,00	LENOVO GROUP LTD.	HKD	86 187,52	85 047,10	0,18
<b>Consumer Retail</b>			<b>74 808,16</b>	<b>69 756,56</b>	<b>0,14</b>
12 000,00	GALAXY ENTERTAINMENT GROUP LTD.	HKD	74 808,16	69 756,56	0,14
<b>Telecommunication</b>			<b>18 887,19</b>	<b>16 958,98</b>	<b>0,03</b>
15 916,00	HKT TRUST & HKT LTD. -S-	HKD	18 887,19	16 958,98	0,03
<b>INDONESIA</b>			<b>979 828,11</b>	<b>1 005 595,15</b>	<b>2,09</b>
<b>Finance</b>			<b>590 304,44</b>	<b>610 106,06</b>	<b>1,27</b>
972 682,00	BANK MANDIRI PERSERO TBK PT	IDR	306 202,58	309 225,49	0,64
892 000,00	BANK RAKYAT INDONESIA PERSERO TBK PT	IDR	278 969,31	295 845,97	0,62
9 000,00	BANK NEGARA INDONESIA PERSERO TBK PT	IDR	5 132,55	5 034,60	0,01
<b>Basic Goods</b>			<b>310 656,59</b>	<b>318 981,57</b>	<b>0,66</b>
441 800,00	INDOFOOD CBP SUKSES MAKMUR TBK PT	IDR	295 781,76	305 889,79	0,63
83 000,00	SUMBER ALFARIA TRIJAYA TBK PT	IDR	14 874,83	13 091,78	0,03
<b>Telecommunication</b>			<b>44 060,10</b>	<b>42 551,05</b>	<b>0,09</b>
174 000,00	TELKOM INDONESIA PERSERO TBK PT	IDR	44 060,10	42 551,05	0,09
<b>Health</b>			<b>19 560,17</b>	<b>19 551,47</b>	<b>0,04</b>
156 000,00	KALBE FARMA TBK PT	IDR	19 560,17	19 551,47	0,04
<b>Raw materials</b>			<b>15 246,81</b>	<b>14 405,00</b>	<b>0,03</b>
37 400,00	VALE INDONESIA TBK PT	IDR	15 246,81	14 405,00	0,03
<b>SINGAPORE</b>			<b>773 547,05</b>	<b>780 051,29</b>	<b>1,62</b>
<b>Finance</b>			<b>618 295,40</b>	<b>622 582,80</b>	<b>1,29</b>
12 398,00	DBS GROUP HOLDINGS LTD.	SGD	253 870,18	264 584,88	0,55
22 919,00	OVERSEA-CHINESE BANKING CORP. LTD.	SGD	192 402,91	190 615,85	0,39
48 600,00	CAPITALAND INTEGRATED COMMERCIAL TRUST	SGD	66 150,05	62 868,72	0,13
33 800,00	CAPITALAND ASCENDAS REIT	SGD	62 824,00	62 265,95	0,13
6 491,00	SINGAPORE EXCHANGE LTD.	SGD	43 048,26	42 247,40	0,09
<b>Telecommunication</b>			<b>86 129,73</b>	<b>81 272,99</b>	<b>0,17</b>
48 000,00	SINGAPORE TELECOMMUNICATIONS LTD.	SGD	86 129,73	81 272,99	0,17
<b>Consumer Retail</b>			<b>32 270,31</b>	<b>39 839,38</b>	<b>0,08</b>
8 227,00	SINGAPORE AIRLINES LTD.	SGD	32 270,31	39 839,38	0,08
<b>Industries</b>			<b>36 851,61</b>	<b>36 356,12</b>	<b>0,08</b>
8 000,00	KEPPEL CORP. LTD.	SGD	36 851,61	36 356,12	0,08
<b>THAILAND</b>			<b>700 112,52</b>	<b>668 726,03</b>	<b>1,39</b>
<b>Industries</b>			<b>356 900,55</b>	<b>345 127,49</b>	<b>0,72</b>
186 063,00	AIRPORTS OF THAILAND PCL	THB	356 900,55	345 127,49	0,72

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### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>143 483,12</b>	<b>130 812,17</b>	<b>0,27</b>
184 000,00	BANGKOK DUSIT MEDICAL SERVICES PCL	THB	143 483,12	130 812,17	0,27
<b>Consumer Retail</b>			<b>103 935,61</b>	<b>100 287,17</b>	<b>0,21</b>
53 300,00	CP ALL PCL	THB	89 546,33	86 120,16	0,18
16 000,00	MINOR INTERNATIONAL PCL	THB	14 389,28	14 167,01	0,03
<b>Energy</b>			<b>48 398,96</b>	<b>46 533,97</b>	<b>0,10</b>
12 000,00	PTT EXPLORATION & PRODUCTION PCL	THB	48 398,96	46 533,97	0,10
<b>Finance</b>			<b>47 394,28</b>	<b>45 965,23</b>	<b>0,09</b>
11 000,00	KASIKORN BANK PCL	THB	38 921,07	36 968,66	0,07
2 000,00	BANGKOK BANK PCL	THB	8 473,21	8 996,57	0,02
<b>UNITED STATES</b>			<b>243 284,05</b>	<b>243 051,60</b>	<b>0,50</b>
<b>Computing and IT</b>			<b>169 614,88</b>	<b>172 154,74</b>	<b>0,35</b>
444,00	NVIDIA CORP.	USD	169 614,88	172 154,74	0,35
<b>Consumer Retail</b>			<b>73 669,17</b>	<b>70 896,86</b>	<b>0,15</b>
1 369,00	YUM CHINA HOLDINGS, INC.	USD	73 669,17	70 896,86	0,15
<b>BERMUDA</b>			<b>14 521,92</b>	<b>13 639,02</b>	<b>0,03</b>
<b>Multi-Utilities</b>			<b>14 521,92</b>	<b>13 639,02</b>	<b>0,03</b>
13 000,00	CHINA GAS HOLDINGS LTD.	HKD	14 521,92	13 639,02	0,03
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>61 189,97</b>	<b>62 313,45</b>	<b>0,13</b>
<b>Shares</b>			<b>61 189,97</b>	<b>62 313,45</b>	<b>0,13</b>
<b>CAYMAN ISLANDS</b>			<b>61 189,97</b>	<b>62 313,45</b>	<b>0,13</b>
<b>Consumer Retail</b>			<b>61 189,97</b>	<b>62 313,45</b>	<b>0,13</b>
1 600,00	TENCENT HOLDINGS LTD.	USD	61 189,97	62 313,45	0,13
<b>INVESTMENT FUNDS</b>			<b>4 328 309,66</b>	<b>4 335 020,58</b>	<b>8,98</b>
<b>UCI Units</b>			<b>4 328 309,66</b>	<b>4 335 020,58</b>	<b>8,98</b>
<b>LUXEMBOURG</b>			<b>4 328 309,66</b>	<b>4 335 020,58</b>	<b>8,98</b>
<b>Finance</b>			<b>4 328 309,66</b>	<b>4 335 020,58</b>	<b>8,98</b>
34 758,69	EURIZON FUND - MONEY MARKET EUR T1	EUR	3 426 405,84	3 432 072,75	7,11
9 461,35	EURIZON FUND - MONEY MARKET USD T1	USD	901 903,82	902 947,83	1,87
<b>Total Portfolio</b>			<b>43 809 103,92</b>	<b>46 678 349,91</b>	<b>96,76</b>

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## Eurizon AM SICAV - Asia Pacific Equity

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(23 165,83)</b>	<b>3 726 777,50</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>6 356,90</b>	<b>1 051 746,67</b>
1	64	Purchase	FTSE CHINA A50	28/07/2023	USD	4 343,48	724 062,10
25	3	Purchase	SPI 200 INDEX	21/09/2023	AUD	2 013,42	327 684,57
<b>Unrealised loss on future contracts and commitment</b>						<b>(29 522,73)</b>	<b>2 675 030,83</b>
50	72	Purchase	HANG SENG CHINA ENTERPRISES INDEX	28/07/2023	HKD	(29 522,73)	2 675 030,83

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

## Eurizon AM SICAV - Asia Pacific Equity

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(57 303,10)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>205 113,00</b>
28/07/2023	617 397,37	EUR	92 000 000,00	JPY	32 455,13
28/07/2023	1 061 860,45	USD	150 000 000,00	JPY	18 489,43
28/07/2023	1 442 372,16	EUR	12 200 000,00	HKD	16 520,89
28/07/2023	929 717,97	EUR	1 000 000,00	USD	14 155,47
28/07/2023	1 324 606,08	USD	1 200 000,00	EUR	12 759,66
28/07/2023	1 979 844,84	USD	1 800 000,00	EUR	12 671,70
28/07/2023	1 100 000,00	USD	997 330,51	EUR	9 788,24
28/07/2023	1 430 206,44	USD	1 300 000,00	EUR	9 443,39
28/07/2023	1 245 127,06	EUR	1 350 000,00	USD	9 117,68
28/07/2023	603 521,71	EUR	650 000,00	USD	8 406,08
28/07/2023	1 400 000,00	EUR	1 520 476,86	USD	7 908,40
28/07/2023	2 400 000,00	EUR	2 613 218,40	USD	7 435,22
28/07/2023	1 864 516,65	USD	1 700 000,00	EUR	7 081,53
28/07/2023	463 958,33	EUR	500 000,00	USD	6 177,08
28/07/2023	880 277,44	USD	800 000,00	EUR	5 949,02
28/07/2023	921 277,82	EUR	1 000 000,00	USD	5 715,32
28/07/2023	552 059,70	USD	500 000,00	EUR	5 445,16
28/07/2023	462 883,84	EUR	500 000,00	USD	5 102,59
28/07/2023	769 902,70	USD	700 000,00	EUR	4 894,04
28/07/2023	548 911,55	USD	500 000,00	EUR	2 562,83
28/07/2023	500 000,00	EUR	544 681,10	USD	1 310,41
28/07/2023	1 700 000,00	USD	1 555 559,46	EUR	896,79
28/07/2023	500 000,00	EUR	545 810,60	USD	276,28
28/07/2023	500 000,00	EUR	545 867,10	USD	224,55
28/07/2023	500 000,00	EUR	545 914,00	USD	181,61
03/07/2023	1 197 692 986,00	IDR	73 114,31	EUR	108,53
03/07/2023	396 999 682,00	IDR	24 235,23	EUR	35,97
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(262 416,10)</b>
28/07/2023	116 000 000,00	JPY	891 719,43	USD	(78 889,00)
28/07/2023	110 000 000,00	JPY	818 970,45	USD	(50 431,17)
28/07/2023	1 945 787,22	USD	1 800 000,00	EUR	(18 510,18)
28/07/2023	750 000,00	EUR	833 214,90	USD	(12 860,32)
28/07/2023	1 297 575,60	USD	1 200 000,00	EUR	(11 988,44)
28/07/2023	700 000,00	EUR	777 588,70	USD	(11 931,06)
28/07/2023	750 000,00	EUR	831 182,78	USD	(10 999,79)
28/07/2023	800 000,00	USD	743 071,09	EUR	(10 621,09)
28/07/2023	500 000,00	EUR	554 788,65	USD	(7 943,68)
28/07/2023	866 960,32	USD	800 000,00	EUR	(6 243,64)
28/07/2023	1 000 000,00	EUR	1 098 854,10	USD	(6 069,61)
28/07/2023	867 679,52	USD	800 000,00	EUR	(5 585,17)
28/07/2023	1 500 000,00	USD	1 378 273,63	EUR	(4 929,88)
28/07/2023	541 052,10	USD	500 000,00	EUR	(4 632,99)
28/07/2023	500 000,00	AUD	338 016,95	USD	(4 563,10)
28/07/2023	950 000,00	AUD	637 600,77	USD	(4 429,54)
28/07/2023	345 958,59	USD	320 000,00	EUR	(3 253,29)
28/07/2023	912 358,56	EUR	1 000 000,00	USD	(3 203,94)
28/07/2023	500 000,00	EUR	549 390,35	USD	(3 001,20)
28/07/2023	17 214 476,84	HKD	2 200 000,00	USD	(2 329,01)

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

## Eurizon AM SICAV - Emerging Markets Equity

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	173 076 229,91	
Banks	(Note 2)	9 845 812,36	
Other banks and broker accounts	(Notes 2, 12)	6 375 223,94	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	1 198 437,63	
Unrealised profit on future contracts	(Notes 2, 12)	73 699,66	
Other interest receivable		26 219,05	
Receivable on investments sold		1 414 864,17	
Receivable on subscriptions		17 440,00	
Other assets	(Notes 3, 13)	1 853 051,47	
<b>Total assets</b>		<b>193 880 978,19</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(8 735,57)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(890 185,56)	
Unrealised loss on future contracts	(Notes 2, 12)	(122 500,19)	
Payable on investments purchased		(3 496 853,42)	
Payable on redemptions		(511 106,91)	
Other liabilities		(272 323,20)	
<b>Total liabilities</b>		<b>(5 301 704,85)</b>	
<b>Total net assets</b>		<b>188 579 273,34</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	5,95	37 439,083
Class I	EUR	7,56	11 958 601,240
Class Primaclasse	EUR	4,91	15 828 621,102
Class R	EUR	6,02	2 249 352,064
Class U	EUR	6,36	1 057 488,855

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

## Eurizon AM SICAV - Emerging Markets Equity

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>168 167 959,92</b>
Net income from investments	(Note 2)	2 135 952,67
Other income	(Notes 5, 8)	1 046 494,24
<b>Total income</b>		<b>3 182 446,91</b>
Management fee	(Note 8)	(1 079 131,81)
Performance fee	(Note 9)	(26 537,44)
Administrative fees	(Note 10)	(166 708,11)
Subscription tax	(Note 6)	(27 532,12)
Other charges and taxes	(Notes 3, 7)	(1 237 161,97)
<b>Total expenses</b>		<b>(2 537 071,45)</b>
<b>Net investment income / (loss)</b>		<b>645 375,46</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(6 664 120,44)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	6 718 426,85
- forward foreign exchange contracts	(Note 2)	124 036,54
- foreign currencies	(Note 2)	(13 066,80)
- future contracts	(Note 2)	80 496,23
<b>Net result of operations for the period</b>		<b>891 147,84</b>
Subscriptions for the period		53 772 692,52
Redemptions for the period		(34 252 526,94)
<b>Net assets at the end of the period</b>		<b>188 579 273,34</b>

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

## Eurizon AM SICAV - Emerging Markets Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>164 586 954,88</b>	<b>173 076 229,91</b>	<b>91,78</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>146 438 702,33</b>	<b>154 874 908,50</b>	<b>82,13</b>
<b>Shares</b>			<b>146 438 702,33</b>	<b>154 874 908,50</b>	<b>82,13</b>
<b>INDIA</b>			<b>24 595 177,79</b>	<b>26 422 675,94</b>	<b>14,01</b>
<b>Finance</b>			<b>8 148 743,25</b>	<b>8 580 168,66</b>	<b>4,55</b>
285 379,00	ICICI BANK LTD.	INR	2 827 709,23	2 980 005,76	1,58
120 000,00	HDFC BANK LTD.	INR	2 185 746,98	2 281 166,52	1,21
26 000,00	HOUSING DEVELOPMENT FINANCE CORP. LTD.	INR	797 777,44	819 769,92	0,44
43 000,00	SBI LIFE INSURANCE CO. LTD.	INR	563 433,82	627 885,03	0,33
51 000,00	AXIS BANK LTD.	INR	505 946,99	562 671,09	0,30
70 000,00	ICICI PRUDENTIAL LIFE INSURANCE CO. LTD.	INR	436 702,52	447 757,48	0,24
135 000,00	BANK OF BARODA	INR	285 249,34	287 115,05	0,15
26 757,00	HDFC LIFE INSURANCE CO. LTD.	INR	175 002,90	194 679,90	0,10
11 000,00	GODREJ PROPERTIES LTD.	INR	184 477,04	192 767,00	0,10
34 000,00	DLF LTD.	INR	186 696,99	186 350,91	0,10
<b>Consumer Retail</b>			<b>4 633 988,16</b>	<b>5 228 357,96</b>	<b>2,77</b>
55 000,00	TITAN CO. LTD.	INR	1 537 661,20	1 872 824,55	0,99
16 300,00	MARUTI SUZUKI INDIA LTD.	INR	1 608 093,06	1 782 778,82	0,95
59 000,00	TATA MOTORS LTD.	INR	378 921,16	392 590,29	0,21
58 451,00	DABUR INDIA LTD.	INR	345 580,51	374 177,77	0,20
62 446,00	INDIAN HOTELS CO. LTD.	INR	235 849,92	273 850,54	0,14
122 707,00	FSN E-COMMERCE VENTURES LTD.	INR	204 695,35	203 731,16	0,11
10 000,00	TVS MOTOR CO. LTD.	INR	151 725,71	148 114,71	0,08
31 000,00	CROMPTON GREAVES CONSUMER ELECTRICALS LTD.	INR	100 179,80	100 289,29	0,05
2 000,00	EICHER MOTORS LTD.	INR	71 281,45	80 000,83	0,04
<b>Energy</b>			<b>3 543 570,59</b>	<b>3 606 046,97</b>	<b>1,91</b>
126 555,00	RELIANCE INDUSTRIES LTD.	INR	3 543 570,59	3 606 046,97	1,91
<b>Basic Goods</b>			<b>2 678 150,21</b>	<b>2 840 302,32</b>	<b>1,51</b>
38 000,00	HINDUSTAN UNILEVER LTD.	INR	1 079 608,87	1 137 071,59	0,60
148 843,00	ITC LTD.	INR	719 821,64	751 020,28	0,40
9 415,00	BRITANNIA INDUSTRIES LTD.	INR	464 020,08	528 550,89	0,28
61 360,00	MARICO LTD.	INR	362 898,47	364 005,79	0,20
5 853,00	UNITED SPIRITS LTD.	INR	51 801,15	59 653,77	0,03
<b>Health</b>			<b>1 683 191,07</b>	<b>1 855 051,75</b>	<b>0,98</b>
16 013,00	APOLLO HOSPITALS ENTERPRISE LTD.	INR	797 332,99	912 134,51	0,48
70 000,00	CIPLA LTD.	INR	740 498,82	793 801,66	0,42
7 006,00	TORRENT PHARMACEUTICALS LTD.	INR	145 359,26	149 115,58	0,08
<b>Raw materials</b>			<b>1 456 969,29</b>	<b>1 599 019,61</b>	<b>0,85</b>
22 670,00	ASIAN PAINTS LTD.	INR	745 528,72	851 579,12	0,45
11 630,00	PI INDUSTRIES LTD.	INR	470 136,35	509 599,43	0,27
37 000,00	HINDALCO INDUSTRIES LTD.	INR	177 148,69	174 020,96	0,09
51 000,00	TATA STEEL LTD.	INR	64 155,53	63 820,10	0,04
<b>Telecommunication</b>			<b>1 380 017,52</b>	<b>1 503 432,49</b>	<b>0,80</b>
1 307 769,00	ZOMATO LTD.	INR	998 511,90	1 096 607,09	0,58
41 956,00	ONE 97 COMMUNICATIONS LTD.	INR	381 505,62	406 825,40	0,22
<b>Computing and IT</b>			<b>704 440,72</b>	<b>716 114,94</b>	<b>0,38</b>
32 762,00	HCL TECHNOLOGIES LTD.	INR	419 738,91	434 848,41	0,23
135 343,00	REDINGTON LTD.	INR	284 701,81	281 266,53	0,15
<b>Industries</b>			<b>366 106,98</b>	<b>494 181,24</b>	<b>0,26</b>
10 000,00	ABB INDIA LTD.	INR	366 106,98	494 181,24	0,26

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

## Eurizon AM SICAV - Emerging Markets Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>CAYMAN ISLANDS</b>			<b>24 376 517,33</b>	<b>24 449 116,40</b>	<b>12,97</b>
<b>Telecommunication</b>			<b>14 302 151,18</b>	<b>14 110 432,78</b>	<b>7,48</b>
193 932,00	TENCENT HOLDINGS LTD.	HKD	7 710 702,84	7 521 620,77	3,99
11 626,00	BAIDU, INC.	USD	1 371 389,69	1 458 950,66	0,77
80 720,00	MEITUAN	HKD	1 207 122,91	1 154 662,46	0,61
12 618,00	ALIBABA GROUP HOLDING LTD.	USD	954 214,24	963 987,14	0,51
14 813,00	PDD HOLDINGS, INC.	USD	978 027,97	938 744,73	0,50
17 000,00	TRIP.COM GROUP LTD.	USD	494 340,95	545 371,05	0,29
33 500,00	JD.COM, INC.	HKD	555 589,88	518 776,42	0,27
69 000,00	KUAISHOU TECHNOLOGY	HKD	460 257,42	432 171,38	0,23
13 350,00	TRIP.COM GROUP LTD.	HKD	431 226,02	425 651,88	0,23
9 951,00	VIPSHOP HOLDINGS LTD.	USD	139 279,26	150 496,29	0,08
<b>Consumer Retail</b>			<b>8 150 663,76</b>	<b>8 425 727,02</b>	<b>4,47</b>
403 887,00	ALIBABA GROUP HOLDING LTD.	HKD	4 076 741,14	3 835 865,22	2,04
110 500,00	LI AUTO, INC.	HKD	1 260 784,07	1 751 253,47	0,93
89 000,00	BAIDU, INC.	HKD	1 339 339,44	1 382 405,70	0,73
596 000,00	TOPSPORTS INTERNATIONAL HOLDINGS LTD.	HKD	485 635,50	473 329,39	0,25
128 800,00	SANDS CHINA LTD.	HKD	404 890,87	402 230,09	0,21
43 738,00	NIO, INC.	USD	391 250,09	388 470,29	0,21
15 623,00	XPENG, INC.	USD	192 022,65	192 172,86	0,10
<b>Computing and IT</b>			<b>1 493 007,42</b>	<b>1 496 886,02</b>	<b>0,79</b>
55 000,00	NETEASE, INC.	HKD	988 393,90	981 668,05	0,52
6 000,00	ALCHIP TECHNOLOGIES LTD.	TWD	301 463,24	316 963,65	0,17
2 237,00	NETEASE, INC.	USD	203 150,28	198 254,32	0,10
<b>Finance</b>			<b>191 162,11</b>	<b>187 065,49</b>	<b>0,10</b>
84 000,00	LONGFOR GROUP HOLDINGS LTD.	HKD	191 162,11	187 065,49	0,10
<b>Multi-Utilities</b>			<b>189 683,38</b>	<b>182 648,97</b>	<b>0,10</b>
16 000,00	ENN ENERGY HOLDINGS LTD.	HKD	189 683,38	182 648,97	0,10
<b>Basic Goods</b>			<b>49 849,48</b>	<b>46 356,12</b>	<b>0,03</b>
13 435,00	CHINA MENGNIU DAIRY CO. LTD.	HKD	49 849,48	46 356,12	0,03
<b>SOUTH KOREA</b>			<b>19 383 714,17</b>	<b>21 503 811,91</b>	<b>11,40</b>
<b>Computing and IT</b>			<b>12 329 666,32</b>	<b>14 560 581,80</b>	<b>7,72</b>
209 375,00	SAMSUNG ELECTRONICS CO. LTD.	KRW	8 918 026,79	10 515 672,95	5,57
37 587,00	SK HYNIX, INC.	KRW	2 453 620,62	3 012 070,91	1,60
24 954,00	SAMSUNG ELECTRONICS CO. LTD.	KRW	958 018,91	1 032 837,94	0,55
<b>Consumer Retail</b>			<b>2 502 345,38</b>	<b>2 524 789,44</b>	<b>1,34</b>
4 900,00	HYUNDAI MOTOR CO.	KRW	702 898,83	703 867,94	0,37
11 100,00	KIA CORP.	KRW	663 067,37	683 347,01	0,36
6 598,00	LG ELECTRONICS, INC.	KRW	575 475,56	581 519,09	0,31
1 064,00	LG ENERGY SOLUTION LTD.	KRW	416 591,82	409 300,06	0,22
847,00	HYUNDAI MOBIS CO. LTD.	KRW	136 850,85	136 987,65	0,07
128,00	HYUNDAI MOTOR CO.	KRW	7 460,95	9 767,69	0,01
<b>Telecommunication</b>			<b>1 959 566,03</b>	<b>1 853 631,37</b>	<b>0,98</b>
3 300,00	SAMSUNG SDI CO. LTD.	KRW	1 599 081,26	1 535 730,84	0,81
2 500,00	NAVER CORP.	KRW	360 484,77	317 900,53	0,17
<b>Raw materials</b>			<b>1 581 583,53</b>	<b>1 564 910,91</b>	<b>0,83</b>
1 744,00	LG CHEM LTD.	KRW	831 307,23	809 184,14	0,43
2 800,00	POSCO HOLDINGS, INC.	KRW	750 276,30	755 726,77	0,40
<b>Finance</b>			<b>448 817,94</b>	<b>434 599,24</b>	<b>0,23</b>
13 084,00	KB FINANCIAL GROUP, INC.	KRW	448 817,94	434 599,24	0,23

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

## Eurizon AM SICAV - Emerging Markets Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>191 004,01</b>	<b>200 618,19</b>	<b>0,11</b>
14 000,00	KOREA ELECTRIC POWER CORP.	KRW	191 004,01	200 618,19	0,11
<b>Basic Goods</b>			<b>193 559,26</b>	<b>190 072,52</b>	<b>0,10</b>
3 300,00	KT&G CORP.	KRW	193 559,26	190 072,52	0,10
<b>Industries</b>			<b>177 171,70</b>	<b>174 608,44</b>	<b>0,09</b>
15 927,00	LG DISPLAY CO. LTD.	KRW	177 171,70	174 608,44	0,09
<b>TAIWAN</b>			<b>17 676 366,26</b>	<b>20 616 095,49</b>	<b>10,93</b>
<b>Computing and IT</b>			<b>13 920 944,65</b>	<b>16 760 063,50</b>	<b>8,89</b>
825 000,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO. LTD.	TWD	11 333 707,64	13 985 248,37	7,42
140 000,00	QUANTA COMPUTER, INC.	TWD	470 767,58	626 275,43	0,33
29 000,00	MEDIATEK, INC.	TWD	658 055,53	587 192,08	0,31
9 000,00	EMEMORY TECHNOLOGY, INC.	TWD	515 981,53	585 367,40	0,31
8 000,00	GLOBAL UNICHIP CORP.	TWD	371 893,75	377 884,24	0,20
101 000,00	ASE TECHNOLOGY HOLDING CO. LTD.	TWD	314 400,80	328 456,15	0,17
59 000,00	LITE-ON TECHNOLOGY CORP.	TWD	157 244,65	179 715,74	0,10
63 000,00	UNITED MICROELECTRONICS CORP.	TWD	98 893,17	89 924,09	0,05
<b>Industries</b>			<b>2 728 485,77</b>	<b>2 781 716,52</b>	<b>1,48</b>
177 000,00	DELTA ELECTRONICS, INC.	TWD	1 549 531,87	1 794 552,81	0,95
168 000,00	HON HAI PRECISION INDUSTRY CO. LTD.	TWD	569 397,36	558 703,61	0,30
87 000,00	EVERGREEN MARINE CORP. TAIWAN LTD.	TWD	413 591,29	239 400,26	0,13
29 000,00	UNIMICRON TECHNOLOGY CORP.	TWD	151 545,71	150 211,93	0,08
5 000,00	NAN YA PRINTED CIRCUIT BOARD CORP.	TWD	44 419,54	38 847,91	0,02
<b>Telecommunication</b>			<b>626 717,70</b>	<b>688 167,22</b>	<b>0,36</b>
67 000,00	ACCTON TECHNOLOGY CORP.	TWD	626 717,70	688 167,22	0,36
<b>Finance</b>			<b>400 218,14</b>	<b>386 148,25</b>	<b>0,20</b>
528 000,00	CTBC FINANCIAL HOLDING CO. LTD.	TWD	400 218,14	386 148,25	0,20
<b>CHINA</b>			<b>15 425 823,14</b>	<b>14 575 212,78</b>	<b>7,73</b>
<b>Finance</b>			<b>6 362 215,11</b>	<b>5 880 439,23</b>	<b>3,12</b>
2 824 431,00	CHINA CONSTRUCTION BANK CORP.	HKD	1 705 279,86	1 674 890,29	0,89
284 500,00	PING AN INSURANCE GROUP CO. OF CHINA LTD.	HKD	1 802 965,96	1 658 803,21	0,88
597 612,00	CITIC SECURITIES CO. LTD.	HKD	1 135 437,36	992 556,16	0,53
1 213 000,00	POSTAL SAVINGS BANK OF CHINA CO. LTD.	HKD	738 521,97	683 841,22	0,36
47 000,00	CHINA MERCHANTS BANK CO. LTD.	CNY	247 578,15	194 284,45	0,10
524 000,00	AGRICULTURAL BANK OF CHINA LTD.	HKD	189 061,25	188 768,46	0,10
119 000,00	CHINA LIFE INSURANCE CO. LTD.	HKD	209 137,85	181 776,43	0,10
129 000,00	GF SECURITIES CO. LTD.	HKD	174 468,16	163 254,22	0,09
57 000,00	CITIC SECURITIES CO. LTD.	CNY	159 764,55	142 264,79	0,07
<b>Industries</b>			<b>4 058 089,10</b>	<b>3 935 162,24</b>	<b>2,09</b>
412 614,00	NARI TECHNOLOGY CO. LTD.	CNY	1 229 156,15	1 202 685,93	0,64
156 000,00	LUXSHARE PRECISION INDUSTRY CO. LTD.	CNY	604 944,13	638 756,88	0,34
767 000,00	CHINA RAILWAY GROUP LTD.	HKD	463 144,24	463 802,77	0,25
13 600,00	CONTEMPORARY AMPEREX TECHNOLOGY CO. LTD.	CNY	415 793,35	392 619,84	0,21
122 100,00	SANY HEAVY INDUSTRY CO. LTD.	CNY	278 985,14	256 214,79	0,13
31 000,00	SHENZHEN INOVANCE TECHNOLOGY CO. LTD.	CNY	284 436,55	251 165,89	0,13
50 000,00	WUXI LEAD INTELLIGENT EQUIPMENT CO. LTD.	CNY	249 574,82	228 199,56	0,12
13 600,00	SUNGROW POWER SUPPLY CO. LTD.	CNY	202 304,05	200 145,34	0,11
190 700,00	ZOOMLION HEAVY INDUSTRY SCIENCE & TECHNOLOGY CO. LTD.	CNY	170 005,53	162 424,21	0,09
112 000,00	COSCO SHIPPING HOLDINGS CO. LTD.	HKD	98 789,58	92 484,76	0,05
1 900,00	CHANGZHOU XINGYU AUTOMOTIVE LIGHTING SYSTEMS CO. LTD.	CNY	43 203,46	29 632,50	0,01
7 000,00	ANHUI CONCH CEMENT CO. LTD.	HKD	17 752,10	17 029,77	0,01

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## Eurizon AM SICAV - Emerging Markets Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>1 452 503,38</b>	<b>1 525 590,53</b>	<b>0,81</b>
46 524,00	BYD CO. LTD.	HKD	1 237 356,95	1 360 393,32	0,72
218 000,00	CHINA SOUTHERN AIRLINES CO. LTD.	HKD	117 780,83	112 700,59	0,06
8 000,00	SHANGHAI M&G STATIONERY, INC.	CNY	87 236,35	45 062,00	0,02
1 000,00	MIDEA GROUP CO. LTD.	CNY	10 129,25	7 434,62	0,01
<b>Energy</b>			<b>1 084 722,37</b>	<b>991 108,02</b>	<b>0,53</b>
1 008 000,00	PETROCHINA CO. LTD.	HKD	647 753,41	639 009,41	0,34
197 000,00	PETROCHINA CO. LTD.	CNY	192 723,86	185 687,69	0,10
46 000,00	LONGI GREEN ENERGY TECHNOLOGY CO. LTD.	CNY	244 245,10	166 410,92	0,09
<b>Health</b>			<b>904 157,35</b>	<b>789 625,43</b>	<b>0,42</b>
58 920,00	JIANGSU HENGRUI PHARMACEUTICALS CO. LTD.	CNY	348 795,70	356 118,50	0,19
4 000,00	SHENZHEN MINDRAY BIO-MEDICAL ELECTRONICS CO. LTD.	CNY	168 519,84	151 317,07	0,08
38 800,00	BY-HEALTH CO. LTD.	CNY	179 249,34	117 402,46	0,06
37 701,00	AIER EYE HOSPITAL GROUP CO. LTD.	CNY	121 361,56	88 245,60	0,05
10 000,00	CHINA RESOURCES SANJIU MEDICAL & PHARMACEUTICAL CO. LTD.	CNY	86 230,91	76 541,80	0,04
<b>Raw materials</b>			<b>746 148,97</b>	<b>688 507,72</b>	<b>0,36</b>
61 000,00	GANFENG LITHIUM GROUP CO. LTD.	HKD	392 835,91	364 584,47	0,19
110 000,00	JIANGXI COPPER CO. LTD.	HKD	163 679,25	154 905,42	0,08
185 200,00	BAOSHAN IRON & STEEL CO. LTD.	CNY	143 985,64	131 332,92	0,07
3 400,00	WANHUA CHEMICAL GROUP CO. LTD.	CNY	45 648,17	37 684,91	0,02
<b>Basic Goods</b>			<b>601 075,06</b>	<b>555 588,51</b>	<b>0,29</b>
2 500,00	KWEICHOW MOUTAI CO. LTD.	CNY	569 435,17	533 433,03	0,28
6 200,00	INNER MONGOLIA YILI INDUSTRIAL GROUP CO. LTD.	CNY	31 639,89	22 155,48	0,01
<b>Computing and IT</b>			<b>216 911,80</b>	<b>209 191,10</b>	<b>0,11</b>
16 910,00	WILL SEMICONDUCTOR CO. LTD. SHANGHAI	CNY	216 911,80	209 191,10	0,11
<b>BRAZIL</b>			<b>12 165 173,21</b>	<b>13 201 133,37</b>	<b>7,00</b>
<b>Finance</b>			<b>3 582 643,43</b>	<b>4 001 057,74</b>	<b>2,12</b>
222 000,00	BANCO BRADESCO SA	BRL	645 063,58	693 883,71	0,37
222 000,00	B3 SA - BRASIL BOLSA BALCAO	BRL	535 336,45	616 269,97	0,33
111 832,00	ITAU UNIBANCO HOLDING SA	BRL	516 288,30	603 890,20	0,32
58 000,00	BANCO DO BRASIL SA	BRL	447 023,42	544 405,82	0,29
157 000,00	BANCO BRADESCO SA	BRL	406 644,00	436 725,49	0,23
120 771,00	BANCO BRADESCO SA	USD	386 609,84	383 013,32	0,20
189 000,00	ITAUSA SA	BRL	296 782,04	346 183,73	0,18
38 000,00	BANCO BTG PACTUAL SA	BRL	195 244,60	227 076,43	0,12
35 120,00	IGUATEMI SA	BRL	153 651,20	149 609,07	0,08
<b>Energy</b>			<b>2 472 897,39</b>	<b>2 717 986,37</b>	<b>1,44</b>
292 243,00	PETROLEO BRASILEIRO SA	BRL	1 508 112,50	1 639 741,47	0,87
91 634,00	PRIO SA	BRL	571 833,04	645 600,99	0,34
25 000,00	PETROLEO BRASILEIRO SA	BRL	138 242,46	157 230,15	0,08
32 000,00	VIBRA ENERGIA SA	BRL	98 629,41	109 747,59	0,06
8 501,00	PETROLEO BRASILEIRO SA	USD	97 207,38	96 386,19	0,05
10 677,00	SAO MARTINHO S/A	BRL	58 872,60	69 279,98	0,04
<b>Raw materials</b>			<b>2 222 199,88</b>	<b>2 156 183,64</b>	<b>1,14</b>
112 758,00	VALE SA	BRL	1 474 586,55	1 375 895,60	0,73
57 091,00	SUZANO SA	BRL	443 523,65	479 682,86	0,25
39 000,00	GERDAU SA	BRL	185 663,30	185 774,78	0,10
24 000,00	GERDAU SA	USD	118 426,38	114 830,40	0,06

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## Eurizon AM SICAV - Emerging Markets Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>1 265 847,26</b>	<b>1 389 762,48</b>	<b>0,74</b>
99 000,00	WEG SA	BRL	676 654,91	710 100,74	0,38
117 000,00	RUMO SA	BRL	426 284,28	493 522,15	0,26
45 000,00	KLABIN SA	BRL	162 908,07	186 139,59	0,10
<b>Multi-Utilities</b>			<b>1 141 225,51</b>	<b>1 275 579,18</b>	<b>0,68</b>
82 946,00	CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP	BRL	812 232,25	891 557,67	0,47
338 634,00	RAIZEN SA	BRL	231 760,32	283 107,29	0,15
25 000,00	NEOENERGIA SA	BRL	97 190,11	100 845,80	0,06
28,00	CIA ENERGETICA DE MINAS GERAIS	BRL	42,83	68,42	0,00
<b>Consumer Retail</b>			<b>791 297,71</b>	<b>869 328,92</b>	<b>0,46</b>
72 661,00	RAIA DROGASIL SA	BRL	384 969,36	408 658,84	0,22
27 600,00	LOCALIZA RENT A CAR SA	BRL	318 559,24	359 225,76	0,19
38 000,00	CCR SA	BRL	87 769,11	101 444,32	0,05
<b>Basic Goods</b>			<b>380 183,55</b>	<b>418 461,42</b>	<b>0,22</b>
108 000,00	AMBEV SA	BRL	277 243,37	316 223,55	0,17
14 078,40	SLC AGRICOLA SA	BRL	102 940,18	102 237,87	0,05
<b>Telecommunication</b>			<b>308 878,48</b>	<b>372 773,62</b>	<b>0,20</b>
105 000,00	TIM SA	BRL	238 285,60	291 678,55	0,15
8 500,00	TELEFONICA BRASIL SA	BRL	61 751,98	69 883,34	0,04
800,00	TIM SA	USD	8 840,90	11 211,73	0,01
<b>MEXICO</b>			<b>5 709 522,21</b>	<b>6 377 710,32</b>	<b>3,38</b>
<b>Finance</b>			<b>1 796 528,67</b>	<b>2 009 411,14</b>	<b>1,06</b>
255 378,00	CORP. INMOBILIARIA VESTA SAB DE CV	MXN	620 338,46	757 895,77	0,40
90 650,00	GRUPO FINANCIERO BANORTE SAB DE CV	MXN	663 359,57	684 118,90	0,36
239 071,00	TF ADMINISTRADORA INDUSTRIAL S DE REAL DE CV	MXN	365 854,06	419 720,91	0,22
23 000,00	BANCO DEL BAJIO SA	MXN	72 073,28	63 943,52	0,04
36 700,00	FIBRA MACQUARIE MEXICO	MXN	51 041,67	59 096,74	0,03
21 400,00	CONCENTRADORA FIBRA DANHOS SA DE CV	MXN	23 861,63	24 635,30	0,01
<b>Basic Goods</b>			<b>1 671 037,54</b>	<b>1 903 260,93</b>	<b>1,01</b>
74 000,00	FOMENTO ECONOMICO MEXICANO SAB DE CV	MXN	636 470,59	749 562,78	0,40
5 300,00	COCA-COLA FEMSA SAB DE CV	USD	360 888,01	404 713,90	0,21
25 000,00	GRUMA SAB DE CV	MXN	350 136,45	367 133,03	0,20
37 000,00	ARCA CONTINENTAL SAB DE CV	MXN	292 945,47	347 908,18	0,18
6 500,00	GRUPO COMERCIAL CHEDRAUI SA DE CV	MXN	30 597,02	33 943,04	0,02
<b>Consumer Retail</b>			<b>873 280,39</b>	<b>861 374,95</b>	<b>0,46</b>
238 000,00	WAL-MART DE MEXICO SAB DE CV	MXN	873 280,39	861 374,95	0,46
<b>Telecommunication</b>			<b>431 421,02</b>	<b>614 703,95</b>	<b>0,33</b>
618 379,00	AMERICA MOVIL SAB DE CV	MXN	431 421,02	614 703,95	0,33
<b>Industries</b>			<b>477 326,19</b>	<b>513 474,05</b>	<b>0,27</b>
59 652,00	CEMEX SAB DE CV	USD	351 134,24	387 109,10	0,20
13 000,00	GRUPO AEROPORTUARIO DEL CENTRO NORTE SAB DE CV	MXN	126 191,95	126 364,95	0,07
<b>Raw materials</b>			<b>459 928,40</b>	<b>475 485,30</b>	<b>0,25</b>
107 959,00	GRUPO MEXICO SAB DE CV	MXN	459 928,40	475 485,30	0,25
<b>SAUDI ARABIA</b>			<b>5 300 947,77</b>	<b>5 619 528,04</b>	<b>2,98</b>
<b>Finance</b>			<b>3 437 823,30</b>	<b>3 649 704,99</b>	<b>1,94</b>
98 482,00	AL RAJHI BANK	SAR	1 501 864,04	1 754 474,96	0,93
79 053,00	SAUDI NATIONAL BANK	SAR	726 859,97	711 899,41	0,38
72 450,00	ALINMA BANK	SAR	586 484,97	601 092,01	0,32
33 000,00	ARAB NATIONAL BANK	SAR	251 290,44	212 096,00	0,11

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## Eurizon AM SICAV - Emerging Markets Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
22 000,00	SAUDI AWWAL BANK	SAR	205 620,84	204 300,33	0,11
9 213,00	BANK ALBILAD	SAR	94 074,71	86 906,28	0,05
7 821,00	BANQUE SAUDI FRANSI	SAR	71 628,33	78 936,00	0,04
<b>Telecommunication</b>			<b>804 971,04</b>	<b>904 781,64</b>	<b>0,48</b>
84 145,00	SAUDI TELECOM CO.	SAR	804 971,04	904 781,64	0,48
<b>Energy</b>			<b>848 520,83</b>	<b>847 544,65</b>	<b>0,45</b>
107 707,00	SAUDI ARABIAN OIL CO.	SAR	848 520,83	847 544,65	0,45
<b>Raw materials</b>			<b>209 632,60</b>	<b>217 496,76</b>	<b>0,11</b>
10 000,00	SAUDI BASIC INDUSTRIES CORP.	SAR	209 632,60	217 496,76	0,11
<b>SOUTH AFRICA</b>			<b>4 845 987,34</b>	<b>4 935 908,62</b>	<b>2,62</b>
<b>Telecommunication</b>			<b>1 945 713,70</b>	<b>2 039 633,50</b>	<b>1,08</b>
8 669,00	NASPERS LTD.	ZAR	1 364 168,03	1 429 665,99	0,76
91 000,00	MTN GROUP LTD.	ZAR	581 545,67	609 967,51	0,32
<b>Finance</b>			<b>1 735 024,27</b>	<b>1 760 999,57</b>	<b>0,94</b>
61 000,00	STANDARD BANK GROUP LTD.	ZAR	512 430,33	525 490,57	0,28
46 218,00	NEDBANK GROUP LTD.	ZAR	499 541,78	512 582,52	0,27
142 694,00	FIRSTRAND LTD.	ZAR	471 308,01	474 253,67	0,25
3 269,00	CAPITEC BANK HOLDINGS LTD.	ZAR	251 744,15	248 672,81	0,14
<b>Consumer Retail</b>			<b>496 476,36</b>	<b>490 829,86</b>	<b>0,26</b>
12 000,00	BID CORP. LTD.	ZAR	245 245,27	240 630,44	0,13
46 000,00	WOOLWORTHS HOLDINGS LTD.	ZAR	159 921,97	159 245,16	0,08
13 000,00	MR PRICE GROUP LTD.	ZAR	91 309,12	90 954,26	0,05
<b>Raw materials</b>			<b>277 772,19</b>	<b>264 400,90</b>	<b>0,14</b>
16 054,00	GOLD FIELDS LTD.	ZAR	202 724,82	203 798,89	0,11
3 140,00	ANGLOGOLD ASHANTI LTD.	ZAR	75 047,37	60 602,01	0,03
<b>Health</b>			<b>212 008,69</b>	<b>204 909,57</b>	<b>0,11</b>
23 000,00	ASPEN PHARMACARE HOLDINGS LTD.	ZAR	212 008,69	204 909,57	0,11
<b>Basic Goods</b>			<b>178 992,13</b>	<b>175 135,22</b>	<b>0,09</b>
16 000,00	SHOPRITE HOLDINGS LTD.	ZAR	178 992,13	175 135,22	0,09
<b>INDONESIA</b>			<b>4 787 722,14</b>	<b>4 932 089,61</b>	<b>2,62</b>
<b>Finance</b>			<b>2 991 953,58</b>	<b>3 120 386,43</b>	<b>1,66</b>
4 953 636,00	BANK MANDIRI PERSERO TBK PT	IDR	1 548 643,43	1 574 811,19	0,84
4 488 000,00	BANK RAKYAT INDONESIA PERSERO TBK PT	IDR	1 385 141,27	1 488 516,48	0,79
102 000,00	BANK NEGARA INDONESIA PERSERO TBK PT	IDR	58 168,88	57 058,76	0,03
<b>Basic Goods</b>			<b>1 331 658,04</b>	<b>1 362 309,05</b>	<b>0,72</b>
1 842 300,00	INDOFOOD CBP SUKSES MAKMUR TBK PT	IDR	1 233 089,89	1 275 556,26	0,68
550 000,00	SUMBER ALFARIA TRIJAYA TBK PT	IDR	98 568,15	86 752,79	0,04
<b>Telecommunication</b>			<b>308 228,54</b>	<b>296 879,18</b>	<b>0,16</b>
1 214 000,00	TELKOM INDONESIA PERSERO TBK PT	IDR	308 228,54	296 879,18	0,16
<b>Health</b>			<b>95 669,31</b>	<b>95 626,76</b>	<b>0,05</b>
763 000,00	KALBE FARMA TBK PT	IDR	95 669,31	95 626,76	0,05
<b>Raw materials</b>			<b>60 212,67</b>	<b>56 888,19</b>	<b>0,03</b>
147 700,00	VALE INDONESIA TBK PT	IDR	60 212,67	56 888,19	0,03
<b>THAILAND</b>			<b>3 641 363,49</b>	<b>3 499 579,79</b>	<b>1,86</b>
<b>Industries</b>			<b>1 830 762,98</b>	<b>1 773 625,45</b>	<b>0,94</b>
956 186,00	AIRPORTS OF THAILAND PCL	THB	1 830 762,98	1 773 625,45	0,94

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## Eurizon AM SICAV - Emerging Markets Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>592 974,86</b>	<b>570 253,15</b>	<b>0,30</b>
281 700,00	CP ALL PCL	THB	472 855,74	455 160,42	0,24
110 000,00	MINOR INTERNATIONAL PCL	THB	98 926,29	97 398,19	0,05
81 000,00	LAND & HOUSES PCL	THB	21 192,83	17 694,54	0,01
<b>Health</b>			<b>610 383,30</b>	<b>552 397,03</b>	<b>0,30</b>
777 000,00	BANGKOK DUSIT MEDICAL SERVICES PCL	THB	610 383,30	552 397,03	0,30
<b>Finance</b>			<b>413 646,85</b>	<b>417 168,27</b>	<b>0,22</b>
48 000,00	BANGKOK BANK PCL	THB	203 014,20	215 917,63	0,11
59 882,00	KASIKORN BANK PCL	THB	210 632,65	201 250,64	0,11
<b>Energy</b>			<b>193 595,50</b>	<b>186 135,89</b>	<b>0,10</b>
48 000,00	PTT EXPLORATION & PRODUCTION PCL	THB	193 595,50	186 135,89	0,10
<b>UNITED ARAB EMIRATES</b>			<b>2 633 984,88</b>	<b>2 559 864,66</b>	<b>1,36</b>
<b>Finance</b>			<b>2 026 537,15</b>	<b>2 040 013,23</b>	<b>1,08</b>
301 501,00	ABU DHABI COMMERCIAL BANK PJSC	AED	639 521,09	610 179,88	0,32
338 000,00	EMAAR PROPERTIES PJSC	AED	501 838,03	540 658,46	0,29
376 174,00	DUBAI ISLAMIC BANK PJSC	AED	534 834,67	513 481,00	0,27
117 240,00	ALDAR PROPERTIES PJSC	AED	142 720,99	148 916,17	0,08
31 226,00	EMIRATES NBD BANK PJSC	AED	107 490,03	115 715,38	0,06
77 000,00	EMAAR DEVELOPMENT PJSC	AED	100 132,34	111 062,34	0,06
<b>Telecommunication</b>			<b>607 447,73</b>	<b>519 851,43</b>	<b>0,28</b>
93 000,00	EMIRATES TELECOMMUNICATIONS GROUP CO. PJSC	AED	607 447,73	519 851,43	0,28
<b>GREECE</b>			<b>1 583 976,13</b>	<b>1 781 644,13</b>	<b>0,94</b>
<b>Finance</b>			<b>1 001 612,22</b>	<b>1 135 967,10</b>	<b>0,60</b>
326 000,00	ALPHA SERVICES & HOLDINGS SA	EUR	411 489,12	489 000,00	0,26
56 463,00	NATIONAL BANK OF GREECE SA	EUR	314 669,90	336 180,70	0,18
52 789,00	PIRAEUS FINANCIAL HOLDINGS SA	EUR	143 372,48	158 683,73	0,08
100 797,00	EUROBANK ERGASIAS SERVICES & HOLDINGS SA	EUR	132 080,72	152 102,67	0,08
<b>Telecommunication</b>			<b>230 000,31</b>	<b>245 280,23</b>	<b>0,13</b>
15 613,00	HELLENIC TELECOMMUNICATIONS ORGANIZATION SA	EUR	230 000,31	245 280,23	0,13
<b>Multi-Utilities</b>			<b>153 837,99</b>	<b>169 180,00</b>	<b>0,09</b>
10 000,00	PUBLIC POWER CORP. SA	EUR	95 375,17	104 500,00	0,06
2 000,00	MYTILINEOS SA	EUR	58 462,82	64 680,00	0,03
<b>Consumer Retail</b>			<b>120 993,38</b>	<b>151 200,00</b>	<b>0,08</b>
6 000,00	JUMBO SA	EUR	120 993,38	151 200,00	0,08
<b>Energy</b>			<b>77 532,23</b>	<b>80 016,80</b>	<b>0,04</b>
3 449,00	MOTOR OIL HELLAS CORINTH REFINERIES SA	EUR	77 532,23	80 016,80	0,04
<b>UNITED STATES</b>			<b>1 195 812,41</b>	<b>1 188 018,03</b>	<b>0,63</b>
<b>Computing and IT</b>			<b>672 650,19</b>	<b>682 802,92</b>	<b>0,36</b>
1 761,00	NVIDIA CORP.	USD	672 650,19	682 802,92	0,36
<b>Consumer Retail</b>			<b>490 123,29</b>	<b>471 679,05</b>	<b>0,25</b>
9 108,00	YUM CHINA HOLDINGS, INC.	USD	490 123,29	471 679,05	0,25
<b>Multi-Utilities</b>			<b>33 038,93</b>	<b>33 536,06</b>	<b>0,02</b>
251,00	SEMPRA ENERGY	MXN	33 038,93	33 536,06	0,02

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

## Eurizon AM SICAV - Emerging Markets Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>HONG KONG</b>			<b>1 205 176,85</b>	<b>1 177 262,46</b>	<b>0,62</b>
<b>Finance</b>			<b>814 780,85</b>	<b>791 205,97</b>	<b>0,42</b>
13 600,00	HONG KONG EXCHANGES & CLEARING LTD.	HKD	490 462,17	469 572,54	0,25
161 000,00	CHINA OVERSEAS LAND & INVESTMENT LTD.	HKD	324 318,68	321 633,43	0,17
<b>Computing and IT</b>			<b>390 396,00</b>	<b>386 056,49</b>	<b>0,20</b>
404 000,00	LENOVO GROUP LTD.	HKD	390 396,00	386 056,49	0,20
<b>NETHERLANDS</b>			<b>477 384,91</b>	<b>476 816,55</b>	<b>0,25</b>
<b>Telecommunication</b>			<b>477 384,91</b>	<b>476 816,55</b>	<b>0,25</b>
7 105,00	PROSUS NV	EUR	477 384,91	476 816,55	0,25
<b>HUNGARY</b>			<b>300 701,38</b>	<b>359 056,77</b>	<b>0,19</b>
<b>Energy</b>			<b>177 518,25</b>	<b>209 464,33</b>	<b>0,11</b>
26 148,00	MOL HUNGARIAN OIL & GAS PLC	HUF	177 518,25	209 464,33	0,11
<b>Finance</b>			<b>123 183,13</b>	<b>149 592,44</b>	<b>0,08</b>
4 600,00	OTP BANK NYRT	HUF	123 183,13	149 592,44	0,08
<b>TURKEY</b>			<b>294 655,03</b>	<b>286 756,95</b>	<b>0,15</b>
<b>Consumer Retail</b>			<b>294 655,03</b>	<b>286 756,95</b>	<b>0,15</b>
25 000,00	TURK HAVA YOLLARI AO	TRY	175 702,35	170 256,50	0,09
3 000,00	PEGASUS HAVA TASIMACILIGI AS	TRY	67 862,62	65 078,94	0,04
1 000,00	FORD OTOMOTIV SANAYI AS	TRY	27 876,88	26 755,85	0,01
9 000,00	MAVI GIYIM SANAYI VE TICARET AS	TRY	23 213,18	24 665,66	0,01
<b>QATAR</b>			<b>251 302,71</b>	<b>286 621,92</b>	<b>0,15</b>
<b>Industries</b>			<b>122 594,35</b>	<b>152 152,14</b>	<b>0,08</b>
142 676,00	QATAR GAS TRANSPORT CO. LTD.	QAR	122 594,35	152 152,14	0,08
<b>Finance</b>			<b>128 708,36</b>	<b>134 469,78</b>	<b>0,07</b>
20 352,00	QATAR ISLAMIC BANK SAQ	QAR	79 580,26	92 042,24	0,05
29 000,00	COMMERCIAL BANK PSQC	QAR	49 128,10	42 427,54	0,02
<b>CZECH REPUBLIC</b>			<b>206 747,73</b>	<b>197 742,30</b>	<b>0,11</b>
<b>Finance</b>			<b>206 747,73</b>	<b>197 742,30</b>	<b>0,11</b>
5 629,00	KOMERCNI BANKA AS	CZK	167 141,86	157 436,81	0,09
12 000,00	MONETA MONEY BANK AS	CZK	39 605,87	40 305,49	0,02
<b>CHILE</b>			<b>142 652,16</b>	<b>183 417,89</b>	<b>0,10</b>
<b>Energy</b>			<b>92 596,59</b>	<b>131 301,30</b>	<b>0,07</b>
2 205 524,00	ENEL CHILE SA	CLP	92 596,59	131 301,30	0,07
<b>Raw materials</b>			<b>50 055,57</b>	<b>52 116,59</b>	<b>0,03</b>
781,00	SOCIEDAD QUIMICA Y MINERA DE CHILE SA	CLP	50 055,57	52 116,59	0,03
<b>UNITED KINGDOM</b>			<b>95 452,14</b>	<b>95 113,13</b>	<b>0,05</b>
<b>Raw materials</b>			<b>95 452,14</b>	<b>95 113,13</b>	<b>0,05</b>
3 649,00	ANGLO AMERICAN PLC	ZAR	95 452,14	95 113,13	0,05
<b>BERMUDA</b>			<b>75 960,63</b>	<b>71 342,58</b>	<b>0,04</b>
<b>Multi-Utilities</b>			<b>75 960,63</b>	<b>71 342,58</b>	<b>0,04</b>
68 000,00	CHINA GAS HOLDINGS LTD.	HKD	75 960,63	71 342,58	0,04

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

## Eurizon AM SICAV - Emerging Markets Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>39 784,52</b>	<b>40 240,86</b>	<b>0,02</b>
<b>Finance</b>			<b>39 784,52</b>	<b>40 240,86</b>	<b>0,02</b>
1 254,00	ERSTE GROUP BANK AG	EUR	39 784,52	40 240,86	0,02
<b>BELGIUM</b>			<b>26 796,00</b>	<b>38 148,00</b>	<b>0,02</b>
<b>Industries</b>			<b>26 796,00</b>	<b>38 148,00</b>	<b>0,02</b>
2 200,00	TITAN CEMENT INTERNATIONAL SA	EUR	26 796,00	38 148,00	0,02
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>248 576,52</b>	<b>253 148,41</b>	<b>0,13</b>
<b>Shares</b>			<b>248 576,52</b>	<b>253 148,41</b>	<b>0,13</b>
<b>CAYMAN ISLANDS</b>			<b>248 576,52</b>	<b>253 148,41</b>	<b>0,13</b>
<b>Consumer Retail</b>			<b>248 576,52</b>	<b>253 148,41</b>	<b>0,13</b>
6 500,00	TENCENT HOLDINGS LTD.	USD	248 576,52	253 148,41	0,13
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>1 541,96</b>	<b>170,48</b>	<b>0,00</b>
<b>Shares</b>			<b>1 541,96</b>	<b>170,48</b>	<b>0,00</b>
<b>RUSSIA</b>			<b>1 541,96</b>	<b>170,48</b>	<b>0,00</b>
<b>Energy</b>			<b>1 541,96</b>	<b>170,48</b>	<b>0,00</b>
21,00	LUKOIL PJSC*	USD	1 541,96	170,48	0,00
<b>INVESTMENT FUNDS</b>			<b>17 898 134,07</b>	<b>17 948 002,52</b>	<b>9,52</b>
<b>UCI Units</b>			<b>17 898 134,07</b>	<b>17 948 002,52</b>	<b>9,52</b>
<b>LUXEMBOURG</b>			<b>17 898 134,07</b>	<b>17 948 002,52</b>	<b>9,52</b>
<b>Finance</b>			<b>17 898 134,07</b>	<b>17 948 002,52</b>	<b>9,52</b>
179 236,90	EURIZON FUND - MONEY MARKET EUR T1	EUR	17 648 134,12	17 697 851,51	9,39
2 603,57	EURIZON FUND - BOND SHORT TERM EUR T1	EUR	249 999,95	250 151,01	0,13
<b>Total Portfolio</b>			<b>164 586 954,88</b>	<b>173 076 229,91</b>	<b>91,78</b>

\* Please refer to Note 17.

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

## Eurizon AM SICAV - Emerging Markets Equity

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(48 800,53)</b>	<b>26 075 750,74</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>73 699,66</b>	<b>11 851 161,51</b>
1	814	Purchase	FTSE CHINA A50	28/07/2023	USD	55 243,61	9 209 164,88
2	51	Purchase	IFSC NIFTY 50	27/07/2023	USD	12 060,49	1 802 435,74
20	61	Purchase	WIG20 INDEX	15/09/2023	PLN	3 920,77	562 842,37
10	20	Purchase	MSCI KUWAIT INDEX	15/09/2023	USD	2 474,79	276 718,52
<b>Unrealised loss on future contracts and commitment</b>						<b>(122 500,19)</b>	<b>14 224 589,23</b>
50	260	Purchase	HANG SENG CHINA ENTERPRISES INDEX	28/07/2023	HKD	(100 881,39)	9 659 833,54
100	45	Purchase	MSCI TAIWAN USD INDEX	28/07/2023	USD	(17 956,11)	2 662 464,80
10	120	Purchase	MSCI SAUDI ARABIA INDEX	15/09/2023	USD	(3 662,69)	1 902 290,89

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

## Eurizon AM SICAV - Emerging Markets Equity

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>308 252,07</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>1 198 437,63</b>
28/07/2023	4 648 589,85	EUR	5 000 000,00	USD	70 777,34
28/07/2023	2 178 234,00	USD	40 000 000,00	ZAR	60 810,97
28/07/2023	2 705 990,26	USD	50 000 000,00	ZAR	60 630,21
28/07/2023	3 700 000,00	PLN	776 721,61	EUR	55 859,27
28/07/2023	85 000 000,00	ZAR	4 426 703,14	USD	55 760,70
28/07/2023	8 249 353,50	USD	7 500 000,00	EUR	52 798,74
28/07/2023	20 000 000,00	MXN	1 105 058,80	USD	50 544,34
28/07/2023	2 165 756,15	USD	40 000 000,00	ZAR	49 386,72
28/07/2023	4 000 000,00	PLN	850 721,17	EUR	49 366,27
28/07/2023	33 000 000,00	ZAR	1 688 409,80	USD	49 291,48
28/07/2023	35 000 000,00	ZAR	1 794 399,36	USD	48 926,33
28/07/2023	4 835 098,95	EUR	41 000 000,00	HKD	43 303,69
28/07/2023	1 629 419,32	USD	30 000 000,00	ZAR	41 711,43
28/07/2023	2 971 183,79	EUR	3 200 000,00	USD	41 383,78
28/07/2023	6 379 193,80	USD	5 800 000,00	EUR	40 550,64
28/07/2023	4 400 000,00	USD	3 989 322,04	EUR	39 152,97
28/07/2023	2 152 706,20	USD	40 000 000,00	ZAR	37 438,68
28/07/2023	8 000 000,00	MXN	389 603,45	EUR	35 314,45
28/07/2023	20 000 000,00	ZAR	1 018 756,79	USD	34 013,68
28/07/2023	4 950 223,20	USD	4 500 000,00	EUR	32 238,74
28/07/2023	25 000 000,00	ZAR	1 287 298,14	USD	29 834,59
28/07/2023	4 401 387,20	USD	4 000 000,00	EUR	29 745,08
28/07/2023	1 855 833,30	EUR	2 000 000,00	USD	24 708,29
28/07/2023	3 685 111,29	EUR	4 000 000,00	USD	22 861,28
28/07/2023	2 207 526,00	USD	2 000 000,00	EUR	21 128,03
28/07/2023	1 851 879,46	EUR	2 000 000,00	USD	20 754,45
28/07/2023	1 549 164,08	USD	29 000 000,00	ZAR	16 570,20
28/07/2023	3 509 678,40	USD	3 200 000,00	EUR	13 329,94
28/07/2023	4 000 000,00	EUR	4 355 364,00	USD	12 392,04
28/07/2023	494 787,49	EUR	10 000 000,00	ZAR	11 412,89
28/07/2023	2 196 522,60	USD	2 000 000,00	EUR	11 053,73
28/07/2023	1 300 000,00	PLN	308 185,19	USD	10 365,62
28/07/2023	1 015 052,77	EUR	1 100 000,00	USD	7 934,02
28/07/2023	2 000 000,00	PLN	485 555,69	USD	5 487,14
28/07/2023	2 000 000,00	EUR	2 178 724,40	USD	5 241,64
28/07/2023	3 700 000,00	USD	3 385 629,41	EUR	1 951,85
28/07/2023	1 400 000,00	EUR	1 527 724,52	USD	1 272,72
28/07/2023	17 000 000,00	HKD	1 986 048,13	EUR	793,81
28/07/2023	1 500 000,00	EUR	1 637 601,30	USD	673,66
28/07/2023	27 008,28	USD	500 000,00	ZAR	559,04
28/07/2023	900 000,00	EUR	982 459,08	USD	497,31
03/07/2023	3 143 944 088,00	IDR	191 925,08	EUR	284,87
28/07/2023	1 500 000,00	USD	1 373 161,61	EUR	182,14
03/07/2023	1 576 655 884,00	IDR	96 248,47	EUR	142,86
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(890 185,56)</b>
28/07/2023	60 000 000,00	ZAR	3 273 770,57	USD	(97 093,98)
28/07/2023	3 200 000,00	EUR	3 554 691,20	USD	(54 541,97)
28/07/2023	3 000 000,00	USD	2 798 933,05	EUR	(52 245,54)
28/07/2023	3 000 000,00	EUR	3 332 859,60	USD	(51 441,28)
28/07/2023	6 507 596,40	USD	6 000 000,00	EUR	(41 888,75)

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

## Eurizon AM SICAV - Emerging Markets Equity

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

Maturity	Purchase commitment in currency	Sale commitment in currency	Unrealised profit/(loss) (EUR)		
28/07/2023	4 323 434,40	USD	4 000 000,00	EUR	(41 625,58)
28/07/2023	2 688 261,75	USD	2 500 000,00	EUR	(38 728,34)
28/07/2023	28 500 000,00	ZAR	1 545 025,88	USD	(36 950,15)
28/07/2023	2 253 692,99	EUR	2 500 000,00	USD	(35 213,27)
28/07/2023	809 443,94	USD	16 000 000,00	ZAR	(32 302,84)
28/07/2023	2 000 000,00	EUR	2 219 154,60	USD	(31 774,74)
28/07/2023	1 021 292,94	USD	20 000 000,00	ZAR	(31 691,68)
28/07/2023	27 979 508,69	HKD	3 300 000,00	EUR	(29 949,34)
28/07/2023	25 000 000,00	ZAR	1 352 495,20	USD	(29 857,39)
28/07/2023	23 000 000,00	ZAR	1 245 356,85	USD	(28 440,45)
28/07/2023	2 702 801,50	USD	2 500 000,00	EUR	(25 416,29)
28/07/2023	606 502,46	USD	12 000 000,00	ZAR	(24 758,61)
28/07/2023	874 374,28	USD	17 000 000,00	ZAR	(21 192,52)
28/07/2023	1 500 000,00	EUR	1 660 888,05	USD	(20 646,82)
28/07/2023	1 298 027,00	USD	25 000 000,00	ZAR	(20 011,65)
28/07/2023	15 500 000,00	ZAR	839 606,28	USD	(19 481,40)
28/07/2023	2 600 880,96	USD	2 400 000,00	EUR	(18 730,92)
28/07/2023	3 000 000,00	EUR	3 296 562,30	USD	(18 208,83)
28/07/2023	472 566,03	USD	2 000 000,00	PLN	(17 379,98)
28/07/2023	2 600 000,00	EUR	2 855 837,14	USD	(14 697,40)
28/07/2023	4 700 000,00	USD	4 316 905,30	EUR	(13 761,54)
28/07/2023	2 000 000,00	EUR	2 197 561,40	USD	(12 004,82)
28/07/2023	2 463 368,12	EUR	2 700 000,00	USD	(8 650,64)
28/07/2023	59 468 192,71	HKD	7 600 000,00	USD	(8 045,66)
28/07/2023	2 008 165,02	EUR	2 200 000,00	USD	(6 072,49)
28/07/2023	819 024,52	EUR	900 000,00	USD	(4 981,73)
28/07/2023	1 000 000,00	USD	917 265,83	EUR	(1 703,33)
28/07/2023	1 000 000,00	USD	916 258,13	EUR	(695,63)

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



## Eurizon AM SICAV - Global Equity

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	248 165 635,93	
Banks	(Note 2)	2 886 686,93	
Other banks and broker accounts	(Notes 2, 12)	16 394 622,07	
Unrealised profit on future contracts	(Notes 2, 12)	480 535,09	
Receivable on subscriptions		1 385 719,07	
Other assets	(Notes 3, 13)	914 523,25	
<b>Total assets</b>		<b>270 227 722,34</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(69,15)	
Payable on investments purchased		(95 999,97)	
Payable on redemptions		(1 445 105,13)	
Other liabilities		(315 576,86)	
<b>Total liabilities</b>		<b>(1 856 751,11)</b>	
<b>Total net assets</b>		<b>268 370 971,23</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	6,94	119 783,653
Class F	EUR	8,22	19 268,813
Class I	EUR	15,44	7 340 415,013
Class Primaclasse	EUR	6,94	12 093 670,338
Class R	EUR	12,34	4 036 812,338
Class U	EUR	8,78	2 312 333,919

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

## Eurizon AM SICAV - Global Equity

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>219 524 870,87</b>
Net income from investments	(Note 2)	2 063 642,22
Other income	(Notes 5, 8)	67 632,08
<b>Total income</b>		<b>2 131 274,30</b>
Management fee	(Note 8)	(1 228 193,67)
Administrative fees	(Note 10)	(173 631,22)
Subscription tax	(Note 6)	(38 625,87)
Other charges and taxes	(Notes 3, 7)	(312 797,53)
<b>Total expenses</b>		<b>(1 753 248,29)</b>
<b>Net investment income / (loss)</b>		<b>378 026,01</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	3 703 432,40
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	20 591 152,13
- foreign currencies	(Note 2)	21 064,77
- future contracts	(Note 2)	826 531,96
<b>Net result of operations for the period</b>		<b>25 520 207,27</b>
Subscriptions for the period		105 610 252,31
Redemptions for the period		(82 284 359,22)
<b>Net assets at the end of the period</b>		<b>268 370 971,23</b>

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

## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>222 423 628,43</b>	<b>248 165 635,93</b>	<b>92,47</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>197 110 548,66</b>	<b>222 846 451,66</b>	<b>83,04</b>
<b>Shares</b>			<b>197 110 548,66</b>	<b>222 846 451,66</b>	<b>83,04</b>
<b>UNITED STATES</b>			<b>129 736 608,39</b>	<b>152 212 158,93</b>	<b>56,72</b>
<b>Computing and IT</b>			<b>24 716 660,73</b>	<b>40 537 216,00</b>	<b>15,11</b>
67 867,00	APPLE, INC.	USD	5 406 448,12	12 066 139,24	4,50
34 787,00	MICROSOFT CORP.	USD	5 079 208,56	10 858 259,68	4,05
11 365,00	NVIDIA CORP.	USD	1 982 417,31	4 406 618,52	1,64
6 976,00	APPLIED MATERIALS, INC.	USD	764 724,78	924 207,82	0,34
1 920,00	INTUIT, INC.	USD	806 953,10	806 346,95	0,30
3 789,00	SALESFORCE, INC.	USD	655 195,31	733 697,43	0,27
3 960,00	TEXAS INSTRUMENTS, INC.	USD	621 547,61	653 417,95	0,24
1 363,00	ADOBE, INC.	USD	522 888,79	610 901,16	0,23
4 592,00	ORACLE CORP.	USD	383 458,72	501 247,58	0,19
4 781,00	ADVANCED MICRO DEVICES, INC.	USD	469 142,74	499 178,31	0,19
4 369,00	QUALCOMM, INC.	USD	521 127,50	476 705,41	0,18
786,00	SERVICENOW, INC.	USD	345 951,19	404 865,52	0,15
12 517,00	INTEL CORP.	USD	389 058,35	383 655,68	0,14
4 559,00	MICROCHIP TECHNOLOGY, INC.	USD	301 978,10	374 372,76	0,14
2 028,00	ANALOG DEVICES, INC.	USD	332 203,08	362 121,50	0,14
1 885,00	JACK HENRY & ASSOCIATES, INC.	USD	279 696,33	289 108,11	0,11
3 688,00	NETAPP, INC.	USD	230 745,01	258 261,33	0,10
4 909,00	DELL TECHNOLOGIES, INC.	USD	208 517,17	243 470,13	0,09
3 490,00	GUIDEWIRE SOFTWARE, INC.	USD	232 670,19	243 372,24	0,09
523,00	MSCI, INC.	USD	241 801,44	224 966,63	0,08
1 061,00	WORKDAY, INC.	USD	189 092,82	219 678,47	0,08
1 875,00	FISERV, INC.	USD	184 895,93	216 802,18	0,08
3 716,00	MICRON TECHNOLOGY, INC.	USD	207 648,12	214 955,72	0,08
1 630,00	INTERNATIONAL BUSINESS MACHINES CORP.	USD	200 785,82	199 917,72	0,07
2 871,00	FORTINET, INC.	USD	171 485,93	198 917,34	0,07
2 409,00	ACTIVISION BLIZZARD, INC.	USD	170 686,86	186 139,91	0,07
381,00	KLA CORP.	USD	133 169,76	169 379,07	0,06
1 220,00	CROWDSTRIKE HOLDINGS, INC.	USD	161 259,61	164 235,88	0,06
1 020,00	ATLASSIAN CORP.	USD	195 125,66	156 889,23	0,06
1 484,00	TERADYNE, INC.	USD	142 079,79	151 433,24	0,06
1 006,00	ZSCALER, INC.	USD	97 015,95	134 901,70	0,05
1 313,00	PAYCHEX, INC.	USD	138 907,57	134 633,61	0,05
454,00	PAYCOM SOFTWARE, INC.	USD	133 634,33	133 678,20	0,05
784,00	SNOWFLAKE, INC.	USD	145 533,60	126 460,38	0,05
956,00	VMWARE, INC.	USD	114 241,15	125 909,81	0,05
1 344,00	QORVO, INC.	USD	123 415,71	125 690,45	0,05
603,00	AUTODESK, INC.	USD	117 691,51	113 088,72	0,04
2 242,00	DOCUSIGN, INC.	USD	137 627,41	104 989,68	0,04
6 706,00	UIPATH, INC.	USD	99 213,20	101 850,03	0,04
2 021,00	FIDELITY NATIONAL INFORMATION SERVICES, INC.	USD	137 673,29	101 327,83	0,04
1 041,00	LATTICE SEMICONDUCTOR CORP.	USD	82 095,28	91 667,13	0,03
181,00	HUBSPOT, INC.	USD	78 315,00	88 275,22	0,03
523,00	WEX, INC.	USD	81 073,50	87 280,09	0,03
312,00	SOLAREDGE TECHNOLOGIES, INC.	USD	85 664,79	76 941,86	0,03
1 393,00	MARVELL TECHNOLOGY, INC.	USD	62 120,46	76 327,69	0,03
1 249,00	CLOUDFLARE, INC.	USD	54 008,05	74 836,94	0,03
123,00	LAM RESEARCH CORP.	USD	57 523,85	72 476,40	0,03
5 155,00	PALANTIR TECHNOLOGIES, INC.	USD	40 921,79	72 434,58	0,03
181,00	SYNOPSYS, INC.	USD	62 564,07	72 235,73	0,03
538,00	PTC, INC.	USD	63 809,93	70 171,75	0,03

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

## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
185,00	MONGODB, INC.	USD	38 999,87	69 691,22	0,03
446,00	ASPEN TECHNOLOGY, INC.	USD	72 017,41	68 518,82	0,03
499,00	TAKE-TWO INTERACTIVE SOFTWARE, INC.	USD	61 199,62	67 307,81	0,03
1 587,00	ALLEGRO MICROSYSTEMS, INC.	USD	61 453,17	65 661,92	0,02
656,00	SPLUNK, INC.	USD	57 324,54	63 790,12	0,02
1 716,00	ROBLOX CORP.	USD	63 480,70	63 386,60	0,02
4 069,00	HEWLETT PACKARD ENTERPRISE CO.	USD	51 370,30	62 657,36	0,02
691,00	ON SEMICONDUCTOR CORP.	USD	51 217,77	59 903,54	0,02
809,00	CERIDIAN HCM HOLDING, INC.	USD	48 258,49	49 659,68	0,02
2 623,00	AVANTOR, INC.	USD	54 599,68	49 382,59	0,02
486,00	SKYWORKS SOLUTIONS, INC.	USD	47 098,01	49 308,27	0,02
92,00	MONOLITHIC POWER SYSTEMS, INC.	USD	38 803,22	45 555,59	0,02
1 098,00	UNITY SOFTWARE, INC.	USD	41 938,02	43 698,57	0,02
339,00	ELECTRONIC ARTS, INC.	USD	35 959,67	40 300,90	0,02
1 139,00	PURE STORAGE, INC.	USD	30 147,83	38 439,93	0,01
804,00	DYNATRACE, INC.	USD	33 357,27	37 930,22	0,01
418,00	DATADOG, INC.	USD	33 396,10	37 692,78	0,01
714,00	WOLFSPEED, INC.	USD	32 386,36	36 380,61	0,01
576,00	ZOOM VIDEO COMMUNICATIONS, INC.	USD	43 908,99	35 837,64	0,01
42,00	FAIR ISAAC CORP.	USD	31 045,82	31 151,98	0,01
204,00	BROADRIDGE FINANCIAL SOLUTIONS, INC.	USD	29 137,77	30 970,22	0,01
619,00	BENTLEY SYSTEMS, INC.	USD	23 847,59	30 768,43	0,01
1 116,00	GENTEX CORP.	USD	28 497,06	29 930,48	0,01
476,00	COGNIZANT TECHNOLOGY SOLUTIONS CORP.	USD	27 296,53	28 481,46	0,01
149,00	VEEVA SYSTEMS, INC.	USD	25 002,85	27 004,36	0,01
243,00	BILLS HOLDINGS, INC.	USD	26 623,09	26 026,16	0,01
1 539,00	AGILON HEALTH, INC.	USD	29 880,58	24 460,36	0,01
434,00	SS&C TECHNOLOGIES HOLDINGS, INC.	USD	22 239,35	24 106,68	0,01
85,00	EPAM SYSTEMS, INC.	USD	27 140,51	17 510,31	0,01
499,00	SMARTSHEET, INC.	USD	21 746,09	17 499,30	0,01
552,00	HP, INC.	USD	15 314,26	15 537,96	0,01
39,00	TYLER TECHNOLOGIES, INC.	USD	14 119,64	14 887,56	0,01
287,00	ZILLOW GROUP, INC.	USD	12 750,43	13 221,46	0,00
158,00	AKAMAI TECHNOLOGIES, INC.	USD	13 794,87	13 015,08	0,00
519,00	ZOOMINFO TECHNOLOGIES, INC.	USD	13 441,12	12 078,28	0,00
189,00	TWILIO, INC.	USD	12 852,01	11 021,24	0,00
<b>Finance</b>			<b>21 471 349,93</b>	<b>21 250 987,51</b>	<b>7,92</b>
6 002,00	BERKSHIRE HATHAWAY, INC.	USD	1 628 300,87	1 875 968,25	0,70
8 464,00	VISA, INC.	USD	1 677 663,37	1 842 374,06	0,69
13 207,00	JPMORGAN CHASE & CO.	USD	1 477 621,36	1 760 609,98	0,66
4 318,00	MASTERCARD, INC.	USD	1 416 516,69	1 556 616,75	0,58
29 985,00	BANK OF AMERICA CORP.	USD	912 730,61	788 514,56	0,29
4 137,00	CME GROUP, INC.	USD	730 800,22	702 607,23	0,26
3 337,00	AMERICAN EXPRESS CO.	USD	521 867,90	532 818,72	0,20
745,00	BLACKROCK, INC.	USD	483 061,91	471 951,55	0,18
4 120,00	PROLOGIS, INC.	USD	487 300,78	463 093,90	0,17
11 116,00	WELLS FARGO & CO.	USD	474 727,76	434 858,60	0,16
5 029,00	MORGAN STANLEY	USD	403 861,62	393 653,96	0,15
1 152,00	GOLDMAN SACHS GROUP, INC.	USD	358 960,81	340 573,75	0,13
10 492,00	WEYERHAEUSER CO.	USD	300 362,26	322 261,06	0,12
1 193,00	CIGNA GROUP	USD	276 110,42	306 833,82	0,11
1 684,00	AMERICAN TOWER CORP.	USD	350 819,25	299 353,67	0,11
4 225,00	APOLLO GLOBAL MANAGEMENT, INC.	USD	274 116,11	297 453,85	0,11
5 436,00	CHARLES SCHWAB CORP.	USD	340 842,33	282 412,82	0,10
6 353,00	VENTAS, INC.	USD	276 472,49	275 257,76	0,10
6 313,00	CITIGROUP, INC.	USD	299 905,51	266 407,36	0,10
1 657,00	TRAVELERS COS., INC.	USD	270 105,13	263 753,01	0,10
4 292,00	PAYPAL HOLDINGS, INC.	USD	516 781,52	262 516,11	0,10
4 943,00	IRON MOUNTAIN, INC.	USD	254 646,25	257 434,62	0,10

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 206,00	AMERICAN FINANCIAL GROUP, INC.	USD	261 769,36	240 112,21	0,09
2 237,00	SIMON PROPERTY GROUP, INC.	USD	244 536,21	236 781,56	0,09
4 399,00	AMERICAN INTERNATIONAL GROUP, INC.	USD	234 128,48	232 005,85	0,09
2 585,00	ARES MANAGEMENT CORP.	USD	210 267,82	228 290,26	0,08
813,00	PUBLIC STORAGE	USD	222 535,21	217 505,38	0,08
1 182,00	MARSH & MCLENNAN COS., INC.	USD	181 993,71	203 767,64	0,08
1 931,00	CROWN CASTLE, INC.	USD	256 373,81	201 666,43	0,07
1 612,00	PROGRESSIVE CORP.	USD	195 472,10	195 582,38	0,07
12 002,00	COREBRIDGE FINANCIAL, INC.	USD	202 572,15	194 276,13	0,07
1 622,00	PNC FINANCIAL SERVICES GROUP, INC.	USD	249 104,92	187 251,00	0,07
21 190,00	KEYCORP	USD	226 424,22	179 464,29	0,07
210,00	EQUINIX, INC.	USD	138 396,43	150 895,83	0,06
4 710,00	U.S. BANCORP	USD	192 560,75	142 638,27	0,05
7 641,00	HEALTHPEAK PROPERTIES, INC.	USD	164 768,95	140 773,65	0,05
7 779,00	KIMCO REALTY CORP.	USD	140 042,19	140 606,63	0,05
5 753,00	CITIZENS FINANCIAL GROUP, INC.	USD	168 182,51	137 523,55	0,05
1 262,00	DISCOVER FINANCIAL SERVICES	USD	117 758,42	135 164,67	0,05
1 410,00	RAYMOND JAMES FINANCIAL, INC.	USD	136 350,65	134 111,51	0,05
2 582,00	METLIFE, INC.	USD	142 116,99	133 785,90	0,05
1 518,00	BLACKSTONE, INC.	USD	130 764,61	129 356,94	0,05
697,00	AVALONBAY COMMUNITIES, INC.	USD	123 282,48	120 917,64	0,04
1 016,00	M&T BANK CORP.	USD	124 992,62	115 252,17	0,04
7 098,00	HOST HOTELS & RESORTS, INC.	USD	111 864,99	109 495,24	0,04
10 496,00	NEW YORK COMMUNITY BANCORP, INC.	USD	106 754,37	108 134,74	0,04
1 012,00	INTERCONTINENTAL EXCHANGE, INC.	USD	102 378,63	104 891,77	0,04
1 026,00	CAPITAL ONE FINANCIAL CORP.	USD	111 258,55	102 853,88	0,04
1 270,00	PRUDENTIAL FINANCIAL, INC.	USD	119 069,54	102 694,19	0,04
2 487,00	BANK OF NEW YORK MELLON CORP.	USD	109 331,30	101 485,98	0,04
317,00	AMERIPRISE FINANCIAL, INC.	USD	83 207,99	96 512,09	0,04
1 796,00	KKR & CO., INC.	USD	86 752,84	92 186,96	0,03
3 057,00	VICI PROPERTIES, INC.	USD	95 352,01	88 067,35	0,03
424,00	LPL FINANCIAL HOLDINGS, INC.	USD	101 905,99	84 500,73	0,03
401,00	ARTHUR J GALLAGHER & CO.	USD	71 017,61	80 703,52	0,03
769,00	T ROWE PRICE GROUP, INC.	USD	86 751,47	78 958,16	0,03
968,00	INTERACTIVE BROKERS GROUP, INC.	USD	72 732,87	73 704,62	0,03
2 622,00	TRUIST FINANCIAL CORP.	USD	101 045,19	72 940,12	0,03
1 320,00	REALTY INCOME CORP.	USD	80 163,78	72 339,85	0,03
1 042,00	NORTHERN TRUST CORP.	USD	79 975,83	70 810,13	0,03
363,00	ERIE INDEMNITY CO.	USD	79 136,08	69 874,98	0,03
1 323,00	BOSTON PROPERTIES, INC.	USD	73 815,49	69 836,43	0,03
1 085,00	AFLAC, INC.	USD	65 335,96	69 416,11	0,03
1 090,00	BROWN & BROWN, INC.	USD	63 542,22	68 776,88	0,03
927,00	WELLTOWER, INC.	USD	70 725,37	68 730,53	0,02
1 257,00	W R BERKLEY CORP.	USD	78 387,03	68 622,27	0,02
1 010,00	COINBASE GLOBAL, INC.	USD	65 433,23	66 237,83	0,02
3 776,00	REGIONS FINANCIAL CORP.	USD	60 078,50	61 675,80	0,02
873,00	PRINCIPAL FINANCIAL GROUP, INC.	USD	61 726,28	60 685,88	0,02
51,00	FIRST CITIZENS BANCSHARES, INC.	USD	52 484,90	59 996,27	0,02
1 091,00	SEI INVESTMENTS CO.	USD	59 918,73	59 619,98	0,02
544,00	DIGITAL REALTY TRUST, INC.	USD	55 698,99	56 778,42	0,02
1 242,00	CUBESMART	USD	50 775,98	50 841,16	0,02
747,00	STATE STREET CORP.	USD	54 587,22	50 105,81	0,02
495,00	ALLSTATE CORP.	USD	57 339,67	49 472,76	0,02
231,00	SBA COMMUNICATIONS CORP.	USD	61 988,24	49 071,08	0,02
649,00	CBRE GROUP, INC.	USD	48 671,79	48 011,71	0,02
1 925,00	FIFTH THIRD BANCORP	USD	57 750,89	46 245,86	0,02
4 656,00	HUNTINGTON BANCSHARES, INC.	USD	54 575,14	46 005,19	0,02
738,00	EQUITY RESIDENTIAL	USD	46 347,85	44 624,97	0,02
966,00	GAMING & LEISURE PROPERTIES, INC.	USD	45 819,43	42 907,74	0,02

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
677,00	REGENCY CENTERS CORP.	USD	40 352,04	38 330,23	0,01
30,00	MARKEL GROUP, INC.	USD	36 626,14	38 034,27	0,01
697,00	LOEWS CORP.	USD	38 420,90	37 935,70	0,01
559,00	HARTFORD FINANCIAL SERVICES GROUP, INC.	USD	36 411,37	36 901,16	0,01
260,00	EXTRA SPACE STORAGE, INC.	USD	42 619,56	35 472,95	0,01
339,00	GLOBE LIFE, INC.	USD	33 236,44	34 061,57	0,01
327,00	ALEXANDRIA REAL ESTATE EQUITIES, INC.	USD	46 728,77	34 015,78	0,01
1 044,00	INVITATION HOMES, INC.	USD	32 711,16	32 918,05	0,01
1 211,00	FRANKLIN RESOURCES, INC.	USD	32 326,42	29 647,85	0,01
639,00	NASDAQ, INC.	USD	34 579,25	29 197,20	0,01
461,00	WP CAREY, INC.	USD	32 591,11	28 547,34	0,01
305,00	CINCINNATI FINANCIAL CORP.	USD	33 849,64	27 206,77	0,01
2 513,00	FIRST HORIZON CORP.	USD	26 899,90	25 959,21	0,01
180,00	MID-AMERICA APARTMENT COMMUNITIES, INC.	USD	27 956,25	25 054,80	0,01
800,00	SYNCHRONY FINANCIAL	USD	27 667,21	24 872,59	0,01
749,00	FIDELITY NATIONAL FINANCIAL, INC.	USD	27 581,03	24 714,93	0,01
112,00	ESSEX PROPERTY TRUST, INC.	USD	25 792,37	24 052,79	0,01
963,00	ALLY FINANCIAL, INC.	USD	39 561,45	23 841,08	0,01
193,00	SUN COMMUNITIES, INC.	USD	28 118,42	23 078,62	0,01
178,00	CBOE GLOBAL MARKETS, INC.	USD	22 216,06	22 516,75	0,01
562,00	UDR, INC.	USD	22 507,76	22 129,71	0,01
330,00	EQUITY LIFESTYLE PROPERTIES, INC.	USD	22 192,25	20 232,53	0,01
199,00	CAMDEN PROPERTY TRUST	USD	21 669,97	19 858,04	0,01
976,00	BRIXMOR PROPERTY GROUP, INC.	USD	19 914,58	19 681,02	0,01
140,00	REINSURANCE GROUP OF AMERICA, INC.	USD	17 492,24	17 797,06	0,01
676,00	EQUITABLE HOLDINGS, INC.	USD	17 205,13	16 828,74	0,01
502,00	AMERICAN HOMES 4 RENT	USD	15 150,69	16 311,54	0,01
882,00	ANNALY CAPITAL MANAGEMENT, INC.	USD	21 080,61	16 176,73	0,01
885,00	HEALTHCARE REALTY TRUST, INC.	USD	17 591,92	15 298,90	0,01
302,00	UNUM GROUP	USD	12 738,64	13 203,85	0,00
184,00	TRADEWEB MARKETS, INC.	USD	12 287,79	11 549,33	0,00
99,00	ASSURANT, INC.	USD	11 573,61	11 408,14	0,00
326,00	WEBSTER FINANCIAL CORP.	USD	12 027,54	11 280,01	0,00
<b>Telecommunication</b>			<b>17 405 293,54</b>	<b>20 618 524,63</b>	<b>7,68</b>
40 397,00	AMAZON.COM, INC.	USD	4 130 627,24	4 826 903,11	1,80
31 047,00	ALPHABET, INC.	USD	2 599 525,36	3 406 347,16	1,27
23 402,00	ALPHABET, INC.	USD	1 326 139,60	2 594 811,24	0,97
8 109,00	META PLATFORMS, INC.	USD	1 631 830,70	2 133 015,67	0,79
16 550,00	CISCO SYSTEMS, INC.	USD	779 747,54	784 873,27	0,29
20 247,00	COMCAST CORP.	USD	747 496,35	771 093,12	0,29
8 588,00	WALT DISNEY CO.	USD	896 260,30	702 783,14	0,26
207,00	BOOKING HOLDINGS, INC.	USD	454 909,04	512 344,76	0,19
13 952,00	VERIZON COMMUNICATIONS, INC.	USD	605 827,49	475 595,53	0,18
3 645,00	T-MOBILE U.S., INC.	USD	473 910,90	464 060,81	0,17
1 077,00	NETFLIX, INC.	USD	345 929,55	434 837,38	0,16
1 504,00	PALO ALTO NETWORKS, INC.	USD	281 381,56	352 233,66	0,13
8 518,00	UBER TECHNOLOGIES, INC.	USD	283 756,16	337 050,36	0,13
3 256,00	EXPEDIA GROUP, INC.	USD	332 005,61	326 465,38	0,12
20 433,00	AT&T, INC.	USD	337 843,79	298 722,50	0,11
754,00	MOTOROLA SOLUTIONS, INC.	USD	188 647,22	202 688,41	0,08
549,00	CHARTER COMMUNICATIONS, INC.	USD	210 927,07	184 863,49	0,07
1 074,00	CDW CORP.	USD	172 477,54	180 640,64	0,07
2 293,00	GODADDY, INC.	USD	162 454,61	157 903,79	0,06
136,00	MERCADOLIBRE, INC.	USD	145 020,93	147 667,78	0,05
1 091,00	AIRBNB, INC.	USD	114 993,53	128 159,96	0,05
5 085,00	PINTEREST, INC.	USD	116 563,38	127 427,92	0,05
12 969,00	ROBINHOOD MARKETS, INC.	USD	99 220,05	118 634,81	0,04
24 516,00	SIRIUS XM HOLDINGS, INC.	USD	98 146,94	101 794,18	0,04
685,00	ARISTA NETWORKS, INC.	USD	71 369,80	101 751,66	0,04

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 326,00	IRIDIUM COMMUNICATIONS, INC.	USD	75 883,35	75 500,54	0,03
1 768,00	EBAY, INC.	USD	75 294,68	72 421,54	0,03
510,00	F5, INC.	USD	69 289,77	68 370,83	0,02
1 995,00	CORNING, INC.	USD	58 390,46	64 074,04	0,02
356,00	UBIQUITI, INC.	USD	81 372,88	57 348,29	0,02
896,00	OKTA, INC.	USD	68 010,41	56 954,70	0,02
756,00	DOORDASH, INC.	USD	44 748,89	52 954,63	0,02
1 494,00	INTERPUBLIC GROUP OF COS., INC.	USD	51 300,74	52 830,89	0,02
1 731,00	JUNIPER NETWORKS, INC.	USD	47 796,77	49 708,72	0,02
4 318,00	SNAP, INC.	USD	70 851,69	46 860,77	0,02
408,00	OMNICOM GROUP, INC.	USD	33 607,69	35 583,12	0,01
70,00	FACTSET RESEARCH SYSTEMS, INC.	USD	27 208,35	25 706,22	0,01
595,00	CIENA CORP.	USD	23 865,30	23 172,82	0,01
709,00	FOX CORP.	USD	19 517,22	20 724,11	0,01
840,00	ENDEAVOR GROUP HOLDINGS, INC.	USD	17 637,39	18 416,86	0,01
227,00	ROKU, INC.	USD	18 125,23	13 307,90	0,00
701,00	GEN DIGITAL, INC.	USD	15 380,46	11 918,92	0,00
<b>Health</b>			<b>18 808 742,87</b>	<b>19 549 083,89</b>	<b>7,28</b>
5 494,00	UNITEDHEALTH GROUP, INC.	USD	1 788 721,12	2 420 380,70	0,90
13 530,00	JOHNSON & JOHNSON	USD	2 019 876,85	2 052 690,11	0,77
11 638,00	ABBVIE, INC.	USD	1 593 411,34	1 437 201,88	0,54
10 339,00	MERCK & CO., INC.	USD	994 223,17	1 093 507,64	0,41
10 401,00	ABBOTT LABORATORIES	USD	1 093 374,63	1 039 337,00	0,39
2 288,00	ELI LILLY & CO.	USD	718 616,79	983 525,12	0,37
1 856,00	THERMO FISHER SCIENTIFIC, INC.	USD	937 778,90	887 596,43	0,33
3 944,00	AMGEN, INC.	USD	869 996,64	802 609,17	0,30
3 266,00	DANAHER CORP.	USD	771 617,33	718 459,91	0,27
3 774,00	AMERISOURCEBERGEN CORP.	USD	592 869,01	665 655,91	0,25
19 346,00	PFIZER, INC.	USD	813 786,25	650 422,60	0,24
5 519,00	CARDINAL HEALTH, INC.	USD	420 418,85	478 397,50	0,18
1 935,00	BECTON DICKINSON & CO.	USD	439 449,57	468 248,57	0,17
1 447,00	VERTEX PHARMACEUTICALS, INC.	USD	427 167,68	466 740,25	0,17
7 581,00	BRISTOL-MYERS SQUIBB CO.	USD	503 347,38	444 367,37	0,17
1 596,00	HCA HEALTHCARE, INC.	USD	371 415,75	443 954,11	0,17
1 116,00	MCKESSON CORP.	USD	389 681,58	437 101,57	0,16
6 525,00	CVS HEALTH CORP.	USD	529 641,82	413 449,23	0,15
7 769,00	BOSTON SCIENTIFIC CORP.	USD	352 618,35	385 174,23	0,14
1 198,00	STRYKER CORP.	USD	300 199,62	335 011,65	0,12
2 194,00	ZIMMER BIOMET HOLDINGS, INC.	USD	266 388,63	292 801,38	0,11
3 080,00	GILEAD SCIENCES, INC.	USD	210 483,12	217 576,10	0,08
1 013,00	RESMED, INC.	USD	213 210,58	202 878,49	0,08
979,00	IQVIA HOLDINGS, INC.	USD	173 502,34	201 695,47	0,08
530,00	INTUITIVE SURGICAL, INC.	USD	129 529,24	166 111,96	0,06
801,00	ILLUMINA, INC.	USD	162 903,12	137 653,02	0,05
279,00	IDEXX LABORATORIES, INC.	USD	117 892,70	128 434,58	0,05
1 519,00	GE HEALTHCARE TECHNOLOGIES, INC.	USD	100 982,54	113 110,47	0,04
1 404,00	BIOMARIN PHARMACEUTICAL, INC.	USD	122 703,32	111 547,83	0,04
1 917,00	INCYTE CORP.	USD	123 635,87	109 379,66	0,04
254,00	ELEVANCE HEALTH, INC.	USD	115 733,31	103 436,87	0,04
1 073,00	EDWARDS LIFESCIENCES CORP.	USD	82 495,81	92 773,66	0,03
330,00	INSULET CORP.	USD	89 538,40	87 215,56	0,03
481,00	SEAGEN, INC.	USD	73 762,35	84 851,72	0,03
460,00	ALNYLAM PHARMACEUTICALS, INC.	USD	80 916,19	80 084,67	0,03
264,00	INSPIRE MEDICAL SYSTEMS, INC.	USD	63 745,48	78 556,31	0,03
660,00	MODERNA, INC.	USD	111 723,85	73 501,35	0,03
104,00	REGENERON PHARMACEUTICALS, INC.	USD	67 224,33	68 495,08	0,03
165,00	HUMANA, INC.	USD	75 436,46	67 622,76	0,03
227,00	BIOGEN, INC.	USD	53 310,01	59 267,58	0,02
1 101,00	CORTEVA, INC.	USD	61 706,57	57 825,19	0,02

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

## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 019,00	BAXTER INTERNATIONAL, INC.	USD	46 642,82	42 553,28	0,02
329,00	DEXCOM, INC.	USD	34 870,27	38 753,23	0,01
105,00	ALIGN TECHNOLOGY, INC.	USD	26 444,21	34 035,00	0,01
112,00	MOLINA HEALTHCARE, INC.	USD	30 075,79	30 924,72	0,01
62,00	CHEMED CORP.	USD	30 671,26	30 782,34	0,01
238,00	QUEST DIAGNOSTICS, INC.	USD	30 453,97	30 662,94	0,01
151,00	CHARLES RIVER LABORATORIES INTERNATIONAL, INC.	USD	31 279,97	29 099,67	0,01
451,00	CENTENE CORP.	USD	32 631,97	27 882,62	0,01
134,00	UNITED THERAPEUTICS CORP.	USD	27 615,50	27 113,19	0,01
293,00	EXACT SCIENCES CORP.	USD	22 748,64	25 217,87	0,01
86,00	MEDPACE HOLDINGS, INC.	USD	15 992,57	18 931,82	0,01
52,00	COOPER COS., INC.	USD	17 926,63	18 275,30	0,01
82,00	MASIMO CORP.	USD	12 750,43	12 367,64	0,00
1 337,00	VIATRIS, INC.	USD	11 897,18	12 230,30	0,00
126,00	DAVITA, INC.	USD	11 704,81	11 603,31	0,00
0,00	INTRA-CELLULAR THERAPIES, INC.		0,00	0,00	0,00
<b>Consumer Retail</b>			<b>16 458 859,13</b>	<b>18 160 153,71</b>	<b>6,77</b>
12 729,00	TESLA, INC.	USD	2 037 041,92	3 054 142,34	1,14
8 783,00	PROCTER & GAMBLE CO.	USD	1 129 102,04	1 221 569,21	0,45
4 101,00	HOME DEPOT, INC.	USD	1 070 905,66	1 167 675,75	0,43
7 660,00	WALMART, INC.	USD	1 024 840,86	1 103 573,26	0,41
3 542,00	MCDONALD'S CORP.	USD	863 599,69	968 806,50	0,36
9 632,00	TJX COS., INC.	USD	695 299,91	748 576,56	0,28
1 170,00	COSTCO WHOLESALE CORP.	USD	518 720,42	577 364,26	0,21
2 473,00	LOWE'S COS., INC.	USD	479 578,19	511 600,30	0,19
1 226,00	S&P GLOBAL, INC.	USD	410 561,94	450 495,86	0,17
4 323,00	NIKE, INC.	USD	498 643,15	437 332,14	0,16
4 791,00	COLGATE-PALMOLIVE CO.	USD	351 338,42	338 312,12	0,13
1 610,00	AUTOMATIC DATA PROCESSING, INC.	USD	332 772,87	324 346,28	0,12
8 055,00	GENERAL MOTORS CO.	USD	304 382,40	284 693,59	0,11
2 773,00	STARBUCKS CORP.	USD	244 286,72	251 781,21	0,09
1 986,00	TARGET CORP.	USD	284 411,03	240 103,87	0,09
606,00	MOODY'S CORP.	USD	170 455,80	193 142,30	0,07
31,00	NVR, INC.	USD	140 618,41	180 448,36	0,07
2 301,00	PACCAR, INC.	USD	146 604,24	176 424,01	0,07
1 147,00	DARDEN RESTAURANTS, INC.	USD	155 774,32	175 656,00	0,07
381,00	CINTAS CORP.	USD	161 939,37	173 590,67	0,06
558,00	DOMINO'S PIZZA, INC.	USD	187 865,69	172 355,97	0,06
4 156,00	MGM RESORTS INTERNATIONAL	USD	157 089,41	167 306,57	0,06
520,00	GARTNER, INC.	USD	160 708,75	166 967,13	0,06
1 291,00	DICK'S SPORTING GOODS, INC.	USD	162 516,14	156 422,77	0,06
7 500,00	TOAST, INC.	USD	133 934,63	155 155,77	0,06
78,00	CHIPOTLE MEXICAN GRILL, INC.	USD	115 136,77	152 925,71	0,06
968,00	DOLLAR GENERAL CORP.	USD	193 070,33	150 638,85	0,06
1 443,00	TEXAS ROADHOUSE, INC.	USD	146 534,21	148 505,95	0,06
820,00	ESTEE LAUDER COS., INC.	USD	174 708,26	147 599,95	0,05
1 098,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	145 144,54	146 483,82	0,05
392,00	WATSCO, INC.	USD	117 680,06	137 063,42	0,05
182,00	VW GRAINGER, INC.	USD	101 945,54	131 552,09	0,05
1 512,00	LIVE NATION ENTERTAINMENT, INC.	USD	115 848,23	126 267,90	0,05
143,00	O'REILLY AUTOMOTIVE, INC.	USD	115 806,53	125 213,44	0,05
804,00	GENUINE PARTS CO.	USD	122 371,37	124 712,08	0,05
302,00	UNITED RENTALS, INC.	USD	97 562,41	123 282,95	0,05
247,00	DECKERS OUTDOOR CORP.	USD	105 983,27	119 461,03	0,04
8 454,00	FORD MOTOR CO.	USD	107 432,83	117 240,13	0,04
1 346,00	COPART, INC.	USD	103 771,57	112 528,53	0,04
313,00	LULULEMON ATHLETICA, INC.	USD	98 114,94	108 588,88	0,04
46,00	AUTOZONE, INC.	USD	101 541,42	105 127,89	0,04
3 338,00	LIBERTY MEDIA CORP.-LIBERTY SIRIUSXM	USD	89 581,23	100 139,97	0,04

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 627,00	WALGREENS BOOTS ALLIANCE, INC.	USD	123 143,91	94 714,21	0,04
457,00	VERISK ANALYTICS, INC.	USD	79 144,48	94 679,81	0,04
522,00	QUANTA SERVICES, INC.	USD	82 982,55	93 993,46	0,03
1 509,00	BLOCK, INC.	USD	97 287,73	92 075,25	0,03
1 333,00	ROBERT HALF INTERNATIONAL, INC.	USD	100 230,93	91 904,88	0,03
446,00	TRACTOR SUPPLY CO.	USD	93 351,20	90 385,49	0,03
744,00	DR HORTON, INC.	USD	62 468,70	82 985,64	0,03
432,00	MORNINGSTAR, INC.	USD	83 446,43	77 637,23	0,03
1 351,00	LAS VEGAS SANDS CORP.	USD	68 436,32	71 822,16	0,03
620,00	LENNAR CORP.	USD	59 896,97	71 211,89	0,03
902,00	BEST BUY CO., INC.	USD	64 682,20	67 753,32	0,03
1 819,00	TEMPUR SEALY INTERNATIONAL, INC.	USD	63 757,71	66 807,80	0,02
392,00	MARRIOTT INTERNATIONAL, INC.	USD	61 106,27	66 000,42	0,02
922,00	PULTEGROUP, INC.	USD	59 367,06	65 647,06	0,02
637,00	BOOZ ALLEN HAMILTON HOLDING CORP.	USD	57 154,72	65 159,65	0,02
1 853,00	OVINTIV, INC.	USD	72 999,59	64 659,66	0,02
5 406,00	WARNER BROS DISCOVERY, INC.	USD	67 630,57	62 136,77	0,02
1 541,00	ROLLINS, INC.	USD	58 666,07	60 495,88	0,02
586,00	CROCS, INC.	USD	63 708,78	60 393,97	0,02
1 663,00	CHEWY, INC.	USD	53 442,95	60 163,69	0,02
853,00	BOYD GAMING CORP.	USD	53 373,95	54 237,02	0,02
223,00	VAIL RESORTS, INC.	USD	50 342,85	51 459,64	0,02
230,00	EQUIFAX, INC.	USD	48 234,15	49 604,93	0,02
1 859,00	WESTROCK CO.	USD	59 331,81	49 533,56	0,02
507,00	WYNN RESORTS LTD.	USD	48 064,18	49 078,14	0,02
1 037,00	CAESARS ENTERTAINMENT, INC.	USD	46 566,18	48 447,18	0,02
2 137,00	GAMESTOP CORP.	USD	45 010,56	47 499,76	0,02
443,00	ROSS STORES, INC.	USD	44 802,40	45 530,32	0,02
244,00	FTI CONSULTING, INC.	USD	39 981,64	42 537,84	0,02
318,00	DOLLAR TREE, INC.	USD	43 097,09	41 826,75	0,02
2 627,00	RIVIAN AUTOMOTIVE, INC.	USD	35 641,86	40 115,31	0,01
93,00	ULTA BEAUTY, INC.	USD	41 336,21	40 114,87	0,01
658,00	BJ'S WHOLESALE CLUB HOLDINGS, INC.	USD	42 986,47	38 002,35	0,01
1 918,00	VF CORP.	USD	50 986,78	33 560,59	0,01
287,00	WILLIAMS-SONOMA, INC.	USD	31 513,86	32 919,49	0,01
721,00	BORGWARNER, INC.	USD	32 078,88	32 322,73	0,01
428,00	TOLL BROTHERS, INC.	USD	29 655,22	31 019,20	0,01
111,00	LITHIA MOTORS, INC.	USD	25 897,90	30 940,60	0,01
4 309,00	LUCID GROUP, INC.	USD	27 820,05	27 212,65	0,01
366,00	ADVANCE AUTO PARTS, INC.	USD	45 065,46	23 583,68	0,01
380,00	LKQ CORP.	USD	19 203,93	20 295,69	0,01
502,00	ARAMARK	USD	19 267,78	19 808,52	0,01
357,00	FASTENAL CO.	USD	17 336,72	19 302,86	0,01
140,00	WHIRLPOOL CORP.	USD	18 313,97	19 093,12	0,01
1 509,00	COTY, INC.	USD	16 774,05	16 998,72	0,01
70,00	MARKETAXESS HOLDINGS, INC.	USD	20 673,23	16 773,05	0,01
423,00	MATCH GROUP, INC.	USD	19 987,61	16 225,98	0,01
944,00	AMERICAN AIRLINES GROUP, INC.	USD	14 475,00	15 522,78	0,01
74,00	AVIS BUDGET GROUP, INC.	USD	12 676,80	15 510,15	0,01
122,00	YUM! BRANDS, INC.	USD	14 065,15	15 493,21	0,01
116,00	LEAR CORP.	USD	12 802,36	15 262,87	0,01
635,00	WARNER MUSIC GROUP CORP.	USD	14 545,12	15 185,28	0,01
451,00	SOUTHWEST AIRLINES CO.	USD	15 227,04	14 968,57	0,01
61,00	FLEETCOR TECHNOLOGIES, INC.	USD	13 393,06	14 038,38	0,01
85,00	WESCO INTERNATIONAL, INC.	USD	10 772,32	13 950,59	0,00
345,00	TAPESTRY, INC.	USD	13 625,95	13 534,37	0,00
89,00	BURLINGTON STORES, INC.	USD	15 800,91	12 839,33	0,00

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>12 429 308,45</b>	<b>13 630 423,45</b>	<b>5,08</b>
2 059,00	BROADCOM, INC.	USD	1 083 314,09	1 637 064,91	0,61
14 410,00	RAYTHEON TECHNOLOGIES CORP.	USD	1 318 465,28	1 293 861,74	0,48
2 013,00	DEERE & CO.	USD	737 805,34	747 614,31	0,28
2 728,00	CATERPILLAR, INC.	USD	547 978,93	615 237,57	0,23
734,00	TRANSDIGM GROUP, INC.	USD	502 567,07	601 577,06	0,22
2 712,00	UNION PACIFIC CORP.	USD	543 901,78	508 642,78	0,19
2 670,00	UNITED PARCEL SERVICE, INC.	USD	447 040,65	438 677,68	0,16
13 938,00	CSX CORP.	USD	407 914,50	435 642,21	0,16
1 108,00	PARKER-HANNIFIN CORP.	USD	326 856,62	396 117,49	0,15
2 890,00	AGCO CORP.	USD	327 253,58	348 124,37	0,13
3 909,00	EMERSON ELECTRIC CO.	USD	327 346,69	323 862,88	0,12
3 130,00	GENERAL ELECTRIC CO.	USD	217 506,04	315 151,60	0,12
1 943,00	WASTE MANAGEMENT, INC.	USD	287 948,04	308 849,64	0,12
1 717,00	L3HARRIS TECHNOLOGIES, INC.	USD	358 454,65	308 099,90	0,12
4 336,00	INGERSOLL RAND, INC.	USD	242 908,74	259 762,49	0,10
1 326,00	HONEYWELL INTERNATIONAL, INC.	USD	247 863,33	252 195,16	0,09
2 982,00	OTIS WORLDWIDE CORP.	USD	214 750,54	243 288,49	0,09
2 187,00	EXPEDITORS INTERNATIONAL OF WASHINGTON, INC.	USD	230 870,09	242 815,06	0,09
3 109,00	AMPHENOL CORP.	USD	220 333,01	242 080,17	0,09
1 050,00	FEDEX CORP.	USD	214 223,52	238 583,79	0,09
1 851,00	AGILENT TECHNOLOGIES, INC.	USD	246 604,72	204 017,12	0,08
813,00	ILLINOIS TOOL WORKS, INC.	USD	172 698,64	186 416,15	0,07
1 811,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP.	USD	165 296,99	182 046,11	0,07
2 451,00	A O SMITH CORP.	USD	152 245,07	163 504,79	0,06
769,00	VULCAN MATERIALS CO.	USD	131 063,05	158 903,12	0,06
1 183,00	HEICO CORP.	USD	141 494,15	152 456,23	0,06
3 223,00	CARRIER GLOBAL CORP.	USD	124 776,17	146 851,77	0,05
1 096,00	TE CONNECTIVITY LTD.	USD	124 379,61	140 802,30	0,05
2 896,00	HOWMET AEROSPACE, INC.	USD	109 220,74	131 554,28	0,05
1 034,00	BUILDERS FIRSTSOURCE, INC.	USD	81 601,80	128 894,55	0,05
1 741,00	FORTIVE CORP.	USD	107 867,83	119 316,71	0,04
382,00	ROCKWELL AUTOMATION, INC.	USD	95 345,36	115 352,76	0,04
739,00	KEYSIGHT TECHNOLOGIES, INC.	USD	110 388,13	113 423,93	0,04
447,00	WATERS CORP.	USD	128 073,61	109 205,63	0,04
772,00	MIDDLEBY CORP.	USD	103 321,87	104 605,61	0,04
327,00	HUBBELL, INC.	USD	85 312,63	99 376,80	0,04
1 142,00	STANLEY BLACK & DECKER, INC.	USD	89 975,85	98 090,55	0,04
1 038,00	3M CO.	USD	111 448,46	95 227,67	0,04
305,00	LENNOX INTERNATIONAL, INC.	USD	75 962,30	91 156,11	0,03
900,00	CH ROBINSON WORLDWIDE, INC.	USD	81 231,94	77 832,24	0,03
366,00	IDEX CORP.	USD	69 753,04	72 213,69	0,03
393,00	LANDSTAR SYSTEM, INC.	USD	61 753,30	69 356,73	0,03
55,00	METTLER-TOLEDO INTERNATIONAL, INC.	USD	74 644,33	66 122,99	0,02
432,00	CLEAN HARBORS, INC.	USD	56 512,59	65 108,83	0,02
433,00	AMETEK, INC.	USD	60 485,44	64 247,50	0,02
1 198,00	MASCO CORP.	USD	60 248,58	63 007,53	0,02
472,00	PACKAGING CORP. OF AMERICA	USD	58 808,65	57 176,44	0,02
210,00	SNAP-ON, INC.	USD	51 633,00	55 471,94	0,02
447,00	OWENS CORNING	USD	46 791,71	53 467,90	0,02
479,00	JACOBS SOLUTIONS, INC.	USD	52 920,60	52 198,25	0,02
142,00	OLD DOMINION FREIGHT LINE, INC.	USD	44 685,72	48 125,10	0,02
182,00	CUMMINS, INC.	USD	43 365,42	40 897,44	0,02
96,00	MARTIN MARIETTA MATERIALS, INC.	USD	32 200,31	40 625,32	0,02
1 693,00	GRAPHIC PACKAGING HOLDING CO.	USD	38 333,34	37 289,44	0,01
265,00	REPUBLIC SERVICES, INC.	USD	32 445,96	37 204,43	0,01
202,00	EAGLE MATERIALS, INC.	USD	26 115,81	34 515,88	0,01
436,00	AECOM	USD	32 358,90	33 844,94	0,01
207,00	HEICO CORP.	USD	24 615,72	33 571,56	0,01

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
416,00	CROWN HOLDINGS, INC.	USD	31 901,40	33 123,66	0,01
189,00	EMCOR GROUP, INC.	USD	23 512,95	32 010,46	0,01
178,00	AXON ENTERPRISE, INC.	USD	34 476,88	31 834,42	0,01
1 351,00	VERTIV HOLDINGS CO.	USD	25 282,36	30 673,02	0,01
483,00	TEXTRON, INC.	USD	31 175,38	29 940,68	0,01
273,00	JABIL, INC.	USD	23 712,82	27 007,22	0,01
250,00	APTARGROUP, INC.	USD	27 127,48	26 549,03	0,01
418,00	TRIMBLE, INC.	USD	17 934,79	20 283,15	0,01
196,00	XYLEM, INC.	USD	19 001,86	20 232,37	0,01
398,00	U-HAUL HOLDING CO.	USD	24 483,92	18 484,56	0,01
341,00	BALL CORP.	USD	19 054,26	18 193,95	0,01
195,00	GRACO, INC.	USD	14 625,97	15 433,77	0,01
263,00	KNIGHT-SWIFT TRANSPORTATION HOLDINGS, INC.	USD	13 926,04	13 393,47	0,01
115,00	WOODWARD, INC.	USD	11 808,51	12 534,05	0,00
<b>Energy</b>			<b>6 416 699,57</b>	<b>6 582 106,80</b>	<b>2,45</b>
16 422,00	EXXON MOBIL CORP.	USD	1 381 105,40	1 614 352,85	0,60
9 120,00	CHEVRON CORP.	USD	1 298 446,70	1 315 335,98	0,49
3 348,00	DIAMONDBACK ENERGY, INC.	USD	419 636,81	403 110,12	0,15
3 595,00	EOG RESOURCES, INC.	USD	400 765,95	377 095,94	0,14
1 681,00	PIONEER NATURAL RESOURCES CO.	USD	330 280,13	319 220,41	0,12
5 911,00	SCHLUMBERGER NV	USD	230 109,00	266 130,37	0,10
1 660,00	CHENIERE ENERGY, INC.	USD	236 358,30	231 821,74	0,09
1 884,00	VALERO ENERGY CORP.	USD	197 346,11	202 560,16	0,08
6 204,00	APA CORP.	USD	193 539,52	194 308,54	0,07
1 714,00	CONOCOPHILLIPS	USD	168 293,79	162 774,96	0,06
2 039,00	TARGA RESOURCES CORP.	USD	134 898,64	142 225,35	0,05
4 694,00	HALLIBURTON CO.	USD	151 197,93	141 938,60	0,05
2 758,00	DEVON ENERGY CORP.	USD	140 749,41	122 201,36	0,05
3 982,00	BAKER HUGHES CO.	USD	112 446,19	115 372,12	0,04
697,00	ENPHASE ENERGY, INC.	USD	130 675,96	106 996,81	0,04
1 180,00	PHILLIPS 66	USD	103 088,13	103 160,74	0,04
1 812,00	ONEOK, INC.	USD	110 248,08	102 508,35	0,04
3 425,00	WILLIAMS COS., INC.	USD	100 297,62	102 436,04	0,04
700,00	HESS CORP.	USD	84 838,32	87 227,29	0,03
758,00	MARATHON PETROLEUM CORP.	USD	77 425,35	81 010,79	0,03
454,00	FIRST SOLAR, INC.	USD	84 540,21	79 102,51	0,03
3 345,00	COTERRA ENERGY, INC.	USD	80 477,27	77 569,64	0,03
3 764,00	KINDER MORGAN, INC.	USD	59 344,68	59 409,77	0,02
47,00	TEXAS PACIFIC LAND CORP.	USD	70 720,35	56 714,46	0,02
2 171,00	MARATHON OIL CORP.	USD	48 832,98	45 807,89	0,02
109,00	MURPHY USA, INC.	USD	29 064,17	31 082,47	0,01
419,00	EQT CORP.	USD	13 940,40	15 796,03	0,01
237,00	OCCIDENTAL PETROLEUM CORP.	USD	13 205,21	12 773,23	0,00
295,00	HF SINCLAIR CORP.	USD	14 826,96	12 062,28	0,00
0,00	NOV, INC.		0,00	0,00	0,00
<b>Basic Goods</b>			<b>6 065 479,63</b>	<b>6 084 970,62</b>	<b>2,27</b>
8 098,00	PEPSICO, INC.	USD	1 297 155,69	1 374 803,94	0,51
18 235,00	COCA-COLA CO.	USD	1 018 501,39	1 006 518,20	0,37
3 582,00	KIMBERLY-CLARK CORP.	USD	454 235,37	453 282,10	0,17
10 638,00	ALTRIA GROUP, INC.	USD	486 846,73	441 706,00	0,16
4 860,00	PHILIP MORRIS INTERNATIONAL, INC.	USD	401 168,64	434 860,73	0,16
5 210,00	MONDELEZ INTERNATIONAL, INC.	USD	333 063,26	348 320,15	0,13
10 513,00	KEURIG DR PEPPER, INC.	USD	337 349,42	301 321,18	0,11
4 367,00	SYSCO CORP.	USD	313 456,06	297 003,94	0,11
1 889,00	CLOROX CO.	USD	278 654,82	275 367,98	0,10
3 384,00	ARCHER-DANIELS-MIDLAND CO.	USD	242 634,67	234 367,52	0,09
728,00	CONSTELLATION BRANDS, INC.	USD	156 162,73	164 237,02	0,06
2 122,00	BROWN-FORMAN CORP.	USD	123 829,73	129 887,37	0,05

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

## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 466,00	MONSTER BEVERAGE CORP.	USD	120 009,10	129 832,26	0,05
2 924,00	KROGER CO.	USD	130 005,17	125 965,13	0,05
445,00	HERSHEY CO.	USD	107 914,29	101 848,27	0,04
2 573,00	KRAFT HEINZ CO.	USD	90 980,63	83 722,71	0,03
761,00	MOLSON COORS BEVERAGE CO.	USD	42 472,85	45 925,05	0,02
720,00	DARLING INGREDIENTS, INC.	USD	44 064,52	42 097,88	0,02
198,00	AVERY DENNISON CORP.	USD	34 499,75	31 179,09	0,01
186,00	CELSIUS HOLDINGS, INC.	USD	16 191,89	25 434,77	0,01
1 074,00	ALBERTSONS COS., INC.	USD	20 932,73	21 479,99	0,01
392,00	U.S. FOODS HOLDING CORP.	USD	15 350,19	15 809,34	0,01
<b>Multi-Utilities</b>			<b>3 964 903,00</b>	<b>3 785 456,04</b>	<b>1,41</b>
11 325,00	NEXTERA ENERGY, INC.	USD	827 532,94	770 224,33	0,29
6 801,00	DUKE ENERGY CORP.	USD	640 732,20	559 414,80	0,21
2 481,00	SEMPRA ENERGY	USD	340 701,48	331 080,36	0,12
8 694,00	NRG ENERGY, INC.	USD	270 512,90	297 954,68	0,11
2 607,00	DTE ENERGY CO.	USD	267 273,33	262 898,31	0,10
2 979,00	SOUTHERN CO.	USD	195 489,58	191 819,14	0,07
2 604,00	EVERSOURCE ENERGY	USD	173 279,78	169 271,88	0,06
2 036,00	AMERICAN ELECTRIC POWER CO., INC.	USD	167 375,03	157 132,12	0,06
1 380,00	ATMOS ENERGY CORP.	USD	148 713,61	147 157,79	0,06
2 850,00	DOMINION ENERGY, INC.	USD	174 442,50	135 290,06	0,05
1 450,00	CONSOLIDATED EDISON, INC.	USD	124 531,25	120 146,62	0,04
3 347,00	FIRSTENERGY CORP.	USD	118 158,54	119 277,10	0,04
1 201,00	CONSTELLATION ENERGY CORP.	USD	93 584,26	100 780,49	0,04
3 708,00	VISTRA CORP.	USD	84 726,65	89 216,29	0,03
2 161,00	EXELON CORP.	USD	82 992,79	80 695,80	0,03
930,00	WEC ENERGY GROUP, INC.	USD	81 744,72	75 218,31	0,03
4 487,00	PG&E CORP.	USD	64 070,42	71 068,14	0,03
836,00	PUBLIC SERVICE ENTERPRISE GROUP, INC.	USD	47 818,44	47 976,12	0,02
649,00	XCEL ENERGY, INC.	USD	38 597,65	36 982,88	0,01
167,00	AMERICAN WATER WORKS CO., INC.	USD	22 624,93	21 850,82	0,01
<b>Raw materials</b>			<b>1 999 311,54</b>	<b>2 013 236,28</b>	<b>0,75</b>
1 153,00	SHERWIN-WILLIAMS CO.	USD	256 024,93	280 609,04	0,10
6 632,00	FREEMPORT-MCMORAN, INC.	USD	232 577,44	243 153,00	0,09
1 743,00	PPG INDUSTRIES, INC.	USD	221 002,93	236 926,51	0,09
729,00	ALBEMARLE CORP.	USD	149 428,59	149 067,42	0,06
2 975,00	DOW, INC.	USD	151 712,65	145 232,31	0,05
1 245,00	STEEL DYNAMICS, INC.	USD	111 646,88	124 305,97	0,05
605,00	ECOLAB, INC.	USD	93 856,13	103 526,50	0,04
1 407,00	CF INDUSTRIES HOLDINGS, INC.	USD	107 156,60	89 526,96	0,03
323,00	AIR PRODUCTS & CHEMICALS, INC.	USD	83 593,07	88 678,42	0,03
354,00	RELIANCE STEEL & ALUMINUM CO.	USD	75 541,56	88 123,58	0,03
1 234,00	DUPONT DE NEMOURS, INC.	USD	79 150,25	80 803,79	0,03
1 978,00	NEWMONT CORP.	USD	98 006,76	77 343,22	0,03
457,00	NUCOR CORP.	USD	55 714,22	68 688,21	0,03
1 877,00	INTERNATIONAL PAPER CO.	USD	64 643,82	54 727,18	0,02
486,00	ROYAL GOLD, INC.	USD	55 165,90	51 130,21	0,02
3 149,00	CLEVELAND-CLIFFS, INC.	USD	53 521,94	48 375,09	0,02
692,00	OLIN CORP.	USD	36 966,39	32 595,66	0,01
386,00	INTERNATIONAL FLAVORS & FRAGRANCES, INC.	USD	41 625,03	28 159,24	0,01
694,00	MOSAIC CO.	USD	31 976,45	22 263,97	0,01
<b>JAPAN</b>			<b>12 559 687,44</b>	<b>13 259 396,03</b>	<b>4,94</b>
<b>Consumer Retail</b>			<b>3 919 410,35</b>	<b>4 295 518,54</b>	<b>1,60</b>
47 302,00	TOYOTA MOTOR CORP.	JPY	661 138,87	692 486,75	0,26
6 223,00	SONY GROUP CORP.	JPY	413 528,21	511 651,69	0,19
6 779,00	ITOCHU CORP.	JPY	202 198,02	244 484,29	0,09

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 431,00	mitsubishi corp.	JPY	162 739,76	238 679,50	0,09
8 123,00	HONDA MOTOR CO. LTD.	JPY	212 555,95	223 618,81	0,08
4 520,00	NINTENDO CO. LTD.	JPY	193 027,76	187 521,50	0,07
776,00	FAST RETAILING CO. LTD.	JPY	152 161,74	180 703,47	0,07
5 031,00	MITSUI & CO. LTD.	JPY	133 822,60	172 637,02	0,06
5 563,00	RECRUIT HOLDINGS CO. LTD.	JPY	199 998,45	160 976,18	0,06
2 220,00	DENSO CORP.	JPY	125 266,87	135 786,72	0,05
6 252,00	JAPAN AIRLINES CO. LTD.	JPY	113 066,72	123 701,70	0,05
6 423,00	MARUBENI CORP.	JPY	72 044,22	99 387,06	0,04
2 580,00	BRIDGESTONE CORP.	JPY	93 646,27	96 401,66	0,04
25 800,00	NISSAN MOTOR CO. LTD.	JPY	89 141,95	96 238,05	0,04
2 600,00	ORIENTAL LAND CO. LTD.	JPY	70 386,97	92 350,87	0,03
8 060,00	PANASONIC HOLDINGS CORP.	JPY	76 458,15	89 627,83	0,03
4 400,00	PERSOL HOLDINGS CO. LTD.	JPY	79 954,83	72 241,51	0,03
3 016,00	BANDAI NAMCO HOLDINGS, INC.	JPY	68 267,43	63 518,80	0,02
2 920,00	ANA HOLDINGS, INC.	JPY	56 839,08	63 441,33	0,02
2 440,00	DAIWA HOUSE INDUSTRY CO. LTD.	JPY	54 740,37	58 675,97	0,02
3 076,00	AEON CO. LTD.	JPY	57 438,03	57 389,32	0,02
1 216,00	TOYOTA TSUSHO CORP.	JPY	50 639,02	55 051,99	0,02
1 300,00	SUZUKI MOTOR CORP.	JPY	42 571,00	42 877,78	0,02
216,00	SHIMANO, INC.	JPY	36 615,05	32 820,31	0,01
1 700,00	SEKISUI HOUSE LTD.	JPY	31 882,40	31 323,62	0,01
728,00	LAWSON, INC.	JPY	27 497,97	29 486,99	0,01
812,00	UNICHARM CORP.	JPY	26 774,34	27 503,04	0,01
1 368,00	SUMITOMO CORP.	JPY	18 987,72	26 381,81	0,01
2 096,00	BENESE HOLDINGS, INC.	JPY	27 455,50	24 457,45	0,01
500,00	IWATANI CORP.	JPY	19 834,19	24 110,94	0,01
1 500,00	USS CO. LTD.	JPY	23 263,09	22 620,66	0,01
800,00	YAMAHA MOTOR CO. LTD.	JPY	18 635,52	20 912,22	0,01
400,00	MATSUKIYOCOKARA & CO.	JPY	19 467,95	20 488,59	0,01
200,00	NITORI HOLDINGS CO. LTD.	JPY	22 471,54	20 426,45	0,01
484,00	SHISEIDO CO. LTD.	JPY	24 624,52	19 929,34	0,01
1 200,00	HEIWA CORP.	JPY	20 499,88	19 047,77	0,01
1 156,00	IIDA GROUP HOLDINGS CO. LTD.	JPY	17 774,45	17 784,87	0,01
500,00	KYORITSU MAINTENANCE CO. LTD.	JPY	17 703,71	17 325,38	0,01
500,00	HOSHIZAKI CORP.	JPY	17 312,22	16 348,77	0,01
400,00	ZENSHO HOLDINGS CO. LTD.	JPY	14 446,03	16 237,15	0,01
5 800,00	YAMADA HOLDINGS CO. LTD.	JPY	16 522,97	15 610,09	0,01
800,00	SEGA SAMMY HOLDINGS, INC.	JPY	15 222,98	15 585,23	0,01
2 200,00	NIHON M&A CENTER HOLDINGS, INC.	JPY	15 127,28	15 325,86	0,01
400,00	SANKYO CO. LTD.	JPY	15 870,76	14 763,36	0,00
1 100,00	NIPPON GAS CO. LTD.	JPY	14 310,19	14 101,60	0,00
3 600,00	HINO MOTORS LTD.	JPY	13 924,63	13 921,69	0,00
400,00	KAO CORP.	JPY	13 485,74	13 226,14	0,00
196,00	TOYOTA INDUSTRIES CORP.	JPY	11 510,35	12 746,58	0,00
1 300,00	BENEFIT ONE, INC.	JPY	14 189,06	12 077,67	0,00
400,00	AISIN CORP.	JPY	11 103,38	11 229,79	0,00
600,00	INTERNET INITIATIVE JAPAN, INC.	JPY	11 264,66	10 275,37	0,00
<b>Industries</b>			<b>2 587 261,95</b>	<b>2 677 716,99</b>	<b>1,00</b>
1 064,00	KEYENCE CORP.	JPY	458 463,20	457 818,74	0,17
4 924,00	HITACHI LTD.	JPY	246 681,94	277 788,91	0,10
1 252,00	DAIKIN INDUSTRIES LTD.	JPY	209 524,49	232 356,56	0,09
13 263,00	MITSUBISHI ELECTRIC CORP.	JPY	146 032,87	170 489,49	0,06
5 347,00	KOMATSU LTD.	JPY	114 322,64	131 600,01	0,05
4 020,00	FANUC CORP.	JPY	134 606,21	128 282,90	0,05
1 180,00	HOYA CORP.	JPY	126 015,63	127 774,68	0,05
2 232,00	NIDEC CORP.	JPY	132 145,24	111 042,50	0,04
220,00	SMC CORP.	JPY	104 596,61	110 887,51	0,04
1 524,00	MURATA MANUFACTURING CO. LTD.	JPY	87 091,90	79 598,23	0,03

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 708,00	1 MITSUBISHI HEAVY INDUSTRIES LTD.	JPY	68 103,25	72 690,42	0,03
540,00	2 CENTRAL JAPAN RAILWAY CO.	JPY	63 122,83	61 846,28	0,02
3 500,00	3 YAMATO HOLDINGS CO. LTD.	JPY	56 789,87	57 775,58	0,02
1 776,00	4 TOSHIBA CORP.	JPY	60 072,76	50 873,91	0,02
284,00	5 DISCO CORP.	JPY	25 795,67	40 721,24	0,01
760,00	6 KYOCERA CORP.	JPY	39 224,17	37 549,91	0,01
1 744,00	7 NIPPON YUSEN KK	JPY	37 736,56	35 280,87	0,01
1 840,00	8 DAIFUKU CO. LTD.	JPY	34 963,86	34 334,95	0,01
768,00	9 YASKAWA ELECTRIC CORP.	JPY	28 179,16	32 061,75	0,01
908,00	10 TDK CORP.	JPY	30 916,30	32 055,99	0,01
300,00	11 SCREEN HOLDINGS CO. LTD.	JPY	22 880,08	30 896,51	0,01
924,00	12 AGC, INC.	JPY	30 955,65	30 253,54	0,01
1 000,00	13 SANKYU, INC.	JPY	32 872,59	30 110,14	0,01
1 792,00	14 DMG MORI CO. LTD.	JPY	21 022,47	28 274,21	0,01
2 108,00	15 SG HOLDINGS CO. LTD.	JPY	29 187,01	27 371,37	0,01
1 300,00	16 THK CO. LTD.	JPY	26 824,69	24 279,00	0,01
2 100,00	17 TOKYU CORP.	JPY	25 232,55	23 099,13	0,01
1 300,00	18 MINEBEA MITSUMI, INC.	JPY	22 463,33	22 300,40	0,01
1 532,00	19 KAJIMA CORP.	JPY	16 132,91	21 082,43	0,01
1 400,00	20 KUBOTA CORP.	JPY	19 252,91	18 635,56	0,01
1 400,00	21 SEINO HOLDINGS CO. LTD.	JPY	13 899,50	18 156,14	0,01
1 500,00	22 LIXIL CORP.	JPY	18 359,52	17 350,75	0,01
300,00	23 OMRON CORP.	JPY	17 793,38	16 681,07	0,01
2 800,00	24 SHIMIZU CORP.	JPY	16 281,12	16 163,84	0,01
500,00	25 TAISEI CORP.	JPY	15 234,36	15 920,71	0,01
300,00	26 NIPPON EXPRESS HOLDINGS, INC.	JPY	16 361,96	15 417,81	0,01
300,00	27 EAST JAPAN RAILWAY CO.	JPY	14 829,67	15 195,22	0,01
500,00	28 MAKITA CORP.	JPY	12 217,81	12 797,44	0,00
500,00	29 SUMITOMO HEAVY INDUSTRIES LTD.	JPY	11 075,28	10 901,29	0,00
<b>Finance</b>			<b>1 622 290,27</b>	<b>1 786 695,72</b>	<b>0,66</b>
65 370,00	30 MITSUBISHI UFJ FINANCIAL GROUP, INC.	JPY	350 605,50	441 499,46	0,16
5 651,00	31 SUMITOMO MITSUI FINANCIAL GROUP, INC.	JPY	183 736,47	220 717,92	0,08
9 732,00	32 TOKIO MARINE HOLDINGS, INC.	JPY	160 021,18	204 591,56	0,08
9 855,00	33 MIZUHO FINANCIAL GROUP, INC.	JPY	124 825,55	137 430,76	0,05
4 348,00	34 MITSUI FUDOSAN CO. LTD.	JPY	82 003,27	78 873,95	0,03
9 883,00	35 JAPAN POST HOLDINGS CO. LTD.	JPY	67 651,45	64 962,12	0,02
3 860,00	36 ORIX CORP.	JPY	61 205,28	63 950,76	0,02
17 403,00	37 NOMURA HOLDINGS, INC.	JPY	64 684,22	60 391,01	0,02
3 292,00	38 DAI-ICHI LIFE HOLDINGS, INC.	JPY	60 760,54	57 160,41	0,02
4 775,00	39 MITSUBISHI ESTATE CO. LTD.	JPY	60 152,71	51 781,14	0,02
1 440,00	40 OPEN HOUSE GROUP CO. LTD.	JPY	56 331,31	47 184,90	0,02
1 328,00	41 MS&AD INSURANCE GROUP HOLDINGS, INC.	JPY	37 633,30	42 917,02	0,02
2 652,00	42 JAPAN EXCHANGE GROUP, INC.	JPY	40 229,19	42 179,67	0,02
448,00	43 DAITO TRUST CONSTRUCTION CO. LTD.	JPY	43 822,92	41 436,83	0,02
5 540,00	44 JAPAN POST BANK CO. LTD.	JPY	42 006,13	39 489,18	0,01
956,00	45 SOMPO HOLDINGS, INC.	JPY	39 158,40	39 158,43	0,01
1 612,00	46 T&D HOLDINGS, INC.	JPY	17 472,19	21 523,97	0,01
1 284,00	47 JAPAN POST INSURANCE CO. LTD.	JPY	19 140,73	17 641,11	0,01
500,00	48 SUMITOMO MITSUI TRUST HOLDINGS, INC.	JPY	14 468,76	16 212,42	0,01
3 435,00	49 RESONA HOLDINGS, INC.	JPY	14 415,42	15 037,19	0,01
1 916,00	50 HULIC CO. LTD.	JPY	14 981,51	14 957,38	0,01
2 600,00	51 MITSUBISHI HC CAPITAL, INC.	JPY	12 271,42	14 089,24	0,01
1 200,00	52 TOKYO TATEMONO CO. LTD.	JPY	13 694,69	14 082,26	0,00
4,00	53 JAPAN REAL ESTATE INVESTMENT CORP.	JPY	14 213,82	13 900,89	0,00
600,00	54 SUMITOMO REALTY & DEVELOPMENT CO. LTD.	JPY	14 623,38	13 519,12	0,00
2 300,00	55 TOKYU FUDOSAN HOLDINGS CORP.	JPY	12 180,93	12 007,02	0,00

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>1 098 018,72</b>	<b>1 229 255,28</b>	<b>0,46</b>
1 796,00	TOKYO ELECTRON LTD.	JPY	199 077,48	234 170,15	0,09
5 763,00	CANON, INC.	JPY	123 951,00	138 512,80	0,05
7 288,00	RENESAS ELECTRONICS CORP.	JPY	89 048,54	124 857,73	0,05
2 284,00	FUJIFILM HOLDINGS CORP.	JPY	114 924,28	123 710,60	0,05
928,00	FUJITSU LTD.	JPY	115 906,38	109 432,48	0,04
6 736,00	NTT DATA CORP.	JPY	94 607,57	85 733,69	0,03
912,00	ROHM CO. LTD.	JPY	67 212,92	78 194,03	0,03
628,00	ADVANTEST CORP.	JPY	44 303,53	76 265,92	0,03
12 612,00	KONICA MINOLTA, INC.	JPY	42 270,00	39 854,46	0,01
1 152,00	NOMURA RESEARCH INSTITUTE LTD.	JPY	25 988,69	28 937,39	0,01
764,00	CAPCOM CO. LTD.	JPY	21 412,93	27 592,38	0,01
188,00	OBIC CO. LTD.	JPY	28 250,66	27 468,97	0,01
700,00	BAYCURRENT CONSULTING, INC.	JPY	25 313,75	23 829,37	0,01
500,00	NEC CORP.	JPY	16 803,77	22 084,79	0,01
600,00	OTSUKA CORP.	JPY	20 421,20	21 258,47	0,01
1 600,00	SUMCO CORP.	JPY	21 296,65	20 577,38	0,01
284,00	ORACLE CORP. JAPAN	JPY	17 062,49	19 252,99	0,01
856,00	NEXON CO. LTD.	JPY	17 460,09	14 911,95	0,00
800,00	KOEI TECMO HOLDINGS CO. LTD.	JPY	12 706,79	12 609,73	0,00
<b>Health</b>			<b>1 054 616,17</b>	<b>1 025 951,77</b>	<b>0,38</b>
7 099,00	TAKEDA PHARMACEUTICAL CO. LTD.	JPY	201 927,09	203 802,62	0,07
13 075,00	ASTELLAS PHARMA, INC.	JPY	184 445,83	178 188,72	0,07
5 431,00	DAIICHI SANKYO CO. LTD.	JPY	139 107,92	156 708,76	0,06
5 495,00	CHUGAI PHARMACEUTICAL CO. LTD.	JPY	156 116,72	142 386,28	0,05
5 404,00	OLYMPUS CORP.	JPY	97 252,42	77 656,41	0,03
956,00	SHIONOGI & CO. LTD.	JPY	42 693,29	36 800,07	0,01
1 192,00	TERUMO CORP.	JPY	35 631,28	34 485,27	0,01
1 000,00	OTSUKA HOLDINGS CO. LTD.	JPY	31 571,63	33 426,82	0,01
520,00	SYMEX CORP.	JPY	31 424,36	32 323,63	0,01
5 700,00	SUMITOMO PHARMA CO. LTD.	JPY	24 053,88	23 098,18	0,01
800,00	SHIMADZU CORP.	JPY	23 655,41	22 464,65	0,01
800,00	SUZUKEN CO. LTD.	JPY	19 449,65	19 851,89	0,01
1 100,00	ONO PHARMACEUTICAL CO. LTD.	JPY	25 744,17	18 178,97	0,01
1 200,00	MEDIPAL HOLDINGS CORP.	JPY	14 639,65	17 891,06	0,01
284,00	EISAI CO. LTD.	JPY	14 670,05	17 513,19	0,01
300,00	NIPPON SHINYAKU CO. LTD.	JPY	12 232,82	11 175,25	0,00
<b>Telecommunication</b>			<b>882 276,53</b>	<b>808 213,22</b>	<b>0,30</b>
8 603,00	KDDI CORP.	JPY	241 843,47	242 779,51	0,09
160 975,00	NIPPON TELEGRAPH & TELEPHONE CORP.	JPY	169 074,85	174 054,36	0,06
3 379,00	SOFTBANK GROUP CORP.	JPY	166 120,41	145 134,73	0,05
8 067,00	SOFTBANK CORP.	JPY	87 179,28	78 783,43	0,03
2 228,00	M3, INC.	JPY	61 897,06	43 927,65	0,02
4 700,00	CYBERAGENT, INC.	JPY	34 544,20	31 236,42	0,01
1 256,00	ZOZO, INC.	JPY	26 919,68	23 664,34	0,01
1 536,00	KAKAKU.COM, INC.	JPY	26 237,83	20 095,21	0,01
668,00	DENTSU GROUP, INC.	JPY	22 042,54	19 965,31	0,01
7 959,00	Z HOLDINGS CORP.	JPY	21 518,87	17 483,91	0,01
3 504,00	RAKUTEN GROUP, INC.	JPY	24 898,34	11 088,35	0,00
<b>Basic Goods</b>			<b>619 794,22</b>	<b>612 232,91</b>	<b>0,23</b>
3 280,00	SEVEN & I HOLDINGS CO. LTD.	JPY	134 851,82	129 067,74	0,05
5 499,00	JAPAN TOBACCO, INC.	JPY	100 406,10	109 953,68	0,04
2 200,00	ASAHI GROUP HOLDINGS LTD.	JPY	75 967,00	77 766,35	0,03
1 380,00	AJINOMOTO CO., INC.	JPY	46 634,36	50 093,43	0,02
800,00	YAKULT HONSHA CO. LTD.	JPY	49 765,68	46 192,56	0,02
2 900,00	NISSHIN SEIFUN GROUP, INC.	JPY	34 912,87	32 726,39	0,01
400,00	NISSIN FOODS HOLDINGS CO. LTD.	JPY	32 643,61	30 211,61	0,01

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 784,00	COCA-COLA BOTTLERS JAPAN HOLDINGS, INC.	JPY	27 751,77	26 906,44	0,01
1 927,00	KIRIN HOLDINGS CO. LTD.	JPY	27 951,29	25 681,07	0,01
800,00	MORINAGA MILK INDUSTRY CO. LTD.	JPY	26 304,88	23 935,91	0,01
400,00	KIKKOMAN CORP.	JPY	22 300,45	20 780,31	0,01
300,00	KOTOBUKI SPIRITS CO. LTD.	JPY	19 709,18	20 014,24	0,01
800,00	KOBE BUSSAN CO. LTD.	JPY	20 595,21	18 903,18	0,00
<b>Raw materials</b>			<b>575 678,01</b>	<b>608 619,36</b>	<b>0,23</b>
12 220,00	SHIN-ETSU CHEMICAL CO. LTD.	JPY	335 938,59	369 495,83	0,14
9 200,00	ASAHI KASEI CORP.	JPY	59 153,07	56 709,55	0,02
2 884,00	NIPPON STEEL CORP.	JPY	46 508,26	54 941,09	0,02
4 900,00	mitsubishi chemical group corp.	JPY	26 468,06	26 823,14	0,01
760,00	SUMITOMO METAL MINING CO. LTD.	JPY	30 213,20	22 319,81	0,01
1 580,00	JFE HOLDINGS, INC.	JPY	17 506,02	20 540,60	0,01
1 000,00	DENKA CO. LTD.	JPY	17 569,87	17 201,72	0,01
2 200,00	NIPPON PAINT HOLDINGS CO. LTD.	JPY	16 901,34	16 504,77	0,01
3 700,00	OJI HOLDINGS CORP.	JPY	13 947,49	12 614,30	0,00
700,00	MITSUBISHI MATERIALS CORP.	JPY	11 472,11	11 468,55	0,00
<b>Multi-Utilities</b>			<b>124 762,72</b>	<b>136 247,37</b>	<b>0,05</b>
3 100,00	KANSAI ELECTRIC POWER CO., INC.	JPY	34 032,54	35 494,52	0,01
1 676,00	TOKYO GAS CO. LTD.	JPY	28 766,95	33 405,69	0,01
2 776,00	CHUBU ELECTRIC POWER CO., INC.	JPY	25 742,71	30 930,95	0,01
4 080,00	KYUSHU ELECTRIC POWER CO., INC.	JPY	22 886,02	23 816,94	0,01
900,00	OSAKA GAS CO. LTD.	JPY	13 334,50	12 599,27	0,01
<b>Energy</b>			<b>75 578,50</b>	<b>78 944,87</b>	<b>0,03</b>
5 251,00	INPEX CORP.	JPY	48 201,71	53 213,38	0,02
8 207,00	ENEOS HOLDINGS, INC.	JPY	27 376,79	25 731,49	0,01
<b>UNITED KINGDOM</b>			<b>8 021 409,36</b>	<b>8 482 808,41</b>	<b>3,16</b>
<b>Finance</b>			<b>1 647 382,20</b>	<b>1 709 960,59</b>	<b>0,64</b>
82 178,00	HSBC HOLDINGS PLC	GBP	445 983,64	595 356,28	0,22
1 621,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	142 204,59	158 030,67	0,06
11 629,00	PRUDENTIAL PLC	GBP	181 512,32	150 216,83	0,06
285 975,00	LLOYDS BANKING GROUP PLC	GBP	158 620,08	145 263,14	0,05
65 359,00	BARCLAYS PLC	GBP	136 605,08	116 819,30	0,04
4 323,00	3i GROUP PLC	GBP	79 378,67	98 158,11	0,04
9 919,00	STANDARD CHARTERED PLC	GBP	69 074,86	78 945,81	0,03
24 279,00	LEGAL & GENERAL GROUP PLC	GBP	82 458,68	64 308,85	0,02
21 532,00	NATWEST GROUP PLC	GBP	68 009,62	60 420,09	0,02
12 736,00	AVIVA PLC	GBP	66 333,25	58 653,03	0,02
5 209,00	SEGRO PLC	GBP	51 652,11	43 510,38	0,02
2 353,00	ST. JAMES'S PLACE PLC	GBP	33 908,08	29 818,91	0,01
11 100,00	M&G PLC	GBP	23 919,00	24 757,42	0,01
3 381,00	PHOENIX GROUP HOLDINGS PLC	GBP	24 323,67	20 952,41	0,01
3 099,00	LAND SECURITIES GROUP PLC	GBP	25 611,30	20 736,02	0,01
3 181,00	SCHRODERS PLC	GBP	21 907,96	16 210,02	0,01
1 509,00	HARGREAVES LANSDOWN PLC	GBP	15 957,41	14 341,90	0,01
3 815,00	BRITISH LAND CO. PLC	GBP	19 921,88	13 461,42	0,00
<b>Consumer Retail</b>			<b>1 501 796,54</b>	<b>1 562 732,96</b>	<b>0,58</b>
10 561,00	UNILEVER PLC	GBP	521 713,98	504 271,60	0,19
7 674,00	RELX PLC	GBP	181 670,16	234 384,73	0,09
7 461,00	COMPASS GROUP PLC	GBP	142 692,34	191 449,77	0,07
1 822,00	ASHTED GROUP PLC	GBP	120 635,91	115 586,47	0,04
11 185,00	RENTOKIL INITIAL PLC	GBP	70 584,94	80 158,87	0,03
20 765,00	HALEON PLC	GBP	73 088,17	77 976,79	0,03
1 479,00	BUNZL PLC	GBP	51 278,20	51 687,45	0,02
816,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	52 608,71	51 671,41	0,02

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
562,00	NEXT PLC	GBP	43 787,89	45 188,29	0,02
1 755,00	BURBERRY GROUP PLC	GBP	48 283,64	43 356,43	0,01
715,00	INTERTEK GROUP PLC	GBP	36 085,68	35 535,76	0,01
887,00	WHITBREAD PLC	GBP	33 456,14	34 998,63	0,01
478,00	BERKELEY GROUP HOLDINGS PLC	GBP	23 187,64	21 851,77	0,01
4 527,00	BARRATT DEVELOPMENTS PLC	GBP	36 908,04	21 813,56	0,01
15 360,00	TAYLOR WIMPEY PLC	GBP	21 230,18	18 391,35	0,01
10 504,00	JD SPORTS FASHION PLC	GBP	21 715,67	17 870,97	0,01
1 384,00	PERSIMMON PLC	GBP	22 869,25	16 539,11	0,00
<b>Health</b>			<b>1 242 064,86</b>	<b>1 347 590,72</b>	<b>0,50</b>
6 527,00	ASTRAZENECA PLC	GBP	705 388,57	857 648,19	0,32
16 778,00	GSK PLC	GBP	308 103,55	271 531,61	0,10
5 169,00	ROYALTY PHARMA PLC	USD	163 670,03	145 641,62	0,05
3 823,00	SMITH & NEPHEW PLC	GBP	50 539,58	56 489,02	0,02
739,00	HIKMA PHARMACEUTICALS PLC	GBP	14 363,13	16 280,28	0,01
<b>Energy</b>			<b>873 086,30</b>	<b>1 181 447,06</b>	<b>0,44</b>
28 753,00	SHELL PLC	GBP	568 806,23	784 880,00	0,29
74 247,00	BP PLC	GBP	304 280,07	396 567,06	0,15
<b>Basic Goods</b>			<b>1 228 554,65</b>	<b>1 164 416,31</b>	<b>0,43</b>
10 370,00	DIAGEO PLC	GBP	418 748,46	408 326,39	0,15
8 853,00	BRITISH AMERICAN TOBACCO PLC	GBP	316 546,83	269 053,44	0,10
3 048,00	RECKITT BENCKISER GROUP PLC	GBP	230 026,40	209 985,78	0,08
30 641,00	TESCO PLC	GBP	82 487,83	88 694,16	0,03
3 836,00	IMPERIAL BRANDS PLC	GBP	88 012,29	77 713,02	0,03
842,00	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	35 414,28	49 725,06	0,02
1 566,00	ASSOCIATED BRITISH FOODS PLC	GBP	33 831,92	36 333,19	0,01
7 843,00	J SAINSBURY PLC	GBP	23 486,64	24 585,27	0,01
<b>Raw materials</b>			<b>497 028,57</b>	<b>481 156,12</b>	<b>0,18</b>
4 476,00	RIO TINTO PLC	GBP	201 628,72	260 039,48	0,10
5 152,00	ANGLO AMERICAN PLC	GBP	175 037,99	134 061,81	0,05
617,00	CRODA INTERNATIONAL PLC	GBP	49 390,01	40 450,64	0,01
2 156,00	MONDI PLC	GBP	49 457,50	30 123,71	0,01
810,00	JOHNSON MATTHEY PLC	GBP	21 514,35	16 480,48	0,01
<b>Multi-Utilities</b>			<b>316 268,72</b>	<b>348 677,19</b>	<b>0,13</b>
15 494,00	NATIONAL GRID PLC	GBP	170 285,22	187 865,11	0,07
4 363,00	SSE PLC	GBP	74 037,90	93 600,79	0,04
3 020,00	UNITED UTILITIES GROUP PLC	GBP	36 321,10	33 840,90	0,01
1 116,00	SEVERN TRENT PLC	GBP	35 624,50	33 370,39	0,01
<b>Industries</b>			<b>290 872,83</b>	<b>320 316,27</b>	<b>0,12</b>
13 106,00	BAE SYSTEMS PLC	GBP	127 385,86	141 576,25	0,05
37 059,00	ROLLS-ROYCE HOLDINGS PLC	GBP	45 001,29	65 231,13	0,02
1 652,00	HALMA PLC	GBP	42 358,55	43 834,25	0,02
318,00	SPIRAX-SARCO ENGINEERING PLC	GBP	43 412,95	38 409,35	0,02
1 632,00	SMITHS GROUP PLC	GBP	32 714,18	31 265,29	0,01
<b>Telecommunication</b>			<b>304 327,17</b>	<b>243 506,84</b>	<b>0,09</b>
104 606,00	VODAFONE GROUP PLC	GBP	150 958,25	90 168,06	0,03
6 388,00	INFORMA PLC	GBP	49 316,41	54 043,32	0,02
29 246,00	BT GROUP PLC	GBP	44 008,74	41 697,59	0,02
4 172,00	AUTO TRADER GROUP PLC	GBP	29 473,40	29 675,59	0,01
2 915,00	PEARSON PLC	GBP	30 570,37	27 922,28	0,01
<b>Computing and IT</b>			<b>120 027,52</b>	<b>123 004,35</b>	<b>0,05</b>
1 805,00	SENSATA TECHNOLOGIES HOLDING PLC	USD	79 493,88	74 433,48	0,03
4 507,00	SAGE GROUP PLC	GBP	40 533,64	48 570,87	0,02

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## Eurizon AM SICAV - Global Equity

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>6 554 750,99</b>	<b>7 358 961,99</b>	<b>2,74</b>
<b>Consumer Retail</b>			<b>1 907 213,30</b>	<b>2 224 977,53</b>	<b>0,83</b>
1 202,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	823 014,49	1 037 326,00	0,39
1 049,00	L'OREAL SA	EUR	394 019,98	448 027,90	0,17
138,00	HERMES INTERNATIONAL	EUR	170 687,45	274 620,00	0,10
324,00	KERING SA	EUR	217 455,10	163 814,40	0,06
2 929,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	98 706,69	79 258,74	0,03
1 012,00	EDENRED	EUR	49 936,38	62 076,08	0,02
404,00	SODEXO SA	EUR	32 492,81	40 743,40	0,01
1 368,00	BUREAU VERITAS SA	EUR	36 379,77	34 364,16	0,01
788,00	RENAULT SA	EUR	26 681,96	30 401,04	0,01
611,00	ACCOR SA	EUR	19 664,33	20 786,22	0,01
484,00	LA FRANCAISE DES JEUX SAEM	EUR	17 628,27	17 443,36	0,01
821,00	VALEO SA	EUR	20 546,07	16 116,23	0,01
<b>Industries</b>			<b>1 423 222,86</b>	<b>1 626 657,77</b>	<b>0,61</b>
2 363,00	SCHNEIDER ELECTRIC SE	EUR	334 197,72	393 344,98	0,15
2 582,00	AIRBUS SE	EUR	290 116,55	341 753,52	0,13
2 314,00	VINCI SA	EUR	215 148,37	246 163,32	0,09
1 488,00	SAFRAN SA	EUR	174 634,93	213 468,48	0,08
2 033,00	CIE DE SAINT-GOBAIN	EUR	100 345,61	113 299,09	0,04
1 083,00	LEGRAND SA	EUR	98 825,63	98 336,40	0,04
375,00	THALES SA	EUR	43 089,68	51 450,00	0,02
392,00	IEFFAGE SA	EUR	34 081,14	37 467,36	0,01
1 284,00	ALSTOM SA	EUR	50 890,48	35 078,88	0,01
938,00	BOUYGUES SA	EUR	29 334,37	28 852,88	0,01
1 797,00	GETLINK SE	EUR	24 721,93	27 997,26	0,01
119,00	DASSAULT AVIATION SA	EUR	12 614,93	21 824,60	0,01
134,00	AEROPORTS DE PARIS	EUR	15 221,52	17 621,00	0,01
<b>Health</b>			<b>681 140,66</b>	<b>769 231,34</b>	<b>0,29</b>
4 942,00	SANOFI	EUR	418 305,33	485 304,40	0,18
1 267,00	ESSILORLUXOTTICA SA	EUR	193 615,76	218 684,20	0,08
109,00	SARTORIUS STEDIM BIOTECH	EUR	34 114,30	24 928,30	0,01
194,00	IPSEN SA	EUR	16 331,47	21 378,80	0,01
197,00	BIOMERIEUX	EUR	18 773,80	18 935,64	0,01
<b>Finance</b>			<b>661 045,58</b>	<b>713 549,02</b>	<b>0,26</b>
4 837,00	BNP PARIBAS SA	EUR	247 220,60	279 191,64	0,10
7 617,00	AXA SA	EUR	164 796,52	205 849,43	0,08
2 793,00	SOCIETE GENERALE SA	EUR	69 758,78	66 473,40	0,02
4 878,00	CREDIT AGRICOLE SA	EUR	59 953,18	53 033,62	0,02
514,00	UNIBAIL-RODAMCO-WESTFIELD	EUR	23 460,83	24 749,10	0,01
1 079,00	KLEPIERRE SA	EUR	22 548,64	24 514,88	0,01
342,00	AMUNDI SA	EUR	25 422,76	18 485,10	0,01
181,00	GECINA SA	EUR	23 429,91	17 656,55	0,01
194,00	EURAZEO SE	EUR	12 723,55	12 503,30	0,00
118,00	WENDEL SE	EUR	11 730,81	11 092,00	0,00
<b>Energy</b>			<b>419 781,86</b>	<b>541 317,55</b>	<b>0,20</b>
10 301,00	TOTALENERGIES SE	EUR	419 781,86	541 317,55	0,20
<b>Raw materials</b>			<b>337 143,74</b>	<b>394 742,80</b>	<b>0,15</b>
2 280,00	AIR LIQUIDE SA	EUR	312 377,74	374 376,00	0,14
236,00	ARKEMA SA	EUR	24 766,00	20 366,80	0,01
<b>Basic Goods</b>			<b>374 062,48</b>	<b>376 464,89</b>	<b>0,14</b>
899,00	PERNOD RICARD SA	EUR	168 647,36	181 957,60	0,07
2 618,00	DANONE SA	EUR	156 505,05	146 974,52	0,06

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 053,00	CARREFOUR SA	EUR	35 201,24	35 629,82	0,01
81,00	REMY COINTREAU SA	EUR	13 708,83	11 902,95	0,00
<b>Computing and IT</b>			<b>403 808,28</b>	<b>308 284,60</b>	<b>0,11</b>
718,00	CAPGEMINI SE	EUR	119 037,37	124 608,90	0,05
2 722,00	DASSAULT SYSTEMES SE	EUR	114 000,49	110 581,25	0,04
241,00	TELEPERFORMANCE	EUR	83 588,01	36 981,45	0,01
1 078,00	WORLDLINE SA	EUR	87 182,41	36 113,00	0,01
<b>Telecommunication</b>			<b>182 263,18</b>	<b>205 198,99</b>	<b>0,08</b>
8 408,00	ORANGE SA	EUR	82 122,90	89 982,42	0,03
997,00	PUBLICIS GROUPE SA	EUR	56 654,03	73 279,50	0,03
2 909,00	VIVENDI SE	EUR	29 371,07	24 453,05	0,01
3 062,00	BOLLORE SE	EUR	14 115,18	17 484,02	0,01
<b>Multi-Utilities</b>			<b>165 069,05</b>	<b>198 537,50</b>	<b>0,07</b>
7 418,00	ENGIE SA	EUR	85 402,12	112 961,30	0,04
2 956,00	VEOLIA ENVIRONNEMENT SA	EUR	79 666,93	85 576,20	0,03
<b>CANADA</b>			<b>6 904 612,06</b>	<b>6 876 842,43</b>	<b>2,56</b>
<b>Finance</b>			<b>2 589 502,20</b>	<b>2 620 182,58</b>	<b>0,98</b>
5 773,00	ROYAL BANK OF CANADA	CAD	467 076,97	505 934,10	0,19
7 643,00	TORONTO-DOMINION BANK	CAD	405 931,43	434 703,49	0,16
7 394,00	CANADIAN IMPERIAL BANK OF COMMERCE	CAD	300 577,75	289 682,37	0,11
5 710,00	SUN LIFE FINANCIAL, INC.	CAD	264 533,13	273 146,66	0,10
7 529,00	BROOKFIELD ASSET MANAGEMENT LTD.	CAD	229 724,11	225 505,01	0,08
4 399,00	BANK OF NOVA SCOTIA	CAD	225 704,45	201 962,01	0,08
5 153,00	BROOKFIELD CORP.	CAD	183 824,68	159 194,56	0,06
7 689,00	MANULIFE FINANCIAL CORP.	CAD	133 842,67	133 363,63	0,05
733,00	INTACT FINANCIAL CORP.	CAD	101 842,41	103 852,14	0,04
1 424,00	NATIONAL BANK OF CANADA	CAD	79 111,17	97 355,47	0,04
509,00	FIRSTSERVICE CORP.	CAD	73 890,48	71 932,27	0,03
93,00	FAIRFAX FINANCIAL HOLDINGS LTD.	CAD	64 247,93	63 922,65	0,02
2 414,00	POWER CORP. OF CANADA	CAD	59 195,02	59 628,22	0,02
<b>Telecommunication</b>			<b>1 021 160,09</b>	<b>841 961,77</b>	<b>0,31</b>
7 955,00	SHOPIFY, INC.	CAD	671 074,09	471 789,88	0,18
12 469,00	TELUS CORP.	CAD	223 643,48	222 662,84	0,08
692,00	THOMSON REUTERS CORP.	USD	65 412,23	85 589,78	0,03
1 479,00	ROGERS COMMUNICATIONS, INC.	CAD	61 030,29	61 919,27	0,02
<b>Energy</b>			<b>770 248,20</b>	<b>742 461,65</b>	<b>0,28</b>
8 372,00	ENBRIDGE, INC.	CAD	288 301,92	285 548,89	0,11
4 334,00	TC ENERGY CORP.	CAD	182 246,24	160 731,31	0,06
4 124,00	KEYERA CORP.	CAD	92 103,37	87 269,62	0,03
5 118,00	ALTAGAS LTD.	CAD	83 264,54	84 374,35	0,03
2 274,00	PEMBINA PIPELINE CORP.	CAD	68 278,70	65 605,26	0,03
1 363,00	TOURMALINE OIL CORP.	CAD	56 053,43	58 932,22	0,02
<b>Raw materials</b>			<b>690 710,98</b>	<b>672 646,28</b>	<b>0,25</b>
7 308,00	BARRICK GOLD CORP.	CAD	129 072,43	113 441,93	0,04
2 038,00	NUTRIEN LTD.	CAD	107 919,96	110 407,78	0,04
789,00	FRANCO-NEVADA CORP.	CAD	95 469,16	103 189,43	0,04
2 023,00	AGNICO EAGLE MINES LTD.	CAD	98 409,74	92 695,56	0,03
1 965,00	TECK RESOURCES LTD.	CAD	78 521,42	75 868,72	0,03
1 844,00	WHEATON PRECIOUS METALS CORP.	CAD	79 500,88	73 176,72	0,03
2 485,00	FIRST QUANTUM MINERALS LTD.	CAD	52 146,69	53 945,92	0,02
1 737,00	CAMECO CORP.	CAD	49 670,70	49 920,22	0,02

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>598 177,98</b>	<b>658 939,48</b>	<b>0,24</b>
2 394,00	CANADIAN NATIONAL RAILWAY CO.	CAD	215 647,23	266 020,97	0,10
6 367,00	GFL ENVIRONMENTAL, INC.	CAD	222 089,18	226 865,80	0,08
790,00	WASTE CONNECTIONS, INC.	USD	96 873,60	103 496,48	0,04
516,00	WSP GLOBAL, INC.	CAD	63 567,97	62 556,23	0,02
<b>Computing and IT</b>			<b>489 815,49</b>	<b>533 231,05</b>	<b>0,20</b>
3 425,00	CGI, INC.	CAD	337 331,03	331 428,76	0,12
84,00	CONSTELLATION SOFTWARE, INC.	CAD	107 939,19	159 704,40	0,06
1 103,00	OPEN TEXT CORP.	CAD	44 545,27	42 097,89	0,02
<b>Consumer Retail</b>			<b>331 537,22</b>	<b>371 400,95</b>	<b>0,14</b>
3 241,00	ALIMENTATION COUCHE-TARD, INC.	CAD	102 452,32	152 501,41	0,06
1 235,00	RESTAURANT BRANDS INTERNATIONAL, INC.	CAD	86 596,19	87 864,39	0,03
1 169,00	DOLLARAMA, INC.	CAD	67 574,37	72 650,23	0,03
1 127,00	MAGNA INTERNATIONAL, INC.	CAD	74 914,34	58 384,92	0,02
<b>Multi-Utilities</b>			<b>269 087,20</b>	<b>261 352,42</b>	<b>0,10</b>
3 581,00	BROOKFIELD RENEWABLE CORP.	USD	117 676,87	103 458,37	0,04
1 999,00	FORTIS, INC.	CAD	79 642,98	79 050,76	0,03
1 124,00	EMERA, INC.	CAD	43 487,93	42 478,96	0,02
1 387,00	HYDRO ONE LTD.	CAD	28 279,42	36 364,33	0,01
<b>Basic Goods</b>			<b>144 372,70</b>	<b>174 666,25</b>	<b>0,06</b>
2 611,00	EMPIRE CO. LTD.	CAD	67 259,06	68 057,24	0,02
670,00	LOBLAW COS. LTD.	CAD	38 187,05	56 285,59	0,02
971,00	METRO, INC.	CAD	38 926,59	50 323,42	0,02
<b>SWITZERLAND</b>			<b>6 208 897,53</b>	<b>6 420 614,44</b>	<b>2,39</b>
<b>Health</b>			<b>2 293 121,62</b>	<b>2 275 120,48</b>	<b>0,85</b>
9 721,00	NOVARTIS AG	CHF	784 402,87	896 345,41	0,33
2 933,00	ROCHE HOLDING AG	CHF	943 395,77	821 847,70	0,31
2 793,00	ALCON, INC.	CHF	188 532,31	212 036,73	0,08
316,00	LONZA GROUP AG	CHF	187 868,88	172 687,95	0,07
597,00	STRAUMANN HOLDING AG	CHF	85 415,02	88 779,63	0,03
189,00	SONOVA HOLDING AG	CHF	56 862,05	46 123,85	0,02
124,00	ROCHE HOLDING AG	CHF	46 644,72	37 299,21	0,01
<b>Basic Goods</b>			<b>1 553 785,44</b>	<b>1 599 123,25</b>	<b>0,60</b>
13 843,00	NESTLE SA	CHF	1 494 016,12	1 526 034,80	0,57
4,00	CHOCOLADEFABRIKEN LINDT & SPRUENGLI AG	CHF	42 654,59	46 062,58	0,02
989,00	COCA-COLA HBC AG	GBP	17 114,73	27 025,87	0,01
<b>Finance</b>			<b>1 166 882,11</b>	<b>1 222 932,27</b>	<b>0,45</b>
1 773,00	CHUBB LTD.	USD	326 224,49	312 931,97	0,11
642,00	ZURICH INSURANCE GROUP AG	CHF	266 190,88	279 475,48	0,10
11 458,00	UBS GROUP AG	CHF	175 419,48	212 417,04	0,08
1 405,00	SWISS RE AG	CHF	116 337,99	129 608,58	0,05
130,00	PARTNERS GROUP HOLDING AG	CHF	124 546,92	112 091,07	0,04
102,00	SWISS LIFE HOLDING AG	CHF	52 448,34	54 654,23	0,02
917,00	JULIUS BAER GROUP LTD.	CHF	44 814,84	52 930,76	0,02
130,00	SWISSQUOTE GROUP HOLDING SA	CHF	14 491,02	24 733,02	0,01
165,00	BALOISE HOLDING AG	CHF	24 114,87	22 212,70	0,01
275,00	SWISS PRIME SITE AG	CHF	22 293,28	21 877,42	0,01
<b>Industries</b>			<b>596 811,42</b>	<b>673 676,62</b>	<b>0,25</b>
7 175,00	ABB LTD.	CHF	206 876,98	258 606,65	0,10
399,00	SIKA AG	CHF	105 338,82	104 526,30	0,04
1 555,00	HOLCIM AG	CHF	66 999,40	95 906,67	0,03
137,00	GEBERIT AG	CHF	70 512,58	65 702,39	0,02
139,00	KUEHNE & NAGEL INTERNATIONAL AG	CHF	33 544,35	37 695,60	0,01

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

## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
120,00	SCHINDLER HOLDING AG	CHF	31 590,26	24 711,51	0,01
9,00	LEM HOLDING SA	CHF	18 031,63	20 654,39	0,01
81,00	SCHINDLER HOLDING AG	CHF	18 376,80	17 402,25	0,01
686,00	SIG GROUP AG	CHF	14 940,48	17 345,68	0,01
42,00	VAT GROUP AG	CHF	16 018,40	15 921,10	0,01
221,00	GEORG FISCHER AG	CHF	14 581,72	15 204,08	0,00
<b>Consumer Retail</b>			<b>407 054,64</b>	<b>485 050,39</b>	<b>0,18</b>
2 760,00	CIE FINANCIERE RICHEMONT SA	CHF	351 229,22	428 818,43	0,16
456,00	DUFFRY AG	CHF	18 898,65	19 042,37	0,01
532,00	ON HOLDING AG	USD	14 122,23	16 091,65	0,01
237,00	SWATCH GROUP AG	CHF	12 336,31	11 934,21	0,00
306,00	ADECCO GROUP AG	CHF	10 468,23	9 163,73	0,00
<b>Raw materials</b>			<b>156 071,27</b>	<b>130 608,36</b>	<b>0,05</b>
32,00	GIVAUDAN SA	CHF	120 343,75	97 206,80	0,04
36,00	EMS-CHEMIE HOLDING AG	CHF	25 415,85	24 969,69	0,01
637,00	CLARIANT AG	CHF	10 311,67	8 431,87	0,00
<b>Telecommunication</b>			<b>17 961,92</b>	<b>19 430,29</b>	<b>0,01</b>
34,00	SWISSCOM AG	CHF	17 961,92	19 430,29	0,01
<b>Computing and IT</b>			<b>17 209,11</b>	<b>14 672,78</b>	<b>0,00</b>
269,00	LOGITECH INTERNATIONAL SA	CHF	17 209,11	14 672,78	0,00
<b>GERMANY</b>			<b>4 965 228,43</b>	<b>5 137 098,62</b>	<b>1,91</b>
<b>Consumer Retail</b>			<b>1 009 159,96</b>	<b>1 032 516,60</b>	<b>0,38</b>
3 516,00	MERCEDES-BENZ GROUP AG	EUR	218 845,76	259 023,72	0,10
1 379,00	VOLKSWAGEN AG	EUR	193 304,39	169 534,26	0,06
631,00	ADIDAS AG	EUR	138 869,25	112 179,18	0,04
854,00	DR ING HC F PORSCHE AG	EUR	94 435,96	97 142,50	0,04
852,00	BAYERISCHE MOTOREN WERKE AG	EUR	76 291,83	95 867,04	0,04
1 470,00	PORSCHE AUTOMOBIL HOLDING SE	EUR	81 613,97	81 085,20	0,03
526,00	BEIERSDORF AG	EUR	54 045,77	63 777,50	0,02
147,00	RHEINMETALL AG	EUR	29 085,48	36 867,60	0,01
298,00	BAYERISCHE MOTOREN WERKE AG	EUR	21 076,30	31 051,60	0,01
683,00	DAIMLER TRUCK HOLDING AG	EUR	18 799,50	22 539,00	0,01
140,00	VOLKSWAGEN AG	EUR	40 382,54	21 406,00	0,01
1 052,00	TRATON SE	EUR	19 721,55	20 619,20	0,01
1 157,00	DEUTSCHE LUFTHANSA AG	EUR	12 066,27	10 851,50	0,00
153,00	CONTINENTAL AG	EUR	10 621,39	10 572,30	0,00
<b>Finance</b>			<b>941 886,61</b>	<b>987 528,81</b>	<b>0,37</b>
1 887,00	ALLIANZ SE	EUR	388 357,81	402 308,40	0,15
564,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	152 649,18	193 790,40	0,07
847,00	DEUTSCHE BOERSE AG	EUR	130 001,75	143 227,70	0,05
377,00	HANNOVER RUECK SE	EUR	67 033,98	73 269,95	0,03
6 942,00	DEUTSCHE BANK AG	EUR	73 755,69	66 768,16	0,03
2 041,00	VONOVIA SE	EUR	71 009,29	36 523,70	0,01
613,00	TALANX AG	EUR	25 583,07	32 213,15	0,01
2 517,00	COMMERZBANK AG	EUR	17 893,12	25 547,55	0,01
495,00	DWS GROUP GMBH & CO. KGAA	EUR	15 602,72	13 879,80	0,01
<b>Industries</b>			<b>928 797,84</b>	<b>981 848,79</b>	<b>0,37</b>
3 361,00	SIEMENS AG	EUR	458 051,13	512 686,94	0,19
4 903,00	DEUTSCHE POST AG	EUR	216 925,70	219 311,19	0,08
2 344,00	GEA GROUP AG	EUR	91 596,89	89 798,64	0,04
320,00	MTU AERO ENGINES AG	EUR	64 164,64	75 968,00	0,03
100,00	SARTORIUS AG	EUR	41 302,82	31 710,00	0,01

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
389,00	HEIDELBERG MATERIALS AG	EUR	21 776,97	29 252,80	0,01
1 429,00	SIEMENS ENERGY AG	EUR	34 979,69	23 121,22	0,01
<b>Computing and IT</b>			<b>742 252,83</b>	<b>837 779,79</b>	<b>0,31</b>
5 118,00	SAP SE	EUR	584 120,18	640 466,52	0,24
5 222,00	INFINEON TECHNOLOGIES AG	EUR	158 132,65	197 313,27	0,07
<b>Raw materials</b>			<b>467 748,62</b>	<b>436 151,05</b>	<b>0,16</b>
4 898,00	BASF SE	EUR	254 950,27	217 814,06	0,08
2 170,00	COVESTRO AG	EUR	90 545,42	103 248,60	0,04
2 603,00	EVONIK INDUSTRIES AG	EUR	48 433,71	45 370,29	0,02
445,00	SYMRISE AG	EUR	46 431,76	42 728,90	0,01
378,00	BRENNTAG SE	EUR	27 387,46	26 989,20	0,01
<b>Health</b>			<b>360 926,55</b>	<b>329 183,32</b>	<b>0,12</b>
3 061,00	BAYER AG	EUR	171 805,18	155 100,87	0,06
1 549,00	SIEMENS HEALTHINEERS AG	EUR	81 224,24	80 331,14	0,03
1 456,00	FRESENIUS SE & CO. KGAA	EUR	37 480,46	36 938,72	0,01
240,00	MERCK KGAA	EUR	43 224,13	36 372,00	0,01
467,00	FRESENIUS MEDICAL CARE AG & CO. KGAA	EUR	27 192,54	20 440,59	0,01
<b>Telecommunication</b>			<b>255 672,16</b>	<b>268 464,72</b>	<b>0,10</b>
9 897,00	DEUTSCHE TELEKOM AG	EUR	179 086,93	197 702,47	0,07
602,00	SCOUT24 SE	EUR	33 270,62	34 964,16	0,01
489,00	DELIVERY HERO SE	EUR	27 217,53	19 758,05	0,01
698,00	FREENET AG	EUR	16 097,08	16 040,04	0,01
<b>Multi-Utilities</b>			<b>198 167,95</b>	<b>209 395,14</b>	<b>0,08</b>
12 309,00	E.ON SE	EUR	135 746,97	143 769,12	0,05
1 646,00	RWE AG	EUR	62 420,98	65 626,02	0,03
<b>Basic Goods</b>			<b>60 615,91</b>	<b>54 230,40</b>	<b>0,02</b>
483,00	HENKEL AG & CO. KGAA	EUR	37 964,57	31 153,50	0,01
315,00	HENKEL AG & CO. KGAA PREF	EUR	22 651,34	23 076,90	0,01
<b>AUSTRALIA</b>			<b>4 077 757,87</b>	<b>4 163 662,03</b>	<b>1,55</b>
<b>Finance</b>			<b>1 756 137,41</b>	<b>1 688 033,61</b>	<b>0,63</b>
7 404,00	COMMONWEALTH BANK OF AUSTRALIA	AUD	470 351,71	452 958,56	0,17
14 222,00	NATIONAL AUSTRALIA BANK LTD.	AUD	237 288,36	228 818,88	0,09
17 495,00	WESTPAC BANKING CORP.	AUD	279 598,14	227 787,25	0,08
12 667,00	ANZ GROUP HOLDINGS LTD.	AUD	224 624,96	183 242,57	0,07
1 492,00	MACQUARIE GROUP LTD.	AUD	147 536,33	161 689,47	0,06
10 210,00	GOODMAN GROUP	AUD	98 382,55	125 024,22	0,05
43 005,00	STOCKLAND	AUD	106 175,38	105 741,40	0,04
9 722,00	QBE INSURANCE GROUP LTD.	AUD	89 368,42	92 949,20	0,03
31 150,00	MEDIBANK PVT LTD.	AUD	60 351,91	66 899,33	0,02
5 215,00	SUNCORP GROUP LTD.	AUD	42 459,65	42 922,73	0,02
<b>Raw materials</b>			<b>855 245,69</b>	<b>1 019 060,90</b>	<b>0,38</b>
20 562,00	BHP GROUP LTD.	AUD	468 075,70	564 420,00	0,21
8 551,00	FORTESCUE METALS GROUP LTD.	AUD	61 629,85	115 717,62	0,04
1 513,00	RIO TINTO LTD.	AUD	75 827,63	105 873,08	0,04
5 325,00	NEWCREST MINING LTD.	AUD	88 442,05	85 836,79	0,03
7 985,00	NORTHERN STAR RESOURCES LTD.	AUD	67 109,71	58 852,23	0,02
3 644,00	BLUESCOPE STEEL LTD.	AUD	49 610,91	45 688,96	0,02
18 601,00	SOUTH32 LTD.	AUD	44 549,84	42 672,22	0,02
<b>Consumer Retail</b>			<b>512 462,01</b>	<b>485 267,34</b>	<b>0,18</b>
5 882,00	WESFARMERS LTD.	AUD	208 713,55	177 070,09	0,07
12 695,00	TRANSURBAN GROUP	AUD	113 134,59	110 374,47	0,04
29 860,00	LOTTERY CORP. LTD.	AUD	76 933,59	93 460,53	0,03

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 298,00	ARISTOCRAT LEISURE LTD.	AUD	65 518,72	54 204,20	0,02
5 705,00	BRAMBLES LTD.	AUD	48 161,56	50 158,05	0,02
<b>Health</b>			<b>398 109,46</b>	<b>371 530,74</b>	<b>0,14</b>
1 974,00	CSL LTD.	AUD	357 430,54	334 074,51	0,13
268,00	COCHLEAR LTD.	AUD	40 678,92	37 456,23	0,01
<b>Basic Goods</b>			<b>292 713,42</b>	<b>304 647,99</b>	<b>0,11</b>
7 772,00	WOOLWORTHS GROUP LTD.	AUD	185 804,14	188 396,32	0,07
10 344,00	COLES GROUP LTD.	AUD	106 909,28	116 251,67	0,04
<b>Energy</b>			<b>218 182,83</b>	<b>251 609,86</b>	<b>0,09</b>
7 782,00	WOODSIDE ENERGY GROUP LTD.	AUD	129 460,25	163 521,71	0,06
19 199,00	SANTOS LTD.	AUD	88 722,58	88 088,15	0,03
<b>Telecommunication</b>			<b>44 907,05</b>	<b>43 511,59</b>	<b>0,02</b>
16 585,00	TELSTRA GROUP LTD.	AUD	44 907,05	43 511,59	0,02
<b>NETHERLANDS</b>			<b>3 524 148,71</b>	<b>3 776 731,54</b>	<b>1,41</b>
<b>Computing and IT</b>			<b>1 516 021,89</b>	<b>1 735 672,08</b>	<b>0,65</b>
1 868,00	ASML HOLDING NV	EUR	1 083 386,59	1 238 484,00	0,46
1 334,00	NXP SEMICONDUCTORS NV	USD	219 686,51	250 268,59	0,09
2 979,00	STMICROELECTRONICS NV	EUR	100 807,01	135 738,14	0,05
1 248,00	ELASTIC NV	USD	80 666,43	73 347,15	0,03
56,00	ASM INTERNATIONAL NV	EUR	17 834,10	21 747,60	0,01
162,00	BE SEMICONDUCTOR INDUSTRIES NV	EUR	13 641,25	16 086,60	0,01
<b>Consumer Retail</b>			<b>531 172,62</b>	<b>553 217,27</b>	<b>0,21</b>
9 892,00	STELLANTIS NV	EUR	147 415,89	159 162,28	0,06
74,00	ADYEN NV	EUR	135 376,86	117 349,20	0,04
358,00	FERRARI NV	EUR	81 624,43	107 221,00	0,04
3 513,00	UNIVERSAL MUSIC GROUP NV	EUR	78 684,43	71 489,55	0,03
722,00	AERCAP HOLDINGS NV	USD	33 405,87	42 036,14	0,02
649,00	RANDSTAD NV	EUR	36 162,51	31 353,19	0,01
1 939,00	DAVIDE CAMPARI-MILANO NV	EUR	18 502,63	24 605,91	0,01
<b>Finance</b>			<b>362 305,17</b>	<b>375 990,02</b>	<b>0,14</b>
17 825,00	ING GROEP NV	EUR	202 275,08	219 924,85	0,08
10 419,00	AEGON NV	EUR	44 339,66	48 239,97	0,02
1 412,00	NN GROUP NV	EUR	53 045,89	47 880,92	0,02
430,00	EURONEXT NV	EUR	37 932,74	26 789,00	0,01
254,00	EXOR NV	EUR	16 708,29	20 746,72	0,01
872,00	ABN AMRO BANK NV	EUR	8 003,51	12 408,56	0,00
<b>Telecommunication</b>			<b>329 406,21</b>	<b>346 766,93</b>	<b>0,13</b>
2 989,00	PROSUS NV	EUR	196 679,44	200 591,79	0,08
738,00	WOLTERS KLUWER NV	EUR	77 351,49	85 829,40	0,03
18 460,00	KONINKLIJKE KPN NV	EUR	55 375,28	60 345,74	0,02
<b>Basic Goods</b>			<b>246 550,99</b>	<b>263 488,36</b>	<b>0,10</b>
1 291,00	HEINEKEN NV	EUR	118 543,19	121 586,38	0,05
3 668,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	99 419,60	114 661,68	0,04
342,00	HEINEKEN HOLDING NV	EUR	28 588,20	27 240,30	0,01
<b>Health</b>			<b>223 615,52</b>	<b>199 433,94</b>	<b>0,07</b>
214,00	ARGENX SE	EUR	76 614,71	76 055,60	0,03
3 537,00	KONINKLIJKE PHILIPS NV	EUR	88 959,47	70 060,90	0,02
1 296,00	QIAGEN NV	EUR	58 041,34	53 317,44	0,02

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>156 588,95</b>	<b>166 498,95</b>	<b>0,06</b>
6 652,00	CNH INDUSTRIAL NV	EUR	84 972,90	87 839,66	0,03
1 997,00	FERROVIAL SE	EUR	49 672,19	57 853,09	0,02
540,00	AALBERTS NV	EUR	21 943,86	20 806,20	0,01
<b>Raw materials</b>			<b>158 487,36</b>	<b>135 663,99</b>	<b>0,05</b>
869,00	AKZO NOBEL NV	EUR	67 867,66	64 931,68	0,02
313,00	IMCD NV	EUR	53 848,22	41 222,10	0,02
212,00	LYONDELLBASELL INDUSTRIES NV	USD	19 099,13	17 844,14	0,01
531,00	OCI NV	EUR	17 672,35	11 666,07	0,00
<b>IRELAND</b>			<b>3 449 709,88</b>	<b>3 675 994,57</b>	<b>1,37</b>
<b>Raw materials</b>			<b>1 262 125,24</b>	<b>1 336 910,67</b>	<b>0,50</b>
3 737,00	LINDE PLC	USD	1 222 065,23	1 305 312,12	0,49
1 035,00	SMURFIT KAPPA GROUP PLC	EUR	40 060,01	31 598,55	0,01
<b>Industries</b>			<b>853 985,10</b>	<b>944 005,93</b>	<b>0,35</b>
1 628,00	EATON CORP. PLC	USD	253 729,82	300 083,13	0,11
4 271,00	CRH PLC	EUR	181 213,74	215 685,50	0,08
1 270,00	ALLEGION PLC	USD	133 800,62	139 711,60	0,05
2 117,00	JOHNSON CONTROLS INTERNATIONAL PLC	USD	124 272,48	132 220,29	0,05
427,00	TRANE TECHNOLOGIES PLC	USD	72 295,83	74 856,09	0,03
1 799,00	JAMES HARDIE INDUSTRIES PLC	AUD	43 536,48	43 630,42	0,02
621,00	KINGSPAN GROUP PLC	EUR	45 136,13	37 818,90	0,01
<b>Finance</b>			<b>464 432,21</b>	<b>513 544,86</b>	<b>0,19</b>
1 288,00	AON PLC	USD	367 319,49	407 532,05	0,15
295,00	WILLIS TOWERS WATSON PLC	USD	62 234,63	63 677,80	0,02
2 912,00	BANK OF IRELAND GROUP PLC	EUR	22 917,11	25 445,06	0,01
4 387,00	AIB GROUP PLC	EUR	11 960,98	16 889,95	0,01
<b>Computing and IT</b>			<b>356 947,53</b>	<b>349 309,06</b>	<b>0,13</b>
1 235,00	ACCENTURE PLC	USD	356 947,53	349 309,06	0,13
<b>Health</b>			<b>328 195,91</b>	<b>341 076,15</b>	<b>0,13</b>
745,00	STERIS PLC	USD	137 899,68	153 629,74	0,06
1 901,00	MEDTRONIC PLC	USD	156 269,86	153 508,75	0,06
360,00	HORIZON THERAPEUTICS PLC	USD	34 026,37	33 937,66	0,01
<b>Consumer Retail</b>			<b>114 281,93</b>	<b>133 212,75</b>	<b>0,05</b>
723,00	FLUTTER ENTERTAINMENT PLC	EUR	114 281,93	133 212,75	0,05
<b>Basic Goods</b>			<b>40 736,42</b>	<b>34 411,30</b>	<b>0,01</b>
385,00	KERRY GROUP PLC	EUR	40 736,42	34 411,30	0,01
<b>Energy</b>			<b>29 005,54</b>	<b>23 523,85</b>	<b>0,01</b>
459,00	DCC PLC	GBP	29 005,54	23 523,85	0,01
<b>DENMARK</b>			<b>1 420 305,26</b>	<b>1 844 435,19</b>	<b>0,69</b>
<b>Health</b>			<b>892 361,89</b>	<b>1 325 835,21</b>	<b>0,50</b>
7 860,00	NOVO NORDISK AS	DKK	721 682,55	1 160 540,45	0,43
259,00	GENMAB AS	DKK	92 046,47	89 743,18	0,04
518,00	COLOPLAST AS	DKK	66 244,52	59 355,72	0,02
418,00	DEMANT AS	DKK	12 388,35	16 195,86	0,01
<b>Industries</b>			<b>201 399,39</b>	<b>194 661,67</b>	<b>0,07</b>
678,00	DSV AS	DKK	114 965,48	130 484,19	0,05
28,00	AP MOLLER - MAERSK AS -B-	DKK	59 073,46	45 031,41	0,01
12,00	AP MOLLER - MAERSK AS -A-	DKK	27 360,45	19 146,07	0,01

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>104 116,83</b>	<b>91 267,20</b>	<b>0,03</b>
3 745,00	VESTAS WIND SYSTEMS AS	DKK	104 116,83	91 267,20	0,03
<b>Finance</b>			<b>72 155,62</b>	<b>83 001,02</b>	<b>0,03</b>
2 677,00	DANSKE BANK AS	DKK	46 842,64	59 681,33	0,02
1 176,00	TRYG AS	DKK	25 312,98	23 319,69	0,01
<b>Basic Goods</b>			<b>54 972,47</b>	<b>58 249,69</b>	<b>0,02</b>
310,00	CARLSBERG AS	DKK	41 391,68	45 401,41	0,02
202,00	CHR HANSEN HOLDING AS	DKK	13 580,79	12 848,28	0,00
<b>Multi-Utilities</b>			<b>55 735,09</b>	<b>46 503,04</b>	<b>0,02</b>
537,00	ORSTED AS	DKK	55 735,09	46 503,04	0,02
<b>Consumer Retail</b>			<b>39 563,97</b>	<b>44 917,36</b>	<b>0,02</b>
549,00	PANDORA AS	DKK	39 563,97	44 917,36	0,02
<b>SWEDEN</b>			<b>1 704 880,29</b>	<b>1 615 053,87</b>	<b>0,60</b>
<b>Industries</b>			<b>761 112,76</b>	<b>744 572,54</b>	<b>0,28</b>
13 649,00	HEXAGON AB	SEK	148 300,34	153 756,84	0,06
10 872,00	ATLAS COPCO AB	SEK	131 625,80	143 370,42	0,05
4 875,00	ASSA ABLOY AB	SEK	112 997,89	107 145,39	0,04
5 733,00	SANDVIK AB	SEK	112 616,48	102 261,87	0,04
6 672,00	ATLAS COPCO AB	SEK	81 854,95	76 009,77	0,03
4 261,00	EPIROC AB	SEK	75 499,52	73 727,22	0,03
4 183,00	NIBE INDUSTRIER AB	SEK	42 539,91	36 348,53	0,01
1 817,00	EPIROC AB	SEK	30 735,45	26 875,18	0,01
687,00	TRELLEBORG AB	SEK	15 528,62	15 239,17	0,01
295,00	ALFA LAVAL AB	SEK	9 413,80	9 838,15	0,00
<b>Finance</b>			<b>464 567,94</b>	<b>405 736,02</b>	<b>0,15</b>
4 864,00	INVESTOR AB	SEK	88 415,05	89 010,68	0,03
3 998,00	EQT AB	SEK	97 980,95	70 364,02	0,03
6 754,00	SKANDINAVISKA ENSKILDA BANKEN AB	SEK	69 210,62	68 289,54	0,03
4 843,00	SVENSKA HANDELSBANKEN AB	SEK	45 115,59	37 127,32	0,01
1 985,00	INVESTOR AB	SEK	43 099,20	36 333,71	0,01
745,00	L E LUNDBERGFORETAGEN AB	SEK	31 310,24	29 005,39	0,01
1 678,00	SWEDBANK AB	SEK	26 878,94	25 894,31	0,01
835,00	INDUSTRIVARDEN AB	SEK	21 231,34	21 058,84	0,01
656,00	INDUSTRIVARDEN AB	SEK	22 208,68	16 633,50	0,01
948,00	KINNEVIK AB	SEK	19 117,33	12 018,71	0,00
<b>Consumer Retail</b>			<b>245 967,15</b>	<b>287 760,33</b>	<b>0,10</b>
817,00	EVOLUTION AB	SEK	55 254,66	94 690,90	0,03
4 267,00	VOLVO AB	SEK	80 344,36	80 747,04	0,03
1 960,00	H & M HENNES & MAURITZ AB	SEK	25 711,74	30 799,90	0,01
1 024,00	ESSITY AB	SEK	26 284,44	24 947,80	0,01
6 353,00	VOLVO CAR AB	SEK	24 142,34	23 084,72	0,01
957,00	VOLVO AB	SEK	19 306,92	18 645,88	0,01
745,00	ADDTECH AB	SEK	14 922,69	14 844,09	0,00
<b>Telecommunication</b>			<b>156 502,98</b>	<b>102 800,28</b>	<b>0,04</b>
25 363,00	TELIA CO. AB	SEK	68 634,70	50 901,53	0,02
8 423,00	TELEFONAKTIEBOLAGET LM ERICSSON	SEK	75 376,32	41 749,67	0,02
1 342,00	TELE2 AB	SEK	12 491,96	10 149,08	0,00
<b>Health</b>			<b>56 370,10</b>	<b>53 418,19</b>	<b>0,02</b>
2 032,00	LIFCO AB	SEK	40 633,37	40 401,28	0,02
1 116,00	SVENSKA CELLULOSA AB SCA	SEK	15 736,73	13 016,91	0,00

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>20 359,36</b>	<b>20 766,51</b>	<b>0,01</b>
3 276,00	SSAB AB	SEK	20 359,36	20 766,51	0,01
<b>SPAIN</b>			<b>1 406 385,82</b>	<b>1 567 002,15</b>	<b>0,58</b>
<b>Finance</b>			<b>399 977,08</b>	<b>482 766,80</b>	<b>0,18</b>
71 643,00	BANCO SANTANDER SA	EUR	224 789,73	242 511,56	0,09
24 503,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	129 866,53	172 305,10	0,06
17 943,00	CAIXABANK SA	EUR	45 320,82	67 950,14	0,03
<b>Multi-Utilities</b>			<b>382 603,91</b>	<b>450 802,89</b>	<b>0,17</b>
24 539,00	IBERDROLA SA	EUR	220 527,89	293 241,05	0,11
3 131,00	EDP RENOVAVEIS SA	EUR	63 712,99	57 281,65	0,02
1 912,00	REDEIA CORP. SA	EUR	26 297,96	29 416,12	0,01
1 495,00	ENDESA SA	EUR	32 902,71	29 376,75	0,01
1 272,00	ENAGAS SA	EUR	24 145,72	22 896,00	0,01
682,00	NATURGY ENERGY GROUP SA	EUR	15 016,64	18 591,32	0,01
<b>Telecommunication</b>			<b>208 705,29</b>	<b>165 277,15</b>	<b>0,06</b>
2 379,00	CELLNEX TELECOM SA	EUR	134 578,35	87 999,21	0,03
20 796,00	TELEFONICA SA	EUR	74 126,94	77 277,94	0,03
<b>Consumer Retail</b>			<b>130 148,15</b>	<b>158 612,58</b>	<b>0,06</b>
4 473,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	130 148,15	158 612,58	0,06
<b>Computing and IT</b>			<b>106 135,22</b>	<b>126 017,60</b>	<b>0,05</b>
1 808,00	AMADEUS IT GROUP SA	EUR	106 135,22	126 017,60	0,05
<b>Industries</b>			<b>81 921,53</b>	<b>90 045,54</b>	<b>0,03</b>
297,00	AENA SME SA	EUR	42 078,62	43 956,00	0,01
882,00	ACS ACTIVIDADES DE CONSTRUCCION Y SERVICIOS SA	EUR	18 307,54	28 373,94	0,01
114,00	ACCIONA SA	EUR	21 535,37	17 715,60	0,01
<b>Energy</b>			<b>63 181,62</b>	<b>75 834,37</b>	<b>0,03</b>
5 689,00	REPSOL SA	EUR	63 181,62	75 834,37	0,03
<b>Health</b>			<b>33 713,02</b>	<b>17 645,22</b>	<b>0,00</b>
1 503,00	GRIFOLS SA	EUR	33 713,02	17 645,22	0,00
<b>HONG KONG</b>			<b>1 373 349,02</b>	<b>1 130 629,23</b>	<b>0,42</b>
<b>Finance</b>			<b>1 098 180,57</b>	<b>896 774,76</b>	<b>0,33</b>
46 803,00	AIA GROUP LTD.	HKD	481 108,16	433 009,68	0,16
5 035,00	HONG KONG EXCHANGES & CLEARING LTD.	HKD	268 347,31	173 845,42	0,06
8 925,00	SUN HUNG KAI PROPERTIES LTD.	HKD	117 127,65	103 032,16	0,04
5 196,00	HANG SENG BANK LTD.	HKD	84 627,74	67 762,82	0,03
23 894,00	BOC HONG KONG HOLDINGS LTD.	HKD	62 290,47	66 933,23	0,02
10 258,00	LINK REIT	HKD	84 679,24	52 191,45	0,02
<b>Consumer Retail</b>			<b>76 829,93</b>	<b>103 385,04</b>	<b>0,04</b>
17 785,00	GALAXY ENTERTAINMENT GROUP LTD.	HKD	76 829,93	103 385,04	0,04
<b>Industries</b>			<b>138 824,00</b>	<b>94 255,53</b>	<b>0,04</b>
9 464,00	TECHTRONIC INDUSTRIES CO. LTD.	HKD	138 824,00	94 255,53	0,04
<b>Multi-Utilities</b>			<b>59 514,52</b>	<b>36 213,90</b>	<b>0,01</b>
45 734,00	HONG KONG & CHINA GAS CO. LTD.	HKD	59 514,52	36 213,90	0,01
<b>ITALY</b>			<b>965 674,01</b>	<b>1 062 374,97</b>	<b>0,40</b>
<b>Finance</b>			<b>454 284,28</b>	<b>555 440,04</b>	<b>0,21</b>
8 441,00	UNICREDIT SPA	EUR	101 801,93	179 497,87	0,07
69 777,00	INTESA SANPAOLO SPA	EUR	149 896,71	167 464,80	0,06
3 835,00	ASSICURAZIONI GENERALI SPA	EUR	66 555,15	71 407,70	0,03

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
7 840,00	BANCA MEDIOLANUM SPA	EUR	59 957,52	64 930,88	0,02
3 553,00	NEXI SPA	EUR	27 515,99	25 517,65	0,01
1 717,00	POSTE ITALIANE SPA	EUR	16 599,93	17 025,77	0,01
1 516,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	16 272,65	16 615,36	0,01
1 054,00	FINECOBANK BANCA FINECO SPA	EUR	15 684,40	12 980,01	0,00
<b>Multi-Utilities</b>			<b>342 400,35</b>	<b>329 190,69</b>	<b>0,12</b>
36 364,00	ENEL SPA	EUR	237 153,14	224 293,15	0,08
8 300,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	64 085,83	64 789,80	0,02
4 361,00	SNAM SPA	EUR	21 392,55	20 876,11	0,01
3 545,00	ITALGAS SPA	EUR	19 768,83	19 231,63	0,01
<b>Energy</b>			<b>84 374,81</b>	<b>84 654,80</b>	<b>0,03</b>
6 422,00	ENI SPA	EUR	84 374,81	84 654,80	0,03
<b>Industries</b>			<b>61 044,96</b>	<b>66 993,36</b>	<b>0,03</b>
3 429,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	41 198,75	41 422,32	0,02
668,00	PRYSMIAN SPA	EUR	19 846,21	25 571,04	0,01
<b>Consumer Retail</b>			<b>23 569,61</b>	<b>26 096,08</b>	<b>0,01</b>
412,00	MONCLER SPA	EUR	23 569,61	26 096,08	0,01
<b>FINLAND</b>			<b>795 740,22</b>	<b>714 432,12</b>	<b>0,27</b>
<b>Finance</b>			<b>296 221,57</b>	<b>291 390,18</b>	<b>0,11</b>
22 251,00	NORDEA BANK ABP	SEK	220 242,76	221 486,18	0,08
1 700,00	SAMPO OYJ	EUR	75 978,81	69 904,00	0,03
<b>Industries</b>			<b>118 502,72</b>	<b>112 197,19</b>	<b>0,04</b>
1 286,00	KONE OYJ	EUR	70 222,33	61 509,38	0,02
3 490,00	METSO OYJ	EUR	35 794,56	38 547,05	0,01
1 177,00	WARTSILA OYJ ABP	EUR	12 485,83	12 140,76	0,01
<b>Telecommunication</b>			<b>123 023,87</b>	<b>108 255,66</b>	<b>0,04</b>
16 894,00	NOKIA OYJ	EUR	77 652,65	64 796,94	0,02
888,00	ELISA OYJ	EUR	45 371,22	43 458,72	0,02
<b>Raw materials</b>			<b>103 085,11</b>	<b>78 698,13</b>	<b>0,03</b>
1 500,00	UPM-KYMMENE OYJ	EUR	50 143,99	40 905,00	0,02
3 557,00	STORA ENSO OYJ	EUR	52 941,12	37 793,13	0,01
<b>Energy</b>			<b>88 600,70</b>	<b>70 978,38</b>	<b>0,03</b>
2 013,00	NESTE OYJ	EUR	88 600,70	70 978,38	0,03
<b>Multi-Utilities</b>			<b>43 467,16</b>	<b>34 403,33</b>	<b>0,01</b>
2 805,00	FORTUM OYJ	EUR	43 467,16	34 403,33	0,01
<b>Basic Goods</b>			<b>22 839,09</b>	<b>18 509,25</b>	<b>0,01</b>
1 073,00	KESKO OYJ	EUR	22 839,09	18 509,25	0,01
<b>JERSEY</b>			<b>651 563,38</b>	<b>677 525,60</b>	<b>0,25</b>
<b>Consumer Retail</b>			<b>340 703,98</b>	<b>337 430,36</b>	<b>0,12</b>
5 920,00	EXPERIAN PLC	GBP	217 698,90	208 200,34	0,07
871,00	APTIV PLC	USD	85 788,41	81 503,54	0,03
331,00	FERGUSON PLC	USD	37 216,67	47 726,48	0,02
<b>Raw materials</b>			<b>185 033,97</b>	<b>231 883,72</b>	<b>0,09</b>
44 767,00	GLENCORE PLC	GBP	185 033,97	231 883,72	0,09
<b>Industries</b>			<b>61 381,07</b>	<b>57 785,19</b>	<b>0,02</b>
6 317,00	AMCOR PLC	USD	61 381,07	57 785,19	0,02

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>53 095,90</b>	<b>44 454,29</b>	<b>0,02</b>
4 633,00	WPP PLC	GBP	53 095,90	44 454,29	0,02
<b>Health</b>			<b>11 348,46</b>	<b>5 972,04</b>	<b>0,00</b>
157,00	NOVOCURE LTD.	USD	11 348,46	5 972,04	0,00
<b>SINGAPORE</b>			<b>506 609,64</b>	<b>632 097,25</b>	<b>0,24</b>
<b>Finance</b>			<b>413 338,91</b>	<b>521 835,20</b>	<b>0,20</b>
9 407,00	DBS GROUP HOLDINGS LTD.	SGD	130 939,52	200 754,15	0,08
20 221,00	OVERSEA-CHINESE BANKING CORP. LTD.	SGD	152 239,50	168 176,76	0,06
8 063,00	UNITED OVERSEAS BANK LTD.	SGD	130 159,89	152 904,29	0,06
<b>Telecommunication</b>			<b>93 270,73</b>	<b>110 262,05</b>	<b>0,04</b>
65 121,00	SINGAPORE TELECOMMUNICATIONS LTD.	SGD	93 270,73	110 262,05	0,04
<b>BELGIUM</b>			<b>501 140,92</b>	<b>460 385,44</b>	<b>0,17</b>
<b>Basic Goods</b>			<b>224 490,96</b>	<b>213 798,75</b>	<b>0,08</b>
4 125,00	ANHEUSER-BUSCH INBEV SA	EUR	224 490,96	213 798,75	0,08
<b>Finance</b>			<b>150 558,15</b>	<b>135 066,92</b>	<b>0,05</b>
925,00	GROUPE BRUXELLES LAMBERT NV	EUR	78 882,39	66 748,00	0,02
468,00	KBC GROUP NV	EUR	28 086,81	29 914,56	0,01
802,00	WAREHOUSES DE PAUW CVA	EUR	22 878,14	20 146,24	0,01
492,00	AGEAS SA	EUR	20 710,81	18 258,12	0,01
<b>Raw materials</b>			<b>80 036,18</b>	<b>69 348,27</b>	<b>0,02</b>
437,00	SOLVAY SA	EUR	39 611,69	44 705,10	0,01
963,00	UMICORE SA	EUR	40 424,49	24 643,17	0,01
<b>Health</b>			<b>27 969,21</b>	<b>25 172,00</b>	<b>0,01</b>
310,00	UCB SA	EUR	27 969,21	25 172,00	0,01
<b>Consumer Retail</b>			<b>18 086,42</b>	<b>16 999,50</b>	<b>0,01</b>
105,00	D'IETEREN GROUP	EUR	18 086,42	16 999,50	0,01
<b>NORWAY</b>			<b>342 210,78</b>	<b>331 586,32</b>	<b>0,12</b>
<b>Energy</b>			<b>186 993,92</b>	<b>195 762,23</b>	<b>0,07</b>
6 202,00	EQUINOR ASA	NOK	144 747,00	165 602,64	0,06
1 400,00	AKER BP ASA	NOK	42 246,92	30 159,59	0,01
<b>Finance</b>			<b>74 676,95</b>	<b>70 265,08</b>	<b>0,03</b>
3 231,00	DNB BANK ASA	NOK	59 272,50	55 478,67	0,02
1 006,00	GJENSIDIGE FORSIKRING ASA	NOK	15 404,45	14 786,41	0,01
<b>Raw materials</b>			<b>49 501,93</b>	<b>37 301,68</b>	<b>0,01</b>
590,00	YARA INTERNATIONAL ASA	NOK	25 211,12	19 130,79	0,01
3 329,00	NORSK HYDRO ASA	NOK	24 290,81	18 170,89	0,00
<b>Telecommunication</b>			<b>18 030,63</b>	<b>15 414,55</b>	<b>0,01</b>
1 656,00	TELENOR ASA	NOK	18 030,63	15 414,55	0,01
<b>Industries</b>			<b>13 007,35</b>	<b>12 842,78</b>	<b>0,00</b>
2 019,00	WALLENIUS WILHELMSEN ASA	NOK	13 007,35	12 842,78	0,00
<b>CAYMAN ISLANDS</b>			<b>280 847,61</b>	<b>271 415,10</b>	<b>0,10</b>
<b>Finance</b>			<b>265 486,94</b>	<b>254 485,79</b>	<b>0,09</b>
15 273,00	CK HUTCHISON HOLDINGS LTD.	HKD	98 614,20	85 477,88	0,03
16 808,00	CK ASSET HOLDINGS LTD.	HKD	84 143,21	85 320,46	0,03
18 276,00	WHARF REAL ESTATE INVESTMENT CO. LTD.	HKD	82 729,53	83 687,45	0,03

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## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>15 360,67</b>	<b>16 929,31</b>	<b>0,01</b>
286,00	GLOBALFOUNDRIES, INC.	USD	15 360,67	16 929,31	0,01
<b>ISRAEL</b>			<b>290 570,38</b>	<b>261 671,12</b>	<b>0,10</b>
<b>Finance</b>			<b>143 686,53</b>	<b>139 210,43</b>	<b>0,05</b>
12 531,00	BANK LEUMI LE-ISRAEL BM	ILS	91 269,53	86 879,67	0,03
11 440,00	ISRAEL DISCOUNT BANK LTD.	ILS	52 417,00	52 330,76	0,02
<b>Telecommunication</b>			<b>104 939,18</b>	<b>83 226,06</b>	<b>0,03</b>
446,00	NICE LTD.	ILS	104 939,18	83 226,06	0,03
<b>Computing and IT</b>			<b>41 944,67</b>	<b>39 234,63</b>	<b>0,02</b>
250,00	MONDAY.COM LTD.	USD	41 944,67	39 234,63	0,02
<b>NEW ZEALAND</b>			<b>270 458,93</b>	<b>229 995,26</b>	<b>0,09</b>
<b>Computing and IT</b>			<b>111 733,53</b>	<b>95 419,74</b>	<b>0,04</b>
1 315,00	XERO LTD.	AUD	111 733,53	95 419,74	0,04
<b>Health</b>			<b>93 844,45</b>	<b>70 138,03</b>	<b>0,03</b>
5 098,00	FISHER & PAYKEL HEALTHCARE CORP. LTD.	NZD	93 844,45	70 138,03	0,03
<b>Industries</b>			<b>64 880,95</b>	<b>64 437,49</b>	<b>0,02</b>
13 421,00	AUCKLAND INTERNATIONAL AIRPORT LTD.	NZD	64 880,95	64 437,49	0,02
<b>BERMUDA</b>			<b>169 571,74</b>	<b>199 086,85</b>	<b>0,07</b>
<b>Finance</b>			<b>110 362,68</b>	<b>131 903,59</b>	<b>0,05</b>
1 644,00	ARCH CAPITAL GROUP LTD.	USD	92 450,90	112 789,52	0,04
61,00	EVEREST RE GROUP LTD.	USD	17 911,78	19 114,07	0,01
<b>Consumer Retail</b>			<b>29 198,46</b>	<b>37 174,61</b>	<b>0,01</b>
1 863,00	NORWEGIAN CRUISE LINE HOLDINGS LTD.	USD	29 198,46	37 174,61	0,01
<b>Basic Goods</b>			<b>30 010,60</b>	<b>30 008,65</b>	<b>0,01</b>
347,00	BUNGE LTD.	USD	30 010,60	30 008,65	0,01
<b>LUXEMBOURG</b>			<b>191 352,85</b>	<b>196 927,77</b>	<b>0,07</b>
<b>Telecommunication</b>			<b>92 875,95</b>	<b>112 723,43</b>	<b>0,04</b>
766,00	SPOTIFY TECHNOLOGY SA	USD	92 875,95	112 723,43	0,04
<b>Health</b>			<b>49 659,15</b>	<b>32 976,72</b>	<b>0,01</b>
567,00	EUROFINS SCIENTIFIC SE	EUR	49 659,15	32 976,72	0,01
<b>Raw materials</b>			<b>33 660,26</b>	<b>30 888,27</b>	<b>0,01</b>
1 239,00	ARCELORMITTAL SA	EUR	33 660,26	30 888,27	0,01
<b>Industries</b>			<b>15 157,49</b>	<b>20 339,35</b>	<b>0,01</b>
1 483,00	TENARIS SA	EUR	15 157,49	20 339,35	0,01
<b>PORTUGAL</b>			<b>59 707,33</b>	<b>70 233,34</b>	<b>0,03</b>
<b>Basic Goods</b>			<b>22 060,63</b>	<b>34 048,76</b>	<b>0,01</b>
1 349,00	JERONIMO MARTINS SGPS SA	EUR	22 060,63	34 048,76	0,01
<b>Raw materials</b>			<b>20 703,10</b>	<b>19 968,03</b>	<b>0,01</b>
6 433,00	NAVIGATOR CO. SA	EUR	20 703,10	19 968,03	0,01
<b>Multi-Utilities</b>			<b>16 943,60</b>	<b>16 216,55</b>	<b>0,01</b>
3 623,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	16 943,60	16 216,55	0,01

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

## Eurizon AM SICAV - Global Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>66 582,20</b>	<b>66 311,04</b>	<b>0,03</b>
<b>Finance</b>			<b>23 863,46</b>	<b>28 624,28</b>	<b>0,01</b>
892,00	ERSTE GROUP BANK AG	EUR	23 863,46	28 624,28	0,01
<b>Energy</b>			<b>30 563,35</b>	<b>26 566,56</b>	<b>0,01</b>
684,00	OMV AG	EUR	30 563,35	26 566,56	0,01
<b>Raw materials</b>			<b>12 155,39</b>	<b>11 120,20</b>	<b>0,01</b>
338,00	VOESTALPINE AG	EUR	12 155,39	11 120,20	0,01
<b>PANAMA</b>			<b>34 370,97</b>	<b>66 172,50</b>	<b>0,03</b>
<b>Consumer Retail</b>			<b>34 370,97</b>	<b>66 172,50</b>	<b>0,03</b>
3 834,00	CARNIVAL CORP.	USD	34 370,97	66 172,50	0,03
<b>LIBERIA</b>			<b>31 508,74</b>	<b>46 782,83</b>	<b>0,02</b>
<b>Consumer Retail</b>			<b>31 508,74</b>	<b>46 782,83</b>	<b>0,02</b>
492,00	ROYAL CARIBBEAN CRUISES LTD.	USD	31 508,74	46 782,83	0,02
<b>ISLE OF MAN</b>			<b>44 907,91</b>	<b>38 064,72</b>	<b>0,01</b>
<b>Consumer Retail</b>			<b>44 907,91</b>	<b>38 064,72</b>	<b>0,01</b>
2 568,00	ENTAIN PLC	GBP	44 907,91	38 064,72	0,01
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>81 318,83</b>	<b>65 640,20</b>	<b>0,02</b>
<b>Shares</b>			<b>81 318,83</b>	<b>65 640,20</b>	<b>0,02</b>
<b>NORWAY</b>			<b>81 318,83</b>	<b>65 640,20</b>	<b>0,02</b>
<b>Energy</b>			<b>81 318,83</b>	<b>65 640,20</b>	<b>0,02</b>
3 047,00	LUNDIN ENERGY AB	SEK	81 318,83	65 640,20	0,02
<b>Rights</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>UNITED STATES</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Health</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
89,00	CONTRA ABIOMED, INC.	USD	0,00	0,00	0,00
<b>INVESTMENT FUNDS</b>			<b>25 231 760,94</b>	<b>25 253 544,07</b>	<b>9,41</b>
<b>UCI Units</b>			<b>25 231 760,94</b>	<b>25 253 544,07</b>	<b>9,41</b>
<b>LUXEMBOURG</b>			<b>25 231 760,94</b>	<b>25 253 544,07</b>	<b>9,41</b>
<b>Finance</b>			<b>25 231 760,94</b>	<b>25 253 544,07</b>	<b>9,41</b>
210 766,23	EURIZON FUND - BOND SHORT TERM EUR T1	EUR	20 255 129,46	20 250 419,28	7,55
50 669,69	EURIZON FUND - MONEY MARKET EUR T1	EUR	4 976 631,38	5 003 124,70	1,86
0,00	EURIZON FUND - MONEY MARKET USD T1	USD	0,10	0,09	0,00
<b>Total Portfolio</b>			<b>222 423 628,43</b>	<b>248 165 635,93</b>	<b>92,47</b>

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

## Eurizon AM SICAV - Global Equity

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>480 535,09</b>	<b>31 910 025,00</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>480 535,09</b>	<b>31 910 025,00</b>
100	735	Purchase	MSCI WORLD NET TOTAL RETURN INDEX	15/09/2023	EUR	480 535,09	31 910 025,00

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

## Eurizon AM SICAV - Euro Corporate Bond

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	222 101 472,73	
Banks	(Note 2)	380 294,18	
Other banks and broker accounts	(Notes 2, 12)	628 357,41	
Unrealised profit on future contracts	(Notes 2, 12)	64 855,17	
Unrealised profit on swap contracts	(Notes 2, 11)	7 165,18	
Interest receivable on swap contracts	(Notes 2, 11)	22 207,90	
Other interest receivable		2 100 707,78	
Receivable on investments sold		72 014,64	
Receivable on subscriptions		198 625,11	
Other assets	(Notes 3, 13)	390 863,96	
<b>Total assets</b>		<b>225 966 564,06</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(401,57)	
Unrealised loss on future contracts	(Notes 2, 12)	(116 389,80)	
Interest payable on swap contracts	(Notes 2, 11)	(6 024,15)	
Payable on investments purchased		(299 118,00)	
Payable on redemptions		(179 251,14)	
Other liabilities		(160 215,84)	
<b>Total liabilities</b>		<b>(761 400,50)</b>	
<b>Total net assets</b>		<b>225 205 163,56</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	4,30	160 393,499
Class F	EUR	4,26	16 658,512
Class I	EUR	7,43	21 761 047,225
Class Primaclasse	EUR	4,39	4 710 888,009
Class R	EUR	6,47	3 708 392,870
Class U	EUR	4,47	4 083 753,072

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



## Eurizon AM SICAV - Euro Corporate Bond

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>206 877 729,05</b>
Net income from investments	(Note 2)	2 352 661,43
Interest received on swap contracts	(Note 2)	17 783,00
Other income	(Notes 5, 8)	66 410,93
<b>Total income</b>		<b>2 436 855,36</b>
Management fee	(Note 8)	(530 024,01)
Administrative fees	(Note 10)	(175 000,09)
Subscription tax	(Note 6)	(22 991,65)
Interest paid on swap contracts	(Note 2)	(44 811,16)
Other charges and taxes	(Notes 3, 7)	(167 638,56)
<b>Total expenses</b>		<b>(940 465,47)</b>
<b>Net investment income / (loss)</b>		<b>1 496 389,89</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(7 215 132,02)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	9 107 203,06
- foreign currencies	(Note 2)	21 608,41
- future contracts	(Note 2)	585 554,56
- swap contracts	(Note 2)	(6 664,86)
<b>Net result of operations for the period</b>		<b>3 988 959,04</b>
Subscriptions for the period		35 322 225,20
Redemptions for the period		(20 983 749,73)
<b>Net assets at the end of the period</b>		<b>225 205 163,56</b>

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

## Eurizon AM SICAV - Euro Corporate Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>244 909 936,41</b>	<b>222 101 472,73</b>	<b>98,62</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>241 026 174,76</b>	<b>218 215 519,15</b>	<b>96,90</b>
<b>Ordinary Bonds</b>			<b>147 187 892,10</b>	<b>131 830 378,35</b>	<b>58,54</b>
<b>FRANCE</b>			<b>33 833 213,54</b>	<b>30 965 887,00</b>	<b>13,75</b>
<b>Finance</b>			<b>15 470 952,65</b>	<b>14 312 357,00</b>	<b>6,35</b>
2 900 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	2 893 013,56	2 576 476,00	1,14
2 200 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	2 202 661,76	1 871 056,00	0,83
1 200 000,00	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	1 216 964,55	1 050 600,00	0,47
1 000 000,00	CREDIT AGRICOLE SA 1.375% 03/05/2027	EUR	1 096 367,96	907 800,00	0,40
800 000,00	BPCE SA 4.50% 13/01/2033	EUR	797 728,00	802 800,00	0,36
700 000,00	BNP PARIBAS SA 4.125% 24/05/2033	EUR	699 097,00	701 078,00	0,31
700 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.625% 06/11/2029	EUR	699 867,00	630 154,00	0,28
600 000,00	ABEILLE VIE SA D'ASSURANCES VIE ET DE CAPITALISATION SA 6.25% 09/09/2033	EUR	594 936,00	601 050,00	0,27
600 000,00	CREDIT AGRICOLE SA 3.875% 20/04/2031	EUR	598 620,00	592 938,00	0,26
600 000,00	LA BANQUE POSTALE SA 4.375% 17/01/2030	EUR	597 660,00	586 932,00	0,26
500 000,00	SOCIETE GENERALE SA 5.625% 02/06/2033	EUR	497 385,00	495 345,00	0,22
500 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	497 857,82	422 225,00	0,19
400 000,00	CREDIT AGRICOLE SA 4.125% 07/03/2030	EUR	397 500,00	404 604,00	0,18
400 000,00	AXA SA 3.625% 10/01/2033	EUR	396 416,00	402 024,00	0,18
400 000,00	CREDIT AGRICOLE SA 3.875% 28/11/2034	EUR	397 552,00	397 188,00	0,18
400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.75% 01/02/2033	EUR	394 980,00	388 944,00	0,17
300 000,00	AXA SA 3.75% 12/10/2030	EUR	299 388,00	304 065,00	0,14
300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.875% 14/02/2028	EUR	298 905,00	295 962,00	0,13
300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 5.125% 13/01/2033	EUR	299 424,00	294 921,00	0,13
200 000,00	CREDIT MUTUEL ARKEA SA 3.375% 19/09/2027	EUR	199 810,00	194 308,00	0,09
100 000,00	CREDIT MUTUEL ARKEA SA 4.25% 01/12/2032	EUR	99 187,00	100 289,00	0,04
100 000,00	BANQUE STELLANTIS FRANCE SACA 3.875% 19/01/2026	EUR	99 789,00	99 256,00	0,04
100 000,00	CREDIT AGRICOLE SA 3.375% 28/07/2027	EUR	98 704,00	97 471,00	0,04
100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	97 139,00	94 871,00	0,04
<b>Consumer Retail</b>			<b>5 913 370,00</b>	<b>5 764 709,00</b>	<b>2,56</b>
600 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 3.25% 19/01/2033	EUR	595 776,00	578 118,00	0,26
500 000,00	RCI BANQUE SA 4.625% 13/07/2026	EUR	498 130,00	499 060,00	0,22
500 000,00	KERING SA 3.25% 27/02/2029	EUR	497 805,00	496 040,00	0,22
400 000,00	KERING SA 3.375% 27/02/2033	EUR	397 132,00	398 596,00	0,18
400 000,00	EDENRED 3.625% 13/12/2026	EUR	398 620,00	397 008,00	0,18
400 000,00	ARVAL SERVICE LEASE SA 4.125% 13/04/2026	EUR	398 696,00	396 144,00	0,18
400 000,00	APRR SA 3.125% 24/01/2030	EUR	394 208,00	388 604,00	0,17
400 000,00	ALD SA 1.25% 02/03/2026	EUR	399 380,00	369 916,00	0,16
400 000,00	APRR SA 1.625% 13/01/2032	EUR	346 400,00	339 688,00	0,15
400 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.475% 18/01/2031	EUR	396 204,00	326 908,00	0,15
300 000,00	VALEO SA 5.375% 28/05/2027	EUR	298 449,00	300 522,00	0,13
300 000,00	RCI BANQUE SA 4.875% 14/06/2028	EUR	299 088,00	299 814,00	0,13
300 000,00	RCI BANQUE SA 4.125% 01/12/2025	EUR	299 244,00	296 907,00	0,13
300 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 2.75% 02/09/2032	EUR	296 754,00	279 888,00	0,12
200 000,00	RCI BANQUE SA 4.875% 21/09/2028	EUR	199 278,00	199 396,00	0,09
200 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 4.25% 18/03/2030	EUR	198 206,00	198 100,00	0,09

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

## Eurizon AM SICAV - Euro Corporate Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>4 903 882,24</b>	<b>4 498 134,00</b>	<b>2,00</b>
1 400 000,00	LA POSTE SA 1.375% 21/04/2032	EUR	1 543 631,24	1 155 574,00	0,51
600 000,00	VINCI SA 3.375% 17/10/2032	EUR	585 674,00	586 308,00	0,26
500 000,00	BOUYGUES SA 4.625% 07/06/2032	EUR	496 040,00	523 560,00	0,23
500 000,00	BOUYGUES SA 3.25% 30/06/2037	EUR	484 285,00	452 660,00	0,20
400 000,00	BOUYGUES SA 3.875% 17/07/2031	EUR	399 364,00	396 536,00	0,18
400 000,00	SCHNEIDER ELECTRIC SE 3.25% 12/06/2028	EUR	397 788,00	395 264,00	0,18
400 000,00	CIE DE SAINT-GOBAIN 3.50% 18/01/2029	EUR	399 724,00	392 816,00	0,18
200 000,00	LEGRAND SA 3.50% 29/05/2029	EUR	199 712,00	200 056,00	0,09
200 000,00	SCHNEIDER ELECTRIC SE 3.125% 13/10/2029	EUR	198 394,00	196 428,00	0,09
100 000,00	SCHNEIDER ELECTRIC SE 3.50% 09/11/2032	EUR	99 329,00	100 039,00	0,04
100 000,00	SCHNEIDER ELECTRIC SE 3.25% 09/11/2027	EUR	99 941,00	98 893,00	0,04
<b>Multi-Utilities</b>			<b>3 105 227,07</b>	<b>2 339 645,00</b>	<b>1,04</b>
900 000,00	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 1.00% 19/10/2026	EUR	930 950,80	825 480,00	0,37
1 000 000,00	ENGIE SA 2.00% 28/09/2037	EUR	1 211 108,28	776 670,00	0,34
600 000,00	ELECTRICITE DE FRANCE SA 1.875% 13/10/2036	EUR	666 114,99	439 854,00	0,20
200 000,00	ENGIE SA 3.50% 27/09/2029	EUR	198 042,00	197 940,00	0,09
100 000,00	ENGIE SA 4.00% 11/01/2035	EUR	99 011,00	99 701,00	0,04
<b>Energy</b>			<b>1 824 893,58</b>	<b>1 520 274,00</b>	<b>0,67</b>
1 200 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 0.696% 31/05/2028	EUR	1 215 990,08	1 044 924,00	0,46
600 000,00	TEREGA SA 0.875% 17/09/2030	EUR	608 903,50	475 350,00	0,21
<b>Basic Goods</b>			<b>1 095 000,00</b>	<b>1 095 390,00</b>	<b>0,49</b>
500 000,00	DANONE SA 3.47% 22/05/2031	EUR	500 000,00	497 630,00	0,22
200 000,00	PERNOD RICARD SA 3.75% 02/11/2032	EUR	197 054,00	203 220,00	0,09
200 000,00	CARREFOUR SA 4.125% 12/10/2028	EUR	197 946,00	201 684,00	0,09
200 000,00	DANONE SA 3.071% 07/09/2032	EUR	200 000,00	192 856,00	0,09
<b>Telecommunication</b>			<b>925 078,00</b>	<b>877 456,00</b>	<b>0,39</b>
300 000,00	ORANGE SA 3.625% 16/11/2031	EUR	299 094,00	301 713,00	0,13
300 000,00	ORANGE SA 0.50% 04/09/2032	EUR	229 590,00	227 829,00	0,10
200 000,00	WPP FINANCE SA 4.125% 30/05/2028	EUR	198 912,00	199 854,00	0,09
200 000,00	ORANGE SA 0.625% 16/12/2033	EUR	197 482,00	148 060,00	0,07
<b>Raw materials</b>			<b>295 848,00</b>	<b>289 524,00</b>	<b>0,13</b>
300 000,00	ARKEMA SA 3.50% 23/01/2031	EUR	295 848,00	289 524,00	0,13
<b>Health</b>			<b>298 962,00</b>	<b>268 398,00</b>	<b>0,12</b>
300 000,00	SANOFI 1.25% 06/04/2029	EUR	298 962,00	268 398,00	0,12
<b>NETHERLANDS</b>			<b>21 621 193,50</b>	<b>19 359 312,00</b>	<b>8,60</b>
<b>Finance</b>			<b>7 672 893,66</b>	<b>6 526 449,00</b>	<b>2,90</b>
2 200 000,00	VONOVIA FINANCE BV 0.625% 07/10/2027	EUR	2 232 186,00	1 818 938,00	0,81
1 000 000,00	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	1 011 555,50	990 830,00	0,44
1 200 000,00	HEIMSTADEN BOSTAD TREASURY BV 1.00% 13/04/2028	EUR	1 196 784,00	816 216,00	0,36
1 000 000,00	HEIMSTADEN BOSTAD TREASURY BV 1.375% 03/03/2027	EUR	1 038 627,31	750 140,00	0,33
700 000,00	COOPERATIEVE RABOBANK UA 4.00% 10/01/2030	EUR	697 025,00	687 554,00	0,30
500 000,00	ABN AMRO BANK NV 4.00% 16/01/2028	EUR	498 465,00	490 855,00	0,22
400 000,00	ABN AMRO BANK NV 4.375% 20/10/2028	EUR	399 784,00	397 676,00	0,18
200 000,00	ABN AMRO BANK NV 3.625% 10/01/2026	EUR	199 436,00	197 652,00	0,09
200 000,00	ACHMEA BV 3.625% 29/11/2025	EUR	199 688,00	197 366,00	0,09
200 000,00	LEASEPLAN CORP. NV 0.25% 23/02/2026	EUR	199 342,85	179 222,00	0,08
<b>Consumer Retail</b>			<b>3 157 130,00</b>	<b>3 066 970,00</b>	<b>1,36</b>
700 000,00	BMW FINANCE NV 3.25% 22/07/2030	EUR	695 303,00	688 275,00	0,31
400 000,00	MERCEDES-BENZ INTERNATIONAL FINANCE BV 3.70% 30/05/2031	EUR	398 720,00	402 576,00	0,18

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

## Eurizon AM SICAV - Euro Corporate Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	STELLANTIS NV 4.25% 16/06/2031	EUR	397 188,00	393 964,00	0,17
400 000,00	DAIMLER TRUCK INTERNATIONAL FINANCE BV 1.625% 06/04/2027	EUR	399 526,00	367 232,00	0,16
300 000,00	UNILEVER FINANCE NETHERLANDS BV 3.25% 23/02/2031	EUR	297 099,00	296 139,00	0,13
300 000,00	WIZZ AIR FINANCE CO. BV 1.00% 19/01/2026	EUR	299 286,00	264 288,00	0,12
300 000,00	UNILEVER FINANCE NETHERLANDS BV 1.25% 28/02/2031	EUR	271 710,00	255 870,00	0,11
200 000,00	RELX FINANCE BV 3.75% 12/06/2031	EUR	199 646,00	199 952,00	0,09
200 000,00	UNILEVER FINANCE NETHERLANDS BV 3.50% 23/02/2035	EUR	198 652,00	198 674,00	0,09
<b>Basic Goods</b>			<b>3 295 226,84</b>	<b>2 656 871,00</b>	<b>1,18</b>
1 900 000,00	HEINEKEN NV 1.25% 07/05/2033	EUR	2 051 430,00	1 532 559,00	0,68
500 000,00	KONINKLIJKE AHOLD DELHAIZE NV 1.75% 02/04/2027	EUR	546 663,84	468 715,00	0,21
300 000,00	HEINEKEN NV 3.875% 23/09/2030	EUR	298 809,00	304 140,00	0,14
300 000,00	DIAGEO CAPITAL BV 1.875% 08/06/2034	EUR	298 473,00	252 360,00	0,11
100 000,00	KONINKLIJKE AHOLD DELHAIZE NV 3.50% 04/04/2028	EUR	99 851,00	99 097,00	0,04
<b>Multi-Utilities</b>			<b>2 715 334,00</b>	<b>2 427 041,00</b>	<b>1,08</b>
1 000 000,00	ENEL FINANCE INTERNATIONAL NV 0.375% 28/05/2029	EUR	997 453,00	815 970,00	0,36
400 000,00	TENNET HOLDING BV 2.125% 17/11/2029	EUR	397 668,00	374 164,00	0,17
500 000,00	ENEL FINANCE INTERNATIONAL NV 0.875% 28/09/2034	EUR	423 500,00	351 040,00	0,16
300 000,00	TENNET HOLDING BV 4.25% 28/04/2032	EUR	298 458,00	314 634,00	0,14
300 000,00	ENBW INTERNATIONAL FINANCE BV 4.00% 24/01/2035	EUR	298 875,00	293 160,00	0,13
200 000,00	EDP FINANCE BV 1.875% 21/09/2029	EUR	199 704,00	178 376,00	0,08
100 000,00	EDP FINANCE BV 3.875% 11/03/2030	EUR	99 676,00	99 697,00	0,04
<b>Industries</b>			<b>2 188 680,00</b>	<b>2 157 844,00</b>	<b>0,96</b>
500 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.00% 08/09/2033	EUR	499 490,00	485 040,00	0,22
300 000,00	DANFOSS FINANCE II BV 4.125% 02/12/2029	EUR	299 124,00	302 145,00	0,13
300 000,00	SIKA CAPITAL BV 3.75% 03/05/2030	EUR	298 353,00	299 091,00	0,13
300 000,00	ABB FINANCE BV 3.375% 16/01/2031	EUR	296 091,00	294 618,00	0,13
300 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.50% 08/09/2027	EUR	299 736,00	289 857,00	0,13
300 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.75% 09/09/2030	EUR	298 704,00	287 805,00	0,13
200 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.50% 24/02/2036	EUR	197 182,00	199 288,00	0,09
<b>Health</b>			<b>1 096 891,00</b>	<b>1 094 789,00</b>	<b>0,49</b>
500 000,00	ROCHE FINANCE EUROPE BV 3.204% 27/08/2029	EUR	499 975,00	498 865,00	0,22
400 000,00	ROCHE FINANCE EUROPE BV 3.355% 27/02/2035	EUR	400 000,00	403 308,00	0,18
200 000,00	GSK CAPITAL BV 3.125% 28/11/2032	EUR	196 916,00	192 616,00	0,09
<b>Raw materials</b>			<b>1 095 038,00</b>	<b>1 034 628,00</b>	<b>0,46</b>
700 000,00	AKZO NOBEL NV 4.00% 24/05/2033	EUR	695 926,00	676 228,00	0,30
400 000,00	AKZO NOBEL NV 1.50% 28/03/2028	EUR	399 112,00	358 400,00	0,16
<b>Energy</b>			<b>400 000,00</b>	<b>394 720,00</b>	<b>0,17</b>
400 000,00	BP CAPITAL MARKETS BV 3.773% 12/05/2030	EUR	400 000,00	394 720,00	0,17
<b>UNITED STATES</b>			<b>19 517 137,68</b>	<b>17 343 268,00</b>	<b>7,70</b>
<b>Telecommunication</b>			<b>6 139 474,28</b>	<b>5 285 242,00</b>	<b>2,35</b>
2 200 000,00	VERIZON COMMUNICATIONS, INC. 0.875% 08/04/2027	EUR	2 266 738,76	1 966 954,00	0,88
1 700 000,00	VERIZON COMMUNICATIONS, INC. 1.30% 18/05/2033	EUR	1 739 467,52	1 312 791,00	0,58
900 000,00	AT&T, INC. 1.60% 19/05/2028	EUR	935 757,00	806 229,00	0,36
400 000,00	CORNING, INC. 4.125% 15/05/2031	EUR	398 664,00	395 904,00	0,18
300 000,00	AT&T, INC. 3.95% 30/04/2031	EUR	299 649,00	297 615,00	0,13
300 000,00	BOOKING HOLDINGS, INC. 3.625% 12/11/2028	EUR	299 754,00	296 709,00	0,13
200 000,00	BOOKING HOLDINGS, INC. 4.75% 15/11/2034	EUR	199 444,00	209 040,00	0,09
<b>Finance</b>			<b>4 369 356,00</b>	<b>4 011 133,00</b>	<b>1,78</b>
2 200 000,00	GOLDMAN SACHS GROUP, INC. 0.25% 26/01/2028	EUR	2 175 400,00	1 840 564,00	0,82
600 000,00	AMERICAN TOWER CORP. 4.125% 16/05/2027	EUR	599 196,00	593 538,00	0,27
500 000,00	PROLOGIS EURO FINANCE LLC 4.625% 23/05/2033	EUR	497 960,00	503 275,00	0,22
400 000,00	LIBERTY MUTUAL GROUP, INC. 4.625% 02/12/2030	EUR	399 372,00	388 196,00	0,17

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

## Eurizon AM SICAV - Euro Corporate Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
400 000,00	PROLOGIS EURO FINANCE LLC 3.875% 31/01/2030	EUR	397 428,00	388 128,00	0,17
300 000,00	BANK OF AMERICA CORP. 4.134% 12/06/2028	EUR	300 000,00	297 432,00	0,13
<b>Consumer Retail</b>			<b>2 732 419,00</b>	<b>2 453 125,00</b>	<b>1,09</b>
1 000 000,00	FORD MOTOR CREDIT CO. LLC 3.021% 06/03/2024	EUR	1 039 460,00	986 570,00	0,44
700 000,00	PROCTER & GAMBLE CO. 0.90% 04/11/2041	EUR	696 563,00	461 713,00	0,20
400 000,00	TOYOTA MOTOR CREDIT CORP. 4.05% 13/09/2029	EUR	399 272,00	404 864,00	0,18
400 000,00	BOOKING HOLDINGS, INC. 4.125% 12/05/2033	EUR	397 720,00	398 228,00	0,18
200 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES, INC. 5.125% 05/04/2026	EUR	199 404,00	201 750,00	0,09
<b>Computing and IT</b>			<b>2 535 369,95</b>	<b>2 260 252,00</b>	<b>1,00</b>
1 600 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 1.25% 29/01/2027	EUR	1 644 021,95	1 462 304,00	0,65
500 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 3.75% 06/02/2035	EUR	494 700,00	490 200,00	0,22
400 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 1.25% 09/02/2034	EUR	396 648,00	307 748,00	0,13
<b>Basic Goods</b>			<b>2 228 938,62</b>	<b>1 988 048,00</b>	<b>0,88</b>
1 400 000,00	MONDELEZ INTERNATIONAL, INC. 1.625% 08/03/2027	EUR	1 505 438,62	1 289 820,00	0,57
600 000,00	COCA-COLA CO. 0.125% 09/03/2029	EUR	523 500,00	498 018,00	0,22
200 000,00	GENERAL MILLS, INC. 3.907% 13/04/2029	EUR	200 000,00	200 210,00	0,09
<b>Health</b>			<b>1 212 017,83</b>	<b>1 062 358,00</b>	<b>0,47</b>
1 000 000,00	THERMO FISHER SCIENTIFIC, INC. 0.50% 01/03/2028	EUR	1 012 743,83	865 490,00	0,38
200 000,00	THERMO FISHER SCIENTIFIC, INC. 3.65% 21/11/2034	EUR	199 274,00	196 868,00	0,09
<b>Multi-Utilities</b>			<b>299 562,00</b>	<b>283 110,00</b>	<b>0,13</b>
300 000,00	DUKE ENERGY CORP. 3.10% 15/06/2028	EUR	299 562,00	283 110,00	0,13
<b>GERMANY</b>			<b>11 293 617,38</b>	<b>10 229 170,00</b>	<b>4,54</b>
<b>Health</b>			<b>3 784 636,12</b>	<b>3 249 142,00</b>	<b>1,44</b>
2 600 000,00	BAYER AG 1.125% 06/01/2030	EUR	2 690 962,12	2 163 538,00	0,96
600 000,00	FRESENIUS SE & CO. KGAA 5.00% 28/11/2029	EUR	596 094,00	606 984,00	0,27
200 000,00	BAYER AG 4.25% 26/08/2029	EUR	199 742,00	201 814,00	0,09
200 000,00	MERCK FINANCIAL SERVICES GMBH 2.375% 15/06/2030	EUR	198 994,00	186 750,00	0,08
100 000,00	FRESENIUS SE & CO. KGAA 2.875% 24/05/2030	EUR	98 844,00	90 056,00	0,04
<b>Finance</b>			<b>2 239 276,00</b>	<b>2 046 463,00</b>	<b>0,91</b>
1 100 000,00	COMMERZBANK AG 1.00% 04/03/2026	EUR	1 145 056,00	1 022 637,00	0,46
500 000,00	VONOVIA SE 1.875% 28/06/2028	EUR	495 540,00	425 935,00	0,19
300 000,00	TALANX AG 4.00% 25/10/2029	EUR	299 013,00	301 524,00	0,13
300 000,00	DEUTSCHE BANK AG 4.00% 29/11/2027	EUR	299 667,00	296 367,00	0,13
<b>Multi-Utilities</b>			<b>2 109 222,67</b>	<b>1 994 172,00</b>	<b>0,88</b>
500 000,00	RWE AG 2.75% 24/05/2030	EUR	496 435,00	459 835,00	0,20
400 000,00	E.ON SE 3.875% 12/01/2035	EUR	397 140,00	397 404,00	0,18
400 000,00	EUROGRID GMBH 3.722% 27/04/2030	EUR	400 000,00	396 348,00	0,17
400 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	416 249,67	358 372,00	0,16
200 000,00	RWE AG 4.125% 13/02/2035	EUR	199 572,00	194 936,00	0,09
100 000,00	AMPRION GMBH 3.971% 22/09/2032	EUR	100 000,00	100 509,00	0,04
100 000,00	E.ON SE 1.625% 29/03/2031	EUR	99 826,00	86 768,00	0,04
<b>Consumer Retail</b>			<b>1 992 717,59</b>	<b>1 778 207,00</b>	<b>0,79</b>
900 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	898 894,59	678 879,00	0,30
500 000,00	CONTINENTAL AG 4.00% 01/06/2028	EUR	497 225,00	497 280,00	0,22
400 000,00	ROBERT BOSCH GMBH 3.625% 02/06/2030	EUR	397 672,00	396 716,00	0,18
200 000,00	ROBERT BOSCH GMBH 4.375% 02/06/2043	EUR	198 926,00	205 332,00	0,09

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## Eurizon AM SICAV - Euro Corporate Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>768 789,00</b>	<b>755 766,00</b>	<b>0,34</b>
375 000,00	HEIDELBERG MATERIALS AG 3.75% 31/05/2032	EUR	370 290,00	356 865,00	0,16
300 000,00	KNORR-BREMSE AG 3.25% 21/09/2027	EUR	299 169,00	294 615,00	0,13
100 000,00	DEUTSCHE BAHN FINANCE GMBH 3.875% 13/10/2042	EUR	99 330,00	104 286,00	0,05
<b>Raw materials</b>			<b>398 976,00</b>	<b>405 420,00</b>	<b>0,18</b>
400 000,00	BASF SE 4.00% 08/03/2029	EUR	398 976,00	405 420,00	0,18
<b>LUXEMBOURG</b>			<b>8 853 327,81</b>	<b>7 907 757,00</b>	<b>3,51</b>
<b>Industries</b>			<b>3 487 036,63</b>	<b>2 960 556,00</b>	<b>1,31</b>
2 000 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	2 114 000,00	1 894 260,00	0,84
1 400 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.50% 23/04/2031	EUR	1 373 036,63	1 066 296,00	0,47
<b>Computing and IT</b>			<b>2 885 150,18</b>	<b>2 586 510,00</b>	<b>1,15</b>
3 000 000,00	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	2 885 150,18	2 586 510,00	1,15
<b>Basic Goods</b>			<b>1 096 299,00</b>	<b>1 117 912,00</b>	<b>0,50</b>
600 000,00	NESTLE FINANCE INTERNATIONAL LTD. 3.375% 15/11/2034	EUR	599 124,00	599 412,00	0,27
500 000,00	NESTLE FINANCE INTERNATIONAL LTD. 3.75% 13/03/2033	EUR	497 175,00	518 500,00	0,23
<b>Finance</b>			<b>787 480,00</b>	<b>642 627,00</b>	<b>0,29</b>
300 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 4.625% 21/02/2035	EUR	297 057,00	289 230,00	0,13
400 000,00	AROWNTOWN SA 0.375% 15/04/2027	EUR	391 860,00	287 048,00	0,13
100 000,00	LOGICOR FINANCING SARL 2.00% 17/01/2034	EUR	98 563,00	66 349,00	0,03
<b>Raw materials</b>			<b>398 580,00</b>	<b>408 172,00</b>	<b>0,18</b>
400 000,00	ARCELORMITTAL SA 4.875% 26/09/2026	EUR	398 580,00	408 172,00	0,18
<b>Health</b>			<b>198 782,00</b>	<b>191 980,00</b>	<b>0,08</b>
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 3.125% 15/10/2031	EUR	198 782,00	191 980,00	0,08
<b>SPAIN</b>			<b>8 390 574,42</b>	<b>7 522 555,00</b>	<b>3,34</b>
<b>Finance</b>			<b>5 220 214,81</b>	<b>4 713 737,00</b>	<b>2,09</b>
1 700 000,00	BANCO SANTANDER SA 0.30% 04/10/2026	EUR	1 701 872,50	1 511 249,00	0,67
1 200 000,00	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	1 335 648,00	1 156 980,00	0,51
1 000 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	988 372,31	853 070,00	0,38
500 000,00	BANCO SANTANDER SA 3.875% 16/01/2028	EUR	497 415,00	491 790,00	0,22
400 000,00	BANCO SANTANDER SA 3.375% 11/01/2030	EUR	398 236,00	396 100,00	0,18
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 4.375% 14/10/2029	EUR	298 671,00	304 548,00	0,13
<b>Industries</b>			<b>1 928 221,92</b>	<b>1 658 529,00</b>	<b>0,74</b>
1 900 000,00	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	1 928 221,92	1 658 529,00	0,74
<b>Multi-Utilities</b>			<b>943 019,69</b>	<b>852 455,00</b>	<b>0,38</b>
500 000,00	NORTEGAS ENERGIA DISTRIBUCION SA 2.065% 28/09/2027	EUR	545 227,69	457 050,00	0,20
300 000,00	IBERDROLA FINANZAS SA 3.375% 22/11/2032	EUR	298 572,00	297 153,00	0,13
100 000,00	IBERDROLA FINANZAS SA 3.125% 22/11/2028	EUR	99 220,00	98 252,00	0,05
<b>Consumer Retail</b>			<b>299 118,00</b>	<b>297 834,00</b>	<b>0,13</b>
300 000,00	ABERTIS INFRAESTRUCTURAS SA 4.125% 31/01/2028	EUR	299 118,00	297 834,00	0,13
<b>ITALY</b>			<b>7 997 328,26</b>	<b>7 197 260,00</b>	<b>3,20</b>
<b>Finance</b>			<b>5 983 895,00</b>	<b>5 437 882,00</b>	<b>2,42</b>
2 400 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	2 728 800,00	2 338 728,00	1,04
800 000,00	ASSICURAZIONI GENERALI SPA 5.80% 06/07/2032	EUR	800 000,00	835 064,00	0,37
900 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 0.875% 15/01/2026	EUR	914 580,00	830 574,00	0,37
700 000,00	BANCO BPM SPA 4.875% 18/01/2027	EUR	697 291,00	694 498,00	0,31
600 000,00	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	643 224,00	536 724,00	0,24
200 000,00	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	200 000,00	202 294,00	0,09

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## Eurizon AM SICAV - Euro Corporate Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>1 092 048,26</b>	<b>891 847,00</b>	<b>0,40</b>
1 100 000,00	AEROPORTI DI ROMA SPA 1.75% 30/07/2031	EUR	1 092 048,26	891 847,00	0,40
<b>Basic Goods</b>			<b>424 250,00</b>	<b>437 625,00</b>	<b>0,19</b>
500 000,00	AUTOSTRADE PER L'ITALIA SPA 2.00% 04/12/2028	EUR	424 250,00	437 625,00	0,19
<b>Multi-Utilities</b>			<b>397 740,00</b>	<b>331 116,00</b>	<b>0,15</b>
400 000,00	SNAM SPA 0.75% 20/06/2029	EUR	397 740,00	331 116,00	0,15
<b>Consumer Retail</b>			<b>99 395,00</b>	<b>98 790,00</b>	<b>0,04</b>
100 000,00	AUTOSTRADE PER L'ITALIA SPA 4.75% 24/01/2031	EUR	99 395,00	98 790,00	0,04
<b>BELGIUM</b>			<b>7 585 238,63</b>	<b>6 778 309,00</b>	<b>3,01</b>
<b>Basic Goods</b>			<b>4 245 312,49</b>	<b>3 848 530,00</b>	<b>1,71</b>
3 800 000,00	ANHEUSER-BUSCH INBEV SA 1.15% 22/01/2027	EUR	3 882 004,49	3 488 210,00	1,55
400 000,00	ANHEUSER-BUSCH INBEV SA 2.75% 17/03/2036	EUR	363 308,00	360 320,00	0,16
<b>Finance</b>			<b>1 293 860,00</b>	<b>1 291 709,00</b>	<b>0,57</b>
500 000,00	KBC GROUP NV 4.375% 06/12/2031	EUR	496 470,00	498 045,00	0,22
500 000,00	BELFIUS BANK SA 3.875% 12/06/2028	EUR	497 815,00	495 845,00	0,22
300 000,00	EUROCLEAR BANK SA 3.625% 13/10/2027	EUR	299 575,00	297 819,00	0,13
<b>Supranational</b>			<b>1 648 462,14</b>	<b>1 241 514,00</b>	<b>0,55</b>
1 800 000,00	EUROPEAN UNION 0.20% 04/06/2036	EUR	1 648 462,14	1 241 514,00	0,55
<b>Health</b>			<b>198 182,00</b>	<b>198 782,00</b>	<b>0,09</b>
200 000,00	LONZA FINANCE INTERNATIONAL NV 3.875% 25/05/2033	EUR	198 182,00	198 782,00	0,09
<b>Multi-Utilities</b>			<b>199 422,00</b>	<b>197 774,00</b>	<b>0,09</b>
200 000,00	ELIA TRANSMISSION BELGIUM SA 3.625% 18/01/2033	EUR	199 422,00	197 774,00	0,09
<b>IRELAND</b>			<b>5 240 420,83</b>	<b>4 672 062,00</b>	<b>2,07</b>
<b>Computing and IT</b>			<b>2 893 953,00</b>	<b>2 566 075,00</b>	<b>1,14</b>
1 200 000,00	DELL BANK INTERNATIONAL DAC 0.50% 27/10/2026	EUR	1 197 576,00	1 062 144,00	0,47
1 200 000,00	DXC CAPITAL FUNDING DAC 0.45% 15/09/2027	EUR	1 198 152,00	999 396,00	0,44
500 000,00	DELL BANK INTERNATIONAL DAC 4.50% 18/10/2027	EUR	498 225,00	504 535,00	0,23
<b>Industries</b>			<b>954 938,83</b>	<b>826 560,00</b>	<b>0,37</b>
900 000,00	CRH SMW FINANCE DAC 1.25% 05/11/2026	EUR	954 938,83	826 560,00	0,37
<b>Basic Goods</b>			<b>497 340,00</b>	<b>398 195,00</b>	<b>0,18</b>
500 000,00	KERRY GROUP FINANCIAL SERVICES UNLTD. CO. 0.875% 01/12/2031	EUR	497 340,00	398 195,00	0,18
<b>Multi-Utilities</b>			<b>298 200,00</b>	<b>306 801,00</b>	<b>0,13</b>
300 000,00	ESB FINANCE DAC 4.00% 03/05/2032	EUR	298 200,00	306 801,00	0,13
<b>Finance</b>			<b>299 229,00</b>	<b>291 207,00</b>	<b>0,13</b>
300 000,00	VODAFONE INTERNATIONAL FINANCING DAC 3.25% 02/03/2029	EUR	299 229,00	291 207,00	0,13
<b>Telecommunication</b>			<b>296 760,00</b>	<b>283 224,00</b>	<b>0,12</b>
300 000,00	VODAFONE INTERNATIONAL FINANCING DAC 4.00% 10/02/2043	EUR	296 760,00	283 224,00	0,12
<b>UNITED KINGDOM</b>			<b>4 965 907,36</b>	<b>4 305 271,35</b>	<b>1,91</b>
<b>Telecommunication</b>			<b>1 741 674,14</b>	<b>1 367 815,35</b>	<b>0,61</b>
900 000,00	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	1 140 869,84	776 997,00	0,34
315 000,00	BRITISH TELECOMMUNICATIONS PLC 3.75% 13/05/2031	EUR	314 754,30	307 720,35	0,14
300 000,00	BRITISH TELECOMMUNICATIONS PLC 3.375% 30/08/2032	EUR	286 050,00	283 098,00	0,13

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## Eurizon AM SICAV - Euro Corporate Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>1 490 638,30</b>	<b>1 293 073,00</b>	<b>0,57</b>
1 300 000,00	NATIONAL GRID PLC 0.163% 20/01/2028	EUR	1 290 638,30	1 095 393,00	0,48
200 000,00	NATIONAL GRID PLC 4.275% 16/01/2035	EUR	200 000,00	197 680,00	0,09
<b>Finance</b>			<b>702 488,92</b>	<b>681 364,00</b>	<b>0,30</b>
600 000,00	NATWEST MARKETS PLC 4.25% 13/01/2028	EUR	599 760,00	594 276,00	0,26
100 000,00	STANDARD CHARTERED PLC 0.85% 27/01/2028	EUR	102 728,92	87 088,00	0,04
<b>Raw materials</b>			<b>532 600,00</b>	<b>466 610,00</b>	<b>0,21</b>
500 000,00	MONDI FINANCE PLC 1.625% 27/04/2026	EUR	532 600,00	466 610,00	0,21
<b>Basic Goods</b>			<b>298 506,00</b>	<b>298 779,00</b>	<b>0,13</b>
300 000,00	TESCO CORPORATE TREASURY SERVICES PLC 4.25% 27/02/2031	EUR	298 506,00	298 779,00	0,13
<b>Computing and IT</b>			<b>200 000,00</b>	<b>197 630,00</b>	<b>0,09</b>
200 000,00	SAGE GROUP PLC 3.82% 15/02/2028	EUR	200 000,00	197 630,00	0,09
<b>AUSTRIA</b>			<b>3 224 867,98</b>	<b>2 805 712,00</b>	<b>1,25</b>
<b>Finance</b>			<b>3 224 867,98</b>	<b>2 805 712,00</b>	<b>1,25</b>
2 200 000,00	ERSTE GROUP BANK AG 0.875% 13/05/2027	EUR	2 234 234,64	1 942 072,00	0,86
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	990 633,34	863 640,00	0,39
<b>FINLAND</b>			<b>3 169 743,86</b>	<b>2 696 280,00</b>	<b>1,20</b>
<b>Finance</b>			<b>1 483 808,48</b>	<b>1 092 730,00</b>	<b>0,49</b>
1 000 000,00	SBB TREASURY OYJ 0.75% 14/12/2028	EUR	985 293,48	597 330,00	0,27
500 000,00	NORDEA BANK ABP 4.125% 05/05/2028	EUR	498 515,00	495 400,00	0,22
<b>Multi-Utilities</b>			<b>690 083,38</b>	<b>611 156,00</b>	<b>0,27</b>
700 000,00	ELENIA VERKKO OYJ 0.375% 06/02/2027	EUR	690 083,38	611 156,00	0,27
<b>Telecommunication</b>			<b>497 720,00</b>	<b>492 670,00</b>	<b>0,22</b>
500 000,00	NOKIA OYJ 4.375% 21/08/2031	EUR	497 720,00	492 670,00	0,22
<b>Industries</b>			<b>298 920,00</b>	<b>299 958,00</b>	<b>0,13</b>
300 000,00	STORA ENSO OYJ 4.25% 01/09/2029	EUR	298 920,00	299 958,00	0,13
<b>Energy</b>			<b>199 212,00</b>	<b>199 766,00</b>	<b>0,09</b>
200 000,00	NESTE OYJ 3.875% 16/03/2029	EUR	199 212,00	199 766,00	0,09
<b>JAPAN</b>			<b>3 260 741,29</b>	<b>2 666 952,00</b>	<b>1,18</b>
<b>Basic Goods</b>			<b>2 410 129,44</b>	<b>2 022 408,00</b>	<b>0,90</b>
2 400 000,00	ASAHI GROUP HOLDINGS LTD. 0.541% 23/10/2028	EUR	2 410 129,44	2 022 408,00	0,90
<b>Health</b>			<b>850 611,85</b>	<b>644 544,00</b>	<b>0,28</b>
800 000,00	TAKEDA PHARMACEUTICAL CO. LTD. 1.375% 09/07/2032	EUR	850 611,85	644 544,00	0,28
<b>SWEDEN</b>			<b>2 552 122,73</b>	<b>2 329 509,00</b>	<b>1,03</b>
<b>Consumer Retail</b>			<b>1 255 961,73</b>	<b>1 057 741,00</b>	<b>0,47</b>
1 000 000,00	ESSITY AB 0.25% 08/02/2031	EUR	956 912,73	767 920,00	0,34
300 000,00	VOLVO TREASURY AB 2.625% 20/02/2026	EUR	299 049,00	289 821,00	0,13
<b>Finance</b>			<b>997 507,00</b>	<b>975 479,00</b>	<b>0,43</b>
300 000,00	SVENSKA HANDELSBANKEN AB 3.75% 01/11/2027	EUR	299 463,00	297 633,00	0,13
300 000,00	SWEDBANK AB 4.25% 11/07/2028	EUR	299 820,00	297 258,00	0,13
200 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 3.75% 07/02/2028	EUR	199 508,00	193 996,00	0,09
200 000,00	SVENSKA HANDELSBANKEN AB 2.625% 05/09/2029	EUR	198 716,00	186 592,00	0,08
<b>Telecommunication</b>			<b>199 558,00</b>	<b>197 256,00</b>	<b>0,09</b>
200 000,00	TELE2 AB 3.75% 22/11/2029	EUR	199 558,00	197 256,00	0,09

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## Eurizon AM SICAV - Euro Corporate Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>99 096,00</b>	<b>99 033,00</b>	<b>0,04</b>
100 000,00	SANDVIK AB 3.75% 27/09/2029	EUR	99 096,00	99 033,00	0,04
<b>SWITZERLAND</b>			<b>1 697 631,56</b>	<b>1 510 824,00</b>	<b>0,67</b>
<b>Finance</b>			<b>1 697 631,56</b>	<b>1 510 824,00</b>	<b>0,67</b>
1 700 000,00	UBS AG 0.01% 31/03/2026	EUR	1 697 631,56	1 510 824,00	0,67
<b>DENMARK</b>			<b>1 492 253,74</b>	<b>1 305 085,00</b>	<b>0,58</b>
<b>Finance</b>			<b>994 643,74</b>	<b>825 200,00</b>	<b>0,37</b>
1 000 000,00	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	994 643,74	825 200,00	0,37
<b>Multi-Utilities</b>			<b>298 686,00</b>	<b>280 233,00</b>	<b>0,12</b>
300 000,00	ORSTED AS 2.25% 14/06/2028	EUR	298 686,00	280 233,00	0,12
<b>Consumer Retail</b>			<b>198 924,00</b>	<b>199 652,00</b>	<b>0,09</b>
200 000,00	PANDORA AS 4.50% 10/04/2028	EUR	198 924,00	199 652,00	0,09
<b>CANADA</b>			<b>699 781,00</b>	<b>689 492,00</b>	<b>0,31</b>
<b>Finance</b>			<b>400 000,00</b>	<b>386 168,00</b>	<b>0,17</b>
400 000,00	TORONTO-DOMINION BANK 3.631% 13/12/2029	EUR	400 000,00	386 168,00	0,17
<b>Consumer Retail</b>			<b>299 781,00</b>	<b>303 324,00</b>	<b>0,14</b>
300 000,00	MAGNA INTERNATIONAL, INC. 4.375% 17/03/2032	EUR	299 781,00	303 324,00	0,14
<b>CAYMAN ISLANDS</b>			<b>791 768,00</b>	<b>587 232,00</b>	<b>0,26</b>
<b>Consumer Retail</b>			<b>791 768,00</b>	<b>587 232,00</b>	<b>0,26</b>
800 000,00	CK HUTCHISON EUROPE FINANCE 21 LTD. 1.00% 02/11/2033	EUR	791 768,00	587 232,00	0,26
<b>AUSTRALIA</b>			<b>500 000,00</b>	<b>492 130,00</b>	<b>0,22</b>
<b>Finance</b>			<b>500 000,00</b>	<b>492 130,00</b>	<b>0,22</b>
500 000,00	WESTPAC BANKING CORP. 3.799% 17/01/2030	EUR	500 000,00	492 130,00	0,22
<b>CZECH REPUBLIC</b>			<b>301 558,53</b>	<b>266 505,00</b>	<b>0,12</b>
<b>Multi-Utilities</b>			<b>301 558,53</b>	<b>266 505,00</b>	<b>0,12</b>
300 000,00	CEZ AS 0.875% 02/12/2026	EUR	301 558,53	266 505,00	0,12
<b>PORTUGAL</b>			<b>199 464,00</b>	<b>199 806,00</b>	<b>0,09</b>
<b>Multi-Utilities</b>			<b>199 464,00</b>	<b>199 806,00</b>	<b>0,09</b>
200 000,00	EDP - ENERGIAS DE PORTUGAL SA 3.875% 26/06/2028	EUR	199 464,00	199 806,00	0,09
<b>Floating Rate Notes</b>			<b>92 841 423,43</b>	<b>85 493 250,80</b>	<b>37,96</b>
<b>FRANCE</b>			<b>21 296 455,48</b>	<b>19 236 869,00</b>	<b>8,54</b>
<b>Finance</b>			<b>20 103 302,28</b>	<b>18 082 518,00</b>	<b>8,03</b>
2 600 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	2 656 914,40	2 408 042,00	1,07
2 300 000,00	BNP PARIBAS SA FRN 13/04/2027	EUR	2 286 622,50	2 033 108,00	0,90
2 200 000,00	SOCIETE GENERALE SA FRN 17/11/2026	EUR	2 195 534,00	1 986 446,00	0,88
1 400 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	1 603 460,00	1 357 426,00	0,60
1 200 000,00	LA MONDIALE SAM FRN 29/12/2049	EUR	1 364 962,87	1 175 448,00	0,52
1 200 000,00	CREDIT LOGEMENT SA FRN 28/11/2029	EUR	1 236 144,00	1 119 204,00	0,50
1 200 000,00	BNP PARIBAS SA FRN 19/02/2028	EUR	1 194 726,64	1 038 000,00	0,46
1 000 000,00	SOCIETE GENERALE SA FRN 02/12/2027	EUR	995 200,00	866 690,00	0,39
900 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	926 135,37	855 459,00	0,38
800 000,00	BNP PARIBAS SA FRN 10/01/2031	EUR	799 184,00	788 696,00	0,35
700 000,00	BNP PARIBAS SA FRN 15/01/2032	EUR	690 372,50	595 490,00	0,27
500 000,00	CREDIT AGRICOLE SA FRN 11/07/2029	EUR	497 165,00	496 715,00	0,22
500 000,00	CNP ASSURANCES FRN 18/07/2053	EUR	499 730,00	479 490,00	0,21

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## Eurizon AM SICAV - Euro Corporate Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	BNP PARIBAS SA FRN 11/07/2030	EUR	495 585,00	404 125,00	0,18
400 000,00	BPCE SA FRN 25/01/2035	EUR	398 140,00	387 672,00	0,17
400 000,00	SOCIETE GENERALE SA FRN 06/12/2030	EUR	398 104,00	386 972,00	0,17
500 000,00	GROUPE DES ASSURANCES DU CREDIT MUTUEL SADIR FRN 21/04/2042	EUR	499 887,00	366 260,00	0,16
300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 16/06/2032	EUR	299 892,00	280 758,00	0,13
200 000,00	BPCE SA FRN 14/06/2034	EUR	199 158,00	200 714,00	0,09
200 000,00	LA BANQUE POSTALE SA FRN 05/03/2034	EUR	199 776,00	194 134,00	0,09
100 000,00	BPCE SA FRN 01/06/2033	EUR	99 776,00	99 905,00	0,05
100 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2099	EUR	97 616,00	97 387,00	0,04
100 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	98 797,00	97 360,00	0,04
100 000,00	AXA SA FRN 20/05/2049	EUR	96 883,00	96 022,00	0,04
100 000,00	SCOR SE FRN 29/10/2049	EUR	96 448,00	94 850,00	0,04
100 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	89 072,00	88 419,00	0,04
100 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	88 017,00	87 726,00	0,04
<b>Telecommunication</b>			<b>595 740,00</b>	<b>594 504,00</b>	<b>0,26</b>
600 000,00	ORANGE SA FRN 31/12/2099	EUR	595 740,00	594 504,00	0,26
<b>Consumer Retail</b>			<b>502 666,20</b>	<b>465 835,00</b>	<b>0,21</b>
500 000,00	RCI BANQUE SA FRN 18/02/2030	EUR	502 666,20	465 835,00	0,21
<b>Energy</b>			<b>94 747,00</b>	<b>94 012,00</b>	<b>0,04</b>
100 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	94 747,00	94 012,00	0,04
<b>UNITED STATES</b>			<b>13 540 027,65</b>	<b>12 213 874,00</b>	<b>5,42</b>
<b>Finance</b>			<b>13 540 027,65</b>	<b>12 213 874,00</b>	<b>5,42</b>
4 100 000,00	JPMORGAN CHASE & CO. FRN 11/03/2027	EUR	4 177 702,89	3 748 015,00	1,66
3 500 000,00	CITIGROUP, INC. FRN 24/07/2026	EUR	3 640 980,10	3 284 925,00	1,46
2 800 000,00	BANK OF AMERICA CORP. FRN 09/05/2026	EUR	2 824 265,68	2 611 952,00	1,16
1 200 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	1 199 794,61	978 696,00	0,43
500 000,00	MORGAN STANLEY FRN 02/03/2029	EUR	500 000,00	502 925,00	0,22
500 000,00	CITIGROUP, INC. FRN 08/10/2027	EUR	497 284,37	440 430,00	0,20
400 000,00	MORGAN STANLEY FRN 08/05/2026	EUR	400 000,00	381 836,00	0,17
300 000,00	JPMORGAN CHASE & CO. FRN 23/03/2030	EUR	300 000,00	265 095,00	0,12
<b>SPAIN</b>			<b>11 551 561,41</b>	<b>10 953 502,00</b>	<b>4,86</b>
<b>Finance</b>			<b>11 551 561,41</b>	<b>10 953 502,00</b>	<b>4,86</b>
2 300 000,00	BANCO DE SABADELL SA FRN 07/11/2025	EUR	2 288 947,20	2 174 903,00	0,97
2 200 000,00	CAIXABANK SA FRN 10/07/2026	EUR	2 207 531,24	2 047 254,00	0,91
1 800 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	1 794 827,52	1 605 276,00	0,71
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 22/02/2029	EUR	1 034 800,18	980 380,00	0,44
800 000,00	CAIXABANK SA FRN 15/02/2029	EUR	845 962,27	788 528,00	0,35
700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 15/09/2033	EUR	695 555,00	693 133,00	0,31
500 000,00	CAIXABANK SA FRN 14/11/2030	EUR	497 130,00	514 225,00	0,23
500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 13/01/2031	EUR	498 360,00	499 550,00	0,22
300 000,00	BANCO SANTANDER SA FRN 23/08/2033	EUR	299 217,00	298 248,00	0,13
300 000,00	KUTXABANK SA FRN 01/02/2028	EUR	299 772,00	294 396,00	0,13
300 000,00	BANCO DE SABADELL SA FRN 16/08/2033	EUR	299 445,00	276 681,00	0,12
200 000,00	BANCO DE SABADELL SA FRN 10/11/2028	EUR	199 492,00	201 600,00	0,09
200 000,00	BANKINTER SA FRN 03/05/2030	EUR	199 866,00	198 450,00	0,09
200 000,00	BANCO DE SABADELL SA FRN 24/03/2026	EUR	199 488,00	190 214,00	0,08
100 000,00	BANCO DE SABADELL SA FRN 07/02/2029	EUR	99 820,00	98 080,00	0,04
100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	91 348,00	92 584,00	0,04

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## Eurizon AM SICAV - Euro Corporate Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>11 216 167,70</b>	<b>10 181 548,00</b>	<b>4,52</b>
<b>Finance</b>			<b>5 061 428,35</b>	<b>4 669 915,00</b>	<b>2,07</b>
1 200 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	1 386 463,48	1 141 620,00	0,51
700 000,00	ARGENTUM NETHERLANDS BV FOR SWISS LIFE AG FRN 29/12/2049	EUR	794 213,87	683 592,00	0,30
600 000,00	ING GROEP NV FRN 23/05/2029	EUR	597 948,00	594 312,00	0,26
500 000,00	ABN AMRO BANK NV FRN 22/02/2033	EUR	498 795,00	489 450,00	0,22
400 000,00	NN GROUP NV FRN 03/11/2043	EUR	398 620,00	400 420,00	0,18
400 000,00	ABN AMRO BANK NV FRN 21/09/2033	EUR	399 024,00	397 392,00	0,17
300 000,00	ING GROEP NV FRN 14/11/2027	EUR	299 700,00	302 199,00	0,13
300 000,00	ING GROEP NV FRN 23/05/2026	EUR	299 784,00	286 068,00	0,13
300 000,00	NN GROUP NV FRN 01/03/2043	EUR	297 501,00	285 729,00	0,13
100 000,00	ING GROEP NV FRN 13/11/2030	EUR	89 379,00	89 133,00	0,04
<b>Telecommunication</b>			<b>2 342 308,36</b>	<b>2 072 725,00</b>	<b>0,92</b>
1 800 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 943 148,36	1 665 000,00	0,74
300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	300 000,00	306 462,00	0,14
100 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	99 160,00	101 263,00	0,04
<b>Consumer Retail</b>			<b>1 610 407,53</b>	<b>1 465 624,00</b>	<b>0,65</b>
1 000 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	1 012 157,53	938 890,00	0,42
400 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	400 000,00	347 984,00	0,15
200 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	198 250,00	178 750,00	0,08
<b>Energy</b>			<b>1 124 204,34</b>	<b>1 033 460,00</b>	<b>0,46</b>
1 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	1 027 522,34	935 460,00	0,42
100 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 25/03/2075	EUR	96 682,00	98 000,00	0,04
<b>Industries</b>			<b>887 645,12</b>	<b>748 431,00</b>	<b>0,33</b>
900 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	887 645,12	748 431,00	0,33
<b>Multi-Utilities</b>			<b>190 174,00</b>	<b>191 393,00</b>	<b>0,09</b>
100 000,00	NATURGY FINANCE BV FRN 29/12/2049	EUR	97 680,00	97 375,00	0,05
100 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	92 494,00	94 018,00	0,04
<b>ITALY</b>			<b>9 275 107,02</b>	<b>8 824 416,00</b>	<b>3,92</b>
<b>Finance</b>			<b>8 377 177,02</b>	<b>7 994 685,00</b>	<b>3,55</b>
1 900 000,00	UNICREDIT SPA FRN 16/06/2026	EUR	1 901 507,17	1 783 055,00	0,79
1 200 000,00	FINCOBANK BANCA FINECO SPA FRN 21/10/2027	EUR	1 189 513,85	1 043 532,00	0,46
1 000 000,00	UNICREDIT SPA FRN 18/01/2028	EUR	998 440,00	882 120,00	0,39
600 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	597 774,00	599 280,00	0,27
600 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 14/03/2028	EUR	597 546,00	599 256,00	0,27
500 000,00	UNICREDIT SPA FRN 17/01/2029	EUR	499 065,00	500 710,00	0,22
500 000,00	INTESA SANPAOLO SPA FRN 20/02/2034	EUR	500 000,00	494 210,00	0,22
400 000,00	UNICREDIT SPA FRN 16/02/2029	EUR	399 368,00	387 704,00	0,17
300 000,00	UNICREDIT SPA FRN 15/11/2027	EUR	299 844,00	307 164,00	0,14
300 000,00	BANCA MEDIOLANUM SPA FRN 22/01/2027	EUR	299 982,00	302 628,00	0,14
300 000,00	BANCO BPM SPA FRN 21/01/2028	EUR	298 869,00	300 327,00	0,13
300 000,00	CASSA CENTRALE BANCA - CREDITO COOPERATIVO ITALIANO SPA FRN 16/02/2027	EUR	300 000,00	300 030,00	0,13
300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 07/02/2029	EUR	299 493,00	299 208,00	0,13
100 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	99 563,00	98 681,00	0,05
100 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	96 212,00	96 780,00	0,04

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

## Eurizon AM SICAV - Euro Corporate Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>897 930,00</b>	<b>829 731,00</b>	<b>0,37</b>
500 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	497 930,00	426 965,00	0,19
200 000,00	ENEL SPA FRN 31/12/2099	EUR	200 000,00	201 444,00	0,09
200 000,00	ENEL SPA FRN 31/12/2099	EUR	200 000,00	201 322,00	0,09
<b>UNITED KINGDOM</b>			<b>8 885 282,82</b>	<b>8 220 893,80</b>	<b>3,65</b>
<b>Finance</b>			<b>6 864 343,66</b>	<b>6 319 548,80</b>	<b>2,81</b>
1 200 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	1 234 146,55	1 114 056,00	0,50
1 100 000,00	NATWEST GROUP PLC FRN 02/03/2026	EUR	1 162 386,00	1 044 395,00	0,46
1 200 000,00	BARCLAYS PLC FRN 09/08/2029	EUR	1 200 000,00	961 608,00	0,43
600 000,00	HSBC HOLDINGS PLC FRN 23/05/2033	EUR	600 000,00	603 972,00	0,27
600 000,00	HSBC HOLDINGS PLC FRN 10/03/2028	EUR	600 000,00	599 976,00	0,27
400 000,00	HSBC HOLDINGS PLC FRN 16/11/2032	EUR	400 000,00	407 488,00	0,18
400 000,00	NATWEST GROUP PLC FRN 14/03/2028	EUR	400 000,00	397 724,00	0,18
400 000,00	BARCLAYS PLC FRN 31/01/2027	EUR	400 000,00	380 060,00	0,17
360 000,00	STANDARD CHARTERED PLC FRN 27/01/2028	EUR	369 824,11	313 516,80	0,14
300 000,00	BARCLAYS PLC FRN 29/01/2034	EUR	300 000,00	299 964,00	0,13
100 000,00	BARCLAYS PLC FRN 02/04/2025	EUR	99 554,00	98 830,00	0,04
100 000,00	AVIVA PLC FRN 03/07/2044	EUR	98 433,00	97 959,00	0,04
<b>Energy</b>			<b>1 325 034,16</b>	<b>1 197 768,00</b>	<b>0,53</b>
1 300 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	1 325 034,16	1 197 768,00	0,53
<b>Telecommunication</b>			<b>695 905,00</b>	<b>703 577,00</b>	<b>0,31</b>
700 000,00	VODAFONE GROUP PLC FRN 30/08/2084	EUR	695 905,00	703 577,00	0,31
<b>GERMANY</b>			<b>4 654 591,28</b>	<b>4 391 872,00</b>	<b>1,95</b>
<b>Finance</b>			<b>4 654 591,28</b>	<b>4 391 872,00</b>	<b>1,95</b>
2 300 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	2 355 631,59	2 172 718,00	0,97
1 100 000,00	DEUTSCHE BANK AG FRN 19/11/2025	EUR	1 104 980,69	1 038 587,00	0,46
400 000,00	ALLIANZ SE FRN 25/07/2053	EUR	400 076,00	411 404,00	0,18
300 000,00	COMMERZBANK AG FRN 18/01/2030	EUR	298 533,00	299 616,00	0,13
300 000,00	DEUTSCHE BANK AG FRN 24/05/2028	EUR	298 776,00	276 816,00	0,12
100 000,00	ALLIANZ SE FRN 31/12/2099	EUR	97 022,00	97 361,00	0,05
100 000,00	DEUTSCHE BANK AG FRN 19/05/2031	EUR	99 572,00	95 370,00	0,04
<b>IRELAND</b>			<b>4 806 236,93</b>	<b>4 263 948,00</b>	<b>1,89</b>
<b>Finance</b>			<b>4 806 236,93</b>	<b>4 263 948,00</b>	<b>1,89</b>
1 800 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	1 722 709,00	1 563 300,00	0,70
1 400 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	1 400 461,93	1 219 806,00	0,54
1 200 000,00	AIB GROUP PLC FRN 30/05/2031	EUR	1 292 258,00	1 088 592,00	0,48
200 000,00	BANK OF IRELAND GROUP PLC FRN 16/07/2028	EUR	199 104,00	199 842,00	0,09
100 000,00	AIB GROUP PLC FRN 23/07/2029	EUR	99 698,00	98 403,00	0,04
100 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	92 006,00	94 005,00	0,04
<b>SWITZERLAND</b>			<b>2 093 372,00</b>	<b>1 968 543,00</b>	<b>0,88</b>
<b>Finance</b>			<b>2 093 372,00</b>	<b>1 968 543,00</b>	<b>0,88</b>
1 000 000,00	UBS GROUP AG FRN 03/11/2026	EUR	995 908,00	891 290,00	0,40
600 000,00	UBS GROUP AG FRN 11/01/2031	EUR	597 804,00	583 968,00	0,26
500 000,00	UBS GROUP AG FRN 17/03/2028	EUR	499 660,00	493 285,00	0,22
<b>SWEDEN</b>			<b>1 494 964,14</b>	<b>1 331 632,00</b>	<b>0,59</b>
<b>Finance</b>			<b>1 494 964,14</b>	<b>1 331 632,00</b>	<b>0,59</b>
1 400 000,00	SWEDBANK AB FRN 20/05/2027	EUR	1 397 569,14	1 232 924,00	0,55
100 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	97 395,00	98 708,00	0,04

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

## Eurizon AM SICAV - Euro Corporate Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>1 262 245,00</b>	<b>1 164 276,00</b>	<b>0,52</b>
<b>Industries</b>			<b>1 262 245,00</b>	<b>1 164 276,00</b>	<b>0,52</b>
1 200 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	1 262 245,00	1 164 276,00	0,52
<b>NORWAY</b>			<b>898 755,00</b>	<b>887 003,00</b>	<b>0,39</b>
<b>Finance</b>			<b>898 755,00</b>	<b>887 003,00</b>	<b>0,39</b>
400 000,00	DNB BANK ASA FRN 14/03/2029	EUR	399 484,00	399 228,00	0,18
300 000,00	DNB BANK ASA FRN 28/02/2033	EUR	299 649,00	293 967,00	0,13
200 000,00	DNB BANK ASA FRN 21/09/2027	EUR	199 622,00	193 808,00	0,08
<b>DENMARK</b>			<b>795 415,00</b>	<b>793 567,00</b>	<b>0,35</b>
<b>Finance</b>			<b>695 415,00</b>	<b>694 078,00</b>	<b>0,31</b>
700 000,00	DANSKE BANK AS FRN 10/01/2031	EUR	695 415,00	694 078,00	0,31
<b>Multi-Utilities</b>			<b>100 000,00</b>	<b>99 489,00</b>	<b>0,04</b>
100 000,00	ORSTED AS FRN 08/12/3022	EUR	100 000,00	99 489,00	0,04
<b>BELGIUM</b>			<b>582 564,00</b>	<b>579 134,00</b>	<b>0,26</b>
<b>Finance</b>			<b>382 722,00</b>	<b>378 644,00</b>	<b>0,17</b>
300 000,00	KBC GROUP NV FRN 25/04/2033	EUR	298 359,00	293 433,00	0,13
100 000,00	KBC GROUP NV FRN 07/12/2031	EUR	84 363,00	85 211,00	0,04
<b>Multi-Utilities</b>			<b>199 842,00</b>	<b>200 490,00</b>	<b>0,09</b>
200 000,00	ELIA GROUP SA FRN 31/12/2099	EUR	199 842,00	200 490,00	0,09
<b>AUSTRIA</b>			<b>488 678,00</b>	<b>482 173,00</b>	<b>0,22</b>
<b>Finance</b>			<b>488 678,00</b>	<b>482 173,00</b>	<b>0,22</b>
400 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 26/01/2027	EUR	399 704,00	391 772,00	0,18
100 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	88 974,00	90 401,00	0,04
<b>Zero-Coupon Bonds</b>			<b>996 859,23</b>	<b>891 890,00</b>	<b>0,40</b>
<b>FRANCE</b>			<b>996 859,23</b>	<b>891 890,00</b>	<b>0,40</b>
<b>Telecommunication</b>			<b>996 859,23</b>	<b>891 890,00</b>	<b>0,40</b>
1 000 000,00	ORANGE SA 0.00% 04/09/2026	EUR	996 859,23	891 890,00	0,40
<b>INVESTMENT FUNDS</b>			<b>3 883 761,65</b>	<b>3 885 953,58</b>	<b>1,72</b>
<b>UCI Units</b>			<b>3 883 761,65</b>	<b>3 885 953,58</b>	<b>1,72</b>
<b>LUXEMBOURG</b>			<b>3 883 761,65</b>	<b>3 885 953,58</b>	<b>1,72</b>
<b>Finance</b>			<b>3 883 761,65</b>	<b>3 885 953,58</b>	<b>1,72</b>
39 355,41	EURIZON FUND - MONEY MARKET EUR T1	EUR	3 883 761,65	3 885 953,58	1,72
<b>Total Portfolio</b>			<b>244 909 936,41</b>	<b>222 101 472,73</b>	<b>98,62</b>

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

## Eurizon AM SICAV - Euro Corporate Bond

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(51 534,63)</b>	<b>20 986 305,87</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>64 855,17</b>	<b>4 175 475,87</b>
100 000	14	Purchase	EURO BUXL 30Y BOND	07/09/2023	EUR	58 800,00	1 954 400,00
100 000	20	Purchase	LONG GILT	27/09/2023	GBP	6 055,17	2 221 075,87
<b>Unrealised loss on future contracts and commitment</b>						<b>(116 389,80)</b>	<b>16 810 830,00</b>
100 000	69	Purchase	EURO BOBL	07/09/2023	EUR	(80 730,00)	7 983 990,00
100 000	66	Purchase	EURO BUND	07/09/2023	EUR	(35 659,80)	8 826 840,00

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

## Eurizon AM SICAV - Euro Corporate Bond

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### SWAP CONTRACTS AS AT 30 JUNE 2023

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>22 207,90</b>	<b>(6 024,15)</b>	<b>7 165,18</b>
CITIGROUP GLOBAL MARKETS EUROPE AG	EUR	1 100 000,00	07/11/2032	22 207,90	(6 024,15)	7 165,18

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

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## Eurizon AM SICAV - High Yield Bond

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	156 264 765,90	
Banks	(Note 2)	3 558 247,11	
Swap premium paid		121 811,72	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	2 615 599,21	
Unrealised profit on future contracts	(Notes 2, 12)	139 306,36	
Unrealised profit on swap contracts	(Notes 2, 11)	87 319,64	
Interest receivable on swap contracts	(Notes 2, 11)	3 954,36	
Other interest receivable		2 987 529,07	
Receivable on investments sold		207 739,71	
Receivable on subscriptions		341 021,00	
Other assets	(Notes 3, 13)	248 981,77	
<b>Total assets</b>		<b>166 576 275,85</b>	
<b>Liabilities</b>			
Amounts due to brokers	(Notes 2, 12)	(663 150,52)	
Swap premium received		(68 191,95)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(821 591,24)	
Unrealised loss on future contracts	(Notes 2, 12)	(146 148,13)	
Unrealised loss on swap contracts	(Notes 2, 11)	(281 716,54)	
Interest payable on swap contracts	(Notes 2, 11)	(7 702,14)	
Payable on investments purchased		(795 603,96)	
Payable on redemptions		(476 304,02)	
Other liabilities		(220 824,52)	
<b>Total liabilities</b>		<b>(3 481 233,02)</b>	
<b>Total net assets</b>		<b>163 095 042,83</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	4,71	7 832 194,202
Class F	EUR	4,96	58 259,860
Class I	EUR	11,52	1 901 506,357
Class Primaclasse	EUR	4,49	5 947 879,877
Class R	EUR	9,94	7 350 750,599
Class U	EUR	5,27	803 448,207

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



## Eurizon AM SICAV - High Yield Bond

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>173 298 235,11</b>
Net income from investments	(Note 2)	5 168 663,59
Interest received on swap contracts	(Note 2)	46 183,73
Other income	(Notes 5, 8)	34 784,62
<b>Total income</b>		<b>5 249 631,94</b>
Management fee	(Note 8)	(967 477,79)
Administrative fees	(Note 10)	(139 020,35)
Subscription tax	(Note 6)	(36 969,98)
Interest paid on swap contracts	(Note 2)	(89 738,83)
Other charges and taxes	(Notes 3, 7)	(131 212,76)
<b>Total expenses</b>		<b>(1 364 419,71)</b>
<b>Net investment income / (loss)</b>		<b>3 885 212,23</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(2 693 126,59)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	5 275 759,52
- forward foreign exchange contracts	(Note 2)	(1 761 284,25)
- foreign currencies	(Note 2)	112 824,18
- future contracts	(Note 2)	57 722,44
- swap contracts	(Note 2)	299 862,94
<b>Net result of operations for the period</b>		<b>5 176 970,47</b>
Subscriptions for the period		14 151 247,87
Redemptions for the period		(29 531 410,62)
<b>Net assets at the end of the period</b>		<b>163 095 042,83</b>

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

## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>184 498 978,16</b>	<b>156 264 765,90</b>	<b>95,81</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>102 746 502,24</b>	<b>83 179 281,71</b>	<b>51,00</b>
<b>Ordinary Bonds</b>			<b>100 761 974,65</b>	<b>82 232 469,18</b>	<b>50,42</b>
<b>UNITED STATES</b>			<b>15 537 347,02</b>	<b>15 107 233,28</b>	<b>9,26</b>
<b>Consumer Retail</b>			<b>7 808 218,66</b>	<b>7 815 032,89</b>	<b>4,79</b>
2 525 000,00	FORD MOTOR CO. 5.291% 08/12/2046	USD	1 916 584,99	1 900 553,72	1,17
825 000,00	MGM RESORTS INTERNATIONAL 6.75% 01/05/2025	USD	739 185,89	758 107,46	0,47
875 000,00	BEAZER HOMES USA, INC. 5.875% 15/10/2027	USD	751 339,80	756 606,09	0,46
975 000,00	FORD MOTOR CO. 4.75% 15/01/2043	USD	702 756,50	686 101,30	0,42
605 000,00	UNITED RENTALS NORTH AMERICA, INC. 5.25% 15/01/2030	USD	541 920,46	529 405,34	0,32
700 000,00	SCOTTS MIRACLE-GRO CO. 4.00% 01/04/2031	USD	512 062,07	504 878,85	0,31
475 000,00	KB HOME 7.25% 15/07/2030	USD	433 748,49	443 408,66	0,27
425 000,00	MGM RESORTS INTERNATIONAL 4.75% 15/10/2028	USD	361 702,13	353 786,10	0,22
375 000,00	UNITED RENTALS NORTH AMERICA, INC. 4.875% 15/01/2028	USD	303 897,06	327 023,27	0,20
304 000,00	AMERICAN AXLE & MANUFACTURING, INC. 6.25% 15/03/2026	USD	246 753,25	270 832,99	0,17
275 000,00	MGM RESORTS INTERNATIONAL 5.50% 15/04/2027	USD	229 484,51	242 322,56	0,15
250 000,00	TITAN INTERNATIONAL, INC. 7.00% 30/04/2028	USD	197 967,58	214 092,51	0,13
250 000,00	KB HOME 4.00% 15/06/2031	USD	204 148,29	198 013,23	0,12
200 000,00	FORD MOTOR CREDIT CO. LLC 6.95% 06/03/2026	USD	189 233,97	184 247,42	0,11
200 000,00	FORD MOTOR CREDIT CO. LLC 6.80% 12/05/2028	USD	183 656,12	183 734,13	0,11
175 000,00	DANA, INC. 4.25% 01/09/2030	USD	144 472,88	134 620,03	0,08
175 000,00	SCOTTS MIRACLE-GRO CO. 4.375% 01/02/2032	USD	149 304,67	127 299,23	0,08
<b>Raw materials</b>			<b>2 115 164,88</b>	<b>1 999 789,38</b>	<b>1,23</b>
1 000 000,00	SASOL FINANCING USA LLC 6.50% 27/09/2028	USD	917 946,09	820 687,19	0,50
415 000,00	OLYMPUS WATER U.S. HOLDING CORP. 9.625% 15/11/2028	EUR	415 000,00	397 852,20	0,25
350 000,00	SASOL FINANCING USA LLC 8.75% 03/05/2029	USD	316 928,50	313 036,57	0,19
385 000,00	SASOL FINANCING USA LLC 4.375% 18/09/2026	USD	321 852,53	312 502,74	0,19
180 000,00	CHEMOURS CO. 5.375% 15/05/2027	USD	143 437,76	155 710,68	0,10
<b>Health</b>			<b>1 029 303,43</b>	<b>1 012 121,36</b>	<b>0,62</b>
775 000,00	TENET HEALTHCARE CORP. 4.25% 01/06/2029	USD	634 206,21	641 743,84	0,39
450 000,00	TENET HEALTHCARE CORP. 4.375% 15/01/2030	USD	395 097,22	370 377,52	0,23
<b>Multi-Utilities</b>			<b>1 000 648,94</b>	<b>950 315,83</b>	<b>0,58</b>
630 000,00	PG&E CORP. 5.25% 01/07/2030	USD	559 654,05	517 818,26	0,32
500 000,00	AMERIGAS PARTNERS LP/AMERIGAS FINANCE CORP. 5.875% 20/08/2026	USD	440 994,89	432 497,57	0,26
<b>Energy</b>			<b>926 136,89</b>	<b>891 686,94</b>	<b>0,55</b>
525 000,00	SOUTHWESTERN ENERGY CO. 5.375% 15/03/2030	USD	446 777,86	449 040,88	0,28
300 000,00	SUNOCO LP/SUNOCO FINANCE CORP. 4.50% 30/04/2030	USD	258 754,53	240 203,41	0,15
250 000,00	SOUTHWESTERN ENERGY CO. 4.75% 01/02/2032	USD	220 604,50	202 442,65	0,12
<b>Computing and IT</b>			<b>900 000,00</b>	<b>869 067,00</b>	<b>0,53</b>
900 000,00	BANFF MERGER SUB, INC. 8.375% 01/09/2026	EUR	900 000,00	869 067,00	0,53
<b>Finance</b>			<b>1 010 800,40</b>	<b>864 940,08</b>	<b>0,53</b>
529 000,00	MPT OPERATING PARTNERSHIP LP/MPT FINANCE CORP. 2.50% 24/03/2026	GBP	616 521,10	484 361,38	0,30
150 000,00	NAVIENT CORP. 6.75% 25/06/2025	USD	133 413,82	135 460,54	0,08
175 000,00	ONEMAIN FINANCE CORP. 3.875% 15/09/2028	USD	147 716,72	131 166,55	0,08
125 000,00	NAVIENT CORP. 9.375% 25/07/2030	USD	113 148,76	113 951,61	0,07
<b>Basic Goods</b>			<b>747 073,82</b>	<b>704 279,80</b>	<b>0,43</b>
775 000,00	B&G FOODS, INC. 5.25% 15/09/2027	USD	661 593,02	616 831,61	0,38
100 000,00	B&G FOODS, INC. 5.25% 01/04/2025	USD	85 480,80	87 448,19	0,05

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

## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED KINGDOM</b>			<b>13 817 617,27</b>	<b>11 275 428,90</b>	<b>6,91</b>
<b>Consumer Retail</b>			<b>3 900 222,67</b>	<b>3 202 694,93</b>	<b>1,96</b>
1 100 000,00	EG GLOBAL FINANCE PLC 4.375% 07/02/2025	EUR	1 100 000,00	1 041 777,00	0,64
1 100 000,00	VERY GROUP FUNDING PLC 6.50% 01/08/2026	GBP	1 294 265,77	987 399,90	0,60
1 100 000,00	CONSTELLATION AUTOMOTIVE FINANCING PLC 4.875% 15/07/2027	GBP	1 300 356,90	983 580,03	0,60
200 000,00	EG GLOBAL FINANCE PLC 6.25% 30/10/2025	EUR	205 600,00	189 938,00	0,12
<b>Basic Goods</b>			<b>3 198 921,65</b>	<b>2 837 365,30</b>	<b>1,74</b>
2 175 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	2 201 617,51	1 886 790,26	1,16
600 000,00	ICELAND BONDCO PLC 4.625% 15/03/2025	GBP	638 866,43	665 448,78	0,41
435 000,00	MARB BONDCO PLC 3.95% 29/01/2031	USD	358 437,71	285 126,26	0,17
<b>Energy</b>			<b>3 202 873,24</b>	<b>2 228 565,95</b>	<b>1,37</b>
1 700 000,00	SHERWOOD FINANCING PLC 6.00% 15/11/2026	GBP	2 009 931,53	1 653 163,32	1,02
345 000,00	TULLOW OIL PLC 10.25% 15/05/2026	USD	286 069,65	243 258,13	0,15
510 000,00	NAK NAFTOGAZ UKRAINE VIA KONDOR FINANCE PLC 7.625% 08/11/2026*	USD	433 238,31	179 709,50	0,11
430 000,00	NAK NAFTOGAZ UKRAINE VIA KONDOR FINANCE PLC 7.125% 19/07/2026*	EUR	473 633,75	152 435,00	0,09
<b>Telecommunication</b>			<b>1 504 432,19</b>	<b>1 273 036,55</b>	<b>0,78</b>
1 350 000,00	TALKTALK TELECOM GROUP LTD. 3.875% 20/02/2025	GBP	1 504 432,19	1 273 036,55	0,78
<b>Finance</b>			<b>898 078,15</b>	<b>914 555,08</b>	<b>0,56</b>
625 000,00	JERROLD FINCO PLC 5.25% 15/01/2027	GBP	602 645,22	607 787,91	0,37
300 000,00	JERROLD FINCO PLC 4.875% 15/01/2026	GBP	295 432,93	306 767,17	0,19
<b>Industries</b>			<b>1 113 089,37</b>	<b>819 211,09</b>	<b>0,50</b>
925 000,00	ZENITH FINCO PLC 6.50% 30/06/2027	GBP	1 113 089,37	819 211,09	0,50
<b>NETHERLANDS</b>			<b>4 884 089,71</b>	<b>4 750 867,63</b>	<b>2,91</b>
<b>Energy</b>			<b>2 119 679,91</b>	<b>2 142 819,99</b>	<b>1,31</b>
1 800 000,00	WINTERSHALL DEA FINANCE BV 0.452% 25/09/2023	EUR	1 756 325,00	1 784 052,00	1,09
400 000,00	PETROBRAS GLOBAL FINANCE BV 6.50% 03/07/2033	USD	363 354,91	358 767,99	0,22
<b>Telecommunication</b>			<b>1 460 710,23</b>	<b>1 309 455,00</b>	<b>0,80</b>
1 500 000,00	UNITED GROUP BV 3.125% 15/02/2026	EUR	1 460 710,23	1 309 455,00	0,80
<b>Raw materials</b>			<b>826 262,78</b>	<b>843 395,71</b>	<b>0,52</b>
500 000,00	BRASKEM NETHERLANDS FINANCE BV 7.25% 13/02/2033	USD	437 265,33	450 013,61	0,28
500 000,00	BRASKEM NETHERLANDS FINANCE BV 4.50% 31/01/2030	USD	388 997,45	393 382,10	0,24
<b>Industries</b>			<b>477 436,79</b>	<b>455 196,93</b>	<b>0,28</b>
500 000,00	EMBRAER NETHERLANDS FINANCE BV 6.95% 17/01/2028	USD	477 436,79	455 196,93	0,28
<b>COLOMBIA</b>			<b>4 230 682,08</b>	<b>3 696 457,34</b>	<b>2,27</b>
<b>Government</b>			<b>3 397 616,07</b>	<b>2 930 018,80</b>	<b>1,80</b>
1 080 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 4.50% 15/03/2029	USD	984 591,31	867 335,75	0,53
1 110 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 6.125% 18/01/2041	USD	1 108 294,93	829 732,37	0,51
600 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 3.00% 30/01/2030	USD	423 370,49	428 166,69	0,26
500 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 3.875% 25/04/2027	USD	435 916,65	415 334,43	0,26
240 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 7.375% 18/09/2037	USD	262 898,43	209 607,27	0,13
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 7.50% 02/02/2034	USD	182 544,26	179 842,29	0,11

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

## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>833 066,01</b>	<b>766 438,54</b>	<b>0,47</b>
450 000,00	ECOPETROL SA 5.375% 26/06/2026	USD	421 466,97	394 048,92	0,24
240 000,00	ECOPETROL SA 8.875% 13/01/2033	USD	221 894,81	217 623,40	0,13
220 000,00	ECOPETROL SA 4.625% 02/11/2031	USD	189 704,23	154 766,22	0,10
<b>BRAZIL</b>			<b>3 821 543,56</b>	<b>3 345 898,33</b>	<b>2,05</b>
<b>Government</b>			<b>2 093 142,21</b>	<b>2 068 083,41</b>	<b>1,27</b>
1 000 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 8.25% 20/01/2034	USD	987 917,87	1 051 878,68	0,65
750 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 5.625% 07/01/2041	USD	695 640,76	608 881,57	0,37
470 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 4.50% 30/05/2029	USD	409 583,58	407 323,16	0,25
<b>Consumer Retail</b>			<b>611 842,88</b>	<b>551 253,27</b>	<b>0,34</b>
750 000,00	GLOBO COMUNICACAO E PARTICIPACOES SA 4.875% 22/01/2030	USD	611 842,88	551 253,27	0,34
<b>Finance</b>			<b>442 448,33</b>	<b>432 204,27</b>	<b>0,26</b>
500 000,00	BANCO DO BRASIL SA 4.875% 11/01/2029	USD	442 448,33	432 204,27	0,26
<b>Multi-Utilities</b>			<b>674 110,14</b>	<b>294 357,38</b>	<b>0,18</b>
800 000,00	LIGHT SERVICOS DE ELETRICIDADE SA/LIGHT ENERGIA SA 4.375% 18/06/2026	USD	674 110,14	294 357,38	0,18
<b>TURKEY</b>			<b>3 127 421,60</b>	<b>3 012 529,81</b>	<b>1,85</b>
<b>Government</b>			<b>1 750 832,47</b>	<b>1 694 854,33</b>	<b>1,04</b>
1 255 000,00	TURKEY GOVERNMENT INTERNATIONAL BONDS 4.875% 09/10/2026	USD	1 053 214,84	1 026 235,38	0,63
450 000,00	TURKEY GOVERNMENT INTERNATIONAL BONDS 4.25% 14/04/2026	USD	374 116,74	368 294,57	0,23
360 000,00	TURKEY GOVERNMENT INTERNATIONAL BONDS 6.00% 25/03/2027	USD	323 500,89	300 324,38	0,18
<b>Finance</b>			<b>1 049 004,32</b>	<b>1 015 355,87</b>	<b>0,62</b>
900 000,00	TURKIYE IS BANKASI AS 6.125% 25/04/2024	USD	835 809,81	807 706,44	0,49
240 000,00	AKBANK TAS 5.125% 31/03/2025	USD	213 194,51	207 649,43	0,13
<b>Energy</b>			<b>327 584,81</b>	<b>302 319,61</b>	<b>0,19</b>
390 000,00	AYDEM YENILENEBILIR ENERJI AS 7.75% 02/02/2027	USD	327 584,81	302 319,61	0,19
<b>MEXICO</b>			<b>3 019 165,60</b>	<b>2 743 785,48</b>	<b>1,68</b>
<b>Industries</b>			<b>1 960 474,77</b>	<b>1 920 850,27</b>	<b>1,18</b>
1 090 000,00	MEXICO CITY AIRPORT TRUST 5.50% 31/07/2047	USD	952 517,49	862 078,83	0,53
750 000,00	MEXICO CITY AIRPORT TRUST 3.875% 30/04/2028	USD	595 952,26	644 353,60	0,40
500 000,00	SITIOS LATINOAMERICA SAB DE CV 5.375% 04/04/2032	USD	412 005,02	414 417,84	0,25
<b>Raw materials</b>			<b>770 823,59</b>	<b>638 945,72</b>	<b>0,39</b>
500 000,00	ORBIA ADVANCE CORP. SAB DE CV 2.875% 11/05/2031	USD	363 608,93	362 222,62	0,22
450 000,00	BRASKEM IDESA SAPI 7.45% 15/11/2029	USD	407 214,66	276 723,10	0,17
<b>Telecommunication</b>			<b>287 867,24</b>	<b>183 989,49</b>	<b>0,11</b>
340 000,00	TOTAL PLAY TELECOMUNICACIONES SA DE CV 6.375% 20/09/2028	USD	287 867,24	183 989,49	0,11

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## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ARGENTINA</b>			<b>5 428 483,88</b>	<b>2 666 079,32</b>	<b>1,63</b>
<b>Government</b>			<b>5 428 483,88</b>	<b>2 666 079,32</b>	<b>1,63</b>
4 484 443,00	ARGENTINA GOVERNMENT INTERNATIONAL BONDS 3.875% 09/01/2038	USD	2 089 306,90	1 451 750,62	0,89
2 139 795,00	ARGENTINA GOVERNMENT INTERNATIONAL BONDS 0.50% 09/07/2030	USD	1 826 669,59	651 686,03	0,40
1 141 686,00	ARGENTINA GOVERNMENT INTERNATIONAL BONDS 1.50% 09/07/2035	USD	906 370,62	313 686,25	0,19
457 694,00	PROVINCIA DE BUENOS AIRES/GOVERNMENT BONDS 5.25% 01/09/2037	USD	407 634,46	159 748,16	0,10
298 391,00	ARGENTINA GOVERNMENT INTERNATIONAL BONDS 1.00% 09/07/2029	USD	198 502,31	88 866,33	0,05
1 110,00	ARGENTINA BONAR BONDS 2.00% 09/01/2038	USD	0,00	335,58	0,00
24,00	ARGENTINA BONAR BONDS 1.00% 09/07/2029	USD	0,00	6,35	0,00
<b>DOMINICAN REPUBLIC</b>			<b>2 364 675,02</b>	<b>2 282 466,44</b>	<b>1,40</b>
<b>Government</b>			<b>2 364 675,02</b>	<b>2 282 466,44</b>	<b>1,40</b>
965 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 7.45% 30/04/2044	USD	917 587,70	866 226,54	0,53
725 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 6.85% 27/01/2045	USD	634 414,73	603 371,26	0,37
420 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 4.50% 30/01/2030	USD	339 258,64	337 274,14	0,21
275 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 5.50% 27/01/2025	USD	242 996,86	248 243,51	0,15
150 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 7.05% 03/02/2031	USD	138 115,20	137 513,25	0,08
100 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 5.95% 25/01/2027	USD	92 301,89	89 837,74	0,06
<b>OMAN</b>			<b>1 715 815,86</b>	<b>1 731 930,81</b>	<b>1,06</b>
<b>Government</b>			<b>1 715 815,86</b>	<b>1 731 930,81</b>	<b>1,06</b>
600 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 5.625% 17/01/2028	USD	552 650,69	543 354,55	0,33
510 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 6.75% 28/10/2027	USD	491 769,65	482 849,71	0,30
280 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 7.375% 28/10/2032	USD	268 875,70	281 739,97	0,17
270 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 6.00% 01/08/2029	USD	251 659,21	247 442,18	0,15
200 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 6.75% 17/01/2048	USD	150 860,61	176 544,40	0,11
<b>ANGOLA</b>			<b>1 797 079,93</b>	<b>1 643 387,97</b>	<b>1,01</b>
<b>Government</b>			<b>1 797 079,93</b>	<b>1 643 387,97</b>	<b>1,01</b>
1 040 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BONDS 8.25% 09/05/2028	USD	929 643,49	846 088,83	0,52
717 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BONDS 9.50% 12/11/2025	USD	693 103,57	641 678,66	0,39
200 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BONDS 8.00% 26/11/2029	USD	174 332,87	155 620,48	0,10
<b>CAYMAN ISLANDS</b>			<b>2 844 359,47</b>	<b>1 603 391,97</b>	<b>0,98</b>
<b>Finance</b>			<b>1 762 121,08</b>	<b>552 066,50</b>	<b>0,34</b>
450 000,00	SANDS CHINA LTD. 5.90% 08/08/2028	USD	384 905,53	392 543,42	0,24
650 000,00	SUNAC CHINA HOLDINGS LTD. 7.25% 14/06/2022	USD	589 435,69	85 669,86	0,05
255 000,00	SUNAC CHINA HOLDINGS LTD. 6.50% 26/01/2026	USD	209 842,00	37 663,32	0,02
400 000,00	YUZHOU GROUP HOLDINGS CO. LTD. 7.70% 20/02/2025	USD	343 723,53	21 862,50	0,02
260 000,00	YUZHOU GROUP HOLDINGS CO. LTD. 8.50% 26/02/2024	USD	234 214,33	14 327,40	0,01

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## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>531 334,82</b>	<b>516 406,80</b>	<b>0,31</b>
400 000,00	WYNN MACAU LTD. 5.50% 15/01/2026	USD	355 618,78	340 597,51	0,21
200 000,00	MGM CHINA HOLDINGS LTD. 5.25% 18/06/2025	USD	175 716,04	175 809,29	0,10
<b>Raw materials</b>			<b>282 145,50</b>	<b>305 576,07</b>	<b>0,19</b>
340 000,00	CHINA HONGQIAO GROUP LTD. 6.25% 08/06/2024	USD	282 145,50	305 576,07	0,19
<b>Industries</b>			<b>268 758,07</b>	<b>229 342,60</b>	<b>0,14</b>
305 000,00	IHS HOLDING LTD. 6.25% 29/11/2028	USD	268 758,07	229 342,60	0,14
<b>IVORY COAST</b>			<b>2 000 255,60</b>	<b>1 523 855,25</b>	<b>0,93</b>
<b>Government</b>			<b>2 000 255,60</b>	<b>1 523 855,25</b>	<b>0,93</b>
730 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 5.25% 22/03/2030	EUR	758 236,60	616 850,00	0,38
775 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 6.875% 17/10/2040	EUR	842 234,00	589 007,75	0,36
250 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 5.875% 17/10/2031	EUR	253 625,00	209 147,50	0,13
140 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 4.875% 30/01/2032	EUR	146 160,00	108 850,00	0,06
<b>EGYPT</b>			<b>2 217 179,22</b>	<b>1 510 049,10</b>	<b>0,93</b>
<b>Government</b>			<b>2 217 179,22</b>	<b>1 510 049,10</b>	<b>0,93</b>
945 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 4.75% 16/04/2026	EUR	811 989,22	664 240,50	0,41
935 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 6.375% 11/04/2031	EUR	935 000,00	518 027,40	0,32
420 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 5.625% 16/04/2030	EUR	364 140,00	232 327,20	0,14
120 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 4.75% 11/04/2025	EUR	106 050,00	95 454,00	0,06
<b>MOROCCO</b>			<b>1 498 823,05</b>	<b>1 404 700,27</b>	<b>0,86</b>
<b>Government</b>			<b>1 498 823,05</b>	<b>1 404 700,27</b>	<b>0,86</b>
460 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 2.375% 15/12/2027	USD	370 460,06	368 661,85	0,23
380 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 5.95% 08/03/2028	USD	352 011,29	351 846,45	0,21
410 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 2.00% 30/09/2030	EUR	408 606,00	329 127,50	0,20
235 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 6.50% 08/09/2033	USD	218 530,20	221 380,27	0,14
180 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 1.50% 27/11/2031	EUR	149 215,50	133 684,20	0,08
<b>SERBIA</b>			<b>1 375 603,04</b>	<b>1 374 935,86</b>	<b>0,84</b>
<b>Government</b>			<b>1 375 603,04</b>	<b>1 374 935,86</b>	<b>0,84</b>
805 000,00	SERBIA INTERNATIONAL BONDS 3.125% 15/05/2027	EUR	723 951,68	722 254,05	0,44
330 000,00	SERBIA INTERNATIONAL BONDS 1.50% 26/06/2029	EUR	249 648,30	255 090,00	0,16
240 000,00	SERBIA INTERNATIONAL BONDS 6.50% 26/09/2033	USD	217 329,07	215 355,39	0,13
200 000,00	SERBIA INTERNATIONAL BONDS 6.25% 26/05/2028	USD	184 673,99	182 236,42	0,11
<b>SOUTH AFRICA</b>			<b>1 433 340,45</b>	<b>1 337 168,97</b>	<b>0,82</b>
<b>Government</b>			<b>949 668,32</b>	<b>874 245,19</b>	<b>0,54</b>
1 085 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 4.85% 30/09/2029	USD	949 668,32	874 245,19	0,54
<b>Industries</b>			<b>483 672,13</b>	<b>462 923,78</b>	<b>0,28</b>
520 000,00	TRANSNET SOC LTD. 8.25% 06/02/2028	USD	483 672,13	462 923,78	0,28

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## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>1 214 071,87</b>	<b>1 188 333,46</b>	<b>0,73</b>
<b>Consumer Retail</b>			<b>1 214 071,87</b>	<b>1 188 333,46</b>	<b>0,73</b>
818 000,00	DOUGLAS GMBH 6.00% 08/04/2026	EUR	684 980,00	749 214,38	0,46
529 091,00	KIRK BEAUTY SUN GMBH 8.25% 01/10/2026	EUR	529 091,87	439 119,08	0,27
<b>SUPRANATIONALS</b>			<b>1 325 000,00</b>	<b>1 057 469,25</b>	<b>0,65</b>
<b>Consumer Retail</b>			<b>1 325 000,00</b>	<b>1 057 469,25</b>	<b>0,65</b>
1 325 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP./ATLAS LUXCO 4 SARL 3.625% 01/06/2028	EUR	1 325 000,00	1 057 469,25	0,65
<b>SPAIN</b>			<b>1 235 700,00</b>	<b>1 030 835,00</b>	<b>0,63</b>
<b>Industries</b>			<b>1 235 700,00</b>	<b>1 030 835,00</b>	<b>0,63</b>
1 300 000,00	CELLNEX TELECOM SA 0.75% 20/11/2031	EUR	1 235 700,00	1 030 835,00	0,63
<b>ITALY</b>			<b>1 225 000,00</b>	<b>1 020 841,50</b>	<b>0,63</b>
<b>Finance</b>			<b>1 225 000,00</b>	<b>1 020 841,50</b>	<b>0,63</b>
1 225 000,00	NEXI SPA 2.125% 30/04/2029	EUR	1 225 000,00	1 020 841,50	0,63
<b>UNITED ARAB EMIRATES</b>			<b>1 033 930,95</b>	<b>1 020 458,44</b>	<b>0,63</b>
<b>Government</b>			<b>579 426,67</b>	<b>583 760,59</b>	<b>0,36</b>
355 000,00	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH 6.50% 23/11/2032	USD	329 778,10	335 014,47	0,21
330 000,00	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH 3.625% 10/03/2033	USD	249 648,57	248 746,12	0,15
<b>Finance</b>			<b>454 504,28</b>	<b>436 697,85</b>	<b>0,27</b>
550 000,00	KUWAIT PROJECTS CO. SPC LTD. 4.229% 29/10/2026	USD	454 504,28	436 697,85	0,27
<b>LUXEMBOURG</b>			<b>1 465 823,26</b>	<b>1 008 499,98</b>	<b>0,62</b>
<b>Consumer Retail</b>			<b>1 097 929,51</b>	<b>606 657,48</b>	<b>0,37</b>
385 021,00	LHMC FINCO 2 SARL 7.25% 02/10/2025	EUR	390 868,45	378 175,33	0,23
396 662,66	CODERE FINANCE 2 LUXEMBOURG SA 12.75% 30/11/2027	EUR	384 868,95	124 782,14	0,08
350 000,00	JSM GLOBAL SARL 4.75% 20/10/2030	USD	229 548,34	54 700,72	0,03
118 965,28	CODERE FINANCE 2 LUXEMBOURG SA 13.625% 30/11/2027	USD	92 643,77	48 999,29	0,03
<b>Finance</b>			<b>367 893,75</b>	<b>401 842,50</b>	<b>0,25</b>
375 000,00	CIRSA FINANCE INTERNATIONAL SARL 10.375% 30/11/2027	EUR	367 893,75	401 842,50	0,25
<b>INDIA</b>			<b>1 037 494,84</b>	<b>990 993,36</b>	<b>0,61</b>
<b>Industries</b>			<b>782 785,25</b>	<b>750 298,02</b>	<b>0,46</b>
525 000,00	DELHI INTERNATIONAL AIRPORT LTD. 6.45% 04/06/2029	USD	469 798,66	448 525,98	0,27
370 000,00	GMR HYDERABAD INTERNATIONAL AIRPORT LTD. 4.25% 27/10/2027	USD	312 986,59	301 772,04	0,19
<b>Energy</b>			<b>254 709,59</b>	<b>240 695,34</b>	<b>0,15</b>
273 000,00	ADANI GREEN ENERGY UP LTD./PRAYATNA DEVELOPERS PVT LTD./PARAMPUJYA SOLAR ENERGY 6.25% 10/12/2024	USD	254 709,59	240 695,34	0,15
<b>FRANCE</b>			<b>946 500,00</b>	<b>907 579,00</b>	<b>0,56</b>
<b>Finance</b>			<b>471 500,00</b>	<b>462 865,00</b>	<b>0,29</b>
500 000,00	EMERIA SASU 7.75% 31/03/2028	EUR	471 500,00	462 865,00	0,29
<b>Consumer Retail</b>			<b>475 000,00</b>	<b>444 714,00</b>	<b>0,27</b>
475 000,00	MIDCO GB SASU 7.75% 01/11/2027	EUR	475 000,00	444 714,00	0,27

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

## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>MAURITIUS</b>			<b>946 768,06</b>	<b>902 197,50</b>	<b>0,55</b>
<b>Energy</b>			<b>790 806,30</b>	<b>752 688,33</b>	<b>0,46</b>
500 000,00	GREENKO SOLAR MAURITIUS LTD. 5.95% 29/07/2026	USD	430 775,07	429 394,92	0,26
402 820,00	INDIA CLEANTECH ENERGY 4.70% 10/08/2026	USD	360 031,23	323 293,41	0,20
<b>Multi-Utilities</b>			<b>155 961,76</b>	<b>149 509,17</b>	<b>0,09</b>
186 000,00	CLEAN RENEWABLE POWER MAURITIUS PTE. LTD. 4.25% 25/03/2027	USD	155 961,76	149 509,17	0,09
<b>ROMANIA</b>			<b>755 412,71</b>	<b>779 306,82</b>	<b>0,48</b>
<b>Government</b>			<b>755 412,71</b>	<b>779 306,82</b>	<b>0,48</b>
800 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 7.125% 17/01/2033	USD	755 412,71	779 306,82	0,48
<b>UKRAINE</b>			<b>3 357 150,41</b>	<b>760 415,34</b>	<b>0,47</b>
<b>Government</b>			<b>3 357 150,41</b>	<b>760 415,34</b>	<b>0,47</b>
855 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 9.75% 01/11/2030*	USD	846 963,36	193 636,13	0,12
467 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2025*	USD	468 019,48	107 779,88	0,07
500 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 6.75% 20/06/2028*	EUR	521 700,00	105 092,85	0,06
377 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2029*	USD	379 976,95	83 077,06	0,05
307 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2026*	USD	273 565,01	68 346,17	0,04
275 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 4.375% 27/01/2032*	EUR	234 737,50	58 399,30	0,04
250 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2024*	USD	246 905,97	57 615,13	0,04
250 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2027*	USD	254 327,29	55 611,24	0,03
140 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2028*	USD	130 954,85	30 857,58	0,02
<b>JAPAN</b>			<b>850 000,00</b>	<b>747 583,50</b>	<b>0,46</b>
<b>Telecommunication</b>			<b>850 000,00</b>	<b>747 583,50</b>	<b>0,46</b>
850 000,00	SOFTBANK GROUP CORP. 2.875% 06/01/2027	EUR	850 000,00	747 583,50	0,46
<b>ISRAEL</b>			<b>675 440,46</b>	<b>661 184,03</b>	<b>0,41</b>
<b>Energy</b>			<b>675 440,46</b>	<b>661 184,03</b>	<b>0,41</b>
800 000,00	ENERGEAN ISRAEL FINANCE LTD. 5.375% 30/03/2028	USD	675 440,46	661 184,03	0,41
<b>SWEDEN</b>			<b>576 000,00</b>	<b>642 192,00</b>	<b>0,39</b>
<b>Energy</b>			<b>576 000,00</b>	<b>642 192,00</b>	<b>0,39</b>
600 000,00	PREEM HOLDINGS AB 12.00% 30/06/2027	EUR	576 000,00	642 192,00	0,39
<b>MOZAMBIQUE</b>			<b>739 371,08</b>	<b>593 115,90</b>	<b>0,36</b>
<b>Government</b>			<b>739 371,08</b>	<b>593 115,90</b>	<b>0,36</b>
855 000,00	MOZAMBIQUE INTERNATIONAL BONDS 5.00% 15/09/2031	USD	739 371,08	593 115,90	0,36

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



## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GABON</b>			<b>678 195,58</b>	<b>587 272,24</b>	<b>0,36</b>
<b>Government</b>			<b>678 195,58</b>	<b>587 272,24</b>	<b>0,36</b>
340 000,00	GABON GOVERNMENT INTERNATIONAL BONDS 6.625% 06/02/2031	USD	308 082,64	247 841,54	0,15
225 000,00	GABON GOVERNMENT INTERNATIONAL BONDS 6.95% 16/06/2025	USD	195 042,09	193 355,58	0,12
200 000,00	GABON GOVERNMENT INTERNATIONAL BONDS 7.00% 24/11/2031	USD	175 070,85	146 075,12	0,09
<b>ECUADOR</b>			<b>1 468 149,14</b>	<b>572 660,77</b>	<b>0,35</b>
<b>Government</b>			<b>1 468 149,14</b>	<b>572 660,77</b>	<b>0,35</b>
910 571,00	ECUADOR GOVERNMENT INTERNATIONAL BONDS 2.50% 31/07/2035	USD	779 349,46	290 356,05	0,18
401 260,00	ECUADOR GOVERNMENT INTERNATIONAL BONDS 5.50% 31/07/2030	USD	406 544,17	178 224,12	0,11
365 860,00	ECUADOR GOVERNMENT INTERNATIONAL BONDS 1.50% 31/07/2040	USD	282 255,51	104 080,60	0,06
<b>BAHRAIN</b>			<b>445 041,69</b>	<b>515 330,60</b>	<b>0,32</b>
<b>Government</b>			<b>445 041,69</b>	<b>515 330,60</b>	<b>0,32</b>
567 000,00	BAHRAIN GOVERNMENT INTERNATIONAL BONDS 6.75% 20/09/2029	USD	445 041,69	515 330,60	0,32
<b>GUATEMALA</b>			<b>542 170,77</b>	<b>505 530,18</b>	<b>0,31</b>
<b>Government</b>			<b>542 170,77</b>	<b>505 530,18</b>	<b>0,31</b>
580 000,00	GUATEMALA GOVERNMENT BONDS 4.875% 13/02/2028	USD	542 170,77	505 530,18	0,31
<b>CAMEROON</b>			<b>557 119,95</b>	<b>501 693,74</b>	<b>0,31</b>
<b>Government</b>			<b>557 119,95</b>	<b>501 693,74</b>	<b>0,31</b>
490 000,00	REPUBLIC OF CAMEROON INTERNATIONAL BONDS 9.50% 19/11/2025	USD	457 169,95	429 717,74	0,26
100 000,00	REPUBLIC OF CAMEROON INTERNATIONAL BONDS 5.95% 07/07/2032	EUR	99 950,00	71 976,00	0,05
<b>SENEGAL</b>			<b>576 544,00</b>	<b>435 167,20</b>	<b>0,27</b>
<b>Government</b>			<b>576 544,00</b>	<b>435 167,20</b>	<b>0,27</b>
280 000,00	SENEGAL GOVERNMENT INTERNATIONAL BONDS 4.75% 13/03/2028	EUR	286 564,00	240 867,20	0,15
290 000,00	SENEGAL GOVERNMENT INTERNATIONAL BONDS 5.375% 08/06/2037	EUR	289 980,00	194 300,00	0,12
<b>ISLE OF MAN</b>			<b>409 552,44</b>	<b>410 036,90</b>	<b>0,25</b>
<b>Consumer Retail</b>			<b>409 552,44</b>	<b>410 036,90</b>	<b>0,25</b>
480 000,00	GOHL CAPITAL LTD. 4.25% 24/01/2027	USD	409 552,44	410 036,90	0,25
<b>SRI LANKA</b>			<b>841 142,97</b>	<b>403 617,75</b>	<b>0,25</b>
<b>Government</b>			<b>841 142,97</b>	<b>403 617,75</b>	<b>0,25</b>
550 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BONDS 6.85% 03/11/2025	USD	499 408,06	235 738,70	0,15
415 000,00	SRI LANKA GOVERNMENT INTERNATIONAL BONDS 5.75% 18/04/2023	USD	341 734,91	167 879,05	0,10
<b>PERU</b>			<b>405 196,47</b>	<b>393 473,76</b>	<b>0,24</b>
<b>Consumer Retail</b>			<b>405 196,47</b>	<b>393 473,76</b>	<b>0,24</b>
500 000,00	INRETAIL CONSUMER 3.25% 22/03/2028	USD	405 196,47	393 473,76	0,24

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

## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GHANA</b>			<b>725 319,91</b>	<b>369 459,78</b>	<b>0,23</b>
<b>Government</b>			<b>725 319,91</b>	<b>369 459,78</b>	<b>0,23</b>
675 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 7.875% 26/03/2027	USD	646 587,74	272 159,17	0,17
250 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 7.75% 07/04/2029	USD	78 732,17	97 300,61	0,06
<b>NIGERIA</b>			<b>402 812,82</b>	<b>349 235,13</b>	<b>0,21</b>
<b>Government</b>			<b>402 812,82</b>	<b>349 235,13</b>	<b>0,21</b>
245 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 6.50% 28/11/2027	USD	209 078,28	195 499,16	0,12
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 7.875% 16/02/2032	USD	193 734,54	153 735,97	0,09
<b>BRITISH VIRGIN ISLANDS</b>			<b>353 619,15</b>	<b>339 405,94</b>	<b>0,21</b>
<b>Basic Goods</b>			<b>353 619,15</b>	<b>339 405,94</b>	<b>0,21</b>
400 000,00	CENTRAL AMERICAN BOTTLING CORP./CBC BOTTLING HOLDCO SL/BELIV HOLDCO SL 5.25% 27/04/2029	USD	353 619,15	339 405,94	0,21
<b>IRELAND</b>			<b>339 004,13</b>	<b>339 075,97</b>	<b>0,21</b>
<b>Consumer Retail</b>			<b>339 004,13</b>	<b>339 075,97</b>	<b>0,21</b>
400 000,00	MOTION BONDCO DAC 6.625% 15/11/2027	USD	339 004,13	339 075,97	0,21
<b>COSTA RICA</b>			<b>309 339,02</b>	<b>299 391,13</b>	<b>0,18</b>
<b>Energy</b>			<b>171 006,82</b>	<b>178 889,04</b>	<b>0,11</b>
200 000,00	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.75% 07/10/2031	USD	171 006,82	178 889,04	0,11
<b>Basic Goods</b>			<b>138 332,20</b>	<b>120 502,09</b>	<b>0,07</b>
147 440,00	AUTOPISTAS DEL SOL SA 7.375% 30/12/2030	USD	138 332,20	120 502,09	0,07
<b>JERSEY</b>			<b>288 684,65</b>	<b>236 712,85</b>	<b>0,14</b>
<b>Industries</b>			<b>288 684,65</b>	<b>236 712,85</b>	<b>0,14</b>
340 000,00	WEST CHINA CEMENT LTD. 4.95% 08/07/2026	USD	288 684,65	236 712,85	0,14
<b>PARAGUAY</b>			<b>282 456,30</b>	<b>235 565,65</b>	<b>0,14</b>
<b>Government</b>			<b>282 456,30</b>	<b>235 565,65</b>	<b>0,14</b>
270 000,00	PARAGUAY GOVERNMENT INTERNATIONAL BONDS 6.10% 11/08/2044	USD	282 456,30	235 565,65	0,14
<b>PAKISTAN</b>			<b>175 214,14</b>	<b>218 041,64</b>	<b>0,13</b>
<b>Government</b>			<b>175 214,14</b>	<b>218 041,64</b>	<b>0,13</b>
335 000,00	PAKISTAN GOVERNMENT INTERNATIONAL BONDS 8.25% 15/04/2024	USD	175 214,14	218 041,64	0,13
<b>INDONESIA</b>			<b>195 837,27</b>	<b>196 420,47</b>	<b>0,12</b>
<b>Multi-Utilities</b>			<b>195 837,27</b>	<b>196 420,47</b>	<b>0,12</b>
215 000,00	PERTAMINA GEOTHERMAL ENERGY PT 5.15% 27/04/2028	USD	195 837,27	196 420,47	0,12
<b>JORDAN</b>			<b>180 146,85</b>	<b>183 358,33</b>	<b>0,11</b>
<b>Government</b>			<b>180 146,85</b>	<b>183 358,33</b>	<b>0,11</b>
200 000,00	JORDAN GOVERNMENT INTERNATIONAL BONDS 7.50% 13/01/2029	USD	180 146,85	183 358,33	0,11

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## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>HUNGARY</b>			<b>181 150,05</b>	<b>181 499,49</b>	<b>0,11</b>
<b>Government</b>			<b>181 150,05</b>	<b>181 499,49</b>	<b>0,11</b>
200 000,00	MAGYAR EXPORT-IMPORT BANK ZRT 6.125% 04/12/2027	USD	181 150,05	181 499,49	0,11
<b>HONDURAS</b>			<b>186 121,81</b>	<b>167 112,69</b>	<b>0,10</b>
<b>Government</b>			<b>186 121,81</b>	<b>167 112,69</b>	<b>0,10</b>
200 000,00	HONDURAS GOVERNMENT INTERNATIONAL BONDS 6.25% 19/01/2027	USD	186 121,81	167 112,69	0,10
<b>PANAMA</b>			<b>156 208,61</b>	<b>156 296,58</b>	<b>0,10</b>
<b>Multi-Utilities</b>			<b>156 208,61</b>	<b>156 296,58</b>	<b>0,10</b>
198 209,49	AES PANAMA GENERATION HOLDINGS SRL 4.375% 31/05/2030	USD	156 208,61	156 296,58	0,10
<b>LEBANON</b>			<b>1 755 356,51</b>	<b>123 741,98</b>	<b>0,08</b>
<b>Government</b>			<b>1 755 356,51</b>	<b>123 741,98</b>	<b>0,08</b>
1 500 000,00	LEBANON GOVERNMENT INTERNATIONAL BONDS 6.10% 04/10/2022	USD	1 320 988,48	90 467,43	0,06
555 000,00	LEBANON GOVERNMENT INTERNATIONAL BONDS 6.25% 27/05/2022	USD	434 368,03	33 274,55	0,02
<b>ZAMBIA</b>			<b>129 531,35</b>	<b>106 362,94</b>	<b>0,07</b>
<b>Government</b>			<b>129 531,35</b>	<b>106 362,94</b>	<b>0,07</b>
200 000,00	ZAMBIA GOVERNMENT INTERNATIONAL BONDS 8.50% 14/04/2024	USD	129 531,35	106 362,94	0,07
<b>VENEZUELA</b>			<b>680 913,07</b>	<b>84 833,66</b>	<b>0,05</b>
<b>Government</b>			<b>680 913,07</b>	<b>84 833,66</b>	<b>0,05</b>
655 000,00	VENEZUELA GOVERNMENT INTERNATIONAL BONDS 12.75% 23/08/2022	USD	392 413,34	48 737,75	0,03
685 000,00	VENEZUELA GOVERNMENT INTERNATIONAL BONDS 6.00% 09/12/2020	USD	288 499,73	36 095,91	0,02
<b>Floating Rate Notes</b>			<b>1 857 734,66</b>	<b>897 765,68</b>	<b>0,55</b>
<b>CAYMAN ISLANDS</b>			<b>355 505,32</b>	<b>344 789,81</b>	<b>0,21</b>
<b>Consumer Retail</b>			<b>355 505,32</b>	<b>344 789,81</b>	<b>0,21</b>
380 000,00	DP WORLD SALAAM FRN 31/12/2099	USD	355 505,32	344 789,81	0,21
<b>NETHERLANDS</b>			<b>253 106,25</b>	<b>234 492,00</b>	<b>0,15</b>
<b>Energy</b>			<b>253 106,25</b>	<b>234 492,00</b>	<b>0,15</b>
300 000,00	WINTERSHALL DEA FINANCE 2 BV FRN 31/12/2099	EUR	253 106,25	234 492,00	0,15
<b>HUNGARY</b>			<b>184 834,40</b>	<b>182 975,20</b>	<b>0,11</b>
<b>Finance</b>			<b>184 834,40</b>	<b>182 975,20</b>	<b>0,11</b>
200 000,00	OTP BANK NYRT FRN 25/05/2027	USD	184 834,40	182 975,20	0,11
<b>IRELAND</b>			<b>1 064 288,69</b>	<b>135 508,67</b>	<b>0,08</b>
<b>Finance</b>			<b>1 064 288,69</b>	<b>135 508,67</b>	<b>0,08</b>
1 155 000,00	ALFA BANK AO VIA ALFA BOND ISSUANCE PLC FRN 15/04/2030	USD	1 064 288,69	135 508,67	0,08

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## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Zero-Coupon Bonds</b>			<b>126 792,93</b>	<b>49 046,85</b>	<b>0,03</b>
<b>ECUADOR</b>			<b>126 792,93</b>	<b>49 042,67</b>	<b>0,03</b>
<b>Government</b>			<b>126 792,93</b>	<b>49 042,67</b>	<b>0,03</b>
185 532,00	ECUADOR GOVERNMENT INTERNATIONAL BONDS 0.00% 31/07/2030	USD	126 792,93	49 042,67	0,03
<b>ARGENTINA</b>			<b>0,00</b>	<b>4,18</b>	<b>0,00</b>
<b>Government</b>			<b>0,00</b>	<b>4,18</b>	<b>0,00</b>
2 352,00	ARGENTINA GOVERNMENT INTERNATIONAL BONDS 0.00% 15/12/2035	USD	0,00	4,18	0,00
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>78 438 238,90</b>	<b>72 474 027,60</b>	<b>44,44</b>
<b>Ordinary Bonds</b>			<b>78 438 238,90</b>	<b>72 474 027,60</b>	<b>44,44</b>
<b>UNITED STATES</b>			<b>58 183 556,50</b>	<b>54 950 198,84</b>	<b>33,69</b>
<b>Consumer Retail</b>			<b>14 539 804,46</b>	<b>13 742 604,22</b>	<b>8,43</b>
925 000,00	H&E EQUIPMENT SERVICES, INC. 3.875% 15/12/2028	USD	773 217,42	736 515,12	0,45
750 000,00	GOLDEN ENTERTAINMENT, INC. 7.625% 15/04/2026	USD	701 376,88	689 635,44	0,42
765 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP. 6.625% 15/07/2026	USD	676 536,08	665 178,16	0,41
725 000,00	AMERICAN AIRLINES, INC./AADVANTAGE LOYALTY IP LTD. 5.75% 20/04/2029	USD	609 346,11	645 821,29	0,40
660 000,00	TAYLOR MORRISON COMMUNITIES, INC. 5.125% 01/08/2030	USD	593 285,63	562 052,44	0,34
675 000,00	METIS MERGER SUB LLC 6.50% 15/05/2029	USD	557 648,28	533 280,77	0,33
575 000,00	CAESARS ENTERTAINMENT, INC. 7.00% 15/02/2030	USD	529 222,53	529 605,93	0,32
675 000,00	ASHTON WOODS USA LLC/ASHTON WOODS FINANCE CO. 4.625% 01/04/2030	USD	536 495,63	528 597,22	0,32
590 000,00	UNITED AIRLINES, INC. 4.375% 15/04/2026	USD	502 983,59	513 813,59	0,32
520 000,00	CAESARS ENTERTAINMENT, INC. 6.25% 01/07/2025	USD	472 018,27	474 510,58	0,29
475 000,00	TAYLOR MORRISON COMMUNITIES, INC. 5.875% 15/06/2027	USD	424 751,86	428 366,27	0,26
475 000,00	PM GENERAL PURCHASER LLC 9.50% 01/10/2028	USD	415 223,00	427 713,20	0,26
600 000,00	GAP, INC. 3.625% 01/10/2029	USD	450 259,98	389 290,44	0,24
450 000,00	FERTITTA ENTERTAINMENT LLC/FERTITTA ENTERTAINMENT FINANCE CO., INC. 6.75% 15/07/2030	USD	394 028,10	350 249,20	0,21
425 000,00	MPH ACQUISITION HOLDINGS LLC 5.50% 01/09/2028	USD	359 967,91	332 010,21	0,20
425 000,00	HILTON DOMESTIC OPERATING CO., INC. 3.625% 15/02/2032	USD	350 399,87	324 834,68	0,20
550 000,00	SWF ESCROW ISSUER CORP. 6.50% 01/10/2029	USD	465 799,46	310 298,71	0,19
325 000,00	BRINKER INTERNATIONAL, INC. 8.25% 15/07/2030	USD	296 546,25	293 462,10	0,18
375 000,00	P&L DEVELOPMENT LLC/PLD FINANCE CORP. 7.75% 15/11/2025	USD	324 365,89	281 717,37	0,17
375 000,00	PARK RIVER HOLDINGS, INC. 5.625% 01/02/2029	USD	307 262,10	269 776,50	0,17
350 000,00	FOUNDATION BUILDING MATERIALS, INC. 6.00% 01/03/2029	USD	292 636,73	267 953,63	0,16
350 000,00	LEVI STRAUSS & CO. 3.50% 01/03/2031	USD	262 698,70	266 262,98	0,16
300 000,00	CAESARS ENTERTAINMENT, INC. 4.625% 15/10/2029	USD	253 464,01	240 027,42	0,15
265 000,00	UNITED AIRLINES, INC. 4.625% 15/04/2029	USD	221 405,30	221 339,30	0,14
250 000,00	WHITE CAP BUYER LLC 6.875% 15/10/2028	USD	217 333,39	207 719,92	0,13
225 000,00	WINDSOR HOLDINGS III LLC 8.50% 15/06/2030	USD	205 301,25	205 137,65	0,13
250 000,00	MIDWEST GAMING BORROWER LLC/MIDWEST GAMING FINANCE CORP. 4.875% 01/05/2029	USD	209 925,27	202 967,40	0,12
250 000,00	SRS DISTRIBUTION, INC. 6.00% 01/12/2029	USD	215 703,19	197 646,59	0,12
250 000,00	VISTA OUTDOOR, INC. 4.50% 15/03/2029	USD	207 744,72	187 994,90	0,12
225 000,00	HERTZ CORP. 5.00% 01/12/2029	USD	198 974,25	170 366,81	0,10
250 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP. 6.00% 01/06/2029	USD	208 229,22	169 775,38	0,10
200 000,00	FORESTAR GROUP, INC. 3.85% 15/05/2026	USD	168 038,99	168 526,07	0,10
200 000,00	JACOBS ENTERTAINMENT, INC. 6.75% 15/02/2029	USD	177 265,60	163 286,84	0,10

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## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	FERTITTA ENTERTAINMENT LLC/FERTITTA ENTERTAINMENT FINANCE CO., INC. 4.625% 15/01/2029	USD	175 123,60	161 217,18	0,10
175 000,00	CHURCHILL DOWNS, INC. 6.75% 01/05/2031	USD	160 366,50	158 832,90	0,10
200 000,00	LCM INVESTMENTS HOLDINGS II LLC 4.875% 01/05/2029	USD	165 975,10	157 310,68	0,10
150 000,00	RITCHIE BROS HOLDINGS, INC. 7.75% 15/03/2031	USD	140 561,25	143 052,66	0,09
175 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP. 9.75% 15/07/2027	USD	151 822,12	141 267,14	0,09
150 000,00	LINDBLAD EXPEDITIONS HOLDINGS, INC. 9.00% 15/05/2028	USD	137 412,90	139 801,06	0,09
207 000,00	AT HOME GROUP, INC. 7.125% 15/07/2029	USD	172 435,22	132 945,33	0,08
200 000,00	GAP, INC. 3.875% 01/10/2031	USD	169 529,42	124 680,07	0,08
150 000,00	PENN ENTERTAINMENT, INC. 4.125% 01/07/2029	USD	125 754,53	112 234,61	0,07
125 000,00	CCM MERGER, INC. 6.375% 01/05/2026	USD	107 213,31	111 177,78	0,07
125 000,00	HERTZ CORP. 4.625% 01/12/2026	USD	110 541,25	103 429,16	0,06
125 000,00	LBM ACQUISITION LLC 6.25% 15/01/2029	USD	104 795,44	94 837,28	0,06
100 000,00	KONTOOR BRANDS, INC. 4.125% 15/11/2029	USD	86 813,99	77 285,95	0,05
75 000,00	CENTURY COMMUNITIES, INC. 3.875% 15/08/2029	USD	63 232,44	59 627,39	0,04
50 000,00	RITCHIE BROS HOLDINGS, INC. 6.75% 15/03/2028	USD	46 853,75	46 352,41	0,03
50 000,00	AT HOME GROUP, INC. 4.875% 15/07/2028	USD	41 918,18	22 818,51	0,01
<b>Energy</b>			<b>10 163 583,26</b>	<b>10 469 113,22</b>	<b>6,42</b>
1 500 000,00	TALLGRASS ENERGY PARTNERS LP/TALLGRASS ENERGY FINANCE CORP. 5.50% 15/01/2028	USD	1 254 705,15	1 257 538,57	0,77
987 000,00	ASCENT RESOURCES UTICA HOLDINGS LLC/ARU FINANCE CORP. 9.00% 01/11/2027	USD	892 010,05	1 121 226,22	0,69
1 225 000,00	ANTERO MIDSTREAM PARTNERS LP/ANTERO MIDSTREAM FINANCE CORP. 5.75% 15/01/2028	USD	1 076 071,68	1 076 438,94	0,66
975 000,00	CHENIERE ENERGY, INC. 4.625% 15/10/2028	USD	822 645,97	835 818,71	0,51
550 000,00	CITGO PETROLEUM CORP. 7.00% 15/06/2025	USD	491 773,96	495 030,09	0,30
525 000,00	CNX RESOURCES CORP. 7.25% 14/03/2027	USD	424 905,84	477 307,14	0,29
501 000,00	ANTERO RESOURCES CORP. 7.625% 01/02/2029	USD	412 277,82	468 772,38	0,29
475 000,00	AETHON UNITED BR LP/AETHON UNITED FINANCE CORP. 8.25% 15/02/2026	USD	390 368,18	428 557,84	0,26
600 000,00	SIERRACOL ENERGY ANDINA LLC 6.00% 15/06/2028	USD	504 047,70	401 323,43	0,25
400 000,00	ASCENT RESOURCES UTICA HOLDINGS LLC/ARU FINANCE CORP. 7.00% 01/11/2026	USD	337 853,43	354 936,65	0,22
400 000,00	NABORS INDUSTRIES, INC. 5.75% 01/02/2025	USD	315 141,66	354 925,65	0,22
400 000,00	ANTERO RESOURCES CORP. 5.375% 01/03/2030	USD	329 326,53	339 611,26	0,21
325 000,00	CHESAPEAKE ENERGY CORP. 6.75% 15/04/2029	USD	285 949,22	295 737,99	0,18
325 000,00	NABORS INDUSTRIES, INC. 7.375% 15/05/2027	USD	286 381,55	283 351,65	0,17
300 000,00	SUNOCO LP/SUNOCO FINANCE CORP. 4.50% 15/05/2029	USD	253 699,79	243 365,64	0,15
275 000,00	HILCORP ENERGY I LP/HILCORP FINANCE CO. 6.25% 15/04/2032	USD	251 405,55	225 883,06	0,14
225 000,00	CIVITAS RESOURCES, INC. 8.375% 01/07/2028	USD	205 301,25	208 629,17	0,13
240 000,00	VENTURE GLOBAL CALCASIEU PASS LLC 3.875% 15/08/2029	USD	206 732,50	192 164,93	0,12
200 000,00	HILCORP ENERGY I LP/HILCORP FINANCE CO. 6.00% 15/04/2030	USD	182 840,40	167 189,68	0,10
150 000,00	HILCORP ENERGY I LP/HILCORP FINANCE CO. 5.75% 01/02/2029	USD	122 339,12	125 289,15	0,08
150 000,00	HILCORP ENERGY I LP/HILCORP FINANCE CO. 6.00% 01/02/2031	USD	122 339,12	123 609,04	0,08
125 000,00	OCCIDENTAL PETROLEUM CORP. 7.15% 15/05/2028	USD	119 970,90	119 045,56	0,07
125 000,00	TALLGRASS ENERGY PARTNERS LP/TALLGRASS ENERGY FINANCE CORP. 7.50% 01/10/2025	USD	109 482,69	114 954,13	0,07
140 000,00	VENTURE GLOBAL CALCASIEU PASS LLC 4.125% 15/08/2031	USD	117 785,63	110 480,63	0,07
125 000,00	CROWNROCK LP/CROWNROCK FINANCE, INC. 5.00% 01/05/2029	USD	104 804,23	107 731,41	0,07
100 000,00	CROWNROCK LP/CROWNROCK FINANCE, INC. 5.625% 15/10/2025	USD	85 200,65	90 475,68	0,05
100 000,00	RANGE RESOURCES CORP. 4.75% 15/02/2030	USD	87 256,20	82 571,93	0,05
100 000,00	TALLGRASS ENERGY PARTNERS LP/TALLGRASS ENERGY FINANCE CORP. 6.00% 31/12/2030	USD	84 399,77	80 778,16	0,05

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## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
75 000,00	NOBLE FINANCE II LLC 8.00% 15/04/2030	USD	68 371,43	69 848,97	0,04
75 000,00	CRESCENT ENERGY FINANCE LLC 9.25% 15/02/2028	USD	68 791,58	66 665,42	0,04
63 000,00	EQM MIDSTREAM PARTNERS LP 6.00% 01/07/2025	USD	56 054,81	57 287,25	0,03
50 000,00	EQM MIDSTREAM PARTNERS LP 7.50% 01/06/2030	USD	46 674,45	46 287,80	0,03
50 000,00	EQM MIDSTREAM PARTNERS LP 7.50% 01/06/2027	USD	46 674,45	46 279,09	0,03
<b>Telecommunication</b>			<b>8 096 024,87</b>	<b>6 708 965,02</b>	<b>4,11</b>
1 375 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 5.00% 01/02/2028	USD	1 167 917,82	1 148 786,31	0,70
1 350 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 4.25% 01/02/2031	USD	1 155 948,67	999 630,76	0,61
1 650 000,00	CSC HOLDINGS LLC 4.625% 01/12/2030	USD	1 451 252,24	664 990,63	0,41
675 000,00	UNIVISION COMMUNICATIONS, INC. 5.125% 15/02/2025	USD	607 350,84	605 538,54	0,37
625 000,00	UNIVISION COMMUNICATIONS, INC. 6.625% 01/06/2027	USD	550 903,48	552 772,51	0,34
790 000,00	CMG MEDIA CORP. 8.875% 15/12/2027	USD	719 002,67	513 275,37	0,32
950 000,00	RADIATE HOLDCO LLC/RADIATE FINANCE, INC. 6.50% 15/09/2028	USD	585 766,05	508 289,03	0,31
550 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 4.75% 01/03/2030	USD	502 246,25	431 359,17	0,26
425 000,00	SINCLAIR TELEVISION GROUP, INC. 5.125% 15/02/2027	USD	319 850,26	330 148,16	0,20
450 000,00	RADIATE HOLDCO LLC/RADIATE FINANCE, INC. 4.50% 15/09/2026	USD	380 324,54	329 361,95	0,20
400 000,00	CSC HOLDINGS LLC 5.50% 15/04/2027	USD	308 014,66	305 261,13	0,19
225 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 4.50% 01/06/2033	USD	182 743,45	161 973,14	0,10
200 000,00	UNIVISION COMMUNICATIONS, INC. 4.50% 01/05/2029	USD	164 703,94	157 578,32	0,10
<b>Industries</b>			<b>6 157 627,38</b>	<b>6 043 056,86</b>	<b>3,71</b>
1 173 000,00	MAXIM CRANE WORKS HOLDINGS CAPITAL LLC 10.125% 01/08/2024	USD	1 071 035,98	1 079 396,20	0,66
650 000,00	SMYRNA READY MIX CONCRETE LLC 6.00% 01/11/2028	USD	555 981,85	563 581,40	0,35
650 000,00	ENERGIZER HOLDINGS, INC. 4.375% 31/03/2029	USD	511 234,67	513 452,18	0,31
543 000,00	OWENS-BROCKWAY GLASS CONTAINER, INC. 6.625% 13/05/2027	USD	502 824,34	494 821,66	0,30
450 000,00	STANDARD INDUSTRIES, INC. 4.375% 15/07/2030	USD	400 391,49	357 446,73	0,22
400 000,00	TRANSDIGM, INC. 4.625% 15/01/2029	USD	329 597,89	326 053,06	0,20
350 000,00	XPO, INC. 7.125% 01/06/2031	USD	321 121,44	323 446,74	0,20
275 000,00	AMSTED INDUSTRIES, INC. 4.625% 15/05/2030	USD	248 396,71	225 802,40	0,14
215 000,00	WESCO DISTRIBUTION, INC. 7.25% 15/06/2028	USD	191 797,39	201 059,42	0,12
250 000,00	CORNERSTONE BUILDING BRANDS, INC. 6.125% 15/01/2029	USD	211 082,29	182 059,98	0,11
200 000,00	MAUSER PACKAGING SOLUTIONS HOLDING CO. 7.875% 15/08/2026	USD	183 984,20	181 833,12	0,11
200 000,00	CAMELOT RETURN MERGER SUB, INC. 8.75% 01/08/2028	USD	176 834,24	173 884,46	0,11
175 000,00	CHART INDUSTRIES, INC. 7.50% 01/01/2030	USD	163 725,56	163 688,31	0,10
180 000,00	STANDARD INDUSTRIES, INC. 5.00% 15/02/2027	USD	164 932,31	157 246,70	0,10
175 000,00	ECO MATERIAL TECHNOLOGIES, INC. 7.875% 31/01/2027	USD	155 107,40	153 563,66	0,09
175 000,00	LABL, INC. 5.875% 01/11/2028	USD	149 178,19	146 059,99	0,09
125 000,00	TRINITY INDUSTRIES, INC. 7.75% 15/07/2028	USD	114 673,63	115 494,92	0,07
125 000,00	OWENS-BROCKWAY GLASS CONTAINER, INC. 7.25% 15/05/2031	USD	115 074,75	115 339,10	0,07
125 000,00	LABL, INC. 8.25% 01/11/2029	USD	107 314,56	95 968,12	0,06
100 000,00	KNIFE RIVER CORP. 7.75% 01/05/2031	USD	91 638,00	93 092,55	0,06
100 000,00	MIWD HOLDCO II LLC/MIWD FINANCE CORP. 5.50% 01/02/2030	USD	87 256,20	76 034,81	0,05
75 000,00	CHART INDUSTRIES, INC. 9.50% 01/01/2031	USD	69 661,72	73 349,43	0,05
75 000,00	XPO ESCROW SUB LLC 7.50% 15/11/2027	USD	76 446,07	70 899,38	0,04
75 000,00	LABL, INC. 9.50% 01/11/2028	USD	69 229,72	69 995,40	0,04
50 000,00	SEALED AIR CORP./SEALED AIR CORP. U.S. 6.125% 01/02/2028	USD	46 289,85	45 488,99	0,03
50 000,00	LABL, INC. 10.50% 15/07/2027	USD	42 816,93	43 998,15	0,03

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

## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>5 326 278,11</b>	<b>5 035 825,39</b>	<b>3,09</b>
825 000,00	GREYSTAR REAL ESTATE PARTNERS LLC 5.75% 01/12/2025	USD	726 105,92	737 834,10	0,45
725 000,00	ONEMAIN FINANCE CORP. 6.875% 15/03/2025	USD	740 030,33	657 257,82	0,40
655 000,00	PARK INTERMEDIATE HOLDINGS LLC/PK DOMESTIC PROPERTY LLC/PK FINANCE CO-ISSUER 7.50% 01/06/2025	USD	598 574,59	601 735,29	0,37
550 000,00	BREAD FINANCIAL HOLDINGS, INC. 4.75% 15/12/2024	USD	493 052,44	494 132,05	0,30
650 000,00	NATIONSTAR MORTGAGE HOLDINGS, INC. 5.125% 15/12/2030	USD	540 136,28	483 502,14	0,30
575 000,00	HUNT COS., INC. 5.25% 15/04/2029	USD	446 354,64	418 485,45	0,26
525 000,00	DIVERSIFIED HEALTHCARE TRUST 4.375% 01/03/2031	USD	431 867,75	350 773,76	0,22
400 000,00	PENNYMAC FINANCIAL SERVICES, INC. 5.375% 15/10/2025	USD	343 583,57	347 603,93	0,21
375 000,00	FIVE POINT OPERATING CO. LP/FIVE POINT CAPITAL CORP. 7.875% 15/11/2025	USD	320 704,72	310 500,59	0,19
325 000,00	HOWARD HUGHES CORP. 4.375% 01/02/2031	USD	267 952,84	238 218,07	0,15
200 000,00	HOWARD HUGHES CORP. 4.125% 01/02/2029	USD	164 894,06	152 025,62	0,09
150 000,00	DIVERSIFIED HEALTHCARE TRUST 9.75% 15/06/2025	USD	135 660,67	132 076,95	0,08
130 000,00	VICI PROPERTIES LP/VICI NOTE CO., INC. 4.25% 01/12/2026	USD	117 360,30	111 679,62	0,07
<b>Multi-Utilities</b>			<b>4 532 146,02</b>	<b>3 997 768,78</b>	<b>2,45</b>
2 400 000,00	CALPINE CORP. 5.125% 15/03/2028	USD	2 158 661,63	1 971 123,13	1,21
925 000,00	VISTRA OPERATIONS CO. LLC 5.625% 15/02/2027	USD	814 403,94	812 770,37	0,50
450 000,00	CALPINE CORP. 5.00% 01/02/2031	USD	382 035,83	341 187,34	0,21
567 119,00	KEYSTONE POWER PASS-THROUGH HOLDERS LLC/CONEMAUGH POWER PASS-THROUGH HOLDERS 13.00% 01/06/2024	USD	610 411,53	337 880,14	0,21
400 000,00	VISTRA OPERATIONS CO. LLC 4.375% 01/05/2029	USD	333 166,75	320 912,82	0,19
275 000,00	CALPINE CORP. 4.625% 01/02/2029	USD	233 466,34	213 894,98	0,13
<b>Health</b>			<b>3 752 889,54</b>	<b>3 482 227,04</b>	<b>2,13</b>
1 125 000,00	DAVITA, INC. 4.625% 01/06/2030	USD	978 880,71	885 450,00	0,54
550 000,00	PRIME HEALTHCARE SERVICES, INC. 7.25% 01/11/2025	USD	475 867,77	477 335,32	0,29
475 000,00	MEDLINE BORROWER LP 5.25% 01/10/2029	USD	409 800,71	377 918,76	0,23
450 000,00	MEDLINE BORROWER LP 3.875% 01/04/2029	USD	388 232,25	355 800,99	0,22
375 000,00	TENET HEALTHCARE CORP. 6.75% 15/05/2031	USD	341 561,25	345 670,15	0,21
325 000,00	DAVITA, INC. 3.75% 15/02/2031	USD	258 662,34	238 891,31	0,15
290 000,00	ADAPTHEALTH LLC 6.125% 01/08/2028	USD	255 108,38	230 190,19	0,14
275 000,00	ORGANON & CO./ORGANON FOREIGN DEBT CO.-ISSUER BV 5.125% 30/04/2031	USD	231 111,86	207 916,07	0,13
150 000,00	EMBECTA CORP. 5.00% 15/02/2030	USD	134 541,15	114 243,32	0,07
150 000,00	ADAPTHEALTH LLC 5.125% 01/03/2030	USD	127 866,34	111 769,90	0,07
100 000,00	EMBECTA CORP. 6.75% 15/02/2030	USD	89 548,70	82 141,18	0,05
75 000,00	ADAPTHEALTH LLC 4.625% 01/08/2029	USD	61 708,08	54 899,85	0,03
<b>Basic Goods</b>			<b>2 828 849,91</b>	<b>2 764 586,45</b>	<b>1,69</b>
800 000,00	PILGRIM'S PRIDE CORP. 5.875% 30/09/2027	USD	679 809,65	724 062,10	0,44
700 000,00	POST HOLDINGS, INC. 4.625% 15/04/2030	USD	575 426,11	562 649,69	0,35
450 000,00	KRAFT HEINZ FOODS CO. 6.50% 09/02/2040	USD	497 506,23	444 976,03	0,27
550 000,00	ACCO BRANDS CORP. 4.25% 15/03/2029	USD	458 574,82	425 476,04	0,26
425 000,00	VECTOR GROUP LTD. 5.75% 01/02/2029	USD	349 506,58	339 068,87	0,21
200 000,00	ALBERTSONS COS., INC./SAFEWAY, INC./NEW ALBERTSONS LP/ALBERTSONS LLC 6.50% 15/02/2028	USD	186 367,20	183 607,64	0,11
100 000,00	KRONOS ACQUISITION HOLDINGS, INC./KIK CUSTOM PRODUCTS, INC. 5.00% 31/12/2026	USD	81 659,32	84 746,08	0,05
<b>Raw materials</b>			<b>1 987 380,69</b>	<b>1 914 365,58</b>	<b>1,17</b>
845 000,00	CORNERSTONE CHEMICAL CO. 10.25% 01/09/2027	USD	713 612,69	681 576,32	0,42
625 000,00	RAIN CII CARBON LLC/CII CARBON CORP. 7.25% 01/04/2025	USD	556 950,91	554 995,25	0,34
300 000,00	OLYMPUS WATER U.S. HOLDING CORP. 9.75% 15/11/2028	USD	278 745,60	266 119,99	0,16
225 000,00	CLEVELAND-CLIFFS, INC. 6.75% 15/04/2030	USD	206 185,50	198 798,06	0,12
225 000,00	VALVOLINE, INC. 3.625% 15/06/2031	USD	185 124,24	167 698,16	0,10
50 000,00	WR GRACE HOLDINGS LLC 7.375% 01/03/2031	USD	46 761,75	45 177,80	0,03

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

## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>798 972,26</b>	<b>791 686,28</b>	<b>0,49</b>
275 000,00	NCR CORP. 5.00% 01/10/2028	USD	231 696,01	225 474,72	0,14
275 000,00	CLARIVATE SCIENCE HOLDINGS CORP. 4.875% 01/07/2029	USD	223 434,64	223 617,03	0,14
225 000,00	CLARIVATE SCIENCE HOLDINGS CORP. 3.875% 01/07/2028	USD	184 082,62	182 361,31	0,11
175 000,00	TEMPO ACQUISITION LLC/TEMPO ACQUISITION FINANCE CORP. 5.75% 01/06/2025	USD	159 758,99	160 233,22	0,10
<b>CANADA</b>			<b>7 604 084,06</b>	<b>6 749 816,72</b>	<b>4,14</b>
<b>Industries</b>			<b>2 500 832,45</b>	<b>2 525 135,11</b>	<b>1,55</b>
1 350 000,00	BOMBARDIER, INC. 7.875% 15/04/2027	USD	1 210 057,19	1 234 500,99	0,76
575 000,00	BOMBARDIER, INC. 6.00% 15/02/2028	USD	489 528,35	498 157,50	0,30
300 000,00	BOMBARDIER, INC. 7.50% 01/02/2029	USD	277 739,10	271 798,27	0,17
275 000,00	GFL ENVIRONMENTAL, INC. 4.375% 15/08/2029	USD	231 852,29	225 948,60	0,14
175 000,00	BOMBARDIER, INC. 7.125% 15/06/2026	USD	144 175,32	159 336,57	0,10
175 000,00	MASONITE INTERNATIONAL CORP. 3.50% 15/02/2030	USD	147 480,20	135 393,18	0,08
<b>Raw materials</b>			<b>1 753 759,91</b>	<b>1 717 655,11</b>	<b>1,05</b>
675 000,00	ELDORADO GOLD CORP. 6.25% 01/09/2029	USD	575 398,52	555 157,94	0,34
475 000,00	NEW GOLD, INC. 7.50% 15/07/2027	USD	418 391,61	407 237,27	0,25
455 000,00	HUDBAY MINERALS, INC. 6.125% 01/04/2029	USD	389 616,65	384 084,94	0,24
200 000,00	FIRST QUANTUM MINERALS LTD. 8.625% 01/06/2031	USD	184 834,40	188 192,43	0,11
200 000,00	FIRST QUANTUM MINERALS LTD. 7.50% 01/04/2025	USD	185 518,73	182 982,53	0,11
<b>Consumer Retail</b>			<b>1 638 571,46</b>	<b>1 494 511,00</b>	<b>0,92</b>
575 000,00	BROOKFIELD RESIDENTIAL PROPERTIES, INC./BROOKFIELD RESIDENTIAL U.S. LLC 4.875% 15/02/2030	USD	519 303,84	417 536,31	0,26
500 000,00	MATTAMY GROUP CORP. 4.625% 01/03/2030	USD	408 713,12	396 851,39	0,24
250 000,00	MATTAMY GROUP CORP. 5.25% 15/12/2027	USD	210 734,89	213 570,05	0,13
225 000,00	1011778 BC ULC/NEW RED FINANCE, INC. 4.00% 15/10/2030	USD	190 194,42	177 479,78	0,11
200 000,00	BROOKFIELD RESIDENTIAL PROPERTIES, INC./BROOKFIELD RESIDENTIAL U.S. LLC 5.00% 15/06/2029	USD	164 433,12	148 260,27	0,09
175 000,00	SUPERIOR PLUS LP/SUPERIOR GENERAL PARTNER, INC. 4.50% 15/03/2029	USD	145 192,07	140 813,20	0,09
<b>Health</b>			<b>1 285 562,21</b>	<b>566 949,19</b>	<b>0,35</b>
550 000,00	BAUSCH HEALTH COS., INC. 5.25% 30/01/2030	USD	488 477,33	199 436,69	0,12
525 000,00	BAUSCH HEALTH COS., INC. 6.25% 15/02/2029	USD	482 149,40	198 489,40	0,12
275 000,00	BAUSCH HEALTH COS., INC. 5.25% 15/02/2031	USD	213 983,73	105 019,22	0,07
100 000,00	BAUSCH HEALTH COS., INC. 4.875% 01/06/2028	USD	81 833,06	54 573,77	0,03
25 000,00	BAUSCH HEALTH COS., INC. 5.00% 15/02/2029	USD	19 118,69	9 430,11	0,01
<b>Energy</b>			<b>425 358,03</b>	<b>445 566,31</b>	<b>0,27</b>
400 000,00	PRECISION DRILLING CORP. 7.125% 15/01/2026	USD	344 056,42	362 647,00	0,22
100 000,00	PRECISION DRILLING CORP. 6.875% 15/01/2029	USD	81 301,61	82 919,31	0,05
<b>BERMUDA</b>			<b>4 450 076,53</b>	<b>3 176 641,31</b>	<b>1,95</b>
<b>Telecommunication</b>			<b>3 194 434,51</b>	<b>1 901 108,47</b>	<b>1,16</b>
1 005 000,00	DIGICEL INTERNATIONAL FINANCE LTD./DIGICEL INTERNATIONAL HOLDINGS LTD. 8.75% 25/05/2024	USD	865 950,69	842 919,31	0,52
725 000,00	DIGICEL INTERNATIONAL FINANCE LTD./DIGICEL INTERNATIONAL HOLDINGS LTD. 8.75% 25/05/2024	USD	640 237,12	611 405,40	0,37
673 823,00	DIGICEL GROUP HOLDINGS LTD. 5.00% 01/04/2025	USD	838 329,78	264 958,74	0,16
1 000 000,00	DIGICEL LTD. 6.75% 01/03/2023	USD	794 648,75	169 569,15	0,10
121 556,00	DIGICEL GROUP HOLDINGS LTD. 7.00% 31/12/2099	USD	55 268,17	12 255,87	0,01
<b>Consumer Retail</b>			<b>821 093,76</b>	<b>841 904,88</b>	<b>0,52</b>
500 000,00	NCL CORP. LTD. 5.875% 15/02/2027	USD	433 916,63	442 923,79	0,27
300 000,00	VIKING OCEAN CRUISES SHIP VII LTD. 5.625% 15/02/2029	USD	242 434,93	251 689,20	0,16
175 000,00	VIKING CRUISES LTD. 5.875% 15/09/2027	USD	144 742,20	147 291,89	0,09

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



## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>434 548,26</b>	<b>433 627,96</b>	<b>0,27</b>
425 000,00	NABORS INDUSTRIES LTD. 7.50% 15/01/2028	USD	343 386,36	341 655,49	0,21
100 000,00	VALARIS LTD. 8.375% 30/04/2030	USD	91 161,90	91 972,47	0,06
<b>LUXEMBOURG</b>			<b>2 006 002,21</b>	<b>1 879 423,51</b>	<b>1,15</b>
<b>Telecommunication</b>			<b>1 172 158,63</b>	<b>1 112 496,45</b>	<b>0,68</b>
1 160 000,00	INTELSAT JACKSON HOLDINGS SA 6.50% 15/03/2030	USD	1 002 436,97	972 283,84	0,60
200 000,00	MILLICOM INTERNATIONAL CELLULAR SA 4.50% 27/04/2031	USD	169 721,66	140 212,61	0,08
<b>Multi-Utilities</b>			<b>582 288,84</b>	<b>529 835,02</b>	<b>0,32</b>
676 335,22	TIERRA MOJADA LUXEMBOURG II SARL 5.75% 01/12/2040	USD	582 288,84	529 835,02	0,32
<b>Raw materials</b>			<b>251 554,74</b>	<b>237 092,04</b>	<b>0,15</b>
325 000,00	SK INVICTUS INTERMEDIATE II SARL 5.00% 30/10/2029	USD	251 554,74	237 092,04	0,15
<b>CAYMAN ISLANDS</b>			<b>1 736 457,75</b>	<b>1 655 781,56</b>	<b>1,02</b>
<b>Finance</b>			<b>983 796,36</b>	<b>959 235,17</b>	<b>0,59</b>
1 085 000,00	ARABIAN CENTRES SUKUK LTD. 5.375% 26/11/2024	USD	983 796,36	959 235,17	0,59
<b>Consumer Retail</b>			<b>557 524,15</b>	<b>503 019,41</b>	<b>0,31</b>
350 000,00	WYNN MACAU LTD. 5.125% 15/12/2029	USD	315 599,64	266 474,71	0,16
285 000,00	MGM CHINA HOLDINGS LTD. 4.75% 01/02/2027	USD	241 924,51	236 544,70	0,15
<b>Energy</b>			<b>195 137,24</b>	<b>193 526,98</b>	<b>0,12</b>
125 000,00	TRANSOCEAN, INC. 7.25% 01/11/2025	USD	105 138,58	110 412,43	0,07
100 000,00	TRANSOCEAN, INC. 8.00% 01/02/2027	USD	89 998,66	83 114,55	0,05
<b>MEXICO</b>			<b>1 540 550,72</b>	<b>1 331 512,65</b>	<b>0,82</b>
<b>Consumer Retail</b>			<b>593 500,04</b>	<b>537 923,76</b>	<b>0,33</b>
750 000,00	NEMAK SAB DE CV 3.625% 28/06/2031	USD	593 500,04	537 923,76	0,33
<b>Telecommunication</b>			<b>613 107,82</b>	<b>472 419,42</b>	<b>0,29</b>
725 000,00	TOTAL PLAY TELECOMUNICACIONES SA DE CV 7.50% 12/11/2025	USD	613 107,82	472 419,42	0,29
<b>Multi-Utilities</b>			<b>333 942,86</b>	<b>321 169,47</b>	<b>0,20</b>
400 000,00	ELECTRICIDAD FIRME DE MEXICO HOLDINGS SA DE CV 4.90% 20/11/2026	USD	333 942,86	321 169,47	0,20
<b>UNITED KINGDOM</b>			<b>866 261,03</b>	<b>875 028,38</b>	<b>0,54</b>
<b>Consumer Retail</b>			<b>679 532,48</b>	<b>670 270,19</b>	<b>0,41</b>
750 000,00	EG GLOBAL FINANCE PLC 8.50% 30/10/2025	USD	679 532,48	670 270,19	0,41
<b>Industries</b>			<b>186 728,55</b>	<b>204 758,19</b>	<b>0,13</b>
225 000,00	TRANSDIGM U.K. HOLDINGS PLC 6.875% 15/05/2026	USD	186 728,55	204 758,19	0,13
<b>ISRAEL</b>			<b>607 505,66</b>	<b>589 975,86</b>	<b>0,36</b>
<b>Energy</b>			<b>607 505,66</b>	<b>589 975,86</b>	<b>0,36</b>
691 012,00	LEVIATHAN BOND LTD. 6.75% 30/06/2030	USD	607 505,66	589 975,86	0,36
<b>MALTA</b>			<b>528 077,81</b>	<b>496 513,36</b>	<b>0,31</b>
<b>Supranational</b>			<b>528 077,81</b>	<b>496 513,36</b>	<b>0,31</b>
475 000,00	VISTAJET MALTA FINANCE PLC/VISTA MANAGEMENT HOLDING, INC. 7.875% 01/05/2027	USD	415 987,70	391 254,46	0,24
125 000,00	VISTAJET MALTA FINANCE PLC/VISTA MANAGEMENT HOLDING, INC. 9.50% 01/06/2028	USD	112 090,11	105 258,90	0,07

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## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>181 644,80</b>	<b>184 951,36</b>	<b>0,11</b>
<b>Raw materials</b>			<b>181 644,80</b>	<b>184 951,36</b>	<b>0,11</b>
200 000,00	BENTELER INTERNATIONAL AG 10.50% 15/05/2028	USD	181 644,80	184 951,36	0,11
<b>SPAIN</b>			<b>205 575,20</b>	<b>170 114,52</b>	<b>0,10</b>
<b>Energy</b>			<b>205 575,20</b>	<b>170 114,52</b>	<b>0,10</b>
250 000,00	AI CANDELARIA SPAIN SA 5.75% 15/06/2033	USD	205 575,20	170 114,52	0,10
<b>JAPAN</b>			<b>163 292,33</b>	<b>159 065,03</b>	<b>0,10</b>
<b>Consumer Retail</b>			<b>163 292,33</b>	<b>159 065,03</b>	<b>0,10</b>
200 000,00	NISSAN MOTOR CO. LTD. 4.81% 17/09/2030	USD	163 292,33	159 065,03	0,10
<b>JERSEY</b>			<b>117 868,87</b>	<b>116 189,24</b>	<b>0,07</b>
<b>Consumer Retail</b>			<b>117 868,87</b>	<b>116 189,24</b>	<b>0,07</b>
125 000,00	ADIENT GLOBAL HOLDINGS LTD. 7.00% 15/04/2028	USD	117 868,87	116 189,24	0,07
<b>LIBERIA</b>			<b>69 933,30</b>	<b>69 763,04</b>	<b>0,04</b>
<b>Consumer Retail</b>			<b>69 933,30</b>	<b>69 763,04</b>	<b>0,04</b>
75 000,00	ROYAL CARIBBEAN CRUISES LTD. 7.25% 15/01/2030	USD	69 933,30	69 763,04	0,04
<b>NETHERLANDS</b>			<b>177 352,13</b>	<b>69 052,22</b>	<b>0,04</b>
<b>Telecommunication</b>			<b>177 352,13</b>	<b>69 052,22</b>	<b>0,04</b>
200 000,00	VTR FINANCE NV 6.375% 15/07/2028	USD	177 352,13	69 052,22	0,04
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>3 314 237,02</b>	<b>611 456,59</b>	<b>0,37</b>
<b>Shares</b>			<b>2 059 728,31</b>	<b>470 981,71</b>	<b>0,29</b>
<b>LUXEMBOURG</b>			<b>2 059 728,31</b>	<b>470 981,71</b>	<b>0,29</b>
<b>Telecommunication</b>			<b>2 059 728,31</b>	<b>470 981,71</b>	<b>0,29</b>
24 124,00	INTELSAT SA	USD	2 059 728,31	470 981,71	0,29
<b>Consumer Retail</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
21 124,00	CODERE NEW TOPCO SA	EUR	0,00	0,00	0,00
<b>Ordinary Bonds</b>			<b>1 254 508,71</b>	<b>118 247,94</b>	<b>0,07</b>
<b>UNITED STATES</b>			<b>1 213 348,36</b>	<b>92 660,15</b>	<b>0,06</b>
<b>Consumer Retail</b>			<b>93 244,40</b>	<b>91 164,96</b>	<b>0,06</b>
100 000,00	AMERICAN AIRLINES, INC. 7.25% 15/02/2028	USD	93 244,40	91 164,96	0,06
<b>Energy</b>			<b>1 120 103,96</b>	<b>1 495,19</b>	<b>0,00</b>
1 305 000,00	ALTA MESA HOLDINGS LP 7.875% 15/12/2024	USD	1 120 103,96	1 495,19	0,00
<b>LUXEMBOURG</b>			<b>41 160,35</b>	<b>25 587,79</b>	<b>0,01</b>
<b>Industries</b>			<b>41 160,35</b>	<b>25 587,79</b>	<b>0,01</b>
607 786,00	CODERE NEW HOLDCO SA 7.50% 30/11/2027	EUR	41 160,35	25 587,79	0,01
<b>Telecommunication</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
1 005 000,00	INTELSAT JACKSON HOLDINGS SA 5.50% 01/08/2023	USD	0,00	0,00	0,00
1 550 000,00	INTELSAT JACKSON HOLDINGS SA 9.75% 15/07/2025	USD	0,00	0,00	0,00

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

## Eurizon AM SICAV - High Yield Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Rights</b>			<b>0,00</b>	<b>22 226,94</b>	<b>0,01</b>
<b>LUXEMBOURG</b>			<b>0,00</b>	<b>22 226,94</b>	<b>0,01</b>
<b>Telecommunication</b>			<b>0,00</b>	<b>22 226,94</b>	<b>0,01</b>
2 526,00	INTELSAT JACKSON HOLDINGS SA 05/12/2025	USD	0,00	12 386,89	0,01
2 526,00	INTELSAT JACKSON HOLDINGS SA 05/12/2025	USD	0,00	9 840,05	0,00
<b>Total Portfolio</b>			<b>184 498 978,16</b>	<b>156 264 765,90</b>	<b>95,81</b>

\* Please refer to Note 17.

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

## Eurizon AM SICAV - High Yield Bond

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(6 841,77)</b>	<b>24 451 769,15</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>139 306,36</b>	<b>10 329 127,89</b>
100 000	(35)	Sale	US 10YR NOTE (CBT)	20/09/2023	USD	50 638,22	3 601 554,23
100 000	(21)	Sale	US 5YR NOTE (CBT)	29/09/2023	USD	34 107,16	2 061 382,27
100 000	(15)	Sale	LONG GILT	27/09/2023	GBP	30 087,65	1 665 806,90
100 000	(11)	Sale	EURO BUND	07/09/2023	EUR	16 237,83	1 471 140,00
100 000	(11)	Sale	US LONG BOND (CBT)	20/09/2023	USD	5 678,57	1 279 531,00
100 000	2	Purchase	US ULTRA BOND (CBT)	20/09/2023	USD	2 556,93	249 713,49
<b>Unrealised loss on future contracts and commitment</b>						<b>(146 148,13)</b>	<b>14 122 641,26</b>
100 000	55	Purchase	EURO BOBL	07/09/2023	EUR	(68 610,00)	6 364 050,00
200 000	18	Purchase	US 2YR NOTE (CBT)	29/09/2023	USD	(42 272,16)	3 354 891,26
100 000	42	Purchase	EURO SCHATZ	07/09/2023	EUR	(35 265,97)	4 403 700,00

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

## Eurizon AM SICAV - High Yield Bond

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>1 794 007,97</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>2 615 599,21</b>
05/07/2023	46 700 416,38	EUR	50 115 617,83	USD	764 942,22
05/07/2023	46 635 230,56	EUR	50 115 617,82	USD	699 756,41
05/07/2023	46 545 788,57	EUR	50 115 617,82	USD	610 314,42
05/07/2023	47 429 116,03	USD	43 235 292,64	EUR	237 760,83
02/08/2023	43 542 911,20	EUR	47 429 116,03	USD	129 315,32
05/07/2023	47 429 116,04	USD	43 362 811,73	EUR	110 241,75
05/07/2023	1 131 144,66	EUR	1 208 248,00	USD	23 676,63
05/07/2023	919 202,00	EUR	982 765,74	USD	18 408,75
05/07/2023	566 658,39	EUR	609 130,00	USD	8 335,92
05/07/2023	371 883,42	EUR	400 000,00	USD	5 247,42
05/07/2023	797 708,00	EUR	866 804,75	USD	3 203,43
02/08/2023	10 417 225,14	EUR	8 948 847,46	GBP	2 484,55
02/08/2023	244 496,00	EUR	266 027,74	USD	991,13
05/07/2023	100 000,00	GBP	115 648,53	EUR	877,37
05/07/2023	46 442,51	EUR	39 819,00	GBP	43,06
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(821 591,24)</b>
02/08/2023	43 175 468,84	EUR	47 429 116,03	USD	(238 127,04)
05/07/2023	8 776 232,99	EUR	7 647 089,00	GBP	(134 606,13)
05/07/2023	47 429 116,03	USD	43 604 960,95	EUR	(131 907,48)
02/08/2023	43 301 765,01	EUR	47 429 116,04	USD	(111 830,88)
05/07/2023	4 800 979,08	USD	4 500 000,00	EUR	(99 470,58)
05/07/2023	1 609 638,00	USD	1 500 000,00	EUR	(24 621,91)
05/07/2023	1 500 000,00	USD	1 393 907,73	EUR	(19 022,73)
05/07/2023	502 874,84	USD	405 673,00	GBP	(11 784,06)
05/07/2023	715 091,18	USD	666 541,00	EUR	(11 095,58)
05/07/2023	644 503,50	USD	600 000,00	EUR	(9 254,54)
05/07/2023	335 424,00	USD	270 426,46	GBP	(7 670,58)
05/07/2023	190 410,11	USD	153 609,00	GBP	(4 466,27)
05/07/2023	268 511,00	USD	250 000,00	EUR	(3 885,50)
05/07/2023	181 456,70	USD	146 040,00	GBP	(3 853,02)
05/07/2023	209 549,38	USD	194 741,00	EUR	(2 670,13)
05/07/2023	427 119,97	EUR	368 341,00	GBP	(2 092,69)
05/07/2023	8 948 847,46	GBP	10 429 582,17	EUR	(1 857,32)
05/07/2023	1 089 692,50	USD	1 000 000,00	EUR	(1 198,75)
05/07/2023	56 199,21	USD	52 381,00	EUR	(869,37)
02/08/2023	106 793,56	USD	84 658,00	GBP	(773,63)
05/07/2023	22 124,36	USD	17 850,00	GBP	(520,90)
02/08/2023	612 662,77	EUR	669 344,00	USD	(12,15)

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

## Eurizon AM SICAV - High Yield Bond

### SWAP CONTRACTS AS AT 30 JUNE 2023

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(3 747,78)</b>	<b>(194 396,90)</b>
CDX.NA.HY.40	USD	L	174 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2028	243,45	5 059,57
CDX.NA.HY.40	USD	L	1 319 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2028	1 845,66	40 484,52
CDX.NA.HY.40	USD	L	1 333 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2028	1 865,25	41 775,55
CDX.NA.IG.39	USD	L	411 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/12/2032	(115,03)	(8 156,10)
CDX.NA.IG.39	USD	L	696 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/12/2032	(194,78)	(13 918,83)
CDX.NA.IG.39	USD	L	368 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/12/2032	(102,98)	(7 104,51)
CDX.NA.IG.40	USD	L	1 840 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2028	(514,94)	(2 484,83)
CDX.NA.IG.40	USD	L	2 640 000,00	CITIGROUP GLOBAL MARKETS ICE	20/06/2028	(739,69)	(6 815,10)
ITRAXX EUROPE CROSSOVER SERIES 39 VERSION 1	EUR	L	3 950 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2028	(6 034,72)	(243 237,17)

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

## Eurizon AM SICAV - Euro Corporate Short Term

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	234 022 204,07	
Banks	(Note 2)	66 387,24	
Other banks and broker accounts	(Notes 2, 12)	1 597 432,77	
Swap premium paid		255 191,24	
Unrealised profit on swap contracts	(Notes 2, 11)	7 065,86	
Interest receivable on swap contracts	(Notes 2, 11)	564 743,92	
Other interest receivable		2 309 486,03	
Receivable on investments sold		6 028 997,90	
Receivable on subscriptions		434 038,67	
Other assets	(Notes 3, 13)	192 618,96	
<b>Total assets</b>		<b>245 478 166,66</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 12)	(546 640,00)	
Unrealised loss on swap contracts	(Notes 2, 11)	(356 088,55)	
Interest payable on swap contracts	(Notes 2, 11)	(246 379,78)	
Payable on investments purchased		(6 662 417,50)	
Payable on redemptions		(806 881,49)	
Other liabilities		(134 241,83)	
<b>Total liabilities</b>		<b>(8 752 649,15)</b>	
<b>Total net assets</b>		<b>236 725 517,51</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class I	EUR	5,67	32 776 800,896
Class Primaclasse	EUR	4,61	6 080 057,695
Class R	EUR	5,15	4 430 613,531

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

## Eurizon AM SICAV - Euro Corporate Short Term

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>242 431 825,62</b>
Net income from investments	(Note 2)	2 431 103,75
Interest received on swap contracts	(Note 2)	624 042,02
Other income	(Notes 5, 8)	47 229,08
<b>Total income</b>		<b>3 102 374,85</b>
Management fee	(Note 8)	(395 013,83)
Administrative fees	(Note 10)	(195 581,04)
Subscription tax	(Note 6)	(20 718,32)
Interest paid on swap contracts	(Note 2)	(461 036,04)
Other charges and taxes	(Notes 3, 7)	(118 990,10)
<b>Total expenses</b>		<b>(1 191 339,33)</b>
<b>Net investment income / (loss)</b>		<b>1 911 035,52</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(5 486 767,92)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	5 903 937,34
- foreign currencies	(Note 2)	(429,74)
- future contracts	(Note 2)	802 172,31
- swap contracts	(Note 2)	(315 891,32)
<b>Net result of operations for the period</b>		<b>2 814 056,19</b>
Subscriptions for the period		41 271 019,88
Redemptions for the period		(49 691 753,96)
Dividend distributions	(Note 15)	(99 630,22)
<b>Net assets at the end of the period</b>		<b>236 725 517,51</b>

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



## Eurizon AM SICAV - Euro Corporate Short Term

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>242 631 429,23</b>	<b>234 022 204,07</b>	<b>98,86</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>232 687 830,63</b>	<b>224 017 929,43</b>	<b>94,63</b>
<b>Ordinary Bonds</b>			<b>132 568 072,39</b>	<b>127 926 000,18</b>	<b>54,04</b>
<b>FRANCE</b>			<b>28 404 394,68</b>	<b>27 499 247,00</b>	<b>11,62</b>
<b>Finance</b>			<b>19 743 036,08</b>	<b>18 963 086,00</b>	<b>8,01</b>
4 200 000,00	BPCE SA 0.875% 31/01/2024	EUR	4 313 134,00	4 125 366,00	1,74
2 500 000,00	CREDIT AGRICOLE SA 0.50% 24/06/2024	EUR	2 543 968,75	2 417 450,00	1,02
2 400 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.125% 05/02/2024	EUR	2 426 400,00	2 345 136,00	0,99
2 000 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 07/03/2025	EUR	1 996 240,00	1 861 680,00	0,79
1 600 000,00	SOCIETE GENERALE SA 1.25% 15/02/2024	EUR	1 657 322,66	1 573 056,00	0,66
1 500 000,00	BANQUE STELLANTIS FRANCE SACA 0.625% 21/06/2024	EUR	1 528 395,00	1 448 550,00	0,61
1 300 000,00	BNP PARIBAS SA 1.125% 10/10/2023	EUR	1 344 767,67	1 290 653,00	0,55
1 000 000,00	SOCIETE GENERALE SA 4.125% 02/06/2027	EUR	999 930,00	991 270,00	0,42
1 000 000,00	SOCIETE GENERALE SA 0.875% 01/07/2026	EUR	904 720,00	899 930,00	0,38
600 000,00	CARREFOUR BANQUE SA 4.079% 05/05/2027	EUR	600 000,00	590 190,00	0,25
500 000,00	CREDIT MUTUEL ARKEA SA 1.625% 15/04/2026	EUR	467 195,00	464 465,00	0,20
500 000,00	CARREFOUR BANQUE SA 0.107% 14/06/2025	EUR	462 465,00	461 580,00	0,20
300 000,00	BPCE SA 3.625% 17/04/2026	EUR	298 920,00	295 248,00	0,12
200 000,00	BANQUE STELLANTIS FRANCE SACA 3.875% 19/01/2026	EUR	199 578,00	198 512,00	0,08
<b>Consumer Retail</b>			<b>7 323 375,60</b>	<b>7 214 751,00</b>	<b>3,05</b>
1 200 000,00	ALD SA 0.375% 19/10/2023	EUR	1 213 377,60	1 187 832,00	0,50
1 100 000,00	ARVAL SERVICE LEASE SA 4.125% 13/04/2026	EUR	1 096 414,00	1 089 396,00	0,46
1 000 000,00	RCI BANQUE SA 1.375% 08/03/2024	EUR	1 035 500,00	981 810,00	0,42
600 000,00	RCI BANQUE SA 4.625% 13/07/2026	EUR	597 756,00	598 872,00	0,25
600 000,00	RCI BANQUE SA 4.125% 01/12/2025	EUR	598 992,00	593 814,00	0,25
500 000,00	LVMH MOET HENNESSY LOUIS VUITTON SE 3.375% 21/10/2025	EUR	499 750,00	497 540,00	0,21
500 000,00	STELLANTIS NV 2.00% 20/03/2025	EUR	484 900,00	482 725,00	0,20
400 000,00	ALD SA 4.75% 13/10/2025	EUR	399 836,00	403 244,00	0,17
400 000,00	ARVAL SERVICE LEASE SA 4.625% 02/12/2024	EUR	399 356,00	401 468,00	0,17
400 000,00	EDENRED 3.625% 13/12/2026	EUR	398 620,00	397 008,00	0,17
400 000,00	L'OREAL SA 3.125% 19/05/2025	EUR	399 184,00	396 084,00	0,17
200 000,00	ALD SA 1.25% 02/03/2026	EUR	199 690,00	184 958,00	0,08
<b>Multi-Utilities</b>			<b>476 815,00</b>	<b>474 435,00</b>	<b>0,20</b>
500 000,00	VEOLIA ENVIRONNEMENT SA 1.00% 03/04/2025	EUR	476 815,00	474 435,00	0,20
<b>Telecommunication</b>			<b>473 240,00</b>	<b>469 315,00</b>	<b>0,20</b>
500 000,00	VIVENDI SE 1.875% 26/05/2026	EUR	473 240,00	469 315,00	0,20
<b>Industries</b>			<b>199 512,00</b>	<b>190 696,00</b>	<b>0,08</b>
200 000,00	CIE DE SAINT-GOBAIN 1.625% 10/08/2025	EUR	199 512,00	190 696,00	0,08
<b>Basic Goods</b>			<b>188 416,00</b>	<b>186 964,00</b>	<b>0,08</b>
200 000,00	CARREFOUR SA 1.875% 30/10/2026	EUR	188 416,00	186 964,00	0,08
<b>NETHERLANDS</b>			<b>21 235 055,80</b>	<b>20 665 613,00</b>	<b>8,73</b>
<b>Finance</b>			<b>9 896 872,50</b>	<b>9 542 562,00</b>	<b>4,03</b>
3 600 000,00	LEASEPLAN CORP. NV 0.125% 13/09/2023	EUR	3 608 497,50	3 572 208,00	1,51
2 000 000,00	COOPERATIEVE RABOBANK UA 0.625% 27/02/2024	EUR	2 042 840,00	1 957 040,00	0,83
1 100 000,00	ABN AMRO BANK NV 3.875% 21/12/2026	EUR	1 096 495,00	1 092 333,00	0,46
1 000 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	951 900,00	946 090,00	0,40
800 000,00	HEIMSTADEN BOSTAD TREASURY BV 0.25% 13/10/2024	EUR	799 904,00	702 352,00	0,30
700 000,00	HEIMSTADEN BOSTAD TREASURY BV 0.625% 24/07/2025	EUR	698 320,00	579 152,00	0,24

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

## Eurizon AM SICAV - Euro Corporate Short Term

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	ABN AMRO BANK NV 3.75% 20/04/2025	EUR	499 480,00	495 735,00	0,21
200 000,00	ABN AMRO BANK NV 3.625% 10/01/2026	EUR	199 436,00	197 652,00	0,08
<b>Consumer Retail</b>			<b>4 899 888,60</b>	<b>4 770 658,00</b>	<b>2,02</b>
1 900 000,00	WIZZ AIR FINANCE CO. BV 1.35% 19/01/2024	EUR	1 909 108,60	1 856 946,00	0,79
700 000,00	BMW FINANCE NV 3.25% 22/11/2026	EUR	699 972,00	690 970,00	0,29
600 000,00	TOYOTA MOTOR FINANCE NETHERLANDS BV 3.375% 13/01/2026	EUR	598 266,00	591 588,00	0,25
500 000,00	MERCEDES-BENZ INTERNATIONAL FINANCE BV 3.50% 30/05/2026	EUR	499 145,00	497 015,00	0,21
500 000,00	ESSITY CAPITAL BV 3.00% 21/09/2026	EUR	495 102,00	486 225,00	0,21
300 000,00	DAIMLER TRUCK INTERNATIONAL FINANCE BV 1.25% 06/04/2025	EUR	299 298,00	285 345,00	0,12
300 000,00	WIZZ AIR FINANCE CO. BV 1.00% 19/01/2026	EUR	299 286,00	264 288,00	0,11
100 000,00	PACCAR FINANCIAL EUROPE BV 3.25% 29/11/2025	EUR	99 711,00	98 281,00	0,04
<b>Energy</b>			<b>1 920 772,70</b>	<b>1 883 166,00</b>	<b>0,80</b>
1 900 000,00	WINTERSHALL DEA FINANCE BV 0.452% 25/09/2023	EUR	1 920 772,70	1 883 166,00	0,80
<b>Industries</b>			<b>1 797 280,00</b>	<b>1 763 364,00</b>	<b>0,74</b>
1 200 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.25% 10/03/2025	EUR	1 198 320,00	1 169 052,00	0,49
400 000,00	SIKA CAPITAL BV 3.75% 03/11/2026	EUR	399 720,00	397 572,00	0,17
200 000,00	ABB FINANCE BV 3.25% 16/01/2027	EUR	199 240,00	196 740,00	0,08
<b>Multi-Utilities</b>			<b>1 441 655,00</b>	<b>1 431 370,00</b>	<b>0,60</b>
1 000 000,00	EDP FINANCE BV 1.875% 13/10/2025	EUR	962 850,00	954 970,00	0,40
500 000,00	REDEXIS GAS FINANCE BV 1.875% 28/05/2025	EUR	478 805,00	476 400,00	0,20
<b>Computing and IT</b>			<b>599 934,00</b>	<b>596 214,00</b>	<b>0,25</b>
600 000,00	ASML HOLDING NV 3.50% 06/12/2025	EUR	599 934,00	596 214,00	0,25
<b>Health</b>			<b>378 920,00</b>	<b>378 552,00</b>	<b>0,16</b>
400 000,00	AMERICAN MEDICAL SYSTEMS EUROPE BV 0.75% 08/03/2025	EUR	378 920,00	378 552,00	0,16
<b>Basic Goods</b>			<b>299 733,00</b>	<b>299 727,00</b>	<b>0,13</b>
300 000,00	HEINEKEN NV 3.875% 23/09/2024	EUR	299 733,00	299 727,00	0,13
<b>UNITED STATES</b>			<b>17 188 973,46</b>	<b>16 458 304,50</b>	<b>6,95</b>
<b>Finance</b>			<b>8 436 812,50</b>	<b>7 974 977,50</b>	<b>3,37</b>
2 900 000,00	JPMORGAN CHASE & CO. 0.625% 25/01/2024	EUR	2 960 610,00	2 849 134,00	1,20
1 600 000,00	BANK OF AMERICA CORP. 2.375% 19/06/2024	EUR	1 727 600,00	1 573 808,00	0,67
1 400 000,00	GOLDMAN SACHS GROUP, INC. 2.125% 30/09/2024	EUR	1 484 840,00	1 367 436,00	0,58
750 000,00	CITIGROUP, INC. 2.375% 22/05/2024	EUR	804 397,50	739 132,50	0,31
700 000,00	AMERICAN TOWER CORP. 4.125% 16/05/2027	EUR	699 062,00	692 461,00	0,29
500 000,00	AMERICAN TOWER CORP. 1.375% 04/04/2025	EUR	477 052,00	473 805,00	0,20
300 000,00	AMERICAN TOWER CORP. 1.95% 22/05/2026	EUR	283 251,00	279 201,00	0,12
<b>Telecommunication</b>			<b>3 506 363,66</b>	<b>3 348 465,00</b>	<b>1,41</b>
1 900 000,00	AT&T, INC. 2.40% 15/03/2024	EUR	2 025 811,66	1 877 542,00	0,79
500 000,00	CORNING, INC. 3.875% 15/05/2026	EUR	499 930,00	494 260,00	0,21
400 000,00	AT&T, INC. 3.55% 18/11/2025	EUR	399 552,00	395 248,00	0,16
300 000,00	BOOKING HOLDINGS, INC. 4.00% 15/11/2026	EUR	299 979,00	300 660,00	0,13
300 000,00	BOOKING HOLDINGS, INC. 0.10% 08/03/2025	EUR	281 091,00	280 755,00	0,12
<b>Consumer Retail</b>			<b>2 813 109,30</b>	<b>2 732 604,00</b>	<b>1,15</b>
1 400 000,00	FORD MOTOR CREDIT CO. LLC 1.744% 19/07/2024	EUR	1 428 000,00	1 353 744,00	0,57
600 000,00	PROCTER & GAMBLE CO. 3.25% 02/08/2026	EUR	599 022,00	593 406,00	0,25
300 000,00	VF CORP. 4.125% 07/03/2026	EUR	299 112,00	297 192,00	0,13
300 000,00	GENERAL MOTORS FINANCIAL CO., INC. 1.694% 26/03/2025	EUR	287 571,30	286 512,00	0,12
200 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES, INC. 5.125% 05/04/2026	EUR	199 404,00	201 750,00	0,08

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

## Eurizon AM SICAV - Euro Corporate Short Term

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>1 649 425,00</b>	<b>1 628 212,00</b>	<b>0,69</b>
500 000,00	DANAHER CORP. 2.10% 30/09/2026	EUR	476 445,00	473 685,00	0,20
500 000,00	THERMO FISHER SCIENTIFIC, INC. 1.40% 23/01/2026	EUR	475 085,00	469 315,00	0,20
400 000,00	ABBVIE, INC. 1.375% 17/05/2024	EUR	398 000,00	390 612,00	0,17
300 000,00	THERMO FISHER SCIENTIFIC, INC. 3.20% 21/01/2026	EUR	299 895,00	294 600,00	0,12
<b>Computing and IT</b>			<b>498 860,00</b>	<b>492 355,00</b>	<b>0,21</b>
500 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 3.375% 06/02/2027	EUR	498 860,00	492 355,00	0,21
<b>Industries</b>			<b>284 403,00</b>	<b>281 691,00</b>	<b>0,12</b>
300 000,00	EMERSON ELECTRIC CO. 1.25% 15/10/2025	EUR	284 403,00	281 691,00	0,12
<b>SPAIN</b>			<b>13 822 598,10</b>	<b>13 207 373,17</b>	<b>5,58</b>
<b>Finance</b>			<b>11 992 460,10</b>	<b>11 431 184,17</b>	<b>4,83</b>
4 000 000,00	CAIXABANK SA 0.625% 01/10/2024	EUR	4 061 720,00	3 826 600,00	1,62
2 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.125% 28/02/2024	EUR	2 064 695,00	1 963 460,00	0,83
1 500 000,00	SANTANDER CONSUMER FINANCE SA 1.00% 27/02/2024	EUR	1 547 760,00	1 470 870,00	0,62
1 200 000,00	BANCO SANTANDER SA 3.375% 11/01/2026	EUR	1 199 364,00	1 185 708,00	0,50
1 000 000,00	BANCO SANTANDER SA 3.75% 16/01/2026	EUR	996 830,00	985 180,00	0,42
1 000 000,00	CRITERIA CAIXA SA 1.375% 10/04/2024	EUR	1 037 542,50	978 810,00	0,41
700 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.75% 26/11/2025	EUR	697 907,00	659 911,00	0,28
400 000,00	BANCO SANTANDER SA 5.147% 18/08/2025	USD	386 641,60	360 645,17	0,15
<b>Industries</b>			<b>1 531 020,00</b>	<b>1 478 355,00</b>	<b>0,62</b>
1 500 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SAU 0.815% 04/12/2023	EUR	1 531 020,00	1 478 355,00	0,62
<b>Consumer Retail</b>			<b>299 118,00</b>	<b>297 834,00</b>	<b>0,13</b>
300 000,00	ABERTIS INFRAESTRUCTURAS SA 4.125% 31/01/2028	EUR	299 118,00	297 834,00	0,13
<b>GERMANY</b>			<b>11 988 299,33</b>	<b>11 570 497,00</b>	<b>4,89</b>
<b>Finance</b>			<b>7 909 717,33</b>	<b>7 598 660,00</b>	<b>3,21</b>
5 200 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	5 366 963,33	5 158 556,00	2,18
1 400 000,00	DEUTSCHE BANK AG 1.125% 30/08/2023	EUR	1 447 320,00	1 393 616,00	0,59
600 000,00	UNICREDIT BANK AG 3.00% 13/07/2026	EUR	598 164,00	589 818,00	0,25
500 000,00	VONOVIA SE 1.375% 28/01/2026	EUR	497 270,00	456 670,00	0,19
<b>Consumer Retail</b>			<b>2 980 745,00</b>	<b>2 883 818,00</b>	<b>1,22</b>
2 000 000,00	MERCEDES-BENZ INTERNATIONAL FINANCE BV 1.625% 22/08/2023	EUR	2 081 240,00	1 994 060,00	0,84
500 000,00	ADIDAS AG 3.00% 21/11/2025	EUR	499 505,00	491 610,00	0,21
400 000,00	ROBERT BOSCH GMBH 3.625% 02/06/2027	EUR	400 000,00	398 148,00	0,17
<b>Health</b>			<b>1 097 837,00</b>	<b>1 088 019,00</b>	<b>0,46</b>
500 000,00	FRESENIUS SE & CO. KGAA 4.25% 28/05/2026	EUR	498 205,00	496 265,00	0,21
400 000,00	BAYER AG 4.00% 26/08/2026	EUR	399 736,00	400 300,00	0,17
200 000,00	FRESENIUS SE & CO. KGAA 1.875% 24/05/2025	EUR	199 896,00	191 454,00	0,08
<b>ITALY</b>			<b>7 840 190,00</b>	<b>7 616 119,20</b>	<b>3,22</b>
<b>Finance</b>			<b>4 195 397,00</b>	<b>4 172 140,00</b>	<b>1,76</b>
1 000 000,00	AMCO - ASSET MANAGEMENT CO. SPA 1.50% 17/07/2023	EUR	997 520,00	999 250,00	0,42
1 000 000,00	CA AUTO BANK SPA 0.125% 16/11/2023	EUR	1 003 110,00	986 210,00	0,42
800 000,00	INTESA SANPAOLO SPA 4.00% 19/05/2026	EUR	799 072,00	791 944,00	0,33
700 000,00	CA AUTO BANK SPA 4.375% 08/06/2026	EUR	698 404,00	700 238,00	0,30
700 000,00	BANCO BPM SPA 4.875% 18/01/2027	EUR	697 291,00	694 498,00	0,29
<b>Consumer Retail</b>			<b>1 635 115,00</b>	<b>1 491 705,00</b>	<b>0,63</b>
1 500 000,00	ASTM SPA 3.375% 13/02/2024	EUR	1 635 115,00	1 491 705,00	0,63

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

## Eurizon AM SICAV - Euro Corporate Short Term

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>1 447 208,00</b>	<b>1 385 382,20</b>	<b>0,59</b>
930 000,00	ENI SPA 0.625% 19/09/2024	EUR	947 298,00	893 302,20	0,38
500 000,00	ENI SPA 3.625% 19/05/2027	EUR	499 910,00	492 080,00	0,21
<b>Industries</b>			<b>562 470,00</b>	<b>566 892,00</b>	<b>0,24</b>
600 000,00	AUTOSTRADE PER L'ITALIA SPA 1.875% 04/11/2025	EUR	562 470,00	566 892,00	0,24
<b>SWEDEN</b>			<b>5 230 582,33</b>	<b>5 107 129,81</b>	<b>2,16</b>
<b>Finance</b>			<b>4 014 987,00</b>	<b>3 910 518,00</b>	<b>1,65</b>
1 100 000,00	SWEDBANK AB 3.75% 14/11/2025	EUR	1 102 698,00	1 085 271,00	0,46
900 000,00	SWEDBANK AB 0.25% 09/10/2024	EUR	907 470,00	855 486,00	0,36
700 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 4.00% 09/11/2026	EUR	708 400,00	691 712,00	0,29
700 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 3.25% 24/11/2025	EUR	698 075,00	684 901,00	0,29
600 000,00	SVENSKA HANDELSBANKEN AB 3.75% 05/05/2026	EUR	598 344,00	593 148,00	0,25
<b>Consumer Retail</b>			<b>1 215 595,33</b>	<b>1 196 611,81</b>	<b>0,51</b>
500 000,00	VOLVO TREASURY AB 3.75% 25/11/2024	EUR	500 025,00	497 010,00	0,21
400 000,00	VOLVO TREASURY AB 2.625% 20/02/2026	EUR	398 732,00	386 428,00	0,17
317 000,00	VOLVO TREASURY AB 3.50% 17/11/2025	EUR	316 838,33	313 173,81	0,13
<b>SWITZERLAND</b>			<b>4 487 242,20</b>	<b>4 143 384,00</b>	<b>1,75</b>
<b>Finance</b>			<b>4 487 242,20</b>	<b>4 143 384,00</b>	<b>1,75</b>
4 200 000,00	UBS GROUP AG 2.125% 04/03/2024	EUR	4 487 242,20	4 143 384,00	1,75
<b>DENMARK</b>			<b>3 678 795,00</b>	<b>3 598 436,50</b>	<b>1,52</b>
<b>Basic Goods</b>			<b>1 944 336,00</b>	<b>1 919 625,50</b>	<b>0,81</b>
1 550 000,00	CARLSBERG BREWERIES AS 3.25% 12/10/2025	EUR	1 544 408,00	1 523 789,50	0,64
400 000,00	CARLSBERG BREWERIES AS 3.50% 26/11/2026	EUR	399 928,00	395 836,00	0,17
<b>Finance</b>			<b>1 136 031,00</b>	<b>1 081 106,00</b>	<b>0,46</b>
700 000,00	NYKREDIT REALKREDIT AS 0.875% 17/01/2024	EUR	717 437,00	688 058,00	0,29
400 000,00	DANSKE BANK AS 1.625% 15/03/2024	EUR	418 594,00	393 048,00	0,17
<b>Energy</b>			<b>298 872,00</b>	<b>299 421,00</b>	<b>0,13</b>
300 000,00	VESTAS WIND SYSTEMS AS 4.125% 15/06/2026	EUR	298 872,00	299 421,00	0,13
<b>Multi-Utilities</b>			<b>299 556,00</b>	<b>298 284,00</b>	<b>0,12</b>
300 000,00	ORSTED AS 3.625% 01/03/2026	EUR	299 556,00	298 284,00	0,12
<b>UNITED KINGDOM</b>			<b>3 252 516,00</b>	<b>3 149 227,00</b>	<b>1,33</b>
<b>Consumer Retail</b>			<b>1 554 300,00</b>	<b>1 460 805,00</b>	<b>0,62</b>
1 500 000,00	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 26/05/2024	EUR	1 554 300,00	1 460 805,00	0,62
<b>Telecommunication</b>			<b>932 088,00</b>	<b>925 430,00</b>	<b>0,39</b>
1 000 000,00	BRITISH TELECOMMUNICATIONS PLC 0.50% 12/09/2025	EUR	932 088,00	925 430,00	0,39
<b>Multi-Utilities</b>			<b>376 736,00</b>	<b>376 120,00</b>	<b>0,16</b>
400 000,00	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.19% 20/01/2025	EUR	376 736,00	376 120,00	0,16
<b>Finance</b>			<b>199 652,00</b>	<b>197 668,00</b>	<b>0,08</b>
200 000,00	LLOYDS BANK CORPORATE MARKETS PLC 4.125% 30/05/2027	EUR	199 652,00	197 668,00	0,08
<b>Basic Goods</b>			<b>189 740,00</b>	<b>189 204,00</b>	<b>0,08</b>
200 000,00	COCA-COLA EUROPACIFIC PARTNERS PLC 1.75% 27/03/2026	EUR	189 740,00	189 204,00	0,08
<b>LUXEMBOURG</b>			<b>2 886 404,00</b>	<b>2 845 937,00</b>	<b>1,20</b>
<b>Finance</b>			<b>1 193 125,00</b>	<b>1 143 570,00</b>	<b>0,48</b>
700 000,00	LOGICOR FINANCING SARL 0.75% 15/07/2024	EUR	713 300,00	666 470,00	0,28
500 000,00	HOLCIM FINANCE LUXEMBOURG SA 1.50% 06/04/2025	EUR	479 825,00	477 100,00	0,20

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

## Eurizon AM SICAV - Euro Corporate Short Term

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>696 801,00</b>	<b>702 849,00</b>	<b>0,30</b>
700 000,00	NESTLE FINANCE INTERNATIONAL LTD. 3.50% 13/12/2027	EUR	696 801,00	702 849,00	0,30
<b>Raw materials</b>			<b>597 870,00</b>	<b>612 258,00</b>	<b>0,26</b>
600 000,00	ARCELORMITTAL SA 4.875% 26/09/2026	EUR	597 870,00	612 258,00	0,26
<b>Health</b>			<b>398 608,00</b>	<b>387 260,00</b>	<b>0,16</b>
400 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 2.625% 15/10/2025	EUR	398 608,00	387 260,00	0,16
<b>AUSTRALIA</b>			<b>2 800 000,00</b>	<b>2 750 981,00</b>	<b>1,16</b>
<b>Finance</b>			<b>2 500 000,00</b>	<b>2 469 020,00</b>	<b>1,04</b>
1 000 000,00	WESTPAC BANKING CORP. 3.703% 16/01/2026	EUR	1 000 000,00	987 110,00	0,42
1 000 000,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD. 3.652% 20/01/2026	EUR	1 000 000,00	986 950,00	0,41
500 000,00	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD. 3.205% 15/11/2024	EUR	500 000,00	494 960,00	0,21
<b>Consumer Retail</b>			<b>300 000,00</b>	<b>281 961,00</b>	<b>0,12</b>
300 000,00	TOYOTA FINANCE AUSTRALIA LTD. 0.064% 13/01/2025	EUR	300 000,00	281 961,00	0,12
<b>JERSEY</b>			<b>2 512 440,00</b>	<b>2 389 152,00</b>	<b>1,01</b>
<b>Raw materials</b>			<b>2 512 440,00</b>	<b>2 389 152,00</b>	<b>1,01</b>
2 400 000,00	GLENCORE FINANCE EUROPE LTD. 1.875% 13/09/2023	EUR	2 512 440,00	2 389 152,00	1,01
<b>JAPAN</b>			<b>2 370 993,65</b>	<b>2 308 017,00</b>	<b>0,97</b>
<b>Basic Goods</b>			<b>2 370 993,65</b>	<b>2 308 017,00</b>	<b>0,97</b>
1 900 000,00	ASAHI GROUP HOLDINGS LTD. 0.01% 19/04/2024	EUR	1 902 343,65	1 838 497,00	0,77
500 000,00	ASAHI GROUP HOLDINGS LTD. 1.151% 19/09/2025	EUR	468 650,00	469 520,00	0,20
<b>PORTUGAL</b>			<b>1 972 020,64</b>	<b>1 888 030,00</b>	<b>0,80</b>
<b>Multi-Utilities</b>			<b>1 972 020,64</b>	<b>1 888 030,00</b>	<b>0,80</b>
1 900 000,00	FLOENE ENERGIAS SA 1.375% 19/09/2023	EUR	1 972 020,64	1 888 030,00	0,80
<b>AUSTRIA</b>			<b>1 156 557,20</b>	<b>996 430,00</b>	<b>0,42</b>
<b>Finance</b>			<b>1 156 557,20</b>	<b>996 430,00</b>	<b>0,42</b>
1 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG 6.00% 16/10/2023	EUR	1 156 557,20	996 430,00	0,42
<b>IRELAND</b>			<b>699 335,00</b>	<b>697 189,00</b>	<b>0,29</b>
<b>Consumer Retail</b>			<b>499 585,00</b>	<b>497 885,00</b>	<b>0,21</b>
500 000,00	SECURITAS TREASURY IRELAND DAC 4.25% 04/04/2027	EUR	499 585,00	497 885,00	0,21
<b>Raw materials</b>			<b>199 750,00</b>	<b>199 304,00</b>	<b>0,08</b>
200 000,00	LINDE PLC 3.625% 12/06/2025	EUR	199 750,00	199 304,00	0,08
<b>BELGIUM</b>			<b>647 205,00</b>	<b>642 565,00</b>	<b>0,27</b>
<b>Basic Goods</b>			<b>647 205,00</b>	<b>642 565,00</b>	<b>0,27</b>
700 000,00	ANHEUSER-BUSCH INBEV SA 1.15% 22/01/2027	EUR	647 205,00	642 565,00	0,27
<b>FINLAND</b>			<b>394 470,00</b>	<b>392 368,00</b>	<b>0,17</b>
<b>Industries</b>			<b>199 856,00</b>	<b>199 074,00</b>	<b>0,09</b>
200 000,00	STORA ENSO OYJ 4.00% 01/06/2026	EUR	199 856,00	199 074,00	0,09
<b>Telecommunication</b>			<b>194 614,00</b>	<b>193 294,00</b>	<b>0,08</b>
200 000,00	NOKIA OYJ 2.375% 15/05/2025	EUR	194 614,00	193 294,00	0,08

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## Eurizon AM SICAV - Euro Corporate Short Term

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Floating Rate Notes</b>			<b>91 590 586,04</b>	<b>87 735 903,25</b>	<b>37,06</b>
<b>FRANCE</b>			<b>22 871 186,83</b>	<b>21 696 587,00</b>	<b>9,17</b>
<b>Finance</b>			<b>14 158 258,83</b>	<b>13 603 529,00</b>	<b>5,75</b>
2 300 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	2 156 110,00	2 157 354,00	0,91
2 100 000,00	CREDIT AGRICOLE SA FRN 12/10/2026	EUR	2 093 705,50	2 075 073,00	0,88
2 000 000,00	AXA SA FRN 04/07/2043	EUR	2 245 686,00	1 999 880,00	0,85
2 000 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	2 223 633,33	1 947 200,00	0,82
1 200 000,00	BNP PARIBAS SA FRN 13/04/2027	EUR	1 059 822,00	1 060 752,00	0,45
900 000,00	SOCIETE GENERALE SA FRN 13/01/2025	EUR	900 000,00	900 369,00	0,38
1 000 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	884 600,00	884 190,00	0,37
700 000,00	CREDIT AGRICOLE SA FRN 07/03/2025	EUR	700 000,00	700 112,00	0,30
700 000,00	AXA SA FRN 20/05/2049	EUR	681 800,00	672 154,00	0,28
700 000,00	BNP PARIBAS SA FRN 20/11/2030	EUR	652 820,00	649 159,00	0,27
600 000,00	CREDIT AGRICOLE SA FRN 22/04/2027	EUR	560 082,00	557 286,00	0,24
<b>Raw materials</b>			<b>2 587 250,00</b>	<b>2 297 125,00</b>	<b>0,97</b>
2 300 000,00	SOLVAY FINANCE SACA FRN 29/12/2049	EUR	2 587 250,00	2 297 125,00	0,97
<b>Multi-Utilities</b>			<b>1 885 588,00</b>	<b>1 775 575,00</b>	<b>0,75</b>
1 000 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	907 000,00	903 700,00	0,38
900 000,00	ENGIE SA FRN 31/12/2099	EUR	978 588,00	871 875,00	0,37
<b>Consumer Retail</b>			<b>1 728 420,00</b>	<b>1 605 118,00</b>	<b>0,68</b>
1 400 000,00	RCI BANQUE SA FRN 18/02/2030	EUR	1 428 420,00	1 304 338,00	0,55
300 000,00	ALD SA FRN 21/02/2025	EUR	300 000,00	300 780,00	0,13
<b>Energy</b>			<b>1 311 870,00</b>	<b>1 219 064,00</b>	<b>0,51</b>
1 400 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	1 311 870,00	1 219 064,00	0,51
<b>Telecommunication</b>			<b>799 800,00</b>	<b>796 000,00</b>	<b>0,34</b>
800 000,00	ORANGE SA FRN 29/10/2049	EUR	799 800,00	796 000,00	0,34
<b>Industries</b>			<b>400 000,00</b>	<b>400 176,00</b>	<b>0,17</b>
400 000,00	CIE DE SAINT-GOBAIN FRN 18/07/2024	EUR	400 000,00	400 176,00	0,17
<b>ITALY</b>			<b>12 835 298,28</b>	<b>12 230 547,00</b>	<b>5,17</b>
<b>Finance</b>			<b>10 362 297,28</b>	<b>9 855 622,00</b>	<b>4,16</b>
3 300 000,00	INTESA SANPAOLO SPA FRN 12/07/2029	EUR	3 610 671,43	3 258 057,00	1,37
2 500 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	2 514 865,35	2 359 500,00	0,99
1 200 000,00	UNICREDIT SPA FRN 22/07/2027	EUR	1 105 144,00	1 108 344,00	0,47
800 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	797 032,00	799 040,00	0,34
750 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	738 187,50	728 430,00	0,31
600 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 14/03/2028	EUR	597 546,00	599 256,00	0,25
400 000,00	CASSA CENTRALE BANCA - CREDITO COOPERATIVO ITALIANO SPA FRN 16/02/2027	EUR	400 000,00	400 040,00	0,17
300 000,00	BANCA MEDIOLANUM SPA FRN 22/01/2027	EUR	299 982,00	302 628,00	0,13
300 000,00	BANCO BPM SPA FRN 21/01/2028	EUR	298 869,00	300 327,00	0,13
<b>Multi-Utilities</b>			<b>2 008 376,00</b>	<b>1 913 675,00</b>	<b>0,81</b>
800 000,00	ENEL SPA FRN 24/11/2081	EUR	739 000,00	734 000,00	0,31
700 000,00	ENEL SPA FRN 24/05/2080	EUR	671 860,00	667 317,00	0,28
600 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	597 516,00	512 358,00	0,22
<b>Energy</b>			<b>464 625,00</b>	<b>461 250,00</b>	<b>0,20</b>
500 000,00	ENI SPA FRN 31/12/2099	EUR	464 625,00	461 250,00	0,20

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

## Eurizon AM SICAV - Euro Corporate Short Term

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED STATES</b>			<b>11 331 479,00</b>	<b>11 129 849,00</b>	<b>4,70</b>
<b>Finance</b>			<b>11 331 479,00</b>	<b>11 129 849,00</b>	<b>4,70</b>
4 500 000,00	GOLDMAN SACHS GROUP, INC. FRN 30/04/2024	EUR	4 499 550,00	4 501 845,00	1,90
2 900 000,00	MORGAN STANLEY FRN 26/07/2024	EUR	2 949 880,00	2 894 780,00	1,22
1 900 000,00	WELLS FARGO & CO. FRN 04/05/2025	EUR	1 969 540,00	1 846 914,00	0,78
1 000 000,00	BANK OF AMERICA CORP. FRN 27/10/2026	EUR	943 409,00	941 140,00	0,40
500 000,00	MORGAN STANLEY FRN 08/05/2026	EUR	500 000,00	477 295,00	0,20
500 000,00	CITIGROUP, INC. FRN 06/07/2026	EUR	469 100,00	467 875,00	0,20
<b>NETHERLANDS</b>			<b>8 494 611,00</b>	<b>8 133 612,68</b>	<b>3,44</b>
<b>Finance</b>			<b>4 841 613,00</b>	<b>4 685 168,68</b>	<b>1,98</b>
1 300 000,00	ING GROEP NV FRN 23/05/2026	EUR	1 259 429,00	1 239 628,00	0,52
1 100 000,00	ING GROEP NV FRN 16/02/2027	EUR	1 012 345,00	1 007 215,00	0,43
800 000,00	ING GROEP NV FRN 13/11/2030	EUR	712 400,00	713 064,00	0,30
700 000,00	ING GROEP NV FRN 26/09/2029	EUR	721 959,00	661 675,00	0,28
604 000,00	NN GROUP NV FRN 29/06/2049	EUR	668 930,00	594 136,68	0,25
500 000,00	ING GROEP NV FRN 29/11/2025	EUR	466 550,00	469 450,00	0,20
<b>Consumer Retail</b>			<b>2 024 640,00</b>	<b>1 833 500,00</b>	<b>0,78</b>
1 900 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	2 024 640,00	1 833 500,00	0,78
<b>Multi-Utilities</b>			<b>721 920,00</b>	<b>720 000,00</b>	<b>0,30</b>
800 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	721 920,00	720 000,00	0,30
<b>Energy</b>			<b>701 000,00</b>	<b>696 944,00</b>	<b>0,30</b>
800 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	701 000,00	696 944,00	0,30
<b>Telecommunication</b>			<b>205 438,00</b>	<b>198 000,00</b>	<b>0,08</b>
200 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	205 438,00	198 000,00	0,08
<b>UNITED KINGDOM</b>			<b>8 352 705,60</b>	<b>8 103 454,00</b>	<b>3,42</b>
<b>Finance</b>			<b>7 612 705,60</b>	<b>7 366 366,00</b>	<b>3,11</b>
3 800 000,00	HSBC HOLDINGS PLC FRN 04/12/2024	EUR	3 975 605,60	3 757 744,00	1,59
800 000,00	NATWEST GROUP PLC FRN 02/03/2026	EUR	762 000,00	759 560,00	0,32
700 000,00	NATWEST MARKETS PLC FRN 13/01/2026	EUR	700 000,00	703 185,00	0,30
700 000,00	HSBC HOLDINGS PLC FRN 10/03/2028	EUR	700 000,00	699 972,00	0,29
500 000,00	NATWEST GROUP PLC FRN 14/03/2028	EUR	500 000,00	497 155,00	0,21
500 000,00	BARCLAYS PLC FRN 31/01/2027	EUR	500 000,00	475 075,00	0,20
500 000,00	BARCLAYS PLC FRN 24/01/2026	EUR	475 100,00	473 675,00	0,20
<b>Energy</b>			<b>740 000,00</b>	<b>737 088,00</b>	<b>0,31</b>
800 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	740 000,00	737 088,00	0,31
<b>SPAIN</b>			<b>5 698 950,56</b>	<b>5 329 283,00</b>	<b>2,25</b>
<b>Finance</b>			<b>5 698 950,56</b>	<b>5 329 283,00</b>	<b>2,25</b>
2 300 000,00	CAIXABANK SA FRN 15/02/2029	EUR	2 481 541,56	2 267 018,00	0,96
1 500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	1 520 550,00	1 388 760,00	0,58
700 000,00	BANCO SANTANDER SA FRN 27/09/2026	EUR	697 599,00	687 120,00	0,29
500 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 10/05/2026	EUR	499 640,00	495 725,00	0,21
500 000,00	KUTXABANK SA FRN 01/02/2028	EUR	499 620,00	490 660,00	0,21
<b>BELGIUM</b>			<b>3 885 456,00</b>	<b>3 802 862,00</b>	<b>1,61</b>
<b>Finance</b>			<b>3 885 456,00</b>	<b>3 802 862,00</b>	<b>1,61</b>
2 500 000,00	KBC GROUP NV FRN 29/03/2026	EUR	2 388 750,00	2 372 000,00	1,00
900 000,00	KBC GROUP NV FRN 03/12/2029	EUR	897 300,00	834 354,00	0,36
600 000,00	KBC GROUP NV FRN 06/06/2026	EUR	599 406,00	596 508,00	0,25

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

## Eurizon AM SICAV - Euro Corporate Short Term

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>2 898 131,20</b>	<b>2 701 763,00</b>	<b>1,14</b>
<b>Multi-Utilities</b>			<b>2 001 209,20</b>	<b>1 814 462,00</b>	<b>0,77</b>
1 900 000,00	ORSTED AS FRN 24/11/3017	EUR	2 001 209,20	1 814 462,00	0,77
<b>Finance</b>			<b>896 922,00</b>	<b>887 301,00</b>	<b>0,37</b>
900 000,00	DANSKE BANK AS FRN 12/01/2027	EUR	896 922,00	887 301,00	0,37
<b>SWEDEN</b>			<b>2 340 963,48</b>	<b>2 281 485,00</b>	<b>0,96</b>
<b>Finance</b>			<b>2 340 963,48</b>	<b>2 281 485,00</b>	<b>0,96</b>
1 700 000,00	SWEDBANK AB FRN 18/09/2028	EUR	1 740 963,48	1 681 011,00	0,71
600 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 13/06/2025	EUR	600 000,00	600 474,00	0,25
<b>GERMANY</b>			<b>1 966 952,00</b>	<b>1 961 589,00</b>	<b>0,83</b>
<b>Finance</b>			<b>1 966 952,00</b>	<b>1 961 589,00</b>	<b>0,83</b>
1 400 000,00	ALLIANZ SE FRN 07/07/2045	EUR	1 320 880,00	1 318 254,00	0,56
700 000,00	DEUTSCHE BANK AG FRN 03/09/2026	EUR	646 072,00	643 335,00	0,27
<b>AUSTRIA</b>			<b>1 884 124,00</b>	<b>1 758 368,00</b>	<b>0,74</b>
<b>Energy</b>			<b>1 484 420,00</b>	<b>1 366 596,00</b>	<b>0,58</b>
1 400 000,00	OMV AG FRN 31/12/2099	EUR	1 484 420,00	1 366 596,00	0,58
<b>Finance</b>			<b>399 704,00</b>	<b>391 772,00</b>	<b>0,16</b>
400 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 26/01/2027	EUR	399 704,00	391 772,00	0,16
<b>IRELAND</b>			<b>1 871 258,99</b>	<b>1 705 299,00</b>	<b>0,72</b>
<b>Finance</b>			<b>1 871 258,99</b>	<b>1 705 299,00</b>	<b>0,72</b>
1 000 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	1 023 025,00	940 050,00	0,40
668 000,00	AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO. LTD. FRN 02/10/2043	EUR	748 681,99	665 328,00	0,28
100 000,00	BANK OF IRELAND GROUP PLC FRN 16/07/2028	EUR	99 552,00	99 921,00	0,04
<b>CANADA</b>			<b>1 500 000,00</b>	<b>1 502 430,00</b>	<b>0,63</b>
<b>Finance</b>			<b>1 500 000,00</b>	<b>1 502 430,00</b>	<b>0,63</b>
900 000,00	ROYAL BANK OF CANADA FRN 17/01/2025	EUR	900 000,00	901 746,00	0,38
600 000,00	BANK OF MONTREAL FRN 06/06/2025	EUR	600 000,00	600 684,00	0,25
<b>NORWAY</b>			<b>1 320 626,10</b>	<b>1 303 674,57</b>	<b>0,55</b>
<b>Finance</b>			<b>1 320 626,10</b>	<b>1 303 674,57</b>	<b>0,55</b>
1 331 000,00	DNB BANK ASA FRN 16/02/2027	EUR	1 320 626,10	1 303 674,57	0,55
<b>AUSTRALIA</b>			<b>1 161 000,00</b>	<b>1 003 000,00</b>	<b>0,42</b>
<b>Raw materials</b>			<b>1 161 000,00</b>	<b>1 003 000,00</b>	<b>0,42</b>
1 000 000,00	BHP BILLITON FINANCE LTD. FRN 22/10/2079	EUR	1 161 000,00	1 003 000,00	0,42
<b>LUXEMBOURG</b>			<b>1 040 850,00</b>	<b>970 230,00</b>	<b>0,41</b>
<b>Industries</b>			<b>1 040 850,00</b>	<b>970 230,00</b>	<b>0,41</b>
1 000 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	1 040 850,00	970 230,00	0,41
<b>SWITZERLAND</b>			<b>957 288,00</b>	<b>948 458,00</b>	<b>0,40</b>
<b>Finance</b>			<b>957 288,00</b>	<b>948 458,00</b>	<b>0,40</b>
600 000,00	UBS GROUP AG FRN 17/03/2028	EUR	599 592,00	591 942,00	0,25
400 000,00	UBS GROUP AG FRN 03/11/2026	EUR	357 696,00	356 516,00	0,15

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



## Eurizon AM SICAV - Euro Corporate Short Term

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTUGAL</b>			<b>680 320,00</b>	<b>680 392,00</b>	<b>0,29</b>
<b>Multi-Utilities</b>			<b>680 320,00</b>	<b>680 392,00</b>	<b>0,29</b>
800 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 14/03/2082	EUR	680 320,00	680 392,00	0,29
<b>FINLAND</b>			<b>499 385,00</b>	<b>493 020,00</b>	<b>0,21</b>
<b>Finance</b>			<b>499 385,00</b>	<b>493 020,00</b>	<b>0,21</b>
500 000,00	NORDEA BANK ABP FRN 10/02/2026	EUR	499 385,00	493 020,00	0,21
<b>Zero-Coupon Bonds</b>			<b>8 529 172,20</b>	<b>8 356 026,00</b>	<b>3,53</b>
<b>ITALY</b>			<b>2 198 482,00</b>	<b>2 128 830,00</b>	<b>0,90</b>
<b>Finance</b>			<b>2 198 482,00</b>	<b>2 128 830,00</b>	<b>0,90</b>
2 200 000,00	CA AUTO BANK SPA 0.00% 16/04/2024	EUR	2 198 482,00	2 128 830,00	0,90
<b>LUXEMBOURG</b>			<b>2 101 132,25</b>	<b>2 047 808,00</b>	<b>0,86</b>
<b>Industries</b>			<b>2 101 132,25</b>	<b>2 047 808,00</b>	<b>0,86</b>
1 400 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	1 399 494,25	1 357 748,00	0,57
700 000,00	HIGHLAND HOLDINGS SARL 0.00% 12/11/2023	EUR	701 638,00	690 060,00	0,29
<b>NETHERLANDS</b>			<b>1 794 702,68</b>	<b>1 795 945,00</b>	<b>0,76</b>
<b>Multi-Utilities</b>			<b>1 333 030,00</b>	<b>1 339 275,00</b>	<b>0,57</b>
1 500 000,00	ENEL FINANCE INTERNATIONAL NV 0.00% 28/05/2026	EUR	1 333 030,00	1 339 275,00	0,57
<b>Consumer Retail</b>			<b>461 672,68</b>	<b>456 670,00</b>	<b>0,19</b>
500 000,00	TOYOTA MOTOR FINANCE NETHERLANDS BV 0.00% 27/10/2025	EUR	461 672,68	456 670,00	0,19
<b>GERMANY</b>			<b>1 802 700,00</b>	<b>1 759 338,00</b>	<b>0,74</b>
<b>Consumer Retail</b>			<b>1 802 700,00</b>	<b>1 759 338,00</b>	<b>0,74</b>
1 800 000,00	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0.00% 08/02/2024	EUR	1 802 700,00	1 759 338,00	0,74
<b>UNITED STATES</b>			<b>448 291,69</b>	<b>442 110,00</b>	<b>0,19</b>
<b>Telecommunication</b>			<b>448 291,69</b>	<b>442 110,00</b>	<b>0,19</b>
500 000,00	COMCAST CORP. 0.00% 14/09/2026	EUR	448 291,69	442 110,00	0,19
<b>AUSTRIA</b>			<b>93 125,33</b>	<b>92 449,00</b>	<b>0,04</b>
<b>Energy</b>			<b>93 125,33</b>	<b>92 449,00</b>	<b>0,04</b>
100 000,00	OMV AG 0.00% 03/07/2025	EUR	93 125,33	92 449,00	0,04
<b>FRANCE</b>			<b>90 738,25</b>	<b>89 546,00</b>	<b>0,04</b>
<b>Multi-Utilities</b>			<b>90 738,25</b>	<b>89 546,00</b>	<b>0,04</b>
100 000,00	VEOLIA ENVIRONNEMENT SA 0.00% 09/06/2026	EUR	90 738,25	89 546,00	0,04
<b>INVESTMENT FUNDS</b>			<b>9 943 598,60</b>	<b>10 004 274,64</b>	<b>4,23</b>
<b>UCI Units</b>			<b>9 943 598,60</b>	<b>10 004 274,64</b>	<b>4,23</b>
<b>LUXEMBOURG</b>			<b>9 943 598,60</b>	<b>10 004 274,64</b>	<b>4,23</b>
<b>Finance</b>			<b>9 943 598,60</b>	<b>10 004 274,64</b>	<b>4,23</b>
98 615,93	EURIZON FUND - ABSOLUTE HIGH YIELD	EUR	9 888 922,44	9 949 361,28	4,20
556,14	EURIZON FUND - MONEY MARKET EUR T1	EUR	54 676,16	54 913,36	0,03
<b>Total Portfolio</b>			<b>242 631 429,23</b>	<b>234 022 204,07</b>	<b>98,86</b>

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

## Eurizon AM SICAV - Euro Corporate Short Term

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(546 640,00)</b>	<b>66 053 460,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(546 640,00)</b>	<b>66 053 460,00</b>
100 000	386	Purchase	EURO BOBL	07/09/2023	EUR	(413 020,00)	44 664 060,00
100 000	204	Purchase	EURO SCHATZ	07/09/2023	EUR	(133 620,00)	21 389 400,00

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

## Eurizon AM SICAV - Euro Corporate Short Term

### SWAP CONTRACTS AS AT 30 JUNE 2023

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>6 722,23</b>	<b>(14 751,39)</b>
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1	EUR	L	1 000 000,00	BNP PARIBAS S.A.	20/06/2025	305,55	(755,88)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1	EUR	L	3 000 000,00	BNP PARIBAS S.A.	20/06/2025	916,67	(4 344,30)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1	EUR	L	5 000 000,00	BNP PARIBAS SA	20/06/2025	1 527,78	(3 460,99)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1	EUR	L	3 000 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2025	916,67	(6 236,97)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1	EUR	L	2 000 000,00	J.P. MORGAN SE	20/06/2025	611,11	(622,14)
ITRAXX EUROPE SENIOR FINANCIALS SERIES 33 VERSION 1	EUR	L	3 000 000,00	JP MORGAN SE	20/06/2025	916,67	(6 396,97)
ITRAXX EUROPE SERIES 33 VERSION 1	EUR	L	5 000 000,00	BNP PARIBAS S.A.	20/06/2025	1 527,78	7 065,86
Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)	
<b>INTEREST RATE SWAP CONTRACTS</b>						<b>558 021,69</b>	<b>(246 379,78)</b>
BNP PARIBAS SA	EUR	5 000 000,00	14/02/2025	64 218,75	(58 605,56)	(46 802,00)	
CITIGROUP GLOBAL MARKETS EUROPE AG	EUR	6 500 000,00	07/11/2024	126 200,75	(35 597,25)	(86 084,70)	
GOLDMAN SACHS BANK EUROPE SE	EUR	13 000 000,00	24/02/2025	164 045,19	(148 268,97)	(80 956,20)	
J.P. MORGAN SE	EUR	12 000 000,00	28/12/2024	203 557,00	(3 908,00)	(120 428,40)	

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

## Eurizon AM SICAV - Emerging Markets Bond

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	75 740 812,27	
Banks	(Note 2)	1 544 152,04	
Other banks and broker accounts	(Notes 2, 12)	268 454,84	
Option contracts	(Notes 2, 12)	972,32	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	114 678,32	
Interest receivable on swap contracts	(Notes 2, 11)	79 590,69	
Other interest receivable		1 452 823,48	
Receivable on investments sold		206 041,75	
Receivable on subscriptions		28 061,41	
Other assets	(Notes 3, 13)	207 747,21	
<b>Total assets</b>		<b>79 643 334,33</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(175 725,50)	
Option contracts	(Notes 2, 12)	(252,43)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(162 370,39)	
Unrealised loss on future contracts	(Notes 2, 12)	(71 042,58)	
Unrealised loss on swap contracts	(Notes 2, 11)	(59 613,07)	
Interest payable on swap contracts	(Notes 2, 11)	(121 706,80)	
Payable on redemptions		(68 144,78)	
Other liabilities		(116 100,04)	
<b>Total liabilities</b>		<b>(774 955,59)</b>	
<b>Total net assets</b>		<b>78 868 378,74</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	4,60	84 808,192
Class F	EUR	4,85	48 701,750
Class I	EUR	5,87	360 936,303
Class Primaclasse	EUR	5,00	4 768 471,170
Class R	EUR	5,14	9 581 271,470
Class U	EUR	5,13	593 999,848

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

## Eurizon AM SICAV - Emerging Markets Bond

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>84 531 261,71</b>
Net income from investments	(Note 2)	2 104 469,35
Interest received on swap contracts	(Note 2)	142 993,27
Other income	(Notes 5, 8)	53 291,24
<b>Total income</b>		<b>2 300 753,86</b>
Management fee	(Note 8)	(524 462,04)
Administrative fees	(Note 10)	(67 667,99)
Subscription tax	(Note 6)	(16 784,81)
Interest paid on swap contracts	(Note 2)	(219 932,23)
Other charges and taxes	(Notes 3, 7)	(112 961,74)
<b>Total expenses</b>		<b>(941 808,81)</b>
<b>Net investment income / (loss)</b>		<b>1 358 945,05</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(541 507,60)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	2 498 051,84
- option contracts	(Note 2)	(11 532,85)
- forward foreign exchange contracts	(Note 2)	(114 991,94)
- foreign currencies	(Note 2)	(137 751,48)
- future contracts	(Note 2)	(71 042,58)
- swap contracts	(Note 2)	124 343,36
<b>Net result of operations for the period</b>		<b>3 104 513,80</b>
Subscriptions for the period		2 753 079,79
Redemptions for the period		(11 235 113,28)
Dividend distributions	(Note 15)	(285 363,28)
<b>Net assets at the end of the period</b>		<b>78 868 378,74</b>

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

## Eurizon AM SICAV - Emerging Markets Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>83 277 422,15</b>	<b>75 740 812,27</b>	<b>96,03</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>76 142 187,16</b>	<b>68 415 158,88</b>	<b>86,74</b>
<b>Ordinary Bonds</b>			<b>76 142 187,16</b>	<b>68 415 158,88</b>	<b>86,74</b>
<b>THAILAND</b>			<b>10 221 352,04</b>	<b>8 675 606,60</b>	<b>11,00</b>
<b>Government</b>			<b>10 221 352,04</b>	<b>8 675 606,60</b>	<b>11,00</b>
71 455 000,00	THAILAND GOVERNMENT BONDS 2.875% 17/12/2028	THB	2 295 879,86	1 894 097,73	2,40
72 500 000,00	THAILAND GOVERNMENT BONDS 2.40% 17/12/2023	THB	2 041 662,01	1 877 565,01	2,38
58 360 000,00	THAILAND GOVERNMENT BONDS 3.40% 17/06/2036	THB	1 966 367,39	1 608 929,88	2,04
45 680 000,00	THAILAND GOVERNMENT BONDS 2.125% 17/12/2026	THB	1 363 366,43	1 176 724,71	1,49
23 200 000,00	THAILAND GOVERNMENT BONDS 3.775% 25/06/2032	THB	767 096,60	661 451,67	0,84
18 200 000,00	THAILAND GOVERNMENT BONDS 1.60% 17/06/2035	THB	558 069,77	419 069,29	0,53
13 540 000,00	THAILAND GOVERNMENT BONDS 3.65% 20/06/2031	THB	450 341,78	379 316,18	0,48
10 100 000,00	THAILAND GOVERNMENT BONDS 4.875% 22/06/2029	THB	348 837,60	296 915,54	0,38
9 564 000,00	THAILAND GOVERNMENT BONDS 2.00% 17/06/2042	THB	235 673,93	212 076,65	0,27
4 250 000,00	THAILAND GOVERNMENT BONDS 2.875% 17/06/2046	THB	142 259,48	103 052,13	0,13
2 362 000,00	THAILAND GOVERNMENT BONDS 1.875% 17/06/2049	THB	51 797,19	46 407,81	0,06
<b>INDONESIA</b>			<b>8 472 572,05</b>	<b>8 526 316,14</b>	<b>10,81</b>
<b>Government</b>			<b>8 472 572,05</b>	<b>8 526 316,14</b>	<b>10,81</b>
23 514 000 000,00	INDONESIA TREASURY BONDS 8.375% 15/09/2026	IDR	1 584 970,37	1 538 197,85	1,95
16 280 000 000,00	INDONESIA TREASURY BONDS 8.375% 15/03/2034	IDR	1 078 041,25	1 144 425,85	1,45
13 967 000 000,00	INDONESIA TREASURY BONDS 9.00% 15/03/2029	IDR	978 191,15	974 662,89	1,23
15 200 000 000,00	INDONESIA TREASURY BONDS 8.375% 15/03/2024	IDR	1 054 883,70	945 816,95	1,20
13 700 000 000,00	INDONESIA TREASURY BONDS 6.125% 15/05/2028	IDR	739 463,86	840 923,29	1,07
10 000 000 000,00	INDONESIA TREASURY BONDS 8.25% 15/05/2036	IDR	667 677,44	702 777,59	0,89
7 480 000 000,00	INDONESIA TREASURY BONDS 7.50% 15/06/2035	IDR	468 164,94	495 195,74	0,63
7 000 000 000,00	INDONESIA TREASURY BONDS 8.25% 15/06/2032	IDR	517 690,05	483 723,35	0,61
6 700 000 000,00	INDONESIA TREASURY BONDS 7.50% 15/05/2038	IDR	453 366,67	443 895,39	0,56
5 380 000 000,00	INDONESIA TREASURY BONDS 8.375% 15/04/2039	IDR	373 156,21	383 453,23	0,49
4 900 000 000,00	INDONESIA TREASURY BONDS 7.50% 15/04/2040	IDR	307 611,15	324 060,83	0,41
3 550 000 000,00	INDONESIA TREASURY BONDS 8.75% 15/05/2031	IDR	249 355,26	249 183,18	0,32
<b>BRAZIL</b>			<b>8 472 825,69</b>	<b>8 095 698,90</b>	<b>10,26</b>
<b>Government</b>			<b>8 472 825,69</b>	<b>8 095 698,90</b>	<b>10,26</b>
33 115 000,00	BRAZIL NOTAS DO TESOUREO NACIONAL 10.00% 01/01/2025	BRL	6 155 680,04	6 220 420,88	7,89
4 989 000,00	BRAZIL NOTAS DO TESOUREO NACIONAL 10.00% 01/01/2027	BRL	1 035 960,64	943 148,24	1,19
4 243 000,00	BRAZIL NOTAS DO TESOUREO NACIONAL 10.00% 01/01/2029	BRL	1 100 947,08	790 808,52	1,00
650 000,00	BRAZIL NOTAS DO TESOUREO NACIONAL 10.00% 01/01/2031	BRL	131 906,03	120 174,99	0,15
114 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 8.50% 05/01/2024	BRL	48 331,90	21 146,27	0,03
<b>MEXICO</b>			<b>6 965 579,48</b>	<b>7 688 894,88</b>	<b>9,75</b>
<b>Government</b>			<b>6 965 579,48</b>	<b>7 688 894,88</b>	<b>9,75</b>
46 770 000,00	MEXICO BONOS 7.75% 29/05/2031	MXN	2 111 059,81	2 367 369,90	3,00
22 796 200,00	MEXICO BONOS 8.00% 07/11/2047	MXN	1 017 162,82	1 115 333,90	1,42
18 782 000,00	MEXICO BONOS 7.50% 03/06/2027	MXN	856 528,78	953 042,49	1,21
18 000 000,00	MEXICO BONOS 8.50% 18/11/2038	MXN	962 073,63	938 652,72	1,19
18 810 000,00	MEXICO BONOS 7.75% 13/11/2042	MXN	886 055,68	902 178,65	1,14
1 169 900,00	MEXICO UDIBONOS 4.50% 04/12/2025	MXN	368 021,32	473 796,59	0,60
8 035 900,00	MEXICO BONOS 8.50% 31/05/2029	MXN	352 722,54	424 887,58	0,54
1 065 800,00	MEXICO UDIBONOS 2.75% 27/11/2031	MXN	297 624,11	392 967,87	0,50
2 040 000,00	MEXICO BONOS 10.00% 20/11/2036	MXN	114 330,79	120 665,18	0,15

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

## Eurizon AM SICAV - Emerging Markets Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SOUTH AFRICA</b>			<b>8 986 858,04</b>	<b>6 489 259,94</b>	<b>8,23</b>
<b>Government</b>			<b>8 986 858,04</b>	<b>6 489 259,94</b>	<b>8,23</b>
37 370 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 7.00% 28/02/2031	ZAR	1 934 705,77	1 451 221,64	1,84
25 433 772,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 10.50% 21/12/2026	ZAR	1 559 108,63	1 281 575,63	1,62
23 065 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 8.875% 28/02/2035	ZAR	1 106 193,11	917 156,26	1,16
21 090 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 8.50% 31/01/2037	ZAR	1 178 501,92	782 373,14	0,99
19 230 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 8.75% 31/01/2044	ZAR	1 127 819,69	684 075,94	0,87
14 090 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 9.00% 31/01/2040	ZAR	840 313,03	525 661,98	0,67
15 330 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 6.50% 28/02/2041	ZAR	662 195,46	440 225,87	0,56
13 140 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT BONDS 6.25% 31/03/2036	ZAR	578 020,43	406 969,48	0,52
<b>POLAND</b>			<b>5 243 541,50</b>	<b>5 035 348,47</b>	<b>6,38</b>
<b>Government</b>			<b>5 243 541,50</b>	<b>5 035 348,47</b>	<b>6,38</b>
11 550 000,00	REPUBLIC OF POLAND GOVERNMENT BONDS 2.50% 25/07/2026	PLN	2 175 830,11	2 380 180,59	3,02
11 530 000,00	REPUBLIC OF POLAND GOVERNMENT BONDS 2.75% 25/10/2029	PLN	2 512 430,81	2 220 511,18	2,81
1 400 000,00	REPUBLIC OF POLAND GOVERNMENT BONDS 1.25% 25/10/2030	PLN	305 611,43	235 490,50	0,30
1 000 000,00	REPUBLIC OF POLAND GOVERNMENT BONDS 2.75% 25/04/2028	PLN	249 669,15	199 166,20	0,25
<b>COLOMBIA</b>			<b>6 755 117,87</b>	<b>4 874 261,02</b>	<b>6,18</b>
<b>Government</b>			<b>6 755 117,87</b>	<b>4 874 261,02</b>	<b>6,18</b>
8 000 000 000,00	COLOMBIA TES 6.25% 26/11/2025	COP	2 223 948,50	1 624 523,81	2,06
5 837 600 000,00	COLOMBIA TES 6.00% 28/04/2028	COP	1 431 648,53	1 100 383,74	1,39
4 376 100 000,00	COLOMBIA TES 7.75% 18/09/2030	COP	1 278 701,11	855 389,79	1,08
3 129 000 000,00	COLOMBIA TES 7.50% 26/08/2026	COP	795 534,37	644 698,30	0,82
2 900 000 000,00	COLOMBIA TES 7.25% 18/10/2034	COP	816 915,57	510 167,11	0,65
896 500 000,00	COLOMBIA TES 7.25% 26/10/2050	COP	208 369,79	139 098,27	0,18
<b>MALAYSIA</b>			<b>5 117 882,86</b>	<b>4 698 503,84</b>	<b>5,96</b>
<b>Government</b>			<b>5 117 882,86</b>	<b>4 698 503,84</b>	<b>5,96</b>
5 500 000,00	MALAYSIA GOVERNMENT BONDS 3.757% 22/05/2040	MYR	1 140 973,71	1 029 310,44	1,31
3 420 000,00	MALAYSIA GOVERNMENT BONDS 3.899% 16/11/2027	MYR	745 265,91	679 836,82	0,86
3 140 000,00	MALAYSIA GOVERNMENT BONDS 3.885% 15/08/2029	MYR	702 371,64	620 940,39	0,79
3 000 000,00	MALAYSIA GOVERNMENT BONDS 4.065% 15/06/2050	MYR	569 111,34	577 307,36	0,73
1 733 000,00	MALAYSIA GOVERNMENT BONDS 4.762% 07/04/2037	MYR	389 560,23	365 539,29	0,46
1 800 000,00	MALAYSIA GOVERNMENT BONDS 4.232% 30/06/2031	MYR	375 422,32	362 842,39	0,46
1 730 000,00	MALAYSIA GOVERNMENT BONDS 3.828% 05/07/2034	MYR	385 387,99	335 923,94	0,43
1 280 000,00	MALAYSIA GOVERNMENT BONDS 3.90% 30/11/2026	MYR	276 195,44	254 381,52	0,32
930 000,00	MALAYSIA GOVERNMENT BONDS 4.254% 31/05/2035	MYR	214 960,90	186 288,77	0,24
770 000,00	MALAYSIA GOVERNMENT BONDS 3.733% 15/06/2028	MYR	172 006,18	151 984,55	0,19
685 000,00	MALAYSIA GOVERNMENT BONDS 3.844% 15/04/2033	MYR	146 627,20	134 148,37	0,17
<b>PERU</b>			<b>3 459 465,06</b>	<b>2 757 374,27</b>	<b>3,50</b>
<b>Government</b>			<b>3 459 465,06</b>	<b>2 757 374,27</b>	<b>3,50</b>
3 100 000,00	PERU GOVERNMENT BONDS 5.94% 12/02/2029	PEN	917 580,47	769 799,31	0,98
3 550 000,00	PERU GOVERNMENT BONDS 5.35% 12/08/2040	PEN	1 003 264,98	752 422,71	0,95
2 492 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BONDS 6.95% 12/08/2031	PEN	814 529,97	641 189,39	0,81
1 602 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BONDS 8.20% 12/08/2026	PEN	539 980,95	430 369,65	0,55
730 000,00	PERU GOVERNMENT BONDS 5.40% 12/08/2034	PEN	184 108,69	163 593,21	0,21

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

## Eurizon AM SICAV - Emerging Markets Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ROMANIA</b>			<b>2 732 585,41</b>	<b>2 635 557,49</b>	<b>3,34</b>
<b>Government</b>			<b>2 732 585,41</b>	<b>2 635 557,49</b>	<b>3,34</b>
8 360 000,00	ROMANIA GOVERNMENT BONDS 3.65% 28/07/2025	RON	1 581 466,38	1 599 715,15	2,03
2 285 000,00	ROMANIA GOVERNMENT BONDS 3.65% 24/09/2031	RON	374 569,38	372 833,77	0,47
1 800 000,00	ROMANIA GOVERNMENT BONDS 5.00% 12/02/2029	RON	400 388,31	334 077,46	0,42
1 700 000,00	ROMANIA GOVERNMENT BONDS 4.85% 22/04/2026	RON	376 161,34	328 931,11	0,42
<b>HUNGARY</b>			<b>2 388 809,34</b>	<b>2 380 099,84</b>	<b>3,02</b>
<b>Government</b>			<b>2 388 809,34</b>	<b>2 380 099,84</b>	<b>3,02</b>
600 000 000,00	HUNGARY GOVERNMENT BONDS 3.00% 27/10/2027	HUF	1 352 116,34	1 339 222,01	1,70
567 000 000,00	HUNGARY GOVERNMENT BONDS 2.25% 20/04/2033	HUF	1 036 693,00	1 040 877,83	1,32
<b>CZECH REPUBLIC</b>			<b>2 525 343,57</b>	<b>2 291 567,92</b>	<b>2,90</b>
<b>Government</b>			<b>2 525 343,57</b>	<b>2 291 567,92</b>	<b>2,90</b>
21 000 000,00	CZECH REPUBLIC GOVERNMENT BONDS 0.25% 10/02/2027	CZK	778 890,21	752 554,74	0,95
18 300 000,00	CZECH REPUBLIC GOVERNMENT BONDS 2.00% 13/10/2033	CZK	675 234,38	622 715,51	0,79
9 000 000,00	CZECH REPUBLIC GOVERNMENT BONDS 2.75% 23/07/2029	CZK	383 187,48	344 854,37	0,44
10 110 000,00	CZECH REPUBLIC GOVERNMENT BONDS 0.95% 15/05/2030	CZK	384 530,58	339 684,38	0,43
5 600 000,00	CZECH REPUBLIC GOVERNMENT BONDS 4.20% 04/12/2036	CZK	303 500,92	231 758,92	0,29
<b>PHILIPPINES</b>			<b>1 969 054,34</b>	<b>1 897 456,95</b>	<b>2,41</b>
<b>Supranational</b>			<b>1 969 054,34</b>	<b>1 897 456,95</b>	<b>2,41</b>
15 000 000,00	ASIAN DEVELOPMENT BANK 2.50% 15/02/2027	CNY	1 969 054,34	1 897 456,95	2,41
<b>CHILE</b>			<b>2 347 283,31</b>	<b>1 886 406,32</b>	<b>2,39</b>
<b>Government</b>			<b>2 347 283,31</b>	<b>1 886 406,32</b>	<b>2,39</b>
380 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 5.00% 01/03/2035	CLP	591 771,09	435 146,86	0,55
380 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.70% 01/09/2030	CLP	511 009,84	427 027,07	0,54
320 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.50% 01/03/2026	CLP	403 121,76	361 185,02	0,46
340 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 2.30% 01/10/2028	CLP	370 097,63	337 052,82	0,43
260 000 000,00	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 6.00% 01/01/2043	CLP	471 282,99	325 994,55	0,41
<b>URUGUAY</b>			<b>340 057,69</b>	<b>348 452,08</b>	<b>0,44</b>
<b>Government</b>			<b>340 057,69</b>	<b>348 452,08</b>	<b>0,44</b>
14 980 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 8.50% 15/03/2028	UYU	340 057,69	348 452,08	0,44
<b>DOMINICAN REPUBLIC</b>			<b>143 858,91</b>	<b>134 354,22</b>	<b>0,17</b>
<b>Government</b>			<b>143 858,91</b>	<b>134 354,22</b>	<b>0,17</b>
8 000 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 9.75% 05/06/2026	DOP	143 858,91	134 354,22	0,17
<b>INVESTMENT FUNDS</b>			<b>7 135 234,99</b>	<b>7 325 653,39</b>	<b>9,29</b>
<b>UCI Units</b>			<b>7 135 234,99</b>	<b>7 325 653,39</b>	<b>9,29</b>
<b>LUXEMBOURG</b>			<b>7 135 234,99</b>	<b>7 325 653,39</b>	<b>9,29</b>
<b>Finance</b>			<b>7 135 234,99</b>	<b>7 325 653,39</b>	<b>9,29</b>
46 254,09	EURIZON FUND - BOND AGGREGATE RMB	EUR	5 587 494,19	5 777 598,51	7,33
12 176,96	EURIZON FUND - MONEY MARKET EUR T1	EUR	1 202 016,73	1 202 352,73	1,52

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



## Eurizon AM SICAV - Emerging Markets Bond

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### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
3 622,37	EURIZON FUND - MONEY MARKET USD T1	USD	345 724,07	345 702,15	0,44
<b>Total Portfolio</b>			<b>83 277 422,15</b>	<b>75 740 812,27</b>	<b>96,03</b>

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

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## Eurizon AM SICAV - Emerging Markets Bond

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(71 042,58)</b>	<b>8 710 927,64</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(71 042,58)</b>	<b>8 710 927,64</b>
200 000	38	Purchase	US 2YR NOTE (CBT)	29/09/2023	USD	(62 150,15)	7 082 548,22
100 000	15	Purchase	US 10YR ULTRA	20/09/2023	USD	(8 892,43)	1 628 379,42

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

## Eurizon AM SICAV - Emerging Markets Bond

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>12 252,74</b>	<b>719,89</b>	<b>1 558 203,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>17 580,28</b>	<b>972,32</b>	<b>—</b>
1 700 000	PUT	USD/JPY PUT 124,00 12/09/23	USD	17 580,28	972,32	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(5 327,54)</b>	<b>(252,43)</b>	<b>1 558 203,00</b>
(1 700 000)	PUT	USD/JPY PUT 115,00 12/09/23	USD	(5 327,54)	(252,43)	1 558 203,00

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

## Eurizon AM SICAV - Emerging Markets Bond

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(47 692,07)</b>	
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>114 678,32</b>	
25/09/2023	1 630 807,07	EUR	250 000 000,00	JPY	31 474,84
25/09/2023	1 656 988,00	EUR	12 840 000,00	CNY	28 543,13
25/09/2023	755 045,74	USD	26 000 000,00	THB	14 438,05
21/09/2023	332 141,96	EUR	6 756 000,00	ZAR	8 219,66
25/09/2023	1 212 874,13	EUR	9 550 000,00	CNH	6 364,88
25/09/2023	529 218,65	EUR	20 150 000,00	THB	6 242,69
25/09/2023	11 100 000,00	MXN	576 931,68	EUR	4 594,70
25/09/2023	53 250 000,00	CZK	2 221 098,90	EUR	2 998,12
25/09/2023	5 300 000,00	MXN	275 167,44	EUR	2 498,31
25/09/2023	3 960 000,00	PLN	883 622,46	EUR	2 461,10
21/09/2023	174 319,47	EUR	3 600 000,00	ZAR	1 714,34
25/09/2023	7 200 000,00	BRL	1 340 782,12	EUR	1 698,59
25/09/2023	735 000,00	GBP	851 792,31	EUR	1 337,54
25/09/2023	130 480,52	EUR	115 350 000,00	CLP	516,74
25/09/2023	1 202 225,07	EUR	5 619 200 000,00	COP	501,90
25/09/2023	159 435,99	EUR	743 450 000,00	COP	441,63
25/09/2023	119 448,36	EUR	2 850 000,00	CZK	412,18
25/09/2023	755 000,00	RON	151 042,65	EUR	219,92
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(162 370,39)</b>	
25/09/2023	16 100 000,00	MYR	3 201 495,36	EUR	(34 093,06)
25/09/2023	240 000 000,00	JPY	1 716 444,88	USD	(31 502,85)
25/09/2023	27 800 000,00	EGP	783 760,92	EUR	(20 083,51)
21/09/2023	16 100 000,00	ZAR	789 094,07	EUR	(17 165,57)
25/09/2023	852 483,32	EUR	3 450 000,00	PEN	(10 752,66)
25/09/2023	9 400 000,00	CNY	1 201 823,19	EUR	(9 659,50)
25/09/2023	4 700 000,00	CNH	602 819,14	EUR	(9 039,72)
25/09/2023	185 620,30	EUR	7 900 000,00	UYU	(8 120,46)
25/09/2023	1 044 777,88	EUR	17 285 850 000,00	IDR	(6 962,68)
25/09/2023	251 353 825,00	JPY	2 650 000,00	AUD	(5 875,75)
25/09/2023	2 395 282,29	EUR	2 628 212,00	USD	(3 888,83)
25/09/2023	303 148,84	EUR	1 550 000,00	MYR	(1 787,41)
25/09/2023	118 964,97	EUR	7 300 000,00	PHP	(1 494,47)
25/09/2023	104 619,57	EUR	3 850 000,00	EGP	(1 141,51)
25/09/2023	1 925 000 000,00	IDR	117 701,01	EUR	(576,28)
25/09/2023	1 016 977,12	USD	800 000,00	GBP	(226,13)

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

## Eurizon AM SICAV - Emerging Markets Bond

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### SWAP CONTRACTS AS AT 30 JUNE 2023

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>79 590,69</b>	<b>(121 706,80)</b>	<b>(59 613,07)</b>
J.P. MORGAN SE	CZK	100 000 000,00	07/02/2024	79 590,69	(121 706,80)	(59 613,07)

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

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## Eurizon AM SICAV - Global Dynamic Allocation

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	694 447 582,68	
Banks	(Note 2)	6 380 641,57	
Other banks and broker accounts	(Notes 2, 12)	4 709 325,89	
Option contracts	(Notes 2, 12)	1 671 703,56	
Swap premium paid		377 616,11	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	149 438,36	
Unrealised profit on future contracts	(Notes 2, 12)	1 562 839,70	
Other interest receivable		451 757,92	
Receivable on investments sold		16 465 197,65	
Receivable on subscriptions		5 023 398,52	
Other assets	(Notes 3, 13)	2 332 900,33	
<b>Total assets</b>		<b>733 572 402,29</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(2 213 305,15)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(377 349,08)	
Unrealised loss on future contracts	(Notes 2, 12)	(2 779 812,14)	
Unrealised loss on swap contracts	(Notes 2, 11)	(816 195,56)	
Interest payable on swap contracts	(Notes 2, 11)	(13 750,00)	
Payable on investments purchased		(2 964 827,79)	
Payable on redemptions		(5 361 414,80)	
Other liabilities		(1 148 326,12)	
<b>Total liabilities</b>		<b>(15 674 980,64)</b>	
<b>Total net assets</b>		<b>717 897 421,65</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	5,12	428 546,820
Class F	EUR	5,75	571 588,301
Class I	EUR	8,30	819 403,581
Class Primaclasse	EUR	5,33	47 474 178,181
Class R	EUR	7,09	59 319 447,270
Class U	EUR	6,17	5 129 900,308

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

## Eurizon AM SICAV - Global Dynamic Allocation

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>820 508 779,01</b>
Net income from investments	(Note 2)	6 859 731,66
Other income	(Notes 5, 8)	853 647,11
<b>Total income</b>		<b>7 713 378,77</b>
Management fee	(Note 8)	(5 380 267,56)
Performance fee	(Note 9)	(23 243,47)
Administrative fees	(Note 10)	(652 173,44)
Subscription tax	(Note 6)	(41 063,62)
Interest paid on swap contracts	(Note 2)	(226 250,00)
Other charges and taxes	(Notes 3, 7)	(1 411 486,03)
<b>Total expenses</b>		<b>(7 734 484,12)</b>
<b>Net investment income / (loss)</b>		<b>(21 105,35)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(21 110 125,91)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	60 453 054,45
- option contracts	(Note 2)	(2 276 507,22)
- forward foreign exchange contracts	(Note 2)	(50 480,21)
- foreign currencies	(Note 2)	(19 276,43)
- future contracts	(Note 2)	2 326 293,39
- swap contracts	(Note 2)	(348 744,96)
<b>Net result of operations for the period</b>		<b>38 953 107,76</b>
Subscriptions for the period		140 891 727,73
Redemptions for the period		(280 457 354,63)
Dividend distributions	(Note 15)	(1 998 838,22)
<b>Net assets at the end of the period</b>		<b>717 897 421,65</b>

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

## Eurizon AM SICAV - Global Dynamic Allocation

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>685 163 391,53</b>	<b>694 447 582,68</b>	<b>96,73</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>290 358 425,93</b>	<b>294 376 568,59</b>	<b>41,00</b>
<b>Shares</b>			<b>195 410 080,50</b>	<b>208 214 865,16</b>	<b>29,00</b>
<b>FRANCE</b>			<b>61 682 092,31</b>	<b>68 218 387,93</b>	<b>9,50</b>
<b>Consumer Retail</b>			<b>15 681 978,62</b>	<b>18 826 183,90</b>	<b>2,62</b>
11 234,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	7 204 608,35	9 694 942,00	1,35
10 957,00	L'OREAL SA	EUR	4 096 222,06	4 679 734,70	0,65
4 837,00	KERING SA	EUR	3 177 841,18	2 445 587,20	0,34
1 008,00	HERMES INTERNATIONAL	EUR	1 203 307,03	2 005 920,00	0,28
<b>Industries</b>			<b>11 009 301,36</b>	<b>12 318 284,93</b>	<b>1,72</b>
29 795,00	SCHNEIDER ELECTRIC SE	EUR	4 210 971,11	4 959 675,70	0,69
33 539,00	VINCI SA	EUR	3 067 356,23	3 567 878,82	0,50
50 349,00	CIE DE SAINT-GOBAIN	EUR	2 852 603,84	2 805 949,77	0,39
63 208,00	GETLINK SE	EUR	878 370,18	984 780,64	0,14
<b>Finance</b>			<b>6 904 921,20</b>	<b>7 621 688,25</b>	<b>1,06</b>
62 357,00	BNP PARIBAS SA	EUR	3 346 055,73	3 599 246,04	0,50
130 621,00	AXA SA	EUR	3 066 541,27	3 530 032,53	0,49
18 312,00	SCOR SE	EUR	492 324,20	492 409,68	0,07
<b>Health</b>			<b>6 741 121,68</b>	<b>7 359 652,60</b>	<b>1,02</b>
50 771,00	SANOFI	EUR	4 410 480,22	4 985 712,20	0,69
13 754,00	ESSILORLUXOTTICA SA	EUR	2 330 641,46	2 373 940,40	0,33
<b>Computing and IT</b>			<b>7 036 434,90</b>	<b>5 676 887,10</b>	<b>0,79</b>
16 139,00	CAPGEMINI SE	EUR	2 819 745,29	2 800 923,45	0,39
23 320,00	DASSAULT SYSTEMES SE	EUR	1 024 763,72	947 375,00	0,13
19 833,00	WORLDLINE SA	EUR	1 297 430,05	664 405,50	0,09
33 752,00	EXCLUSIVE NETWORKS SA	EUR	642 077,03	658 164,00	0,09
2 595,00	TELEPERFORMANCE	EUR	905 530,47	398 202,75	0,06
8 030,00	UBISOFT ENTERTAINMENT SA	EUR	346 888,34	207 816,40	0,03
<b>Energy</b>			<b>4 227 978,01</b>	<b>5 307 760,20</b>	<b>0,74</b>
101 004,00	TOTALENERGIES SE	EUR	4 227 978,01	5 307 760,20	0,74
<b>Raw materials</b>			<b>3 607 209,45</b>	<b>4 597 271,60</b>	<b>0,64</b>
27 998,00	AIR LIQUIDE SA	EUR	3 607 209,45	4 597 271,60	0,64
<b>Basic Goods</b>			<b>3 281 350,09</b>	<b>3 455 372,80</b>	<b>0,48</b>
17 072,00	PERNOD RICARD SA	EUR	3 281 350,09	3 455 372,80	0,48
<b>Multi-Utilities</b>			<b>2 770 546,85</b>	<b>2 657 225,66</b>	<b>0,37</b>
67 110,00	VEOLIA ENVIRONNEMENT SA	EUR	2 050 334,00	1 942 834,50	0,27
46 913,00	ENGIE SA	EUR	720 212,85	714 391,16	0,10
<b>Telecommunication</b>			<b>421 250,15</b>	<b>398 060,89</b>	<b>0,06</b>
37 195,00	ORANGE SA	EUR	421 250,15	398 060,89	0,06
<b>GERMANY</b>			<b>47 015 889,16</b>	<b>49 460 430,26</b>	<b>6,89</b>
<b>Finance</b>			<b>9 539 100,33</b>	<b>10 707 432,67</b>	<b>1,49</b>
22 162,00	ALLIANZ SE	EUR	4 495 568,32	4 724 938,40	0,66
14 952,00	DEUTSCHE BOERSE AG	EUR	2 144 280,70	2 528 383,20	0,35
7 079,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	1 734 782,12	2 432 344,40	0,34
2 755,00	HANNOVER RUECK SE	EUR	416 511,84	535 434,25	0,07
27 177,00	VONOVIA SE	EUR	747 957,35	486 332,42	0,07

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



## Eurizon AM SICAV - Global Dynamic Allocation

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>9 291 054,35</b>	<b>9 459 370,50</b>	<b>1,32</b>
35 562,00	SIEMENS AG	EUR	4 753 442,78	5 424 627,48	0,76
78 824,00	DEUTSCHE POST AG	EUR	3 708 565,56	3 525 797,52	0,49
1 605,00	SARTORIUS AG	EUR	829 046,01	508 945,50	0,07
<b>Computing and IT</b>			<b>8 163 384,42</b>	<b>8 822 138,29</b>	<b>1,23</b>
44 632,00	SAP SE	EUR	5 170 321,02	5 585 248,48	0,78
85 666,00	INFINEON TECHNOLOGIES AG	EUR	2 993 063,40	3 236 889,81	0,45
<b>Consumer Retail</b>			<b>6 286 980,41</b>	<b>6 269 219,49</b>	<b>0,87</b>
29 783,00	MERCEDES-BENZ GROUP AG	EUR	2 014 267,60	2 194 113,61	0,31
15 040,00	BEIERSDORF AG	EUR	1 599 513,33	1 823 600,00	0,25
7 497,00	BAYERISCHE MOTOREN WERKE AG	EUR	538 219,12	843 562,44	0,12
13 287,00	PUMA SE	EUR	1 097 668,49	732 379,44	0,10
3 800,00	ADIDAS AG	EUR	1 037 311,87	675 564,00	0,09
<b>Multi-Utilities</b>			<b>4 443 117,83</b>	<b>5 165 482,96</b>	<b>0,72</b>
82 104,00	RWE AG	EUR	2 850 378,02	3 273 486,48	0,46
161 986,00	E.ON SE	EUR	1 592 739,81	1 891 996,48	0,26
<b>Telecommunication</b>			<b>3 728 439,36</b>	<b>4 323 425,66</b>	<b>0,60</b>
216 431,00	DEUTSCHE TELEKOM AG	EUR	3 728 439,36	4 323 425,66	0,60
<b>Health</b>			<b>4 129 243,19</b>	<b>3 151 205,48</b>	<b>0,44</b>
35 837,00	SIEMENS HEALTHINEERS AG	EUR	2 071 288,86	1 858 506,82	0,26
4 397,00	MERCK KGAA	EUR	872 197,28	666 365,35	0,09
14 088,00	FRESENIUS SE & CO. KGAA	EUR	584 901,20	357 412,56	0,05
29 715,00	SYNLAB AG	EUR	600 855,85	268 920,75	0,04
<b>Raw materials</b>			<b>1 434 569,27</b>	<b>1 562 155,21</b>	<b>0,22</b>
17 735,00	COVESTRO AG	EUR	662 706,47	843 831,30	0,12
16 153,00	BASF SE	EUR	771 862,80	718 323,91	0,10
<b>NETHERLANDS</b>			<b>25 590 959,18</b>	<b>27 473 166,33</b>	<b>3,83</b>
<b>Computing and IT</b>			<b>12 206 964,86</b>	<b>14 131 367,03</b>	<b>1,97</b>
14 553,00	ASML HOLDING NV	EUR	8 568 427,17	9 648 639,00	1,34
67 663,00	STMICROELECTRONICS NV	EUR	2 486 208,63	3 082 726,28	0,43
3 605,00	ASM INTERNATIONAL NV	EUR	1 152 329,06	1 400 001,75	0,20
<b>Basic Goods</b>			<b>2 869 287,93</b>	<b>3 036 353,24</b>	<b>0,42</b>
18 617,00	HEINEKEN NV	EUR	1 744 551,71	1 753 349,06	0,24
41 043,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 124 736,22	1 283 004,18	0,18
<b>Consumer Retail</b>			<b>2 054 456,90</b>	<b>2 903 932,40</b>	<b>0,41</b>
6 662,00	FERRARI NV	EUR	1 188 329,99	1 995 269,00	0,28
573,00	ADYEN NV	EUR	866 126,91	908 663,40	0,13
<b>Telecommunication</b>			<b>2 663 503,31</b>	<b>2 693 392,74</b>	<b>0,38</b>
40 134,00	PROSUS NV	EUR	2 663 503,31	2 693 392,74	0,38
<b>Finance</b>			<b>2 012 918,99</b>	<b>2 066 084,47</b>	<b>0,29</b>
167 457,00	ING GROEP NV	EUR	2 012 918,99	2 066 084,47	0,29
<b>Raw materials</b>			<b>2 000 752,87</b>	<b>1 682 021,92</b>	<b>0,23</b>
22 511,00	AKZO NOBEL NV	EUR	2 000 752,87	1 682 021,92	0,23
<b>Health</b>			<b>1 783 074,32</b>	<b>960 014,53</b>	<b>0,13</b>
48 466,00	KONINKLIJKE PHILIPS NV	EUR	1 783 074,32	960 014,53	0,13

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## Eurizon AM SICAV - Global Dynamic Allocation

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED STATES</b>			<b>22 875 077,80</b>	<b>23 197 355,48</b>	<b>3,23</b>
<b>Telecommunication</b>			<b>6 171 244,55</b>	<b>6 811 008,16</b>	<b>0,95</b>
6 601,00	NETFLIX, INC.	USD	1 916 935,39	2 665 145,36	0,37
20 569,00	T-MOBILE U.S., INC.	USD	2 760 078,15	2 618 728,89	0,37
617,00	BOOKING HOLDINGS, INC.	USD	1 494 231,01	1 527 133,91	0,21
<b>Health</b>			<b>4 638 111,81</b>	<b>5 159 311,62</b>	<b>0,72</b>
5 353,00	ELI LILLY & CO.	USD	1 741 557,41	2 301 053,31	0,32
3 493,00	HUMANA, INC.	USD	1 453 121,29	1 431 553,26	0,20
11 553,00	ABBVIE, INC.	USD	1 443 433,11	1 426 705,05	0,20
<b>Consumer Retail</b>			<b>4 892 059,09</b>	<b>4 306 925,26</b>	<b>0,60</b>
11 222,00	MARRIOTT INTERNATIONAL, INC.	USD	1 801 065,50	1 889 430,38	0,26
11 202,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	1 438 702,22	1 494 455,17	0,21
5 128,00	ESTEE LAUDER COS., INC.	USD	1 652 291,37	923 039,71	0,13
<b>Finance</b>			<b>4 796 951,33</b>	<b>4 191 537,92</b>	<b>0,58</b>
10 156,00	AMERICAN TOWER CORP.	USD	1 918 200,32	1 805 365,75	0,25
6 464,00	SBA COMMUNICATIONS CORP.	USD	1 564 844,07	1 373 140,40	0,19
9 700,00	CROWN CASTLE, INC.	USD	1 313 906,94	1 013 031,77	0,14
<b>Computing and IT</b>			<b>1 191 277,59</b>	<b>1 589 329,06</b>	<b>0,22</b>
3 546,00	ADOBE, INC.	USD	1 191 277,59	1 589 329,06	0,22
<b>Basic Goods</b>			<b>1 185 433,43</b>	<b>1 139 243,46</b>	<b>0,16</b>
26 445,00	KROGER CO.	USD	1 185 433,43	1 139 243,46	0,16
<b>ITALY</b>			<b>16 058 901,24</b>	<b>16 423 120,04</b>	<b>2,29</b>
<b>Finance</b>			<b>7 148 628,27</b>	<b>6 877 446,34</b>	<b>0,96</b>
126 198,00	UNICREDIT SPA	EUR	1 478 364,99	2 683 600,47	0,38
190 013,00	NEXI SPA	EUR	3 012 609,29	1 364 673,37	0,19
536 302,00	INTESA SANPAOLO SPA	EUR	1 238 261,39	1 287 124,80	0,18
88 883,00	FINECOBANK BANCA FINECO SPA	EUR	1 029 796,28	1 094 594,15	0,15
194 376,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	389 596,32	447 453,55	0,06
<b>Multi-Utilities</b>			<b>2 561 536,84</b>	<b>2 606 265,10</b>	<b>0,36</b>
371 220,00	ENEL SPA	EUR	2 242 189,85	2 289 684,96	0,32
40 556,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	319 346,99	316 580,14	0,04
<b>Consumer Retail</b>			<b>2 150 418,20</b>	<b>2 077 336,12</b>	<b>0,29</b>
377 012,00	RAI WAY SPA	EUR	2 150 418,20	2 077 336,12	0,29
<b>Computing and IT</b>			<b>1 598 262,90</b>	<b>2 030 074,28</b>	<b>0,28</b>
280 397,00	TECHNOPROBE SPA	EUR	1 598 262,90	2 030 074,28	0,28
<b>Industries</b>			<b>959 813,78</b>	<b>1 242 917,48</b>	<b>0,18</b>
67 453,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	631 401,46	814 832,24	0,12
11 183,00	PRYSMIAN SPA	EUR	328 412,32	428 085,24	0,06
<b>Energy</b>			<b>1 249 577,74</b>	<b>1 241 625,76</b>	<b>0,17</b>
94 191,00	ENI SPA	EUR	1 249 577,74	1 241 625,76	0,17
<b>Health</b>			<b>390 663,51</b>	<b>347 454,96</b>	<b>0,05</b>
10 344,00	AMPLIFON SPA	EUR	390 663,51	347 454,96	0,05
<b>SPAIN</b>			<b>5 145 816,23</b>	<b>5 626 999,52</b>	<b>0,78</b>
<b>Multi-Utilities</b>			<b>1 862 140,01</b>	<b>2 117 886,91</b>	<b>0,29</b>
141 492,00	IBERDROLA SA	EUR	1 425 716,61	1 690 829,40	0,23
11 729,00	EDP RENOVAVEIS SA	EUR	238 711,78	214 582,06	0,03
10 813,00	ENDESA SA	EUR	197 711,62	212 475,45	0,03

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

## Eurizon AM SICAV - Global Dynamic Allocation

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>1 445 791,96</b>	<b>1 618 961,76</b>	<b>0,22</b>
45 656,00	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	1 445 791,96	1 618 961,76	0,22
<b>Finance</b>			<b>812 469,23</b>	<b>973 718,95</b>	<b>0,14</b>
287 657,00	BANCO SANTANDER SA	EUR	812 469,23	973 718,95	0,14
<b>Computing and IT</b>			<b>395 964,48</b>	<b>488 457,60</b>	<b>0,07</b>
7 008,00	AMADEUS IT GROUP SA	EUR	395 964,48	488 457,60	0,07
<b>Telecommunication</b>			<b>629 450,55</b>	<b>427 974,30</b>	<b>0,06</b>
11 570,00	CELLNEX TELECOM SA	EUR	629 450,55	427 974,30	0,06
<b>FINLAND</b>			<b>4 674 034,26</b>	<b>4 605 990,30</b>	<b>0,64</b>
<b>Finance</b>			<b>4 031 374,21</b>	<b>4 018 220,90</b>	<b>0,56</b>
265 004,00	NORDEA BANK ABP	EUR	2 563 930,50	2 641 029,86	0,37
33 492,00	SAMPO OYJ	EUR	1 467 443,71	1 377 191,04	0,19
<b>Telecommunication</b>			<b>642 660,05</b>	<b>587 769,40</b>	<b>0,08</b>
12 010,00	ELISA OYJ	EUR	642 660,05	587 769,40	0,08
<b>UNITED KINGDOM</b>			<b>3 611 475,36</b>	<b>3 953 177,22</b>	<b>0,55</b>
<b>Health</b>			<b>1 166 531,51</b>	<b>1 469 446,87</b>	<b>0,20</b>
11 183,00	ASTRAZENECA PLC	GBP	1 166 531,51	1 469 446,87	0,20
<b>Energy</b>			<b>1 068 902,88</b>	<b>1 161 639,12</b>	<b>0,16</b>
42 096,00	SHELL PLC	EUR	1 068 902,88	1 161 639,12	0,16
<b>Basic Goods</b>			<b>708 431,74</b>	<b>682 342,14</b>	<b>0,10</b>
17 329,00	DIAGEO PLC	GBP	708 431,74	682 342,14	0,10
<b>Raw materials</b>			<b>649 359,88</b>	<b>619 411,35</b>	<b>0,09</b>
23 804,00	ANGLO AMERICAN PLC	GBP	649 359,88	619 411,35	0,09
<b>Multi-Utilities</b>			<b>18 249,35</b>	<b>20 337,74</b>	<b>0,00</b>
948,00	SSE PLC	GBP	18 249,35	20 337,74	0,00
<b>IRELAND</b>			<b>2 921 900,12</b>	<b>3 071 250,30</b>	<b>0,43</b>
<b>Industries</b>			<b>1 066 046,35</b>	<b>1 309 515,50</b>	<b>0,18</b>
25 931,00	CRH PLC	EUR	1 066 046,35	1 309 515,50	0,18
<b>Raw materials</b>			<b>762 078,72</b>	<b>936 310,50</b>	<b>0,13</b>
2 679,00	LINDE PLC	EUR	762 078,72	936 310,50	0,13
<b>Basic Goods</b>			<b>1 093 775,05</b>	<b>825 424,30</b>	<b>0,12</b>
9 235,00	KERRY GROUP PLC	EUR	1 093 775,05	825 424,30	0,12
<b>DENMARK</b>			<b>1 870 335,65</b>	<b>2 343 065,52</b>	<b>0,33</b>
<b>Basic Goods</b>			<b>1 187 909,13</b>	<b>1 340 659,78</b>	<b>0,19</b>
9 154,00	CARLSBERG AS	DKK	1 187 909,13	1 340 659,78	0,19
<b>Health</b>			<b>682 426,52</b>	<b>1 002 405,74</b>	<b>0,14</b>
6 789,00	NOVO NORDISK AS	DKK	682 426,52	1 002 405,74	0,14
<b>SWITZERLAND</b>			<b>2 062 337,48</b>	<b>1 822 025,08</b>	<b>0,25</b>
<b>Health</b>			<b>1 206 231,49</b>	<b>1 028 636,91</b>	<b>0,14</b>
1 046,00	LONZA GROUP AG	CHF	671 139,21	571 618,98	0,08
1 631,00	ROCHE HOLDING AG	CHF	535 092,28	457 017,93	0,06
<b>Basic Goods</b>			<b>856 105,99</b>	<b>793 388,17</b>	<b>0,11</b>
7 197,00	NESTLE SA	CHF	856 105,99	793 388,17	0,11

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## Eurizon AM SICAV - Global Dynamic Allocation

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>1 235 927,29</b>	<b>1 355 864,68</b>	<b>0,19</b>
<b>Finance</b>			<b>927 129,04</b>	<b>1 045 092,00</b>	<b>0,15</b>
16 350,00	KBC GROUP NV	EUR	927 129,04	1 045 092,00	0,15
<b>Basic Goods</b>			<b>308 798,25</b>	<b>310 772,68</b>	<b>0,04</b>
5 996,00	ANHEUSER-BUSCH INBEV SA	EUR	308 798,25	310 772,68	0,04
<b>PORTUGAL</b>			<b>665 334,42</b>	<b>664 032,50</b>	<b>0,09</b>
<b>Multi-Utilities</b>			<b>665 334,42</b>	<b>664 032,50</b>	<b>0,09</b>
148 354,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	665 334,42	664 032,50	0,09
<b>Ordinary Bonds</b>			<b>89 998 093,37</b>	<b>82 055 437,76</b>	<b>11,43</b>
<b>UNITED STATES</b>			<b>35 444 588,67</b>	<b>33 944 435,10</b>	<b>4,73</b>
<b>Government</b>			<b>35 444 588,67</b>	<b>33 944 435,10</b>	<b>4,73</b>
41 278 650,00	U.S. TREASURY INFLATION-INDEXED NOTES 1.125% 15/01/2033	USD	35 444 588,67	33 944 435,10	4,73
<b>ITALY</b>			<b>38 625 351,13</b>	<b>33 698 225,78</b>	<b>4,69</b>
<b>Government</b>			<b>38 625 351,13</b>	<b>33 698 225,78</b>	<b>4,69</b>
19 900 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	20 654 976,99	19 080 120,00	2,66
8 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.20% 15/08/2025	EUR	7 656 000,00	7 584 000,00	1,06
3 793 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BONDS 5.20% 31/07/2034	EUR	5 665 035,15	4 035 979,58	0,56
1 714 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	2 522 442,38	1 601 904,40	0,22
967 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	1 329 015,79	853 667,60	0,12
626 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.10% 01/03/2040	EUR	797 880,82	542 554,20	0,07
<b>GERMANY</b>			<b>15 928 153,57</b>	<b>14 412 776,88</b>	<b>2,01</b>
<b>Government</b>			<b>15 928 153,57</b>	<b>14 412 776,88</b>	<b>2,01</b>
11 400 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	11 298 540,00	11 287 596,00	1,57
2 033 579,72	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.50% 15/08/2046	EUR	3 173 096,12	2 074 210,64	0,29
894 892,11	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.00% 04/01/2037	EUR	1 456 517,45	1 050 970,24	0,15
<b>Zero-Coupon Bonds</b>			<b>4 950 252,06</b>	<b>4 106 265,67</b>	<b>0,57</b>
<b>GERMANY</b>			<b>4 950 252,06</b>	<b>4 106 265,67</b>	<b>0,57</b>
<b>Government</b>			<b>4 950 252,06</b>	<b>4 106 265,67</b>	<b>0,57</b>
4 808 217,32	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2030	EUR	4 950 252,06	4 106 265,67	0,57
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>415 280,21</b>	<b>415 280,21</b>	<b>0,06</b>
<b>Shares</b>			<b>415 280,21</b>	<b>415 280,21</b>	<b>0,06</b>
<b>ITALY</b>			<b>415 280,21</b>	<b>415 280,21</b>	<b>0,06</b>
<b>Finance</b>			<b>415 280,21</b>	<b>415 280,21</b>	<b>0,06</b>
415 280,21	EUR AM ITER UNITS COMIT	EUR	415 280,21	415 280,21	0,06

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

## Eurizon AM SICAV - Global Dynamic Allocation

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>394 389 685,39</b>	<b>399 655 733,88</b>	<b>55,67</b>
<b>UCI Units</b>			<b>394 389 685,39</b>	<b>399 655 733,88</b>	<b>55,67</b>
<b>LUXEMBOURG</b>			<b>386 041 297,15</b>	<b>392 739 391,12</b>	<b>54,71</b>
<b>Finance</b>			<b>386 041 297,15</b>	<b>392 739 391,12</b>	<b>54,71</b>
329 842,24	EURIZON FUND - EQUITY USA -Z-	EUR	76 556 712,25	81 147 788,87	11,30
5 592 566,00	UBS LUX FUND SOLUTIONS - SUSTAINABLE DEVELOPMENT BANK BONDS UCITS ETF	EUR	53 257 167,14	53 084 636,47	7,39
490 724,43	EURIZON FUND GLOBAL BOND	EUR	49 999 999,96	49 028 277,70	6,83
202 367,70	EURIZON FUND - BOND USD LTE	EUR	39 999 999,98	40 234 746,51	5,60
389 203,65	EURIZON FUND - BOND CORPORATE EUR SHORT TERM	EUR	28 219 099,95	28 252 293,17	3,94
153 365,45	EPSILON FUND - EURO BOND	EUR	25 578 289,92	25 912 626,60	3,61
86 177,75	EURIZON FUND - SUSTAINABLE JAPAN EQUITY	EUR	22 126 177,46	23 715 253,92	3,30
133 120,36	EURIZON FUND - GLOBAL BOND LTE	EUR	19 999 999,92	20 214 325,91	2,82
178 717,24	EURIZON FUND-ABSOLUTE RETURN SOLUTION	EUR	17 904 537,58	16 836 950,90	2,35
43 473,19	EURIZON FUND - EQUITY EMERGING MARKETS LTE	EUR	13 873 428,37	11 989 470,79	1,67
89 218,53	EURIZON FUND - BOND CORPORATE EUR	EUR	11 034 200,01	10 972 095,19	1,53
1 274 583,52	EURIZON AM SICAV - EUROPEAN EQUITY	EUR	7 463 847,22	8 560 102,93	1,19
816 825,00	EURIZON AM SICAV - ITALIAN EQUITY	EUR	4 431 718,89	7 010 808,98	0,98
1 089 100,00	EURIZON AM SICAV - LOW CARBON EURO	EUR	5 481 440,30	5 477 083,90	0,76
652 707,95	EURIZON AM SICAV - EURO CORPORATE SHORT TERM	EUR	3 697 900,00	3 700 201,38	0,52
26 475,00	GLOBAL EQUITY INFRASTRUCTURE	EUR	2 647 500,00	2 535 246,00	0,35
294 811,57	EURIZON AM SICAV - EMERGING MARKETS EQUITY	EUR	1 900 000,00	2 228 185,86	0,31
107 930,00	UBS LUX FUND SOLUTIONS - BLOOMBERG MSCI U.S. LIQUID CORPORATES SUSTAINABLE UCITS E	EUR	1 863 227,97	1 833 298,98	0,26
62,84	EURIZON FUND - MONEY MARKET USD T1	USD	6 050,13	5 996,96	0,00
0,00	EURIZON FUND - MONEY MARKET EUR T1	EUR	0,10	0,10	0,00
<b>IRELAND</b>			<b>6 585 789,80</b>	<b>5 786 718,21</b>	<b>0,80</b>
<b>Finance</b>			<b>6 585 789,80</b>	<b>5 786 718,21</b>	<b>0,80</b>
47 917,00	ISHARES GLOBAL CORP. BOND UCITS ETF	EUR	4 147 297,81	3 772 505,41	0,52
482 019,00	ISHARES GLOBAL GOVT BOND UCITS ETF	EUR	2 438 491,99	2 014 212,80	0,28
<b>ITALY</b>			<b>1 762 598,44</b>	<b>1 129 624,55</b>	<b>0,16</b>
<b>Finance</b>			<b>1 762 598,44</b>	<b>1 129 624,55</b>	<b>0,16</b>
4,00	PRAMERICA SGR SPA	EUR	1 762 598,44	1 129 624,55	0,16
<b>Total Portfolio</b>			<b>685 163 391,53</b>	<b>694 447 582,68</b>	<b>96,73</b>

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

## Eurizon AM SICAV - Global Dynamic Allocation

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(1 216 972,44)</b>	<b>483 730 310,76</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>1 562 839,70</b>	<b>92 189 737,97</b>
50	3 593	Purchase	EURO STOXX BANKS	15/09/2023	EUR	763 799,94	19 429 147,50
10	744	Purchase	EURO STOXX 50	15/09/2023	EUR	568 148,33	32 936 880,00
100 000	168	Purchase	EURO BTP	07/09/2023	EUR	129 360,00	19 506 480,00
10	(88)	Sale	FTSE 100 INDEX	15/09/2023	GBP	53 837,20	7 733 585,74
100 000 000	11	Purchase	JAPAN 10Y BOND (OSE)	12/09/2023	JPY	36 274,22	10 362 568,86
100 000	20	Purchase	LONG GILT	27/09/2023	GBP	11 420,01	2 221 075,87
<b>Unrealised loss on future contracts and commitment</b>						<b>(2 779 812,14)</b>	<b>391 540 572,79</b>
100 000	1 980	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(1 692 655,14)	203 745 067,49
5	(131)	Sale	FTSE/MIB INDEX	15/09/2023	EUR	(578 411,97)	18 577 765,00
100 000	742	Purchase	SHORT EURO BTP	07/09/2023	EUR	(203 627,06)	77 650 300,00
100 000	468	Purchase	EURO BUND	07/09/2023	EUR	(153 993,54)	62 590 320,00
10 000	(68)	Sale	TOPIX INDEX	07/09/2023	JPY	(135 099,47)	9 866 588,62
50	22	Purchase	MSCI EMERGING MARKETS	15/09/2023	USD	(10 384,96)	1 006 131,68
100 000	141	Purchase	EURO OAT	07/09/2023	EUR	(5 640,00)	18 104 400,00

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

## Eurizon AM SICAV - Global Dynamic Allocation

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>3 598 209,63</b>	<b>1 671 703,56</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>3 598 209,63</b>	<b>1 671 703,56</b>	—
75	PUT	S&P 500 INDEX 4 300,00 15/12/23	USD	887 462,23	629 903,56	—
1 600	PUT	EURO STOXX 50 PR 4 300,00 15/09/23	EUR	2 577 600,00	956 800,00	—
850	CALL	EURO STOXX 50 PR 4 500,00 21/07/23	EUR	133 147,40	85 000,00	—

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

## Eurizon AM SICAV - Global Dynamic Allocation

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(227 910,72)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>149 438,36</b>
19/09/2023	253 992 620,00	NOK	21 627 104,21	EUR 78 102,86
19/09/2023	9 547 311,72	USD	8 695 000,00	EUR 22 964,19
19/09/2023	12 586 553,00	USD	9 882 687,31	GBP 18 454,29
19/09/2023	15 181 721,11	USD	11 924 424,00	GBP 17 536,88
19/09/2023	3 000 000,00	USD	2 727 549,95	EUR 11 848,67
19/09/2023	1 239 000,00	GBP	1 438 065,51	EUR 531,47
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(377 349,08)</b>
19/09/2023	95 240 110,90	EUR	104 595 547,00	USD (269 521,57)
19/09/2023	1 476 000 000,00	JPY	10 391 617,53	USD (52 635,02)
19/09/2023	697 996 363,00	JPY	4 481 546,35	EUR (19 149,41)
19/09/2023	4 800 000,00	CAD	3 329 899,37	EUR (13 692,19)
19/09/2023	12 143 195,40	EUR	10 469 806,00	GBP (13 246,33)
19/09/2023	1 039 306,21	EUR	900 000,00	GBP (5 679,49)
19/09/2023	4 365 468,00	SEK	372 773,33	EUR (2 395,99)
19/09/2023	309 965,61	EUR	301 934,00	CHF (681,62)
19/09/2023	2 042 899,35	EUR	15 200 000,00	DKK (347,46)

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



## Eurizon AM SICAV - Global Dynamic Allocation

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### SWAP CONTRACTS AS AT 30 JUNE 2023

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(13 750,00)</b>	<b>(816 195,56)</b>
ITRAXX EUROPE CROSSOVER SERIES 38 VERSION 1	EUR	L	9 000 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/12/2027	(13 750,00)	(816 195,56)

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

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## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	471 733 139,18	
Banks	(Note 2)	9 344 958,24	
Swap premium paid		164 972,31	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	7 946 274,20	
Unrealised profit on future contracts	(Notes 2, 12)	573 793,61	
Other interest receivable		7 840 532,70	
Receivable on subscriptions		903 145,38	
Other assets	(Notes 3, 13)	1 269 989,11	
<b>Total assets</b>		<b>499 776 804,73</b>	
<b>Liabilities</b>			
Amounts due to brokers	(Notes 2, 12)	(3 395 937,32)	
Swap premium received		(196 399,28)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(2 152 365,65)	
Unrealised loss on future contracts	(Notes 2, 12)	(645 783,62)	
Unrealised loss on swap contracts	(Notes 2, 11)	(422 422,39)	
Interest payable on swap contracts	(Notes 2, 11)	(18 429,35)	
Payable on investments purchased		(870 760,50)	
Payable on redemptions		(2 798 521,71)	
Other liabilities		(564 188,49)	
<b>Total liabilities</b>		<b>(11 064 808,31)</b>	
<b>Total net assets</b>		<b>488 711 996,42</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	4,61	1 419 376,210
Class F	EUR	4,70	45 159,982
Class I	EUR	5,73	18 011 573,840
Class Primaclasse	EUR	4,67	38 506 120,975
Class R	EUR	5,21	34 967 868,203
Class U	EUR	5,10	3 292 378,107

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>554 389 220,59</b>
Net income from investments	(Note 2)	15 667 266,04
Interest received on swap contracts	(Note 2)	190 258,56
Other income	(Notes 5, 8)	159 483,82
<b>Total income</b>		<b>16 017 008,42</b>
Management fee	(Note 8)	(2 298 698,86)
Administrative fees	(Note 10)	(434 360,64)
Subscription tax	(Note 6)	(105 343,04)
Interest paid on swap contracts	(Note 2)	(388 282,18)
Other charges and taxes	(Notes 3, 7)	(727 010,38)
<b>Total expenses</b>		<b>(3 953 695,10)</b>
<b>Net investment income / (loss)</b>		<b>12 063 313,32</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	1 067 563,21
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	7 309 302,54
- forward foreign exchange contracts	(Note 2)	(5 031 795,35)
- foreign currencies	(Note 2)	260 082,53
- future contracts	(Note 2)	636 966,45
- swap contracts	(Note 2)	27 162,20
<b>Net result of operations for the period</b>		<b>16 332 594,90</b>
Subscriptions for the period		58 625 700,65
Redemptions for the period		(140 635 519,72)
<b>Net assets at the end of the period</b>		<b>488 711 996,42</b>

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>524 591 548,21</b>	<b>471 733 139,18</b>	<b>96,53</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>277 590 917,46</b>	<b>242 812 332,72</b>	<b>49,69</b>
<b>Ordinary Bonds</b>			<b>274 225 873,73</b>	<b>240 389 545,66</b>	<b>49,19</b>
<b>UNITED STATES</b>			<b>58 583 998,97</b>	<b>56 374 253,40</b>	<b>11,54</b>
<b>Government</b>			<b>22 058 626,44</b>	<b>20 399 504,45</b>	<b>4,18</b>
16 600 000,00	U.S. TREASURY NOTES 2.75% 30/04/2027	USD	15 591 645,53	14 373 792,52	2,94
6 996 000,00	U.S. TREASURY NOTES 2.63% 31/05/2027	USD	6 466 980,91	6 025 711,93	1,24
<b>Consumer Retail</b>			<b>14 164 709,29</b>	<b>13 934 802,72</b>	<b>2,85</b>
2 794 000,00	TRI POINTE HOMES, INC. 5.25% 01/06/2027	USD	2 473 240,81	2 436 336,51	0,50
2 425 000,00	FORD MOTOR CREDIT CO. LLC 7.35% 04/11/2027	USD	2 331 283,43	2 274 609,29	0,47
2 500 000,00	BEAZER HOMES USA, INC. 5.875% 15/10/2027	USD	2 146 685,16	2 161 731,69	0,44
2 025 000,00	MGM RESORTS INTERNATIONAL 5.50% 15/04/2027	USD	1 840 030,18	1 784 375,25	0,36
1 550 000,00	SALLY HOLDINGS LLC/SALLY CAPITAL, INC. 5.625% 01/12/2025	USD	1 431 902,02	1 407 487,65	0,29
1 500 000,00	AMERICAN AXLE & MANUFACTURING, INC. 6.50% 01/04/2027	USD	1 353 896,10	1 304 160,92	0,27
1 375 000,00	FORD MOTOR CREDIT CO. LLC 2.90% 16/02/2028	USD	1 087 633,37	1 078 939,86	0,22
800 000,00	SCOTTS MIRACLE-GRO CO. 4.50% 15/10/2029	USD	637 381,28	636 172,12	0,13
475 000,00	FORD MOTOR CREDIT CO. LLC 6.95% 06/03/2026	USD	449 430,67	437 587,63	0,09
450 000,00	FORD MOTOR CREDIT CO. LLC 6.80% 12/05/2028	USD	413 226,27	413 401,80	0,08
<b>Raw materials</b>			<b>5 241 906,41</b>	<b>5 293 290,31</b>	<b>1,08</b>
4 600 000,00	SASOL FINANCING USA LLC 5.875% 27/03/2024	USD	4 057 906,41	4 158 213,19	0,85
1 184 000,00	OLYMPUS WATER U.S. HOLDING CORP. 9.625% 15/11/2028	EUR	1 184 000,00	1 135 077,12	0,23
<b>Basic Goods</b>			<b>4 576 544,05</b>	<b>4 403 482,59</b>	<b>0,90</b>
3 500 000,00	B&G FOODS, INC. 5.25% 15/09/2027	USD	2 980 667,67	2 785 691,16	0,57
1 850 000,00	B&G FOODS, INC. 5.25% 01/04/2025	USD	1 595 876,38	1 617 791,43	0,33
<b>Energy</b>			<b>2 621 075,18</b>	<b>2 822 876,76</b>	<b>0,58</b>
1 800 000,00	GLOBAL PARTNERS LP/GLP FINANCE CORP. 7.00% 01/08/2027	USD	1 565 493,10	1 606 058,16	0,33
1 350 000,00	RANGE RESOURCES CORP. 4.875% 15/05/2025	USD	1 055 582,08	1 216 818,60	0,25
<b>Multi-Utilities</b>			<b>2 806 251,90</b>	<b>2 737 727,38</b>	<b>0,56</b>
3 150 000,00	NRG ENERGY, INC. 5.75% 15/01/2028	USD	2 806 251,90	2 737 727,38	0,56
<b>Finance</b>			<b>2 681 835,07</b>	<b>2 551 645,64</b>	<b>0,52</b>
1 850 000,00	NAVIENT CORP. 6.125% 25/03/2024	USD	1 755 167,12	1 680 650,72	0,34
650 000,00	ONEMAIN FINANCE CORP. 3.875% 15/09/2028	USD	548 662,11	487 190,04	0,10
425 000,00	NAVIENT CORP. 6.75% 25/06/2025	USD	378 005,84	383 804,88	0,08
<b>Health</b>			<b>1 841 026,29</b>	<b>1 794 406,41</b>	<b>0,37</b>
825 000,00	TENET HEALTHCARE CORP. 4.875% 01/01/2026	USD	735 831,47	736 692,26	0,15
750 000,00	HCA, INC. 7.05% 01/12/2027	USD	763 410,84	715 125,81	0,15
400 000,00	TENET HEALTHCARE CORP. 4.625% 15/06/2028	USD	341 783,98	342 588,34	0,07
<b>Industries</b>			<b>1 506 406,28</b>	<b>1 473 561,41</b>	<b>0,30</b>
1 700 000,00	TRANSDIGM, INC. 5.50% 15/11/2027	USD	1 506 406,28	1 473 561,41	0,30
<b>Telecommunication</b>			<b>1 085 618,06</b>	<b>962 955,73</b>	<b>0,20</b>
1 247 000,00	IHEARTCOMMUNICATIONS, INC. 6.375% 01/05/2026	USD	1 085 618,06	962 955,73	0,20
<b>UNITED KINGDOM</b>			<b>46 360 181,51</b>	<b>36 611 849,85</b>	<b>7,49</b>
<b>Consumer Retail</b>			<b>15 674 237,03</b>	<b>13 216 710,91</b>	<b>2,70</b>
5 298 000,00	EG GLOBAL FINANCE PLC 4.375% 07/02/2025	EUR	5 172 346,40	5 017 576,86	1,03
4 200 000,00	CONSTELLATION AUTOMOTIVE FINANCING PLC 4.875% 15/07/2027	GBP	4 964 999,06	3 755 487,37	0,77
3 575 000,00	VERY GROUP FUNDING PLC 6.50% 01/08/2026	GBP	4 200 941,57	3 209 049,68	0,65
1 300 000,00	EG GLOBAL FINANCE PLC 6.25% 30/10/2025	EUR	1 335 950,00	1 234 597,00	0,25

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>7 390 978,29</b>	<b>6 202 551,88</b>	<b>1,27</b>
7 150 000,00	BELLIS FINCO PLC 4.00% 16/02/2027	GBP	7 390 978,29	6 202 551,88	1,27
<b>Energy</b>			<b>9 493 687,32</b>	<b>5 800 606,77</b>	<b>1,19</b>
4 525 000,00	SHERWOOD FINANCING PLC 6.00% 15/11/2026	GBP	5 349 964,82	4 400 331,77	0,90
3 950 000,00	NAK NAFTOGAZ UKRAINE VIA KONDOR FINANCE PLC 7.125% 19/07/2026*	EUR	4 143 722,50	1 400 275,00	0,29
<b>Finance</b>			<b>5 025 648,18</b>	<b>4 655 213,63</b>	<b>0,95</b>
2 500 000,00	JERROLD FINCO PLC 5.25% 15/01/2027	GBP	2 817 537,50	2 431 151,66	0,50
2 175 000,00	JERROLD FINCO PLC 4.875% 15/01/2026	GBP	2 208 110,68	2 224 061,97	0,45
<b>Telecommunication</b>			<b>5 195 694,60</b>	<b>4 102 006,67</b>	<b>0,84</b>
4 350 000,00	TALKTALK TELECOM GROUP LTD. 3.875% 20/02/2025	GBP	5 195 694,60	4 102 006,67	0,84
<b>Industries</b>			<b>3 579 936,09</b>	<b>2 634 759,99</b>	<b>0,54</b>
2 975 000,00	ZENITH FINCO PLC 6.50% 30/06/2027	GBP	3 579 936,09	2 634 759,99	0,54
<b>GERMANY</b>			<b>29 895 779,31</b>	<b>27 823 594,23</b>	<b>5,69</b>
<b>Government</b>			<b>24 715 346,40</b>	<b>22 946 796,00</b>	<b>4,70</b>
24 240 000,00	BUNDESobligation 1.30% 15/10/2027	EUR	24 715 346,40	22 946 796,00	4,70
<b>Consumer Retail</b>			<b>4 225 692,56</b>	<b>3 776 848,08</b>	<b>0,77</b>
2 600 000,00	DOUGLAS GMBH 6.00% 08/04/2026	EUR	2 545 165,00	2 381 366,00	0,49
1 681 405,00	KIRK BEAUTY SUN GMBH 8.25% 01/10/2026	EUR	1 680 527,56	1 395 482,08	0,28
<b>Health</b>			<b>954 740,35</b>	<b>1 099 950,15</b>	<b>0,22</b>
1 105 000,00	NIDDA HEALTHCARE HOLDING GMBH 7.50% 21/08/2026	EUR	954 740,35	1 099 950,15	0,22
<b>COLOMBIA</b>			<b>12 273 380,02</b>	<b>11 534 246,29</b>	<b>2,36</b>
<b>Government</b>			<b>7 836 414,18</b>	<b>7 376 658,21</b>	<b>1,51</b>
5 140 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 3.875% 25/04/2027	USD	4 632 053,25	4 269 637,91	0,87
1 840 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 8.125% 21/05/2024	USD	1 822 014,45	1 717 760,05	0,35
1 540 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 4.00% 26/02/2024	USD	1 382 346,48	1 389 260,25	0,29
<b>Energy</b>			<b>3 848 122,63</b>	<b>3 552 576,81</b>	<b>0,73</b>
2 610 000,00	ECOPETROL SA 5.375% 26/06/2026	USD	2 444 508,45	2 285 483,71	0,47
800 000,00	ECOPETROL SA 8.875% 13/01/2033	USD	739 649,36	725 411,32	0,15
770 000,00	ECOPETROL SA 4.625% 02/11/2031	USD	663 964,82	541 681,78	0,11
<b>Industries</b>			<b>588 843,21</b>	<b>605 011,27</b>	<b>0,12</b>
750 000,00	OLEODUCTO CENTRAL SA 4.00% 14/07/2027	USD	588 843,21	605 011,27	0,12
<b>BRAZIL</b>			<b>10 110 107,68</b>	<b>9 240 948,38</b>	<b>1,89</b>
<b>Government</b>			<b>4 623 811,84</b>	<b>4 532 332,42</b>	<b>0,93</b>
3 150 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 4.50% 30/05/2029	USD	2 796 248,13	2 729 931,78	0,56
950 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 10.125% 15/05/2027	USD	1 036 580,94	1 019 442,86	0,21
880 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 4.625% 13/01/2028	USD	790 982,77	782 957,78	0,16
<b>Finance</b>			<b>4 264 471,21</b>	<b>4 175 093,21</b>	<b>0,85</b>
4 830 000,00	BANCO DO BRASIL SA 4.875% 11/01/2029	USD	4 264 471,21	4 175 093,21	0,85
<b>Multi-Utilities</b>			<b>1 221 824,63</b>	<b>533 522,75</b>	<b>0,11</b>
1 450 000,00	LIGHT SERVICOS DE ELETRICIDADE SA/LIGHT ENERGIA SA 4.375% 18/06/2026	USD	1 221 824,63	533 522,75	0,11

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>8 078 713,98</b>	<b>7 393 618,68</b>	<b>1,51</b>
<b>Telecommunication</b>			<b>7 168 259,72</b>	<b>6 513 069,00</b>	<b>1,33</b>
4 200 000,00	UNITED GROUP BV 3.125% 15/02/2026	EUR	4 188 750,00	3 666 474,00	0,75
2 875 000,00	UNITED GROUP BV 4.875% 01/07/2024	EUR	2 979 509,72	2 846 595,00	0,58
<b>Industries</b>			<b>910 454,26</b>	<b>880 549,68</b>	<b>0,18</b>
1 000 000,00	EMBRAER NETHERLANDS FINANCE BV 5.40% 01/02/2027	USD	910 454,26	880 549,68	0,18
<b>DOMINICAN REPUBLIC</b>			<b>7 503 414,82</b>	<b>7 248 315,81</b>	<b>1,48</b>
<b>Government</b>			<b>7 503 414,82</b>	<b>7 248 315,81</b>	<b>1,48</b>
5 500 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 6.875% 29/01/2026	USD	5 382 750,49	5 081 827,02	1,04
2 400 000,00	DOMINICAN REPUBLIC INTERNATIONAL BONDS 5.50% 27/01/2025	USD	2 120 664,33	2 166 488,79	0,44
<b>TURKEY</b>			<b>7 173 576,88</b>	<b>7 167 323,59</b>	<b>1,47</b>
<b>Government</b>			<b>4 119 231,50</b>	<b>4 133 496,57</b>	<b>0,85</b>
1 630 000,00	TURKEY GOVERNMENT INTERNATIONAL BONDS 4.25% 13/03/2025	USD	1 370 752,11	1 393 283,53	0,29
1 680 000,00	TURKEY GOVERNMENT INTERNATIONAL BONDS 4.25% 14/04/2026	USD	1 364 308,70	1 374 966,39	0,28
1 155 000,00	TURKEY GOVERNMENT INTERNATIONAL BONDS 6.375% 14/10/2025	USD	1 013 531,08	1 009 539,56	0,21
435 000,00	TURKEY GOVERNMENT INTERNATIONAL BONDS 4.875% 09/10/2026	USD	370 639,61	355 707,09	0,07
<b>Industries</b>			<b>1 970 795,63</b>	<b>2 033 846,76</b>	<b>0,42</b>
2 250 000,00	KOC HOLDING AS 6.50% 11/03/2025	USD	1 970 795,63	2 033 846,76	0,42
<b>Energy</b>			<b>1 083 549,75</b>	<b>999 980,26</b>	<b>0,20</b>
1 290 000,00	AYDEM YENILENEBILIR ENERJI AS 7.75% 02/02/2027	USD	1 083 549,75	999 980,26	0,20
<b>CAYMAN ISLANDS</b>			<b>8 271 636,24</b>	<b>7 091 876,08</b>	<b>1,45</b>
<b>Consumer Retail</b>			<b>5 679 986,07</b>	<b>5 463 336,53</b>	<b>1,12</b>
5 900 000,00	WYNN MACAU LTD. 5.50% 15/01/2026	USD	5 240 695,96	5 023 813,29	1,03
500 000,00	MGM CHINA HOLDINGS LTD. 5.25% 18/06/2025	USD	439 290,11	439 523,24	0,09
<b>Raw materials</b>			<b>970 912,45</b>	<b>1 051 541,20</b>	<b>0,21</b>
1 170 000,00	CHINA HONGQIAO GROUP LTD. 6.25% 08/06/2024	USD	970 912,45	1 051 541,20	0,21
<b>Industries</b>			<b>546 327,88</b>	<b>466 204,62</b>	<b>0,10</b>
620 000,00	IHS HOLDING LTD. 6.25% 29/11/2028	USD	546 327,88	466 204,62	0,10
<b>Finance</b>			<b>1 074 409,84</b>	<b>110 793,73</b>	<b>0,02</b>
1 200 000,00	LOGAN GROUP CO. LTD. 6.50% 16/07/2023	USD	1 074 409,84	110 793,73	0,02
<b>FRANCE</b>			<b>7 837 908,56</b>	<b>5 675 907,35</b>	<b>1,16</b>
<b>Consumer Retail</b>			<b>2 535 356,73</b>	<b>2 243 556,63</b>	<b>0,46</b>
1 625 000,00	MIDCO GB SASU 7.75% 01/11/2027	EUR	1 625 000,00	1 521 390,00	0,31
969 000,00	LA FINANCIERE ATALIAN SASU 4.00% 15/05/2024	EUR	910 356,73	722 166,63	0,15
<b>Telecommunication</b>			<b>3 935 201,83</b>	<b>2 090 042,22</b>	<b>0,43</b>
3 598 000,00	ALTICE FRANCE HOLDING SA 8.00% 15/05/2027	EUR	3 935 201,83	2 090 042,22	0,43
<b>Finance</b>			<b>1 367 350,00</b>	<b>1 342 308,50</b>	<b>0,27</b>
1 450 000,00	EMERIA SASU 7.75% 31/03/2028	EUR	1 367 350,00	1 342 308,50	0,27

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>MOROCCO</b>			<b>5 319 486,99</b>	<b>5 155 006,73</b>	<b>1,06</b>
<b>Government</b>			<b>5 319 486,99</b>	<b>5 155 006,73</b>	<b>1,06</b>
2 425 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 5.95% 08/03/2028	USD	2 246 387,82	2 245 335,92	0,46
1 730 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 1.375% 30/03/2026	EUR	1 723 553,00	1 579 282,40	0,33
1 660 000,00	MOROCCO GOVERNMENT INTERNATIONAL BONDS 2.375% 15/12/2027	USD	1 349 546,17	1 330 388,41	0,27
<b>IVORY COAST</b>			<b>6 111 690,16</b>	<b>4 959 142,14</b>	<b>1,02</b>
<b>Government</b>			<b>6 111 690,16</b>	<b>4 959 142,14</b>	<b>1,02</b>
2 920 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 4.875% 30/01/2032	EUR	3 035 340,00	2 270 300,00	0,46
1 330 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 5.125% 15/06/2025	EUR	1 377 160,15	1 312 723,30	0,27
850 000,00	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 5.25% 22/03/2030	EUR	904 944,00	718 250,00	0,15
771 045,19	IVORY COAST GOVERNMENT INTERNATIONAL BONDS 5.75% 31/12/2032	USD	794 246,01	657 868,84	0,14
<b>ANGOLA</b>			<b>4 930 395,81</b>	<b>4 553 178,28</b>	<b>0,93</b>
<b>Government</b>			<b>4 930 395,81</b>	<b>4 553 178,28</b>	<b>0,93</b>
3 415 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BONDS 9.50% 12/11/2025	USD	3 327 963,82	3 056 251,89	0,62
1 840 000,00	ANGOLAN GOVERNMENT INTERNATIONAL BONDS 8.25% 09/05/2028	USD	1 602 431,99	1 496 926,39	0,31
<b>EGYPT</b>			<b>5 990 314,90</b>	<b>4 537 975,13</b>	<b>0,93</b>
<b>Government</b>			<b>5 990 314,90</b>	<b>4 537 975,13</b>	<b>0,93</b>
3 500 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 4.75% 16/04/2026	EUR	3 531 180,61	2 460 150,00	0,50
1 080 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 4.75% 11/04/2025	EUR	953 511,75	859 086,00	0,18
1 040 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 5.80% 30/09/2027	USD	827 606,13	631 740,23	0,13
800 000,00	EGYPT GOVERNMENT INTERNATIONAL BONDS 5.875% 11/06/2025	USD	678 016,41	586 998,90	0,12
<b>OMAN</b>			<b>3 958 263,52</b>	<b>4 059 048,79</b>	<b>0,83</b>
<b>Government</b>			<b>3 958 263,52</b>	<b>4 059 048,79</b>	<b>0,83</b>
3 120 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 4.75% 15/06/2026	USD	2 656 520,33	2 780 917,20	0,57
1 350 000,00	OMAN GOVERNMENT INTERNATIONAL BONDS 6.75% 28/10/2027	USD	1 301 743,19	1 278 131,59	0,26
<b>LUXEMBOURG</b>			<b>5 427 707,09</b>	<b>4 051 414,79</b>	<b>0,83</b>
<b>Consumer Retail</b>			<b>4 535 312,91</b>	<b>3 198 637,79</b>	<b>0,66</b>
3 463 022,00	CODERE FINANCE 2 LUXEMBOURG SA 11.00% 30/09/2026	EUR	3 220 635,78	2 773 291,91	0,57
1 352 107,20	CODERE FINANCE 2 LUXEMBOURG SA 12.75% 30/11/2027	EUR	1 314 677,13	425 345,88	0,09
<b>Raw materials</b>			<b>892 394,18</b>	<b>852 777,00</b>	<b>0,17</b>
1 000 000,00	NEXA RESOURCES SA 5.375% 04/05/2027	USD	892 394,18	852 777,00	0,17

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## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ROMANIA</b>			<b>3 971 554,64</b>	<b>3 954 904,29</b>	<b>0,81</b>
<b>Government</b>			<b>3 971 554,64</b>	<b>3 954 904,29</b>	<b>0,81</b>
3 628 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 6.625% 17/02/2028	USD	3 435 280,93	3 423 287,96	0,70
640 000,00	ROMANIA GOVERNMENT INTERNATIONAL BONDS 3.00% 27/02/2027	USD	536 273,71	531 616,33	0,11
<b>SWEDEN</b>			<b>3 264 000,00</b>	<b>3 639 088,00</b>	<b>0,75</b>
<b>Energy</b>			<b>3 264 000,00</b>	<b>3 639 088,00</b>	<b>0,75</b>
3 400 000,00	PREEM HOLDINGS AB 12.00% 30/06/2027	EUR	3 264 000,00	3 639 088,00	0,75
<b>MAURITIUS</b>			<b>3 889 938,67</b>	<b>3 621 603,58</b>	<b>0,74</b>
<b>Energy</b>			<b>2 478 072,41</b>	<b>2 284 232,58</b>	<b>0,47</b>
1 113 000,00	GREENKO POWER II LTD. 4.30% 13/12/2028	USD	911 596,51	890 675,17	0,18
1 000 000,00	AZURE POWER SOLAR ENERGY PVT LTD. 5.65% 24/12/2024	USD	910 405,93	776 360,90	0,16
769 020,00	INDIA CLEANTECH ENERGY 4.70% 10/08/2026	USD	656 069,97	617 196,51	0,13
<b>Telecommunication</b>			<b>959 577,15</b>	<b>903 794,40</b>	<b>0,18</b>
1 000 000,00	MTN MAURITIUS INVESTMENTS LTD. 6.50% 13/10/2026	USD	959 577,15	903 794,40	0,18
<b>Multi-Utilities</b>			<b>452 289,11</b>	<b>433 576,60</b>	<b>0,09</b>
539 400,00	CLEAN RENEWABLE POWER MAURITIUS PTE. LTD. 4.25% 25/03/2027	USD	452 289,11	433 576,60	0,09
<b>INDIA</b>			<b>2 958 223,47</b>	<b>2 877 346,77</b>	<b>0,59</b>
<b>Industries</b>			<b>1 033 076,40</b>	<b>1 009 428,38</b>	<b>0,21</b>
1 130 000,00	DELHI INTERNATIONAL AIRPORT LTD. 6.125% 31/10/2026	USD	1 033 076,40	1 009 428,38	0,21
<b>Energy</b>			<b>1 044 962,43</b>	<b>987 468,07</b>	<b>0,20</b>
1 120 000,00	ADANI GREEN ENERGY UP LTD./PRAYATNA DEVELOPERS PVT LTD./PARAMPUJYA SOLAR ENERGY 6.25% 10/12/2024	USD	1 044 962,43	987 468,07	0,20
<b>Consumer Retail</b>			<b>880 184,64</b>	<b>880 450,32</b>	<b>0,18</b>
970 000,00	TATA MOTORS LTD. 5.875% 20/05/2025	USD	880 184,64	880 450,32	0,18
<b>SOUTH AFRICA</b>			<b>2 806 348,88</b>	<b>2 693 105,49</b>	<b>0,55</b>
<b>Government</b>			<b>1 868 029,46</b>	<b>1 785 062,69</b>	<b>0,36</b>
2 080 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 4.85% 27/09/2027	USD	1 868 029,46	1 785 062,69	0,36
<b>Industries</b>			<b>938 319,42</b>	<b>908 042,80</b>	<b>0,19</b>
1 020 000,00	TRANSNET SOC LTD. 8.25% 06/02/2028	USD	938 319,42	908 042,80	0,19
<b>UNITED ARAB EMIRATES</b>			<b>2 407 169,20</b>	<b>2 560 318,18</b>	<b>0,52</b>
<b>Telecommunication</b>			<b>2 407 169,20</b>	<b>2 560 318,18</b>	<b>0,52</b>
2 800 000,00	OZTEL HOLDINGS SPC LTD. 5.625% 24/10/2023	USD	2 407 169,20	2 560 318,18	0,52
<b>SERBIA</b>			<b>2 298 558,00</b>	<b>2 284 766,72</b>	<b>0,47</b>
<b>Government</b>			<b>2 298 558,00</b>	<b>2 284 766,72</b>	<b>0,47</b>
1 795 000,00	SERBIA INTERNATIONAL BONDS 3.125% 15/05/2027	EUR	1 615 264,25	1 610 491,95	0,33
740 000,00	SERBIA INTERNATIONAL BONDS 6.25% 26/05/2028	USD	683 293,75	674 274,77	0,14
<b>PUERTO RICO</b>			<b>1 675 960,42</b>	<b>1 619 528,37</b>	<b>0,33</b>
<b>Finance</b>			<b>1 675 960,42</b>	<b>1 619 528,37</b>	<b>0,33</b>
1 775 000,00	POPULAR, INC. 7.25% 13/03/2028	USD	1 675 960,42	1 619 528,37	0,33

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## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ISRAEL</b>			<b>1 421 960,45</b>	<b>1 531 517,49</b>	<b>0,31</b>
<b>Raw materials</b>			<b>1 421 960,45</b>	<b>1 531 517,49</b>	<b>0,31</b>
1 690 000,00	ENERGEAN ISRAEL FINANCE LTD. 4.50% 30/03/2024	USD	1 421 960,45	1 531 517,49	0,31
<b>GUATEMALA</b>			<b>1 379 390,12</b>	<b>1 338 824,93</b>	<b>0,27</b>
<b>Government</b>			<b>1 379 390,12</b>	<b>1 338 824,93</b>	<b>0,27</b>
1 545 000,00	GUATEMALA GOVERNMENT BONDS 4.375% 05/06/2027	USD	1 379 390,12	1 338 824,93	0,27
<b>CAMEROON</b>			<b>1 348 959,34</b>	<b>1 267 228,85</b>	<b>0,26</b>
<b>Government</b>			<b>1 348 959,34</b>	<b>1 267 228,85</b>	<b>0,26</b>
1 445 000,00	REPUBLIC OF CAMEROON INTERNATIONAL BONDS 9.50% 19/11/2025	USD	1 348 959,34	1 267 228,85	0,26
<b>BERMUDA</b>			<b>1 040 826,88</b>	<b>1 043 102,33</b>	<b>0,21</b>
<b>Energy</b>			<b>1 040 826,88</b>	<b>1 043 102,33</b>	<b>0,21</b>
1 250 000,00	TENGIZCHEVROIL FINANCE CO. INTERNATIONAL LTD. 4.00% 15/08/2026	USD	1 040 826,88	1 043 102,33	0,21
<b>SINGAPORE</b>			<b>1 017 484,75</b>	<b>1 011 773,29</b>	<b>0,21</b>
<b>Raw materials</b>			<b>1 017 484,75</b>	<b>1 011 773,29</b>	<b>0,21</b>
1 108 000,00	ABJA INVESTMENT CO. PTE. LTD. 5.95% 31/07/2024	USD	1 017 484,75	1 011 773,29	0,21
<b>MEXICO</b>			<b>869 807,29</b>	<b>859 138,14</b>	<b>0,18</b>
<b>Industries</b>			<b>869 807,29</b>	<b>859 138,14</b>	<b>0,18</b>
1 000 000,00	MEXICO CITY AIRPORT TRUST 3.875% 30/04/2028	USD	869 807,29	859 138,14	0,18
<b>COSTA RICA</b>			<b>817 363,28</b>	<b>805 000,67</b>	<b>0,17</b>
<b>Energy</b>			<b>817 363,28</b>	<b>805 000,67</b>	<b>0,17</b>
900 000,00	INSTITUTO COSTARRICENSE DE ELECTRICIDAD 6.75% 07/10/2031	USD	817 363,28	805 000,67	0,17
<b>JERSEY</b>			<b>967 942,66</b>	<b>793 684,26</b>	<b>0,16</b>
<b>Industries</b>			<b>967 942,66</b>	<b>793 684,26</b>	<b>0,16</b>
1 140 000,00	WEST CHINA CEMENT LTD. 4.95% 08/07/2026	USD	967 942,66	793 684,26	0,16
<b>UKRAINE</b>			<b>2 879 058,55</b>	<b>743 150,38</b>	<b>0,15</b>
<b>Government</b>			<b>2 879 058,55</b>	<b>743 150,38</b>	<b>0,15</b>
3 220 000,00	UKRAINE GOVERNMENT INTERNATIONAL BONDS 7.75% 01/09/2025*	USD	2 879 058,55	743 150,38	0,15
<b>GHANA</b>			<b>1 643 849,06</b>	<b>709 897,49</b>	<b>0,15</b>
<b>Government</b>			<b>1 643 849,06</b>	<b>709 897,49</b>	<b>0,15</b>
1 250 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 6.375% 11/02/2027	USD	1 132 246,38	491 761,99	0,10
530 000,00	GHANA GOVERNMENT INTERNATIONAL BONDS 8.125% 18/01/2026	USD	511 602,68	218 135,50	0,05
<b>HUNGARY</b>			<b>654 357,19</b>	<b>657 935,63</b>	<b>0,13</b>
<b>Government</b>			<b>654 357,19</b>	<b>657 935,63</b>	<b>0,13</b>
725 000,00	MAGYAR EXPORT-IMPORT BANK ZRT 6.125% 04/12/2027	USD	654 357,19	657 935,63	0,13

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GABON</b>			<b>563 454,94</b>	<b>558 582,78</b>	<b>0,11</b>
<b>Government</b>			<b>563 454,94</b>	<b>558 582,78</b>	<b>0,11</b>
650 000,00	GABON GOVERNMENT INTERNATIONAL BONDS 6.95% 16/06/2025	USD	563 454,94	558 582,78	0,11
<b>JORDAN</b>			<b>522 425,88</b>	<b>531 739,16</b>	<b>0,11</b>
<b>Government</b>			<b>522 425,88</b>	<b>531 739,16</b>	<b>0,11</b>
580 000,00	JORDAN GOVERNMENT INTERNATIONAL BONDS 7.50% 13/01/2029	USD	522 425,88	531 739,16	0,11
<b>INDONESIA</b>			<b>478 207,28</b>	<b>479 631,38</b>	<b>0,10</b>
<b>Multi-Utilities</b>			<b>478 207,28</b>	<b>479 631,38</b>	<b>0,10</b>
525 000,00	PERTAMINA GEOTHERMAL ENERGY PT 5.15% 27/04/2028	USD	478 207,28	479 631,38	0,10
<b>LEBANON</b>			<b>6 623 026,46</b>	<b>447 877,95</b>	<b>0,09</b>
<b>Government</b>			<b>6 623 026,46</b>	<b>447 877,95</b>	<b>0,09</b>
2 500 000,00	LEBANON GOVERNMENT INTERNATIONAL BONDS 8.25% 12/04/2021	USD	2 209 742,17	147 296,01	0,03
2 000 000,00	LEBANON GOVERNMENT INTERNATIONAL BONDS 6.375% 09/03/2020	USD	1 916 588,57	120 183,28	0,02
1 500 000,00	LEBANON GOVERNMENT INTERNATIONAL BONDS 6.10% 04/10/2022	USD	1 320 988,48	90 467,43	0,02
1 500 000,00	LEBANON GOVERNMENT INTERNATIONAL BONDS 6.25% 27/05/2022	USD	1 175 707,24	89 931,23	0,02
<b>MONGOLIA</b>			<b>398 967,17</b>	<b>398 130,22</b>	<b>0,08</b>
<b>Government</b>			<b>398 967,17</b>	<b>398 130,22</b>	<b>0,08</b>
430 000,00	MONGOLIA GOVERNMENT INTERNATIONAL BONDS 8.75% 09/03/2024	USD	398 967,17	398 130,22	0,08
<b>HONDURAS</b>			<b>307 772,52</b>	<b>308 642,62</b>	<b>0,06</b>
<b>Government</b>			<b>307 772,52</b>	<b>308 642,62</b>	<b>0,06</b>
340 000,00	HONDURAS GOVERNMENT INTERNATIONAL BONDS 7.50% 15/03/2024	USD	307 772,52	308 642,62	0,06
<b>NIGERIA</b>			<b>192 710,19</b>	<b>175 327,17</b>	<b>0,04</b>
<b>Government</b>			<b>192 710,19</b>	<b>175 327,17</b>	<b>0,04</b>
200 000,00	NIGERIA GOVERNMENT INTERNATIONAL BONDS 7.625% 21/11/2025	USD	192 710,19	175 327,17	0,04
<b>Floating Rate Notes</b>			<b>3 365 043,73</b>	<b>2 422 787,06</b>	<b>0,50</b>
<b>CAYMAN ISLANDS</b>			<b>2 496 988,17</b>	<b>2 404 455,26</b>	<b>0,49</b>
<b>Consumer Retail</b>			<b>2 496 988,17</b>	<b>2 404 455,26</b>	<b>0,49</b>
2 650 000,00	DP WORLD SALAAM FRN 31/12/2099	USD	2 496 988,17	2 404 455,26	0,49
<b>IRELAND</b>			<b>868 055,56</b>	<b>18 331,80</b>	<b>0,01</b>
<b>Finance</b>			<b>868 055,56</b>	<b>18 331,80</b>	<b>0,01</b>
1 000 000,00	SOVCOMBANK VIA SOVCOM CAPITAL DAC FRN 31/12/2099	USD	868 055,56	18 331,80	0,01

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 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>235 005 488,87</b>	<b>225 213 858,88</b>	<b>46,08</b>
<b>Ordinary Bonds</b>			<b>235 005 488,87</b>	<b>225 213 858,88</b>	<b>46,08</b>
<b>UNITED STATES</b>			<b>175 524 031,91</b>	<b>167 605 533,40</b>	<b>34,29</b>
<b>Consumer Retail</b>			<b>48 881 889,46</b>	<b>48 006 626,71</b>	<b>9,82</b>
8 965 000,00	ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVERSAL FINANCE CORP. 6.625% 15/07/2026	USD	7 914 725,38	7 795 192,45	1,59
5 608 000,00	CAESARS ENTERTAINMENT, INC. 6.25% 01/07/2025	USD	5 178 870,86	5 117 414,07	1,05
6 025 000,00	P&L DEVELOPMENT LLC/PLD FINANCE CORP. 7.75% 15/11/2025	USD	5 324 607,40	4 526 259,14	0,93
4 150 000,00	SUGARHOUSE HSP GAMING PROP MEZZ LP/SUGARHOUSE HSP GAMING FINANCE CORP. 5.875% 15/05/2025	USD	3 407 709,31	3 680 641,85	0,75
3 975 000,00	GOLDEN ENTERTAINMENT, INC. 7.625% 15/04/2026	USD	3 615 285,93	3 655 067,84	0,75
3 430 000,00	UNITED AIRLINES, INC. 4.375% 15/04/2026	USD	2 904 787,99	2 987 085,78	0,61
3 200 000,00	TAYLOR MORRISON COMMUNITIES, INC. 5.875% 15/06/2027	USD	2 931 087,65	2 885 835,95	0,59
2 000 000,00	BRINKER INTERNATIONAL, INC. 5.00% 01/10/2024	USD	1 767 025,57	1 804 619,06	0,37
1 825 000,00	CAESARS ENTERTAINMENT, INC. 7.00% 15/02/2030	USD	1 679 706,28	1 680 923,17	0,34
1 823 000,00	CCM MERGER, INC. 6.375% 01/05/2026	USD	1 627 346,29	1 621 416,80	0,33
1 825 000,00	PENN ENTERTAINMENT, INC. 5.625% 15/01/2027	USD	1 555 661,58	1 572 008,68	0,32
1 250 000,00	AVIS BUDGET CAR RENTAL LLC/AVIS BUDGET FINANCE, INC. 5.75% 15/07/2027	USD	1 076 207,26	1 088 278,76	0,22
1 250 000,00	STL HOLDING CO. LLC 7.50% 15/02/2026	USD	1 060 096,01	1 053 837,90	0,22
1 150 000,00	FORESTAR GROUP, INC. 5.00% 01/03/2028	USD	1 062 453,81	969 889,25	0,20
1 040 000,00	AVIENT CORP. 5.75% 15/05/2025	USD	914 234,61	943 149,11	0,19
1 050 000,00	AVIS BUDGET CAR RENTAL LLC/AVIS BUDGET FINANCE, INC. 5.75% 15/07/2027	USD	904 579,68	923 383,77	0,19
975 000,00	BRINKER INTERNATIONAL, INC. 8.25% 15/07/2030	USD	889 638,75	880 386,30	0,18
1 100 000,00	MPH ACQUISITION HOLDINGS LLC 5.50% 01/09/2028	USD	934 684,09	859 320,54	0,18
725 000,00	WINDSOR HOLDINGS III LLC 8.50% 15/06/2030	USD	661 526,25	660 999,11	0,13
800 000,00	NISSAN MOTOR ACCEPTANCE CO. LLC 1.85% 16/09/2026	USD	618 659,35	622 137,30	0,13
725 000,00	FORESTAR GROUP, INC. 3.85% 15/05/2026	USD	609 141,32	610 907,01	0,12
700 000,00	JACOBS ENTERTAINMENT, INC. 6.75% 15/02/2029	USD	620 429,60	571 503,95	0,12
525 000,00	LINDBLAD EXPEDITIONS HOLDINGS, INC. 9.00% 15/05/2028	USD	480 945,15	489 303,70	0,10
500 000,00	TAYLOR MORRISON COMMUNITIES, INC. 5.75% 15/01/2028	USD	480 513,39	445 760,63	0,09
400 000,00	HERTZ CORP. 4.625% 01/12/2026	USD	353 732,00	330 973,32	0,07
150 000,00	RITCHIE BROS HOLDINGS, INC. 6.75% 15/03/2028	USD	140 561,25	139 057,24	0,03
200 000,00	AT HOME GROUP, INC. 4.875% 15/07/2028	USD	167 672,70	91 274,03	0,02
<b>Telecommunication</b>			<b>34 648 282,46</b>	<b>32 809 658,08</b>	<b>6,71</b>
5 896 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 5.125% 01/05/2027	USD	5 241 825,56	5 005 761,90	1,02
5 800 000,00	CSC HOLDINGS LLC 5.50% 15/04/2027	USD	5 054 015,02	4 426 286,44	0,91
4 125 000,00	UNIVISION COMMUNICATIONS, INC. 5.125% 15/02/2025	USD	3 756 865,66	3 700 513,29	0,76
3 050 000,00	COGENT COMMUNICATIONS GROUP, INC. 3.50% 01/05/2026	USD	2 533 433,01	2 596 301,21	0,53
4 011 000,00	LEVEL 3 FINANCING, INC. 4.625% 15/09/2027	USD	3 159 965,05	2 555 936,35	0,52
2 830 000,00	GEN DIGITAL, INC. 5.00% 15/04/2025	USD	2 362 400,46	2 540 510,18	0,52
2 575 000,00	UNIVISION COMMUNICATIONS, INC. 6.625% 01/06/2027	USD	2 269 722,34	2 277 422,76	0,47
2 000 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 5.50% 01/05/2026	USD	1 735 651,28	1 787 533,82	0,37
2 670 000,00	ZAYO GROUP HOLDINGS, INC. 4.00% 01/03/2027	USD	2 210 677,78	1 727 986,27	0,35
2 350 000,00	RADIATE HOLDCO LLC/RADIATE FINANCE, INC. 4.50% 15/09/2026	USD	1 986 139,28	1 720 001,30	0,35
1 850 000,00	CCO HOLDINGS LLC/CCO HOLDINGS CAPITAL CORP. 5.00% 01/02/2028	USD	1 571 380,34	1 545 639,76	0,32
1 615 000,00	SINCLAIR TELEVISION GROUP, INC. 5.125% 15/02/2027	USD	1 194 713,53	1 254 562,99	0,26
825 000,00	NEXSTAR MEDIA, INC. 5.625% 15/07/2027	USD	723 329,17	705 023,15	0,14
1 225 000,00	RADIATE HOLDCO LLC/RADIATE FINANCE, INC. 6.50% 15/09/2028	USD	528 664,86	655 425,32	0,13
400 000,00	LEVEL 3 FINANCING, INC. 3.40% 01/03/2027	USD	319 499,12	310 753,34	0,06

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>25 956 591,48</b>	<b>24 707 367,05</b>	<b>5,06</b>
4 085 000,00	PARK INTERMEDIATE HOLDINGS LLC/PK DOMESTIC PROPERTY LLC/PK FINANCE CO-ISSUER 7.50% 01/06/2025	USD	3 728 207,15	3 752 807,09	0,77
4 100 000,00	BREAD FINANCIAL HOLDINGS, INC. 4.75% 15/12/2024	USD	3 644 835,50	3 683 529,80	0,75
3 850 000,00	ONEMAIN FINANCE CORP. 7.125% 15/03/2026	USD	3 949 586,94	3 473 785,82	0,71
3 050 000,00	DIVERSIFIED HEALTHCARE TRUST 9.75% 15/06/2025	USD	2 842 051,58	2 685 564,70	0,55
2 670 000,00	HOWARD HUGHES CORP. 5.375% 01/08/2028	USD	2 357 097,30	2 188 983,28	0,45
1 875 000,00	PENNYMAC FINANCIAL SERVICES, INC. 5.375% 15/10/2025	USD	1 610 548,02	1 629 393,40	0,33
1 835 000,00	NATIONSTAR MORTGAGE HOLDINGS, INC. 5.50% 15/08/2028	USD	1 563 961,02	1 471 699,82	0,30
1 625 000,00	FREEDOM MORTGAGE CORP. 7.625% 01/05/2026	USD	1 381 685,23	1 356 509,66	0,28
1 600 000,00	LFS TOPCO LLC 5.875% 15/10/2026	USD	1 406 968,53	1 293 315,82	0,27
1 500 000,00	DIVERSIFIED HEALTHCARE TRUST 4.75% 01/05/2024	USD	1 336 742,62	1 280 664,13	0,26
1 375 000,00	ONEMAIN FINANCE CORP. 6.875% 15/03/2025	USD	1 390 282,16	1 246 523,45	0,26
1 225 000,00	LD HOLDINGS GROUP LLC 6.125% 01/04/2028	USD	744 625,43	644 590,08	0,13
<b>Energy</b>			<b>15 192 815,14</b>	<b>16 843 285,39</b>	<b>3,45</b>
6 312 000,00	ASCENT RESOURCES UTICA HOLDINGS LLC/ARU FINANCE CORP. 9.00% 01/11/2027	USD	5 696 035,52	7 170 395,07	1,47
3 350 000,00	CITGO PETROLEUM CORP. 7.00% 15/06/2025	USD	2 979 334,52	3 015 183,30	0,62
1 825 000,00	NABORS INDUSTRIES, INC. 7.375% 15/05/2027	USD	1 608 142,55	1 591 128,52	0,33
1 725 000,00	AETHON UNITED BR LP/AETHON UNITED FINANCE CORP. 8.25% 15/02/2026	USD	1 417 652,86	1 556 341,64	0,32
675 000,00	CIVITAS RESOURCES, INC. 8.375% 01/07/2028	USD	615 903,75	625 887,52	0,13
575 000,00	ANTERO MIDSTREAM PARTNERS LP/ANTERO MIDSTREAM FINANCE CORP. 5.75% 01/03/2027	USD	510 820,72	507 723,26	0,10
550 000,00	NABORS INDUSTRIES, INC. 5.75% 01/02/2025	USD	443 563,42	488 022,76	0,10
475 000,00	TALLGRASS ENERGY PARTNERS LP/TALLGRASS ENERGY FINANCE CORP. 7.50% 01/10/2025	USD	401 453,68	436 825,71	0,09
350 000,00	OCCIDENTAL PETROLEUM CORP. 7.15% 15/05/2028	USD	335 918,53	333 327,58	0,07
334 000,00	EQM MIDSTREAM PARTNERS LP 6.00% 01/07/2025	USD	297 179,47	303 713,36	0,06
400 000,00	SIERRACOL ENERGY ANDINA LLC 6.00% 15/06/2028	USD	339 190,09	267 548,95	0,05
225 000,00	HOWARD MIDSTREAM ENERGY PARTNERS LLC 8.875% 15/07/2028	USD	206 640,00	207 263,91	0,04
200 000,00	CRESCENT ENERGY FINANCE LLC 9.25% 15/02/2028	USD	183 444,20	177 774,46	0,04
150 000,00	NOBLE FINANCE II LLC 8.00% 15/04/2030	USD	136 742,85	139 697,94	0,03
25 000,00	ENDEAVOR ENERGY RESOURCES LP/EEER FINANCE, INC. 5.75% 30/01/2028	USD	20 792,98	22 451,41	0,00
<b>Industries</b>			<b>14 797 854,76</b>	<b>14 653 959,41</b>	<b>3,00</b>
4 841 000,00	MAXIM CRANE WORKS HOLDINGS CAPITAL LLC 10.125% 01/08/2024	USD	4 527 035,22	4 454 694,81	0,91
4 420 000,00	STANDARD INDUSTRIES, INC. 5.00% 15/02/2027	USD	3 921 206,28	3 861 280,01	0,79
2 075 000,00	ENERGIZER HOLDINGS, INC. 6.50% 31/12/2027	USD	1 868 173,28	1 831 591,09	0,38
1 095 000,00	JELD-WEN, INC. 4.625% 15/12/2025	USD	947 159,72	978 594,47	0,20
955 000,00	LIKEWISE CORP. 9.75% 15/10/2025	USD	820 175,62	842 640,62	0,17
675 000,00	MAUSER PACKAGING SOLUTIONS HOLDING CO. 7.875% 15/08/2026	USD	620 946,68	613 686,79	0,13
650 000,00	PACTIV EVERGREEN GROUP ISSUER LLC/PACTIV EVERGREEN GROUP ISSUER, INC. 4.375% 15/10/2028	USD	521 540,81	519 940,26	0,11
500 000,00	TRINITY INDUSTRIES, INC. 7.75% 15/07/2028	USD	458 694,50	461 979,69	0,09
525 000,00	ECO MATERIAL TECHNOLOGIES, INC. 7.875% 31/01/2027	USD	465 322,20	460 690,97	0,09
250 000,00	XPO ESCROW SUB LLC 7.50% 15/11/2027	USD	254 820,22	236 331,27	0,05
250 000,00	LABL, INC. 9.50% 01/11/2028	USD	230 765,75	233 317,98	0,05
175 000,00	SEALED AIR CORP./SEALED AIR CORP. U.S. 6.125% 01/02/2028	USD	162 014,48	159 211,45	0,03
<b>Health</b>			<b>14 795 996,18</b>	<b>9 674 318,95</b>	<b>1,98</b>
10 968 000,00	BAUSCH HEALTH AMERICAS, INC. 8.50% 31/01/2027	USD	10 230 247,79	5 444 087,26	1,11
2 250 000,00	REGIONALCARE HOSPITAL PARTNERS HOLDINGS, INC./LIFEPOINT HEALTH, INC. 9.75% 01/12/2026	USD	2 016 663,28	1 730 148,41	0,35
1 731 000,00	PRIME HEALTHCARE SERVICES, INC. 7.25% 01/11/2025	USD	1 496 682,04	1 502 304,45	0,31
1 172 000,00	LEGACY LIFEPOINT HEALTH LLC 6.75% 15/04/2025	USD	1 052 403,07	997 778,83	0,21

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>8 928 960,86</b>	<b>8 725 794,67</b>	<b>1,78</b>
4 125 000,00	CALPINE CORP. 5.125% 15/03/2028	USD	3 499 917,03	3 387 867,88	0,69
2 075 000,00	VISTRA OPERATIONS CO. LLC 5.50% 01/09/2026	USD	1 907 285,72	1 832 199,71	0,38
1 681 000,00	CALPINE CORP. 5.25% 01/06/2026	USD	1 488 468,51	1 485 750,85	0,30
1 200 000,00	VISTRA OPERATIONS CO. LLC 5.00% 31/07/2027	USD	1 065 510,10	1 031 471,72	0,21
1 125 000,00	VISTRA OPERATIONS CO. LLC 5.625% 15/02/2027	USD	967 779,50	988 504,51	0,20
<b>Computing and IT</b>			<b>4 773 435,60</b>	<b>4 846 809,22</b>	<b>0,99</b>
2 200 000,00	NCR CORP. 5.75% 01/09/2027	USD	1 962 404,37	2 016 356,85	0,41
1 675 000,00	TEMPO ACQUISITION LLC/TEMPO ACQUISITION FINANCE CORP. 5.75% 01/06/2025	USD	1 501 625,54	1 533 660,84	0,31
1 600 000,00	CLARIVATE SCIENCE HOLDINGS CORP. 3.875% 01/07/2028	USD	1 309 405,69	1 296 791,53	0,27
<b>Basic Goods</b>			<b>4 408 547,59</b>	<b>4 285 549,65</b>	<b>0,88</b>
2 671 000,00	ALBERTSONS COS., INC./SAFEWAY, INC./NEW ALBERTSONS LP/ALBERTSONS LLC 4.625% 15/01/2027	USD	2 419 991,48	2 321 516,93	0,47
1 759 000,00	POST HOLDINGS, INC. 5.625% 15/01/2028	USD	1 583 387,93	1 550 902,24	0,32
325 000,00	KRONOS ACQUISITION HOLDINGS, INC./KIK CUSTOM PRODUCTS, INC. 5.00% 31/12/2026	USD	265 392,78	275 424,75	0,06
150 000,00	ALBERTSONS COS., INC./SAFEWAY, INC./NEW ALBERTSONS LP/ALBERTSONS LLC 6.50% 15/02/2028	USD	139 775,40	137 705,73	0,03
<b>Raw materials</b>			<b>3 139 658,38</b>	<b>3 052 164,27</b>	<b>0,62</b>
1 200 000,00	CLEVELAND-CLIFFS, INC. 6.75% 15/03/2026	USD	1 105 864,83	1 111 842,00	0,23
1 005 000,00	CORNERSTONE CHEMICAL CO. 10.25% 01/09/2027	USD	853 914,25	810 632,20	0,16
900 000,00	OLYMPUS WATER U.S. HOLDING CORP. 9.75% 15/11/2028	USD	836 236,80	798 359,97	0,16
375 000,00	CLEVELAND-CLIFFS, INC. 6.75% 15/04/2030	USD	343 642,50	331 330,10	0,07
<b>CANADA</b>			<b>17 086 170,81</b>	<b>16 789 264,30</b>	<b>3,44</b>
<b>Consumer Retail</b>			<b>8 393 444,17</b>	<b>8 098 124,44</b>	<b>1,66</b>
4 375 000,00	MATTAMY GROUP CORP. 5.25% 15/12/2027	USD	3 855 121,32	3 737 475,93	0,77
3 300 000,00	BROOKFIELD RESIDENTIAL PROPERTIES, INC./BROOKFIELD RESIDENTIAL U.S. LLC 6.25% 15/09/2027	USD	2 965 203,28	2 793 444,60	0,57
1 800 000,00	EMPIRE COMMUNITIES CORP. 7.00% 15/12/2025	USD	1 573 119,57	1 567 203,91	0,32
<b>Industries</b>			<b>4 319 743,04</b>	<b>4 368 195,83</b>	<b>0,89</b>
2 525 000,00	BOMBARDIER, INC. 7.125% 15/06/2026	USD	2 245 492,75	2 298 999,06	0,47
982 000,00	BOMBARDIER, INC. 7.50% 15/03/2025	USD	876 765,77	902 422,62	0,18
925 000,00	BOMBARDIER, INC. 7.50% 01/02/2029	USD	856 362,23	838 044,65	0,17
400 000,00	GFL ENVIRONMENTAL, INC. 4.00% 01/08/2028	USD	341 122,29	328 729,50	0,07
<b>Raw materials</b>			<b>2 315 385,32</b>	<b>2 280 765,93</b>	<b>0,47</b>
1 725 000,00	NEW GOLD, INC. 7.50% 15/07/2027	USD	1 549 316,08	1 478 914,30	0,30
940 000,00	HUBBAY MINERALS, INC. 4.50% 01/04/2026	USD	766 069,24	801 851,63	0,17
<b>Finance</b>			<b>2 057 598,28</b>	<b>2 042 178,10</b>	<b>0,42</b>
1 475 000,00	GOEASY LTD. 5.375% 01/12/2024	USD	1 329 887,04	1 310 627,00	0,27
875 000,00	GOEASY LTD. 4.375% 01/05/2026	USD	727 711,24	731 551,10	0,15
<b>CAYMAN ISLANDS</b>			<b>12 589 649,49</b>	<b>12 838 082,80</b>	<b>2,63</b>
<b>Consumer Retail</b>			<b>8 741 504,40</b>	<b>9 125 466,16</b>	<b>1,87</b>
6 525 000,00	AMERICAN AIRLINES, INC./AADVANTAGE LOYALTY IP LTD. 5.50% 20/04/2026	USD	5 484 114,97	5 928 777,04	1,22
2 000 000,00	MGM CHINA HOLDINGS LTD. 5.375% 15/05/2024	USD	1 886 706,67	1 808 908,70	0,37
890 000,00	MGM CHINA HOLDINGS LTD. 4.75% 01/02/2027	USD	755 483,57	738 683,46	0,15
750 000,00	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD./HAWAIIANMILES LOYALTY LTD. 5.75% 20/01/2026	USD	615 199,19	649 096,96	0,13
<b>Finance</b>			<b>3 236 339,04</b>	<b>3 094 307,02</b>	<b>0,63</b>
3 500 000,00	ARABIAN CENTRES SUKUK LTD. 5.375% 26/11/2024	USD	3 236 339,04	3 094 307,02	0,63

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>611 806,05</b>	<b>618 309,62</b>	<b>0,13</b>
700 000,00	TRANSOCEAN, INC. 7.25% 01/11/2025	USD	611 806,05	618 309,62	0,13
<b>BERMUDA</b>			<b>10 100 753,59</b>	<b>8 706 421,67</b>	<b>1,78</b>
<b>Telecommunication</b>			<b>7 222 095,04</b>	<b>5 683 936,13</b>	<b>1,16</b>
5 042 166,00	DIGICEL INTERNATIONAL FINANCE LTD./DIGICEL INTERNATIONAL HOLDINGS LTD. 8.75% 25/05/2024	USD	4 417 529,30	4 228 994,11	0,87
1 858 849,00	DIGICEL INTERNATIONAL FINANCE LTD./DIGICEL INTERNATIONAL HOLDINGS LTD. 13.00% 31/12/2025	USD	1 499 670,85	1 226 737,73	0,25
518 079,00	DIGICEL GROUP HOLDINGS LTD. 5.00% 01/04/2025	USD	1 183 006,92	203 717,53	0,04
96 674,00	DIGICEL INTERNATIONAL FINANCE LTD./DIGICEL INTERNATIONAL HOLDINGS LTD. 8.00% 31/12/2026	USD	54 490,68	15 063,77	0,00
93 459,00	DIGICEL GROUP HOLDINGS LTD. 7.00% 31/12/2009	USD	67 397,29	9 422,99	0,00
<b>Energy</b>			<b>1 812 824,27</b>	<b>1 921 026,67</b>	<b>0,39</b>
1 975 000,00	NABORS INDUSTRIES LTD. 7.25% 15/01/2026	USD	1 584 919,52	1 691 095,49	0,34
250 000,00	VALARIS LTD. 8.375% 30/04/2030	USD	227 904,75	229 931,18	0,05
<b>Consumer Retail</b>			<b>1 065 834,28</b>	<b>1 101 458,87</b>	<b>0,23</b>
700 000,00	NCL CORP. LTD. 5.875% 15/02/2027	USD	602 420,78	620 093,30	0,13
500 000,00	NCL CORP. LTD. 8.375% 01/02/2028	USD	463 413,50	481 365,57	0,10
<b>PUERTO RICO</b>			<b>4 142 573,57</b>	<b>4 389 864,82</b>	<b>0,90</b>
<b>Finance</b>			<b>4 142 573,57</b>	<b>4 389 864,82</b>	<b>0,90</b>
4 800 000,00	POPULAR, INC. 6.125% 14/09/2023	USD	4 142 573,57	4 389 864,82	0,90
<b>FRANCE</b>			<b>4 292 539,01</b>	<b>4 059 496,22</b>	<b>0,83</b>
<b>Raw materials</b>			<b>2 860 759,94</b>	<b>2 789 865,08</b>	<b>0,57</b>
3 375 000,00	SPCM SA 3.125% 15/03/2027	USD	2 860 759,94	2 789 865,08	0,57
<b>Telecommunication</b>			<b>1 431 779,07</b>	<b>1 269 631,14</b>	<b>0,26</b>
1 600 000,00	ALTICE FRANCE SA 8.125% 01/02/2027	USD	1 431 779,07	1 269 631,14	0,26
<b>UNITED KINGDOM</b>			<b>3 645 196,35</b>	<b>3 617 552,77</b>	<b>0,74</b>
<b>Consumer Retail</b>			<b>2 265 108,27</b>	<b>2 234 233,95</b>	<b>0,46</b>
2 500 000,00	EG GLOBAL FINANCE PLC 8.50% 30/10/2025	USD	2 265 108,27	2 234 233,95	0,46
<b>Industries</b>			<b>1 288 522,21</b>	<b>1 290 431,59</b>	<b>0,26</b>
1 418 000,00	TRANSDIGM U.K. HOLDINGS PLC 6.875% 15/05/2026	USD	1 288 522,21	1 290 431,59	0,26
<b>Finance</b>			<b>91 565,87</b>	<b>92 887,23</b>	<b>0,02</b>
100 000,00	MACQUARIE AIRFINANCE HOLDINGS LTD. 8.375% 01/05/2028	USD	91 565,87	92 887,23	0,02
<b>MAURITIUS</b>			<b>2 053 002,09</b>	<b>1 878 839,36</b>	<b>0,38</b>
<b>Computing and IT</b>			<b>2 053 002,09</b>	<b>1 878 839,36</b>	<b>0,38</b>
2 283 000,00	CA MAGNUM HOLDINGS 5.375% 31/10/2026	USD	2 053 002,09	1 878 839,36	0,38
<b>MALTA</b>			<b>1 672 857,68</b>	<b>1 572 828,34</b>	<b>0,32</b>
<b>Supranational</b>			<b>1 672 857,68</b>	<b>1 572 828,34</b>	<b>0,32</b>
1 475 000,00	VISTAJET MALTA FINANCE PLC/VISTA MANAGEMENT HOLDING, INC. 7.875% 01/05/2027	USD	1 291 751,29	1 214 948,07	0,25
425 000,00	VISTAJET MALTA FINANCE PLC/VISTA MANAGEMENT HOLDING, INC. 9.50% 01/06/2028	USD	381 106,39	357 880,27	0,07
<b>BRAZIL</b>			<b>1 122 070,40</b>	<b>1 107 202,59</b>	<b>0,23</b>
<b>Finance</b>			<b>1 122 070,40</b>	<b>1 107 202,59</b>	<b>0,23</b>
1 240 000,00	BANCO VOTORANTIM SA 4.50% 24/09/2024	USD	1 122 070,40	1 107 202,59	0,23

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LIBERIA</b>			<b>984 440,18</b>	<b>980 453,41</b>	<b>0,20</b>
<b>Consumer Retail</b>			<b>984 440,18</b>	<b>980 453,41</b>	<b>0,20</b>
750 000,00	ROYAL CARIBBEAN CRUISES LTD. 11.625% 15/08/2027	USD	751 329,18	747 909,94	0,15
250 000,00	ROYAL CARIBBEAN CRUISES LTD. 7.25% 15/01/2030	USD	233 111,00	232 543,47	0,05
<b>IRELAND</b>			<b>865 514,05</b>	<b>854 106,06</b>	<b>0,17</b>
<b>Industries</b>			<b>865 514,05</b>	<b>854 106,06</b>	<b>0,17</b>
1 000 000,00	ARDAGH PACKAGING FINANCE PLC/ARDAGH HOLDINGS USA, INC. 4.125% 15/08/2026	USD	865 514,05	854 106,06	0,17
<b>JERSEY</b>			<b>377 180,40</b>	<b>371 805,57</b>	<b>0,08</b>
<b>Consumer Retail</b>			<b>377 180,40</b>	<b>371 805,57</b>	<b>0,08</b>
400 000,00	ADIANT GLOBAL HOLDINGS LTD. 7.00% 15/04/2028	USD	377 180,40	371 805,57	0,08
<b>AUSTRIA</b>			<b>363 289,60</b>	<b>369 902,73</b>	<b>0,08</b>
<b>Raw materials</b>			<b>363 289,60</b>	<b>369 902,73</b>	<b>0,08</b>
400 000,00	BENTELER INTERNATIONAL AG 10.50% 15/05/2028	USD	363 289,60	369 902,73	0,08
<b>NETHERLANDS</b>			<b>186 219,74</b>	<b>72 504,84</b>	<b>0,01</b>
<b>Telecommunication</b>			<b>186 219,74</b>	<b>72 504,84</b>	<b>0,01</b>
210 000,00	VTR FINANCE NV 6.375% 15/07/2028	USD	186 219,74	72 504,84	0,01
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>11 995 141,88</b>	<b>3 706 947,58</b>	<b>0,76</b>
<b>Shares</b>			<b>2 641 355,45</b>	<b>678 202,72</b>	<b>0,14</b>
<b>LUXEMBOURG</b>			<b>2 641 355,45</b>	<b>678 202,72</b>	<b>0,14</b>
<b>Telecommunication</b>			<b>2 641 355,45</b>	<b>678 202,72</b>	<b>0,14</b>
34 738,00	INTELSAT SA	USD	2 641 355,45	678 202,72	0,14
<b>Consumer Retail</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
57 286,00	CODERE NEW TOPCO SA	EUR	0,00	0,00	0,00
<b>Ordinary Bonds</b>			<b>9 347 255,43</b>	<b>2 996 607,13</b>	<b>0,61</b>
<b>UNITED STATES</b>			<b>9 235 630,31</b>	<b>2 927 214,12</b>	<b>0,60</b>
<b>Industries</b>			<b>1 409 362,30</b>	<b>1 379 474,60</b>	<b>0,28</b>
1 525 000,00	XPO, INC. 6.25% 01/06/2028	USD	1 409 362,30	1 379 474,60	0,28
<b>Finance</b>			<b>704 945,21</b>	<b>692 216,38</b>	<b>0,14</b>
770 000,00	VICI PROPERTIES LP/VICI NOTE CO., INC. 5.75% 01/02/2027	USD	704 945,21	692 216,38	0,14
<b>Basic Goods</b>			<b>542 205,82</b>	<b>530 831,64</b>	<b>0,11</b>
625 000,00	ALBERTSONS COS., INC./SAFEWAY, INC./NEW ALBERTSONS LP/ALBERTSONS LLC 3.25% 15/03/2026	USD	542 205,82	530 831,64	0,11
<b>Consumer Retail</b>			<b>326 355,40</b>	<b>319 077,35</b>	<b>0,07</b>
350 000,00	AMERICAN AIRLINES, INC. 7.25% 15/02/2028	USD	326 355,40	319 077,35	0,07
<b>Energy</b>			<b>6 252 761,58</b>	<b>5 614,15</b>	<b>0,00</b>
4 900 000,00	ALTA MESA HOLDINGS LP 7.875% 15/12/2024	USD	4 401 580,91	5 614,11	0,00
2 825 000,00	GENON ENERGY, INC. 9.50% 15/10/2049	USD	1 393 903,88	0,03	0,00
1 000 000,00	RRI ENERGY, INC. 7.875% 15/06/2017	USD	457 276,79	0,01	0,00
<b>LUXEMBOURG</b>			<b>111 625,12</b>	<b>69 393,01</b>	<b>0,01</b>
<b>Industries</b>			<b>111 625,12</b>	<b>69 393,01</b>	<b>0,01</b>
1 648 290,00	CODERE NEW HOLDCO SA 7.50% 30/11/2027	EUR	111 625,12	69 393,01	0,01

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
3 715 000,00	INTELSAT JACKSON HOLDINGS SA 5.50% 01/08/2023	USD	0,00	0,00	0,00
<b>Floating Rate Notes</b>			<b>6 531,00</b>	<b>126,00</b>	<b>0,00</b>
<b>LUXEMBOURG</b>			<b>6 531,00</b>	<b>126,00</b>	<b>0,00</b>
<b>Industries</b>			<b>6 531,00</b>	<b>126,00</b>	<b>0,00</b>
25 200,00	GALAPAGOS SA FRN 15/06/2021	EUR	6 531,00	126,00	0,00
<b>Rights</b>			<b>0,00</b>	<b>32 011,73</b>	<b>0,01</b>
<b>LUXEMBOURG</b>			<b>0,00</b>	<b>32 011,73</b>	<b>0,01</b>
<b>Telecommunication</b>			<b>0,00</b>	<b>32 011,73</b>	<b>0,01</b>
3 638,00	INTELSAT JACKSON HOLDINGS SA 05/12/2025	USD	0,00	17 839,87	0,01
3 638,00	INTELSAT JACKSON HOLDINGS SA 05/12/2025	USD	0,00	14 171,86	0,00
<b>Total Portfolio</b>			<b>524 591 548,21</b>	<b>471 733 139,18</b>	<b>96,53</b>

\* Please refer to Note 17.

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



## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(71 990,01)</b>	<b>95 523 630,13</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>573 793,61</b>	<b>30 802 143,50</b>
100 000	(195)	Sale	US 5YR NOTE (CBT)	29/09/2023	USD	375 514,85	19 141 406,76
100 000	(56)	Sale	US 10YR NOTE (CBT)	20/09/2023	USD	109 223,64	5 762 486,76
100 000	(34)	Sale	LONG GILT	27/09/2023	GBP	66 833,00	3 775 828,98
100 000	(15)	Sale	EURO BUND	07/09/2023	EUR	22 136,19	2 006 100,00
100 000	(1)	Sale	US LONG BOND (CBT)	20/09/2023	USD	85,93	116 321,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(645 783,62)</b>	<b>64 721 486,63</b>
100 000	301	Purchase	EURO SCHATZ	07/09/2023	EUR	(252 574,57)	31 559 850,00
100 000	198	Purchase	EURO BOBL	07/09/2023	EUR	(240 410,00)	22 910 580,00
200 000	55	Purchase	US 2YR NOTE (CBT)	29/09/2023	USD	(152 799,05)	10 251 056,63

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>5 793 908,55</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>7 946 274,20</b>
05/07/2023	103 986 247,50	EUR	111 313 076,90	USD	1 957 794,32
05/07/2023	103 727 969,25	EUR	111 313 077,00	USD	1 699 515,98
05/07/2023	103 567 565,35	EUR	111 313 077,00	USD	1 539 112,08
05/07/2023	103 351 363,38	EUR	111 313 077,00	USD	1 322 910,11
05/07/2023	105 708 880,30	USD	96 442 756,68	EUR	448 945,93
02/08/2023	97 098 059,33	EUR	105 708 880,30	USD	338 874,37
02/08/2023	97 067 628,69	EUR	105 708 880,20	USD	308 443,82
05/07/2023	105 708 880,30	USD	96 653 111,96	EUR	238 590,65
05/07/2023	2 408 109,00	EUR	2 574 632,15	USD	48 226,92
02/08/2023	2 745 126,25	USD	2 500 000,00	EUR	12 713,95
05/07/2023	1 074 957,00	EUR	1 160 326,22	USD	11 413,59
02/08/2023	30 245 939,55	EUR	25 982 269,26	GBP	7 565,78
05/07/2023	2 000 000,00	USD	1 826 191,49	EUR	6 988,51
05/07/2023	2 184 500,00	USD	2 000 000,00	EUR	2 290,86
05/07/2023	1 035 277,00	EUR	886 822,42	GBP	1 899,21
05/07/2023	415 002,00	GBP	482 916,59	EUR	668,22
05/07/2023	183 361,55	EUR	157 211,00	GBP	170,02
05/07/2023	349 382,91	USD	320 091,00	EUR	149,88
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(2 152 365,65)</b>
02/08/2023	96 308 891,70	EUR	105 708 880,30	USD	(450 293,26)
05/07/2023	105 708 880,30	USD	97 233 609,92	EUR	(341 907,31)
05/07/2023	105 708 880,20	USD	97 203 568,00	EUR	(311 865,48)
02/08/2023	96 516 283,40	EUR	105 708 880,30	USD	(242 901,56)
05/07/2023	11 522 336,40	USD	10 800 000,00	EUR	(238 741,68)
05/07/2023	13 572 639,75	EUR	11 826 393,42	GBP	(208 171,37)
05/07/2023	13 619 234,96	EUR	11 826 393,42	GBP	(161 576,16)
05/07/2023	5 000 000,00	USD	4 646 359,10	EUR	(63 409,10)
05/07/2023	1 876 533,58	USD	1 752 926,00	EUR	(32 914,09)
05/07/2023	1 072 936,40	USD	1 000 000,00	EUR	(16 557,22)
05/07/2023	1 619 274,60	USD	1 500 000,00	EUR	(15 789,09)
05/07/2023	1 605 920,08	EUR	1 391 175,00	GBP	(15 159,08)
05/07/2023	1 109 217,91	USD	1 030 832,00	EUR	(14 133,96)
05/07/2023	473 103,36	USD	441 529,00	EUR	(7 887,19)
05/07/2023	504 830,91	USD	470 547,00	EUR	(7 824,04)
05/07/2023	333 218,00	USD	268 816,00	GBP	(7 815,97)
05/07/2023	539 193,25	USD	500 000,00	EUR	(5 780,86)
05/07/2023	25 982 269,26	GBP	30 281 818,06	EUR	(5 745,51)
05/07/2023	1 470 849,00	EUR	1 606 225,94	USD	(1 401,63)
05/07/2023	1 307 781,24	USD	1 200 000,00	EUR	(1 300,79)
05/07/2023	50 162,58	USD	40 460,00	GBP	(1 167,86)
02/08/2023	1 131 673,84	EUR	1 236 372,00	USD	(22,44)

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

## Eurizon AM SICAV - High Yield 1-5 years Euro Hedged

### SWAP CONTRACTS AS AT 30 JUNE 2023

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(18 429,35)</b>	<b>(422 422,39)</b>
CDX.NA.HY.40	USD	L	4 700 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2028	(6 576,63)	(7 716,86)
CDX.NA.IG.39	USD	L	260 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/12/2032	(72,75)	(5 159,56)
CDX.NA.IG.39	USD	L	233 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/12/2032	(65,20)	(4 498,24)
CDX.NA.IG.39	USD	L	582 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/12/2032	(162,86)	(11 639,01)
CDX.NA.IG.39	USD	L	550 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/12/2032	(153,92)	(2 542,72)
CDX.NA.IG.40	USD	L	4 350 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2028	(1 217,39)	(5 874,45)
CDX.NA.IG.40	USD	L	2 910 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2028	(815,32)	(7 512,10)
ITRAXX EUROPE CROSSOVER SERIES 39 VERSION 1	EUR	L	6 130 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2028	(9 365,28)	(377 479,45)

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

## Eurizon AM SICAV - Global Multiasset 30

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	270 056 286,64	
Banks	(Note 2)	2 475 087,33	
Other banks and broker accounts	(Notes 2, 12)	2 267 019,50	
Option contracts	(Notes 2, 12)	657 719,43	
Swap premium paid		146 850,70	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	70 728,76	
Unrealised profit on future contracts	(Notes 2, 12)	189 271,16	
Other interest receivable		189 353,31	
Receivable on investments sold		5 669 120,19	
Receivable on subscriptions		605 092,37	
Other assets	(Notes 3, 13)	960 483,36	
<b>Total assets</b>		<b>283 287 012,75</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(722 432,54)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(123 601,52)	
Unrealised loss on future contracts	(Notes 2, 12)	(1 642 548,79)	
Unrealised loss on swap contracts	(Notes 2, 11)	(317 409,37)	
Interest payable on swap contracts	(Notes 2, 11)	(5 347,22)	
Payable on investments purchased		(641 926,51)	
Payable on redemptions		(832 282,84)	
Other liabilities		(387 325,78)	
<b>Total liabilities</b>		<b>(4 672 874,57)</b>	
<b>Total net assets</b>		<b>278 614 138,18</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	4,95	286 608,878
Class F	EUR	5,42	159 798,416
Class I	EUR	5,80	1 442 557,127
Class Primaclasse	EUR	5,26	19 856 648,720
Class R	EUR	5,50	27 253 080,747
Class U	EUR	5,63	2 420 186,574

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

## Eurizon AM SICAV - Global Multiasset 30

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>319 668 204,21</b>
Net income from investments	(Note 2)	9 917 054,40
Other income	(Notes 5, 8)	297 119,75
<b>Total income</b>		<b>10 214 174,15</b>
Management fee	(Note 8)	(1 635 874,19)
Performance fee	(Note 9)	(38 608,40)
Administrative fees	(Note 10)	(247 503,93)
Subscription tax	(Note 6)	(26 461,50)
Interest paid on swap contracts	(Note 2)	(87 986,11)
Other charges and taxes	(Notes 3, 7)	(458 616,14)
<b>Total expenses</b>		<b>(2 495 050,27)</b>
<b>Net investment income / (loss)</b>		<b>7 719 123,88</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(12 176 760,92)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	14 051 190,28
- option contracts	(Note 2)	(886 504,21)
- forward foreign exchange contracts	(Note 2)	381 878,74
- foreign currencies	(Note 2)	(9 658,07)
- future contracts	(Note 2)	(1 966 874,86)
- swap contracts	(Note 2)	(135 623,04)
<b>Net result of operations for the period</b>		<b>6 976 771,80</b>
Subscriptions for the period		18 976 871,11
Redemptions for the period		(67 007 708,94)
<b>Net assets at the end of the period</b>		<b>278 614 138,18</b>

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

## Eurizon AM SICAV - Global Multiasset 30

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>275 989 786,62</b>	<b>270 056 286,64</b>	<b>96,93</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>81 607 507,30</b>	<b>81 266 536,71</b>	<b>29,17</b>
<b>Shares</b>			<b>47 592 335,56</b>	<b>50 912 003,34</b>	<b>18,27</b>
<b>FRANCE</b>			<b>14 749 728,08</b>	<b>16 373 894,33</b>	<b>5,88</b>
<b>Consumer Retail</b>			<b>3 706 866,94</b>	<b>4 487 566,90</b>	<b>1,61</b>
2 710,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 740 300,16	2 338 730,00	0,84
2 643,00	L'OREAL SA	EUR	989 310,58	1 128 825,30	0,41
1 061,00	KERING SA	EUR	700 968,19	536 441,60	0,19
243,00	HERMES INTERNATIONAL	EUR	276 288,01	483 570,00	0,17
<b>Industries</b>			<b>2 640 904,43</b>	<b>2 966 407,88</b>	<b>1,06</b>
7 187,00	SCHNEIDER ELECTRIC SE	EUR	1 003 279,12	1 196 348,02	0,43
8 049,00	VINCI SA	EUR	736 975,73	856 252,62	0,31
12 134,00	CIE DE SAINT-GOBAIN	EUR	687 363,44	676 227,82	0,24
15 249,00	GETLINK SE	EUR	213 286,14	237 579,42	0,08
<b>Finance</b>			<b>1 670 174,12</b>	<b>1 839 492,22</b>	<b>0,66</b>
15 042,00	BNP PARIBAS SA	EUR	806 483,85	868 224,24	0,31
31 480,00	AXA SA	EUR	740 338,74	850 747,00	0,31
4 482,00	SCOR SE	EUR	123 351,53	120 520,98	0,04
<b>Health</b>			<b>1 627 557,51</b>	<b>1 775 636,80</b>	<b>0,64</b>
12 250,00	SANOFI	EUR	1 064 762,56	1 202 950,00	0,43
3 318,00	ESSILORLUXOTTICA SA	EUR	562 794,95	572 686,80	0,21
<b>Computing and IT</b>			<b>1 610 072,32</b>	<b>1 311 767,18</b>	<b>0,47</b>
3 864,00	CAPGEMINI SE	EUR	681 421,36	670 597,20	0,24
5 609,00	DASSAULT SYSTEMES SE	EUR	246 335,37	227 865,63	0,08
4 756,00	WORLDLINE SA	EUR	310 693,90	159 326,00	0,06
8 122,00	EXCLUSIVE NETWORKS SA	EUR	154 508,81	158 379,00	0,06
623,00	TELEPERFORMANCE	EUR	217 112,88	95 599,35	0,03
<b>Energy</b>			<b>1 021 923,13</b>	<b>1 280 380,75</b>	<b>0,46</b>
24 365,00	TOTALENERGIES SE	EUR	1 021 923,13	1 280 380,75	0,46
<b>Raw materials</b>			<b>865 527,42</b>	<b>1 103 259,80</b>	<b>0,40</b>
6 719,00	AIR LIQUIDE SA	EUR	865 527,42	1 103 259,80	0,40
<b>Basic Goods</b>			<b>783 515,34</b>	<b>824 982,40</b>	<b>0,30</b>
4 076,00	PERNOD RICARD SA	EUR	783 515,34	824 982,40	0,30
<b>Multi-Utilities</b>			<b>722 265,77</b>	<b>689 034,88</b>	<b>0,25</b>
17 848,00	VEOLIA ENVIRONNEMENT SA	EUR	548 526,11	516 699,60	0,19
11 317,00	ENGIE SA	EUR	173 739,66	172 335,28	0,06
<b>Telecommunication</b>			<b>100 921,10</b>	<b>95 365,52</b>	<b>0,03</b>
8 911,00	ORANGE SA	EUR	100 921,10	95 365,52	0,03
<b>GERMANY</b>			<b>11 233 292,19</b>	<b>11 870 231,01</b>	<b>4,26</b>
<b>Finance</b>			<b>2 283 187,22</b>	<b>2 556 507,22</b>	<b>0,92</b>
5 319,00	ALLIANZ SE	EUR	1 077 364,12	1 134 010,80	0,41
3 563,00	DEUTSCHE BOERSE AG	EUR	518 811,88	602 503,30	0,22
1 700,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	414 320,98	584 120,00	0,21
610,00	HANNOVER RUECK SE	EUR	92 257,95	118 553,50	0,04
6 556,00	VONOVIA SE	EUR	180 432,29	117 319,62	0,04

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

## Eurizon AM SICAV - Global Multiasset 30

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>2 219 402,13</b>	<b>2 272 759,27</b>	<b>0,81</b>
8 579,00	SIEMENS AG	EUR	1 141 579,56	1 308 640,66	0,47
18 917,00	DEUTSCHE POST AG	EUR	885 693,58	846 157,41	0,30
372,00	SARTORIUS AG	EUR	192 128,99	117 961,20	0,04
<b>Computing and IT</b>			<b>1 959 820,92</b>	<b>2 126 017,88</b>	<b>0,76</b>
10 767,00	SAP SE	EUR	1 243 089,90	1 347 382,38	0,48
20 607,00	INFINEON TECHNOLOGIES AG	EUR	716 731,02	778 635,50	0,28
<b>Consumer Retail</b>			<b>1 498 499,07</b>	<b>1 502 438,70</b>	<b>0,54</b>
7 148,00	MERCEDES-BENZ GROUP AG	EUR	480 119,76	526 593,16	0,19
3 628,00	BEIERSDORF AG	EUR	387 906,29	439 895,00	0,16
1 809,00	BAYERISCHE MOTOREN WERKE AG	EUR	129 870,40	203 548,68	0,07
3 189,00	PUMA SE	EUR	260 449,53	175 777,68	0,06
881,00	ADIDAS AG	EUR	240 153,09	156 624,18	0,06
<b>Multi-Utilities</b>			<b>1 072 220,72</b>	<b>1 246 124,45</b>	<b>0,45</b>
19 807,00	RWE AG	EUR	687 990,47	789 705,09	0,28
39 077,00	E.ON SE	EUR	384 230,25	456 419,36	0,17
<b>Telecommunication</b>			<b>893 360,64</b>	<b>1 037 573,42</b>	<b>0,37</b>
51 941,00	DEUTSCHE TELEKOM AG	EUR	893 360,64	1 037 573,42	0,37
<b>Health</b>			<b>957 162,71</b>	<b>748 094,03</b>	<b>0,27</b>
8 557,00	SIEMENS HEALTHINEERS AG	EUR	473 110,27	443 766,02	0,16
1 028,00	MERCK KGAA	EUR	203 916,04	155 793,40	0,06
3 398,00	FRESENIUS SE & CO. KGAA	EUR	141 024,29	86 207,26	0,03
6 887,00	SYNLAB AG	EUR	139 112,11	62 327,35	0,02
<b>Raw materials</b>			<b>349 638,78</b>	<b>380 716,04</b>	<b>0,14</b>
4 321,00	COVESTRO AG	EUR	161 463,47	205 593,18	0,08
3 938,00	BASF SE	EUR	188 175,31	175 122,86	0,06
<b>UNITED STATES</b>			<b>6 654 486,27</b>	<b>6 767 582,53</b>	<b>2,43</b>
<b>Telecommunication</b>			<b>1 716 165,99</b>	<b>1 919 378,03</b>	<b>0,69</b>
2 100,00	NETFLIX, INC.	USD	609 841,59	847 872,33	0,30
6 025,00	T-MOBILE U.S., INC.	USD	808 446,91	767 068,96	0,28
123,00	BOOKING HOLDINGS, INC.	USD	297 877,49	304 436,74	0,11
<b>Health</b>			<b>1 387 513,50</b>	<b>1 539 460,13</b>	<b>0,55</b>
1 584,00	ELI LILLY & CO.	USD	517 452,37	680 902,01	0,25
1 049,00	HUMANA, INC.	USD	436 394,00	429 916,80	0,15
3 471,00	ABBVIE, INC.	USD	433 667,13	428 641,32	0,15
<b>Consumer Retail</b>			<b>1 460 483,01</b>	<b>1 292 391,76</b>	<b>0,46</b>
3 417,00	MARRIOTT INTERNATIONAL, INC.	USD	548 408,56	575 314,88	0,21
3 366,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	432 304,20	449 056,96	0,16
1 489,00	ESTEE LAUDER COS., INC.	USD	479 770,25	268 019,92	0,09
<b>Finance</b>			<b>1 402 919,11</b>	<b>1 227 255,01</b>	<b>0,44</b>
2 994,00	AMERICAN TOWER CORP.	USD	565 355,15	532 223,81	0,19
1 911,00	SBA COMMUNICATIONS CORP.	USD	462 626,39	405 951,62	0,15
2 768,00	CROWN CASTLE, INC.	USD	374 937,57	289 079,58	0,10
<b>Computing and IT</b>			<b>344 348,43</b>	<b>459 408,43</b>	<b>0,17</b>
1 025,00	ADOBE, INC.	USD	344 348,43	459 408,43	0,17
<b>Basic Goods</b>			<b>343 056,23</b>	<b>329 689,17</b>	<b>0,12</b>
7 653,00	KROGER CO.	USD	343 056,23	329 689,17	0,12

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## Eurizon AM SICAV - Global Multiasset 30

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>6 125 386,52</b>	<b>6 629 810,53</b>	<b>2,38</b>
<b>Computing and IT</b>			<b>2 894 083,15</b>	<b>3 357 664,05</b>	<b>1,21</b>
3 501,00	ASML HOLDING NV	EUR	2 057 657,88	2 321 163,00	0,84
15 360,00	STMICROELECTRONICS NV	EUR	565 281,31	699 801,60	0,25
867,00	ASM INTERNATIONAL NV	EUR	271 143,96	336 699,45	0,12
<b>Consumer Retail</b>			<b>534 589,14</b>	<b>767 436,10</b>	<b>0,28</b>
1 837,00	FERRARI NV	EUR	327 603,20	550 181,50	0,20
137,00	ADYEN NV	EUR	206 985,94	217 254,60	0,08
<b>Basic Goods</b>			<b>685 046,81</b>	<b>726 198,04</b>	<b>0,26</b>
4 447,00	HEINEKEN NV	EUR	416 295,69	418 818,46	0,15
9 833,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	268 751,12	307 379,58	0,11
<b>Telecommunication</b>			<b>635 719,39</b>	<b>649 759,02</b>	<b>0,23</b>
9 682,00	PROSUS NV	EUR	635 719,39	649 759,02	0,23
<b>Finance</b>			<b>478 680,67</b>	<b>498 393,51</b>	<b>0,18</b>
40 395,00	ING GROEP NV	EUR	478 680,67	498 393,51	0,18
<b>Raw materials</b>			<b>476 375,08</b>	<b>403 637,44</b>	<b>0,14</b>
5 402,00	AKZO NOBEL NV	EUR	476 375,08	403 637,44	0,14
<b>Health</b>			<b>420 892,28</b>	<b>226 722,37</b>	<b>0,08</b>
11 446,00	KONINKLIJKE PHILIPS NV	EUR	420 892,28	226 722,37	0,08
<b>ITALY</b>			<b>3 402 543,19</b>	<b>3 578 353,46</b>	<b>1,28</b>
<b>Finance</b>			<b>1 699 653,05</b>	<b>1 657 522,98</b>	<b>0,59</b>
30 442,00	UNICREDIT SPA	EUR	355 264,47	647 349,13	0,23
45 726,00	NEXI SPA	EUR	704 328,88	328 404,13	0,12
129 372,00	INTESA SANPAOLO SPA	EUR	298 532,57	310 492,80	0,11
21 380,00	FINECOBANK BANCA FINECO SPA	EUR	247 507,47	263 294,70	0,09
46 908,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	94 019,66	107 982,22	0,04
<b>Computing and IT</b>			<b>554 427,60</b>	<b>704 220,32</b>	<b>0,25</b>
97 268,00	TECHNOPROBE SPA	EUR	554 427,60	704 220,32	0,25
<b>Multi-Utilities</b>			<b>528 698,99</b>	<b>537 965,46</b>	<b>0,19</b>
75 263,00	ENEL SPA	EUR	451 696,66	464 222,18	0,17
9 447,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	77 002,33	73 743,28	0,02
<b>Industries</b>			<b>228 903,91</b>	<b>299 760,64</b>	<b>0,11</b>
16 265,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	150 032,22	196 481,20	0,07
2 698,00	PRYSMIAN SPA	EUR	78 871,69	103 279,44	0,04
<b>Energy</b>			<b>297 778,15</b>	<b>295 883,17</b>	<b>0,11</b>
22 446,00	ENI SPA	EUR	297 778,15	295 883,17	0,11
<b>Health</b>			<b>93 081,49</b>	<b>83 000,89</b>	<b>0,03</b>
2 471,00	AMPLIFON SPA	EUR	93 081,49	83 000,89	0,03
<b>SPAIN</b>			<b>1 175 984,15</b>	<b>1 278 870,21</b>	<b>0,46</b>
<b>Multi-Utilities</b>			<b>455 103,58</b>	<b>509 313,39</b>	<b>0,18</b>
34 134,00	IBERDROLA SA	EUR	351 645,97	407 901,30	0,14
2 608,00	ENDESA SA	EUR	47 686,30	51 247,20	0,02
2 742,00	EDP RENOVAVEIS SA	EUR	55 771,31	50 164,89	0,02
<b>Consumer Retail</b>			<b>285 770,95</b>	<b>319 920,12</b>	<b>0,12</b>
9 022,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	285 770,95	319 920,12	0,12

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



## Eurizon AM SICAV - Global Multiasset 30

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>195 806,96</b>	<b>234 668,51</b>	<b>0,08</b>
69 326,00	BANCO SANTANDER SA	EUR	195 806,96	234 668,51	0,08
<b>Computing and IT</b>			<b>90 572,36</b>	<b>111 729,10</b>	<b>0,04</b>
1 603,00	AMADEUS IT GROUP SA	EUR	90 572,36	111 729,10	0,04
<b>Telecommunication</b>			<b>148 730,30</b>	<b>103 239,09</b>	<b>0,04</b>
2 791,00	CELLNEX TELECOM SA	EUR	148 730,30	103 239,09	0,04
<b>FINLAND</b>			<b>1 193 791,68</b>	<b>1 176 413,43</b>	<b>0,42</b>
<b>Finance</b>			<b>1 040 351,03</b>	<b>1 036 053,51</b>	<b>0,37</b>
63 598,00	NORDEA BANK ABP	EUR	611 541,84	633 817,67	0,23
9 782,00	SAMPO OYJ	EUR	428 809,19	402 235,84	0,14
<b>Telecommunication</b>			<b>153 440,65</b>	<b>140 359,92</b>	<b>0,05</b>
2 868,00	ELISA OYJ	EUR	153 440,65	140 359,92	0,05
<b>UNITED KINGDOM</b>			<b>871 110,88</b>	<b>951 409,68</b>	<b>0,34</b>
<b>Health</b>			<b>281 495,28</b>	<b>354 517,36</b>	<b>0,13</b>
2 698,00	ASTRAZENECA PLC	GBP	281 495,28	354 517,36	0,13
<b>Energy</b>			<b>260 019,43</b>	<b>280 199,63</b>	<b>0,10</b>
10 154,00	SHELL PLC	EUR	260 019,43	280 199,63	0,10
<b>Basic Goods</b>			<b>170 390,31</b>	<b>164 118,07</b>	<b>0,06</b>
4 168,00	DIAGEO PLC	GBP	170 390,31	164 118,07	0,06
<b>Raw materials</b>			<b>154 757,16</b>	<b>147 618,91</b>	<b>0,05</b>
5 673,00	ANGLO AMERICAN PLC	GBP	154 757,16	147 618,91	0,05
<b>Multi-Utilities</b>			<b>4 448,70</b>	<b>4 955,71</b>	<b>0,00</b>
231,00	SSE PLC	GBP	4 448,70	4 955,71	0,00
<b>IRELAND</b>			<b>784 303,74</b>	<b>800 278,96</b>	<b>0,29</b>
<b>Industries</b>			<b>257 101,39</b>	<b>315 877,50</b>	<b>0,11</b>
6 255,00	CRH PLC	EUR	257 101,39	315 877,50	0,11
<b>Basic Goods</b>			<b>345 418,47</b>	<b>260 721,46</b>	<b>0,10</b>
2 917,00	KERRY GROUP PLC	EUR	345 418,47	260 721,46	0,10
<b>Raw materials</b>			<b>181 783,88</b>	<b>223 680,00</b>	<b>0,08</b>
640,00	LINDE PLC	EUR	181 783,88	223 680,00	0,08
<b>DENMARK</b>			<b>450 216,64</b>	<b>563 456,49</b>	<b>0,20</b>
<b>Basic Goods</b>			<b>286 006,03</b>	<b>323 375,22</b>	<b>0,11</b>
2 208,00	CARLSBERG AS	DKK	286 006,03	323 375,22	0,11
<b>Health</b>			<b>164 210,61</b>	<b>240 081,27</b>	<b>0,09</b>
1 626,00	NOVO NORDISK AS	DKK	164 210,61	240 081,27	0,09
<b>SWITZERLAND</b>			<b>496 815,98</b>	<b>438 308,70</b>	<b>0,16</b>
<b>Health</b>			<b>289 301,95</b>	<b>246 713,78</b>	<b>0,09</b>
252,00	LONZA GROUP AG	CHF	161 689,37	137 713,18	0,05
389,00	ROCHE HOLDING AG	CHF	127 612,58	109 000,60	0,04
<b>Basic Goods</b>			<b>207 514,03</b>	<b>191 594,92</b>	<b>0,07</b>
1 738,00	NESTLE SA	CHF	207 514,03	191 594,92	0,07

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

## Eurizon AM SICAV - Global Multiasset 30

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>292 616,84</b>	<b>321 604,51</b>	<b>0,11</b>
<b>Finance</b>			<b>223 645,08</b>	<b>252 100,48</b>	<b>0,09</b>
3 944,00	KBC GROUP NV	EUR	223 645,08	252 100,48	0,09
<b>Basic Goods</b>			<b>68 971,76</b>	<b>69 504,03</b>	<b>0,02</b>
1 341,00	ANHEUSER-BUSCH INBEV SA	EUR	68 971,76	69 504,03	0,02
<b>PORTUGAL</b>			<b>162 059,40</b>	<b>161 789,50</b>	<b>0,06</b>
<b>Multi-Utilities</b>			<b>162 059,40</b>	<b>161 789,50</b>	<b>0,06</b>
36 146,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	162 059,40	161 789,50	0,06
<b>Ordinary Bonds</b>			<b>31 873 139,87</b>	<b>28 577 570,98</b>	<b>10,26</b>
<b>UNITED STATES</b>			<b>13 671 484,36</b>	<b>13 092 853,54</b>	<b>4,70</b>
<b>Government</b>			<b>13 671 484,36</b>	<b>13 092 853,54</b>	<b>4,70</b>
15 921 765,00	U.S. TREASURY INFLATION-INDEXED NOTES 1.125% 15/01/2033	USD	13 671 484,36	13 092 853,54	4,70
<b>ITALY</b>			<b>11 640 225,81</b>	<b>9 578 390,96</b>	<b>3,44</b>
<b>Government</b>			<b>11 640 225,81</b>	<b>9 578 390,96</b>	<b>3,44</b>
4 408 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	4 578 545,54	4 226 390,40	1,52
2 484 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.00% 01/02/2028	EUR	2 597 516,08	2 307 636,00	0,83
1 641 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BONDS 5.20% 31/07/2034	EUR	2 450 915,55	1 746 122,46	0,63
742 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	1 091 979,14	693 473,20	0,25
419 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	575 861,03	369 893,20	0,13
271 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.10% 01/03/2040	EUR	345 408,47	234 875,70	0,08
<b>GERMANY</b>			<b>6 561 429,70</b>	<b>5 906 326,48</b>	<b>2,12</b>
<b>Government</b>			<b>6 561 429,70</b>	<b>5 906 326,48</b>	<b>2,12</b>
4 600 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	4 559 060,00	4 554 644,00	1,64
879 550,39	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.50% 15/08/2046	EUR	1 372 406,45	897 123,81	0,32
387 052,79	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.00% 04/01/2037	EUR	629 963,25	454 558,67	0,16
<b>Zero-Coupon Bonds</b>			<b>2 142 031,87</b>	<b>1 776 962,39</b>	<b>0,64</b>
<b>GERMANY</b>			<b>2 141 050,12</b>	<b>1 776 014,74</b>	<b>0,64</b>
<b>Government</b>			<b>2 141 050,12</b>	<b>1 776 014,74</b>	<b>0,64</b>
2 079 618,20	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2030	EUR	2 141 050,12	1 776 014,74	0,64
<b>ITALY</b>			<b>981,75</b>	<b>947,65</b>	<b>0,00</b>
<b>Government</b>			<b>981,75</b>	<b>947,65</b>	<b>0,00</b>
1 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 15/12/2024	EUR	981,75	947,65	0,00
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>299 496,25</b>	<b>299 496,25</b>	<b>0,11</b>
<b>Shares</b>			<b>299 496,25</b>	<b>299 496,25</b>	<b>0,11</b>
<b>ITALY</b>			<b>299 496,25</b>	<b>299 496,25</b>	<b>0,11</b>
<b>Finance</b>			<b>299 496,25</b>	<b>299 496,25</b>	<b>0,11</b>
207 640,11	EUR AM ITER UNITS COMIT	EUR	207 640,11	207 640,11	0,08
91 856,14	FONDO ITALIANO D'INVESTIMENTO SGR SPA	EUR	91 856,14	91 856,14	0,03

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

## Eurizon AM SICAV - Global Multiasset 30

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>194 082 783,07</b>	<b>188 490 253,68</b>	<b>67,65</b>
<b>UCI Units</b>			<b>194 082 783,07</b>	<b>188 490 253,68</b>	<b>67,65</b>
<b>LUXEMBOURG</b>			<b>108 465 428,27</b>	<b>104 986 709,69</b>	<b>37,68</b>
<b>Finance</b>			<b>108 465 428,27</b>	<b>104 986 709,69</b>	<b>37,68</b>
46 615,86	EURIZON FUND - EQUITY USA -Z-	EUR	11 040 499,57	11 468 433,14	4,12
858 808,00	UBS LUX FUND SOLUTIONS - BLOOMBERG MSCI EURO AREA LIQUID CORPORATES SUSTAINABLE	EUR	12 404 283,81	10 699 030,06	3,84
102 867,10	EURIZON FUND-ABSOLUTE RETURN SOLUTION	EUR	10 305 643,79	9 691 109,30	3,48
180 406,00	AMUNDI INDEX EURO CORPORATE SRI 0-3Y UCITS ETF DR	EUR	8 880 539,72	8 785 772,20	3,15
456 767,00	UBS LUX FUND SOLUTIONS - BLOOMBERG MSCI U.S. LIQUID CORPORATES SUSTAINABLE UCITS E	EUR	8 551 180,22	7 758 644,26	2,78
136 160,00	AMUNDI INDEX EURO CORPORATE SRI - UCITS ETF DR	EUR	7 100 805,04	6 488 024,00	2,33
51 142,32	EURIZON FUND - BOND CORPORATE EUR	EUR	6 392 700,01	6 289 482,76	2,26
38 377,06	EURIZON FUND - MONEY MARKET EUR T1	EUR	3 789 727,97	3 789 351,50	1,36
12 729,00	EURIZON FUND - SUSTAINABLE JAPAN EQUITY	EUR	3 271 225,71	3 502 893,51	1,26
14 950,00	XTRACKERS II GLOBAL GOVERNMENT BOND UCITS ETF	EUR	3 749 075,33	3 266 126,50	1,17
24 158,00	XTRACKERS II EUR CORPORATE BOND SRI PAB UCITS ETF	EUR	3 869 674,83	3 246 352,04	1,17
44 699,88	EURIZON FUND - BOND CORPORATE EUR SHORT TERM	EUR	3 246 900,02	3 244 764,14	1,16
368 042,00	EURIZON AM SICAV - ITALIAN EQUITY	EUR	1 878 682,97	3 158 904,49	1,13
31 000,00	GLOBAL EQUITY INFRASTRUCTURE	EUR	3 100 000,00	2 968 560,00	1,07
433 454,00	EURIZON AM SICAV - EUROPEAN EQUITY	EUR	2 159 575,97	2 911 077,06	1,04
59 458,00	AMUNDI INDEX JP MORGAN GBI GLOBAL GOVIES UCITS ETF DR	EUR	3 108 743,71	2 719 608,92	0,98
18 293,00	XTRACKERS II EUR CORPORATE BOND UCITS ETF	EUR	2 972 603,35	2 613 703,84	0,94
19 572,00	XTRACKERS STOXX EUROPE 600 UCITS ETF	EUR	1 884 395,55	2 160 748,80	0,78
7 819,89	EURIZON FUND - EQUITY EMERGING MARKETS LTE	EUR	2 599 565,37	2 156 646,91	0,77
286 383,84	EURIZON AM SICAV - EURO CORPORATE SHORT TERM	EUR	1 622 500,00	1 623 510,02	0,58
41 264,00	AMUNDI MSCI EM ASIA UCITS ETF	EUR	1 514 386,64	1 312 607,84	0,47
292 949,00	AMUNDI MSCI EMERGING MARKETS UCITS ETF	EUR	954 583,36	1 289 854,45	0,46
144 470,00	UBS LUX FUND SOLUTIONS - J.P. MORGAN GLOBAL GOVERNMENT ESG LIQUID BOND UCITS ETF	EUR	1 373 663,04	1 210 080,72	0,43
7 251,00	XTRACKERS II EUROZONE GOVERNMENT BOND 1-3 UCITS ETF	EUR	1 221 129,30	1 161 537,69	0,42
12 908,00	XTRACKERS MSCI EMU UCITS ETF	EUR	596 261,82	617 712,34	0,22
4 579,08	EURIZON FUND - MONEY MARKET USD T1	USD	440 926,15	437 005,72	0,16
19 836,00	UBS LUX FUND SOLUTIONS - MSCI JAPAN SOCIALLY RESPONSIBLE UCITS ETF	EUR	436 155,02	415 167,48	0,15
<b>IRELAND</b>			<b>77 299 087,39</b>	<b>77 824 411,71</b>	<b>27,93</b>
<b>Finance</b>			<b>77 299 087,39</b>	<b>77 824 411,71</b>	<b>27,93</b>
972 878,00	XTRACKERS USD CORPORATE BOND UCITS ETF	EUR	14 086 119,53	11 384 131,92	4,08
94 088,00	ISHARES CORE EUR CORP. BOND UCITS ETF	EUR	12 321 116,55	10 892 567,76	3,91
183 721,00	XTRACKERS MSCI USA ESG UCITS ETF	EUR	5 548 023,57	7 846 723,91	2,82
96 147,00	ISHARES GLOBAL HIGH YIELD CORP. BOND UCITS ETF	EUR	7 924 552,01	7 336 977,57	2,63
115 136,00	ISHARES MSCI EUROPE SRI UCITS ETF	EUR	6 019 334,04	7 065 896,32	2,54
84 115,00	ISHARES GLOBAL CORP. BOND UCITS ETF	EUR	7 423 774,70	6 622 373,95	2,38
7 052,00	INVESCO S&P 500 UCITS ETF	EUR	3 313 296,36	5 544 705,52	1,99
74 340,00	SPDR BLOOMBERG EURO CORPORATE BOND UCITS ETF	EUR	4 396 486,25	3 801 747,60	1,36
124 147,00	UBS IRL ETF PLC - S&P 500 ESG UCITS ETF	EUR	2 507 577,44	3 633 161,96	1,30
41 727,00	ISHARES GLOBAL GOVT BOND UCITS ETF	EUR	4 113 738,86	3 514 414,85	1,26
269 951,00	ISHARES MSCI USA SRI UCITS ETF	EUR	2 053 807,52	3 250 210,04	1,17
220 154,00	XTRACKERS USD HIGH YIELD CORPORATE BOND UCITS ETF	EUR	2 895 249,95	2 491 702,97	0,89
27 249,00	XTRACKERS MSCI EMERGING MARKETS ESG UCITS ETF	EUR	1 307 384,13	1 082 194,04	0,39
42 359,00	XTRACKERS MSCI JAPAN ESG UCITS ETF	EUR	773 868,46	770 764,36	0,28
24 028,00	XTRACKERS ESG EUR HIGH YIELD CORPORATE BOND UCITS ETF	EUR	673 045,91	693 688,36	0,25
22 920,00	XTRACKERS ESG USD HIGH YIELD CORPORATE BOND UCITS ETF	EUR	686 048,32	642 906,00	0,23
8 953,00	SPDR MSCI EM ASIA ETF	EUR	649 187,17	556 070,83	0,20
2 360,00	ISHARES CORE MSCI PACIFIC EX-JAPAN UCITS ETF	EUR	314 149,15	355 675,60	0,13
7 654,00	ISHARES CORE MSCI JAPAN IMI UCITS ETF	EUR	292 327,47	338 498,15	0,12

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

## Eurizon AM SICAV - Global Multiasset 30

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>8 318 267,41</b>	<b>5 679 132,28</b>	<b>2,04</b>
<b>Finance</b>			<b>8 318 267,41</b>	<b>5 679 132,28</b>	<b>2,04</b>
8 000,00	FIEE SGR - FONDO ITALIANO PER L EFFICIENZA ENERGETICA	EUR	7 435 480,84	5 114 320,00	1,84
2,00	PRAMERICA SGR SPA	EUR	882 786,57	564 812,28	0,20
<b>Total Portfolio</b>			<b>275 989 786,62</b>	<b>270 056 286,64</b>	<b>96,93</b>

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

## Eurizon AM SICAV - Global Multiasset 30

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(1 453 277,63)</b>	<b>190 743 633,18</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>189 271,16</b>	<b>9 833 785,00</b>
50	702	Purchase	EURO STOXX BANKS	15/09/2023	EUR	149 231,16	3 796 065,00
100 000	52	Purchase	EURO BTP	07/09/2023	EUR	40 040,00	6 037 720,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 642 548,79)</b>	<b>180 909 848,18</b>
100 000	680	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(617 511,72)	69 973 053,48
10	(368)	Sale	EURO STOXX 50	15/09/2023	EUR	(289 431,94)	16 291 360,00
5	(50)	Sale	FTSE/MIB INDEX	15/09/2023	EUR	(220 767,93)	7 090 750,00
50	(33)	Sale	S&P 500 EMINI INDEX	15/09/2023	USD	(210 749,25)	6 787 910,36
100 000	384	Purchase	SHORT EURO BTP	07/09/2023	EUR	(155 154,57)	40 185 600,00
100 000	164	Purchase	EURO BUND	07/09/2023	EUR	(53 693,52)	21 933 360,00
50	86	Purchase	MSCI EMERGING MARKETS	15/09/2023	USD	(40 595,77)	3 933 060,19
10	39	Purchase	FTSE 100 INDEX	15/09/2023	GBP	(24 314,14)	3 427 384,59
10 000	(12)	Sale	TOPIX INDEX	07/09/2023	JPY	(15 085,66)	1 741 162,70
100 000 000	(4)	Sale	JAPAN 10Y BOND (OSE)	12/09/2023	JPY	(13 444,29)	3 768 206,86
100 000	45	Purchase	EURO OAT	07/09/2023	EUR	(1 800,00)	5 778 000,00

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

## Eurizon AM SICAV - Global Multiasset 30

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>1 409 301,43</b>	<b>657 719,43</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>1 409 301,43</b>	<b>657 719,43</b>	—
30	PUT	S&P 500 INDEX 4 300,00 15/12/23	USD	354 984,89	251 961,43	—
621	PUT	EURO STOXX 50 PR 4 300,00 15/09/23	EUR	1 000 431,00	371 358,00	—
344	CALL	EURO STOXX 50 PR 4 500,00 21/07/23	EUR	53 885,54	34 400,00	—

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

## Eurizon AM SICAV - Global Multiasset 30

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(52 872,76)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>70 728,76</b>
19/09/2023	104 017 123,00	NOK	8 856 907,57	EUR	31 985,32
19/09/2023	4 498 371,56	USD	4 096 791,00	EUR	10 819,95
19/09/2023	4 412 961,00	CHF	4 530 348,21	EUR	9 962,25
19/09/2023	5 058 279,00	USD	3 971 650,51	GBP	7 416,40
19/09/2023	6 085 532,62	USD	4 779 858,00	GBP	7 029,60
19/09/2023	2 019 384,00	GBP	2 342 142,20	EUR	2 554,92
19/09/2023	1 245 000,00	GBP	1 445 029,51	EUR	534,04
19/09/2023	69 372,90	EUR	100 000,00	CAD	285,25
19/09/2023	6 169 202,00	DKK	829 148,60	EUR	141,03
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(123 601,52)</b>
19/09/2023	19 236 022,51	EUR	21 125 577,00	USD	(54 436,34)
19/09/2023	1 358 546 670,00	JPY	8 722 667,05	EUR	(37 271,50)
19/09/2023	623 000 000,00	JPY	4 386 163,77	USD	(22 216,55)
19/09/2023	17 631 630,00	SEK	1 505 589,18	EUR	(9 677,13)

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

## Eurizon AM SICAV - Global Multiasset 30

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### SWAP CONTRACTS AS AT 30 JUNE 2023

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(5 347,22)</b>	<b>(317 409,37)</b>
ITRAXX EUROPE CROSSOVER SERIES 38 VERSION 1	EUR	L	3 500 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/12/2027	(5 347,22)	(317 409,37)

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

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## Eurizon AM SICAV - Italian Equity

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>	
Investments in securities	(Note 2)	83 367 042,07
Banks	(Note 2)	371 481,88
Other banks and broker accounts	(Notes 2, 12)	339 608,03
Receivable on investments sold		739 937,49
Receivable on subscriptions		80 106,48
Other assets	(Notes 3, 13)	103 846,49
<b>Total assets</b>		<b>85 002 022,44</b>

<b>Liabilities</b>		
Unrealised loss on future contracts	(Notes 2, 12)	(28 834,53)
Payable on investments purchased		(887 220,35)
Payable on redemptions		(104 060,88)
Other liabilities		(161 724,29)
<b>Total liabilities</b>		<b>(1 181 840,05)</b>

**Total net assets** **83 820 182,39**

	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	8,66	21 781,145
Class I	EUR	8,67	8 239 096,061
Class Primaclasse	EUR	6,52	923 347,200
Class R	EUR	7,42	761 179,574
Class U	EUR	8,69	62 648,883

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

## Eurizon AM SICAV - Italian Equity

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>85 994 833,65</b>
Net income from investments	(Note 2)	2 851 999,29
Other income	(Notes 5, 8)	19 816,87
<b>Total income</b>		<b>2 871 816,16</b>
Management fee	(Note 8)	(336 725,24)
Performance fee	(Note 9)	(77 475,51)
Administrative fees	(Note 10)	(71 383,88)
Subscription tax	(Note 6)	(6 561,38)
Other charges and taxes	(Notes 3, 7)	(34 600,54)
<b>Total expenses</b>		<b>(526 746,55)</b>
<b>Net investment income / (loss)</b>		<b>2 345 069,61</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	5 948 464,77
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	7 939 352,14
- foreign currencies	(Note 2)	502,97
- future contracts	(Note 2)	(28 834,53)
<b>Net result of operations for the period</b>		<b>16 204 554,96</b>
Subscriptions for the period		3 709 285,90
Redemptions for the period		(22 088 492,12)
<b>Net assets at the end of the period</b>		<b>83 820 182,39</b>

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

## Eurizon AM SICAV - Italian Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>72 730 377,49</b>	<b>83 367 042,07</b>	<b>99,46</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>72 263 000,14</b>	<b>82 909 590,85</b>	<b>98,91</b>
<b>Shares</b>			<b>72 263 000,14</b>	<b>82 909 590,85</b>	<b>98,91</b>
<b>ITALY</b>			<b>55 245 189,68</b>	<b>61 542 046,85</b>	<b>73,42</b>
<b>Finance</b>			<b>21 396 313,57</b>	<b>25 194 158,00</b>	<b>30,06</b>
327 000,00	UNICREDIT SPA	EUR	4 170 355,37	6 953 655,00	8,30
2 800 000,00	INTESA SANPAOLO SPA	EUR	5 935 414,92	6 720 000,00	8,02
197 000,00	ASSICURAZIONI GENERALI SPA	EUR	3 237 915,41	3 668 140,00	4,38
365 000,00	BANCO BPM SPA	EUR	1 320 100,15	1 551 250,00	1,85
105 000,00	FINECOBANK BANCA FINECO SPA	EUR	1 373 275,73	1 293 075,00	1,54
100 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA	EUR	896 887,95	1 096 000,00	1,31
102 000,00	POSTE ITALIANE SPA	EUR	1 026 614,29	1 011 432,00	1,21
90 000,00	NEXI SPA	EUR	1 099 662,45	646 380,00	0,77
73 000,00	BANCA MEDIOLANUM SPA	EUR	568 044,26	604 586,00	0,72
90 000,00	UNIPOL GRUPPO SPA	EUR	446 974,51	440 190,00	0,52
105 000,00	BANCA POPOLARE DI SONDRIO SPA	EUR	410 258,53	400 680,00	0,48
8 000,00	BANCA GENERALI SPA	EUR	252 845,90	252 000,00	0,30
70 000,00	BPER BANCA	EUR	192 327,07	194 740,00	0,23
80 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	191 126,26	184 160,00	0,22
42 000,00	DOVALUE SPA	EUR	274 510,77	177 870,00	0,21
<b>Multi-Utilities</b>			<b>14 034 502,88</b>	<b>14 339 925,00</b>	<b>17,11</b>
1 330 000,00	ENEL SPA	EUR	8 212 411,76	8 203 440,00	9,79
1 000 000,00	A2A SPA	EUR	1 370 359,65	1 673 000,00	1,99
190 000,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	1 317 289,21	1 483 140,00	1,77
285 000,00	SNAM SPA	EUR	1 361 003,08	1 364 295,00	1,63
550 000,00	IREN SPA	EUR	1 066 285,61	935 550,00	1,12
250 000,00	HERA SPA	EUR	707 153,57	680 500,00	0,81
<b>Industries</b>			<b>7 183 553,35</b>	<b>8 751 685,98</b>	<b>10,44</b>
62 500,00	PRYSMIAN SPA	EUR	1 549 479,93	2 392 500,00	2,85
350 000,00	MAIRE TECNIMONT SPA	EUR	1 171 667,78	1 239 000,00	1,48
80 000,00	LEONARDO SPA	EUR	708 430,85	831 600,00	0,99
60 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	621 054,11	724 800,00	0,86
20 716,00	SAES GETTERS SPA	EUR	644 086,47	587 298,60	0,70
85 000,00	EUROGROUP LAMINATIONS SPA	EUR	465 120,85	558 450,00	0,67
18 900,00	SALCEF GROUP SPA	EUR	275 115,17	434 700,00	0,52
14 000,00	LU-VE SPA	EUR	287 801,52	429 800,00	0,51
7 000,00	INTERPUMP GROUP SPA	EUR	332 100,52	356 160,00	0,43
200 000,00	WEBUILD SPA	EUR	383 210,35	345 400,00	0,41
19 309,00	DANIELI & C OFFICINE MECCANICHE SPA	EUR	315 319,70	324 777,38	0,39
11 000,00	SAES GETTERS SPA	EUR	269 171,03	305 800,00	0,37
40 000,00	GVS SPA	EUR	160 995,07	221 400,00	0,26
<b>Energy</b>			<b>4 611 503,32</b>	<b>4 998 960,00</b>	<b>5,96</b>
305 000,00	ENI SPA	EUR	3 592 341,73	4 020 510,00	4,80
450 000,00	SAIPEM SPA	EUR	608 290,08	573 750,00	0,68
15 000,00	ERG SPA	EUR	410 871,51	404 700,00	0,48
<b>Consumer Retail</b>			<b>2 778 733,88</b>	<b>3 116 664,37</b>	<b>3,72</b>
26 000,00	MONCLER SPA	EUR	1 364 526,12	1 646 840,00	1,97
71 915,00	RAI WAY SPA	EUR	368 262,91	396 251,65	0,47
80 000,00	PIRELLI & C SPA	EUR	354 290,64	361 920,00	0,43
24 412,00	MARR SPA	EUR	307 011,48	343 232,72	0,41
2 700,00	BRUNELLO CUCINELLI SPA	EUR	227 888,70	217 620,00	0,26
10 000,00	SALVATORE FERRAGAMO SPA	EUR	156 754,03	150 800,00	0,18

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

## Eurizon AM SICAV - Italian Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>2 192 859,67</b>	<b>2 205 850,00</b>	<b>2,63</b>
28 000,00	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	1 175 197,14	1 225 000,00	1,46
15 000,00	AMPLIFON SPA	EUR	428 611,69	503 850,00	0,60
5 000,00	DIASORIN SPA	EUR	589 050,84	477 000,00	0,57
<b>Telecommunication</b>			<b>1 665 199,19</b>	<b>1 632 865,30</b>	<b>1,95</b>
3 000 000,00	TELECOM ITALIA SPA	EUR	768 333,03	748 800,00	0,89
4 833,00	REPLY SPA	EUR	542 801,14	503 115,30	0,60
190 000,00	ARNOLDO MONDADORI EDITORE SPA	EUR	354 065,02	380 950,00	0,46
<b>Computing and IT</b>			<b>1 382 523,82</b>	<b>1 301 938,20</b>	<b>1,55</b>
168 956,00	SECO SPA	EUR	901 451,51	865 899,50	1,03
3 300,00	SESA SPA	EUR	409 461,45	377 520,00	0,45
6 665,00	CY4GATE SPA	EUR	71 610,86	58 518,70	0,07
<b>NETHERLANDS</b>			<b>15 099 638,34</b>	<b>19 285 124,00</b>	<b>23,01</b>
<b>Consumer Retail</b>			<b>8 882 492,74</b>	<b>11 793 510,00</b>	<b>14,07</b>
370 000,00	STELLANTIS NV	EUR	5 090 396,29	5 953 300,00	7,10
17 000,00	FERRARI NV	EUR	3 191 694,00	5 091 500,00	6,08
59 000,00	DAVIDE CAMPARI-MILANO NV	EUR	600 402,45	748 710,00	0,89
<b>Computing and IT</b>			<b>3 783 883,64</b>	<b>4 697 100,00</b>	<b>5,60</b>
90 000,00	STMICROELECTRONICS NV	EUR	3 175 240,90	4 100 400,00	4,89
900,00	ASML HOLDING NV	EUR	608 642,74	596 700,00	0,71
<b>Industries</b>			<b>1 982 261,96</b>	<b>2 368 594,00</b>	<b>2,83</b>
150 000,00	CNH INDUSTRIAL NV	EUR	1 606 939,70	1 980 750,00	2,37
47 000,00	IVECO GROUP NV	EUR	375 322,26	387 844,00	0,46
<b>Energy</b>			<b>451 000,00</b>	<b>425 920,00</b>	<b>0,51</b>
44 000,00	ARISTON HOLDING NV	EUR	451 000,00	425 920,00	0,51
<b>LUXEMBOURG</b>			<b>1 322 851,04</b>	<b>1 440 075,00</b>	<b>1,72</b>
<b>Industries</b>			<b>1 322 851,04</b>	<b>1 440 075,00</b>	<b>1,72</b>
105 000,00	TENARIS SA	EUR	1 322 851,04	1 440 075,00	1,72
<b>GERMANY</b>			<b>595 321,08</b>	<b>642 345,00</b>	<b>0,76</b>
<b>Computing and IT</b>			<b>595 321,08</b>	<b>642 345,00</b>	<b>0,76</b>
17 000,00	INFINEON TECHNOLOGIES AG	EUR	595 321,08	642 345,00	0,76
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>0,00</b>	<b>228,30</b>	<b>0,00</b>
<b>Warrants</b>			<b>0,00</b>	<b>228,30</b>	<b>0,00</b>
<b>ITALY</b>			<b>0,00</b>	<b>228,30</b>	<b>0,00</b>
<b>Industries</b>			<b>0,00</b>	<b>228,30</b>	<b>0,00</b>
22 830,00	WEBUILD SPA 02/08/2030	EUR	0,00	228,30	0,00
<b>INVESTMENT FUNDS</b>			<b>467 377,35</b>	<b>457 222,92</b>	<b>0,55</b>
<b>UCI Units</b>			<b>467 377,35</b>	<b>457 222,92</b>	<b>0,55</b>
<b>LUXEMBOURG</b>			<b>467 377,35</b>	<b>457 222,92</b>	<b>0,55</b>
<b>Finance</b>			<b>467 377,35</b>	<b>457 222,92</b>	<b>0,55</b>
3 611,20	EURIZON FUND - MONEY MARKET USD T1	USD	355 122,32	344 635,95	0,41
1 140,22	EURIZON FUND - MONEY MARKET EUR T1	EUR	112 253,68	112 585,62	0,14
0,02	EURIZON FUND - BOND SHORT TERM EUR T1	EUR	1,35	1,35	0,00
<b>Total Portfolio</b>			<b>72 730 377,49</b>	<b>83 367 042,07</b>	<b>99,46</b>

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

## Eurizon AM SICAV - Italian Equity

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(28 834,53)</b>	<b>1 418 150,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(28 834,53)</b>	<b>1 418 150,00</b>
5	(10)	Sale	FTSE/MIB INDEX	15/09/2023	EUR	(28 834,53)	1 418 150,00

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

## Eurizon AM SICAV - European Equity

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	98 573 655,20	
Banks	(Note 2)	375 851,01	
Other banks and broker accounts	(Notes 2, 12)	177 216,58	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	40 503,83	
Unrealised profit on future contracts	(Notes 2, 12)	38 539,91	
Receivable on investments sold		325 465,25	
Receivable on subscriptions		131 596,33	
Other assets	(Notes 3, 13)	1 000 632,28	
<b>Total assets</b>		<b>100 663 460,39</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(653 133,76)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(120 108,11)	
Payable on investments purchased		(371 214,15)	
Payable on redemptions		(226 682,72)	
Other liabilities		(343 546,65)	
<b>Total liabilities</b>		<b>(1 714 685,39)</b>	
<b>Total net assets</b>		<b>98 948 775,00</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	5,60	3 626 782,790
Class F	EUR	6,68	28 715,706
Class I	EUR	6,79	5 246 727,751
Class Primaclasse	EUR	6,68	3 242 285,344
Class R	EUR	6,82	2 350 603,180
Class U	EUR	7,23	707 686,852

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## Eurizon AM SICAV - European Equity

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>138 580 403,34</b>
Net income from investments	(Note 2)	2 114 880,18
Other income	(Notes 5, 8)	183 868,10
<b>Total income</b>		<b>2 298 748,28</b>
Management fee	(Note 8)	(625 395,34)
Performance fee	(Note 9)	(197 885,35)
Administrative fees	(Note 10)	(87 274,66)
Subscription tax	(Note 6)	(17 291,68)
Other charges and taxes	(Notes 3, 7)	(248 554,04)
<b>Total expenses</b>		<b>(1 176 401,07)</b>
<b>Net investment income / (loss)</b>		<b>1 122 347,21</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	2 618 684,72
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	9 394 510,38
- forward foreign exchange contracts	(Note 2)	(73 537,50)
- foreign currencies	(Note 2)	3 107,08
- future contracts	(Note 2)	(214 138,11)
<b>Net result of operations for the period</b>		<b>12 850 973,78</b>
Subscriptions for the period		10 948 468,59
Redemptions for the period		(63 431 070,71)
<b>Net assets at the end of the period</b>		<b>98 948 775,00</b>

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

## Eurizon AM SICAV - European Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>92 500 116,30</b>	<b>98 573 655,20</b>	<b>99,62</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>91 280 515,91</b>	<b>97 299 454,81</b>	<b>98,33</b>
<b>Shares</b>			<b>91 280 515,91</b>	<b>97 299 454,81</b>	<b>98,33</b>
<b>FRANCE</b>			<b>22 522 364,13</b>	<b>24 059 162,33</b>	<b>24,31</b>
<b>Industries</b>			<b>6 570 975,76</b>	<b>7 340 914,61</b>	<b>7,42</b>
14 674,00	AIRBUS SE	EUR	1 651 111,84	1 942 250,64	1,96
10 928,00	SCHNEIDER ELECTRIC SE	EUR	1 499 141,16	1 819 074,88	1,84
16 102,00	EFFAGE SA	EUR	1 544 429,55	1 539 029,16	1,56
12 381,00	VINCI SA	EUR	1 199 786,15	1 317 090,78	1,33
1 947,00	SAFRAN SA	EUR	268 451,97	279 316,62	0,28
1 443,00	DASSAULT AVIATION SA	EUR	224 742,35	264 646,20	0,27
3 221,00	CIE DE SAINT-GOBAIN	EUR	183 312,74	179 506,33	0,18
<b>Consumer Retail</b>			<b>4 231 175,03</b>	<b>4 537 741,90</b>	<b>4,59</b>
3 509,00	L'OREAL SA	EUR	1 300 554,49	1 498 693,90	1,52
1 550,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 181 554,42	1 337 650,00	1,35
40 000,00	CIE GENERALE DES ETABLISSEMENTS MICHELIN SCA	EUR	1 102 004,50	1 082 400,00	1,09
755,00	KERING SA	EUR	436 136,61	381 728,00	0,39
11 000,00	FORVIA	EUR	210 925,01	237 270,00	0,24
<b>Finance</b>			<b>2 706 226,01</b>	<b>2 824 675,98</b>	<b>2,85</b>
22 289,00	BNP PARIBAS SA	EUR	1 175 270,26	1 286 521,08	1,30
46 818,00	AXA SA	EUR	1 252 804,93	1 265 256,45	1,28
5 049,00	AMUNDI SA	EUR	278 150,82	272 898,45	0,27
<b>Basic Goods</b>			<b>1 930 146,54</b>	<b>2 083 257,73</b>	<b>2,11</b>
4 165,00	PERNOD RICARD SA	EUR	794 040,79	842 996,00	0,85
41 215,00	CARREFOUR SA	EUR	697 700,07	715 286,33	0,73
29 493,00	ELIS SA	EUR	438 405,68	524 975,40	0,53
<b>Health</b>			<b>1 874 371,33</b>	<b>1 999 259,80</b>	<b>2,02</b>
14 304,00	SANOFI	EUR	1 266 069,07	1 404 652,80	1,42
3 445,00	ESSILORLUXOTTICA SA	EUR	608 302,26	594 607,00	0,60
<b>Telecommunication</b>			<b>1 635 842,65</b>	<b>1 647 430,46</b>	<b>1,67</b>
77 234,00	ORANGE SA	EUR	838 259,45	826 558,27	0,84
4 698,00	PUBLICIS GROUPE SA	EUR	284 698,80	345 303,00	0,35
28 296,00	VIVENDI SE	EUR	261 430,38	237 856,18	0,24
41 631,00	BOLLORE SE	EUR	251 454,02	237 713,01	0,24
<b>Energy</b>			<b>1 533 495,42</b>	<b>1 428 519,20</b>	<b>1,44</b>
27 184,00	TOTALENERGIES SE	EUR	1 533 495,42	1 428 519,20	1,44
<b>Multi-Utilities</b>			<b>884 180,98</b>	<b>983 953,35</b>	<b>0,99</b>
36 275,00	ENGIE SA	EUR	516 586,05	552 395,70	0,56
14 907,00	VEOLIA ENVIRONNEMENT SA	EUR	367 594,93	431 557,65	0,43
<b>Computing and IT</b>			<b>777 043,83</b>	<b>786 489,30</b>	<b>0,79</b>
12 212,00	DASSAULT SYSTEMES SE	EUR	436 765,09	496 112,50	0,50
6 202,00	WORLDLINE SA	EUR	258 361,34	207 767,00	0,21
476,00	CAPGEMINI SE	EUR	81 917,40	82 609,80	0,08
<b>Raw materials</b>			<b>378 906,58</b>	<b>426 920,00</b>	<b>0,43</b>
2 600,00	AIR LIQUIDE SA	EUR	378 906,58	426 920,00	0,43

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## Eurizon AM SICAV - European Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED KINGDOM</b>			<b>18 116 933,70</b>	<b>18 269 624,32</b>	<b>18,46</b>
<b>Finance</b>			<b>4 124 336,91</b>	<b>4 402 500,79</b>	<b>4,45</b>
231 444,00	HSBC HOLDINGS PLC	GBP	1 373 910,48	1 676 746,05	1,70
8 404,00	LONDON STOCK EXCHANGE GROUP PLC	GBP	740 621,52	819 302,73	0,83
56 618,00	PRUDENTIAL PLC	GBP	753 722,86	731 359,18	0,74
583 253,00	LLOYDS BANKING GROUP PLC	GBP	315 040,71	296 267,73	0,30
22 503,00	UNITE GROUP PLC	GBP	237 500,20	228 139,33	0,23
27 303,00	SEGRO PLC	GBP	268 132,89	228 059,86	0,23
77 504,00	NATWEST GROUP PLC	GBP	235 526,25	217 480,89	0,22
12 941,00	STANDARD CHARTERED PLC	GBP	92 255,03	102 998,06	0,10
57 150,00	BARCLAYS PLC	GBP	107 626,97	102 146,96	0,10
<b>Basic Goods</b>			<b>3 474 539,84</b>	<b>3 348 893,19</b>	<b>3,38</b>
12 833,00	RECKITT BENCKISER GROUP PLC	GBP	889 265,10	884 103,51	0,89
261 041,00	TESCO PLC	GBP	715 996,70	755 615,42	0,76
18 872,00	DIAGEO PLC	GBP	815 099,82	743 098,90	0,75
57 458,00	TATE & LYLE PLC	GBP	503 226,78	486 102,24	0,49
23 692,00	IMPERIAL BRANDS PLC	GBP	550 951,44	479 973,12	0,49
<b>Energy</b>			<b>3 072 873,21</b>	<b>3 112 434,61</b>	<b>3,15</b>
78 452,00	SHELL PLC	GBP	2 074 227,13	2 141 529,77	2,17
181 777,00	BP PLC	GBP	998 646,08	970 904,84	0,98
<b>Health</b>			<b>2 558 414,25</b>	<b>2 622 275,05</b>	<b>2,65</b>
17 712,00	ASTRAZENECA PLC	GBP	2 243 074,75	2 327 357,87	2,35
18 223,00	GSK PLC	GBP	315 339,50	294 917,18	0,30
<b>Consumer Retail</b>			<b>1 984 687,92</b>	<b>1 990 473,19</b>	<b>2,01</b>
34 000,00	COMPASS GROUP PLC	GBP	769 655,04	872 442,33	0,88
27 200,00	BURBERRY GROUP PLC	GBP	739 915,17	671 962,85	0,68
140 000,00	KINGFISHER PLC	GBP	404 331,23	378 002,41	0,38
5 841,00	YOUNG & RUBICAM PLC	GBP	70 786,48	68 065,60	0,07
<b>Raw materials</b>			<b>1 986 351,80</b>	<b>1 841 946,35</b>	<b>1,86</b>
31 705,00	RIO TINTO PLC	GBP	1 986 351,80	1 841 946,35	1,86
<b>Multi-Utilities</b>			<b>844 566,92</b>	<b>881 367,23</b>	<b>0,89</b>
39 260,00	NATIONAL GRID PLC	GBP	468 307,88	476 028,41	0,48
18 894,00	SSE PLC	GBP	376 259,04	405 338,82	0,41
<b>Telecommunication</b>			<b>71 162,85</b>	<b>69 733,91</b>	<b>0,07</b>
11 234,00	RIGHTMOVE PLC	GBP	70 266,18	68 492,44	0,07
579,00	BALTIC CLASSIFIEDS GROUP PLC	GBP	896,67	1 241,47	0,00
<b>GERMANY</b>			<b>12 253 326,94</b>	<b>13 288 933,18</b>	<b>13,43</b>
<b>Finance</b>			<b>2 400 109,17</b>	<b>2 520 948,99</b>	<b>2,55</b>
4 999,00	ALLIANZ SE	EUR	1 018 046,35	1 065 786,80	1,08
5 088,00	DEUTSCHE BOERSE AG	EUR	862 337,49	860 380,80	0,87
49 933,00	COMMERZBANK AG	EUR	409 416,89	506 819,95	0,51
1 671,00	LEG IMMOBILIEN SE	EUR	110 308,44	87 961,44	0,09
<b>Industries</b>			<b>2 029 919,22</b>	<b>2 184 406,82</b>	<b>2,21</b>
12 283,00	SIEMENS AG	EUR	1 681 876,32	1 873 648,82	1,89
980,00	SARTORIUS AG	EUR	348 042,90	310 758,00	0,32
<b>Computing and IT</b>			<b>1 639 513,73</b>	<b>1 998 235,52</b>	<b>2,02</b>
15 968,00	SAP SE	EUR	1 639 513,73	1 998 235,52	2,02
<b>Raw materials</b>			<b>1 499 783,14</b>	<b>1 876 697,94</b>	<b>1,90</b>
39 443,00	COVESTRO AG	EUR	1 499 783,14	1 876 697,94	1,90

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

## Eurizon AM SICAV - European Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>1 263 164,99</b>	<b>1 468 838,95</b>	<b>1,48</b>
73 936,00	E.ON SE	EUR	675 479,30	863 572,48	0,87
15 181,00	RWE AG	EUR	587 685,69	605 266,47	0,61
<b>Consumer Retail</b>			<b>1 443 831,87</b>	<b>1 243 456,32</b>	<b>1,26</b>
36 146,00	ZALANDO SE	EUR	1 171 212,21	952 808,56	0,96
5 273,00	PUMA SE	EUR	272 619,66	290 647,76	0,30
<b>Telecommunication</b>			<b>1 168 731,39</b>	<b>1 228 713,55</b>	<b>1,24</b>
55 302,00	DEUTSCHE TELEKOM AG	EUR	1 058 207,57	1 104 712,75	1,12
2 135,00	SCOUT24 SE	EUR	110 523,82	124 000,80	0,12
<b>Health</b>			<b>808 273,43</b>	<b>767 635,09</b>	<b>0,77</b>
8 432,00	BAYER AG	EUR	446 514,67	427 249,44	0,43
1 255,00	MERCK KGAA	EUR	206 323,89	190 195,25	0,19
5 920,00	FRESENIUS SE & CO. KGAA	EUR	155 434,87	150 190,40	0,15
<b>SWITZERLAND</b>			<b>12 263 970,37</b>	<b>12 508 688,86</b>	<b>12,64</b>
<b>Health</b>			<b>7 057 767,66</b>	<b>7 044 457,14</b>	<b>7,12</b>
19 467,00	NOVARTIS AG	CHF	1 680 766,00	1 794 996,01	1,81
6 266,00	ROCHE HOLDING AG	CHF	1 927 574,32	1 755 778,27	1,77
1 968,00	LONZA GROUP AG	CHF	992 874,82	1 075 474,34	1,09
11 750,00	ALCON, INC.	CHF	825 595,60	892 027,05	0,90
8 718,00	DSM-FIRMENICH AG	EUR	1 077 460,82	859 769,16	0,87
3 646,00	STRAUMANN HOLDING AG	CHF	428 805,23	542 195,18	0,55
509,00	SONOVA HOLDING AG	CHF	124 690,87	124 217,13	0,13
<b>Basic Goods</b>			<b>2 605 042,83</b>	<b>2 578 153,29</b>	<b>2,61</b>
23 387,00	NESTLE SA	CHF	2 605 042,83	2 578 153,29	2,61
<b>Consumer Retail</b>			<b>1 141 381,86</b>	<b>1 336 173,38</b>	<b>1,35</b>
8 600,00	CIE FINANCIERE RICHEMONT SA	CHF	1 141 381,86	1 336 173,38	1,35
<b>Industries</b>			<b>776 656,52</b>	<b>804 220,75</b>	<b>0,81</b>
9 283,00	SGS SA	CHF	776 656,52	804 220,75	0,81
<b>Finance</b>			<b>683 121,50</b>	<b>745 684,30</b>	<b>0,75</b>
40 223,00	UBS GROUP AG	CHF	683 121,50	745 684,30	0,75
<b>NETHERLANDS</b>			<b>9 078 666,74</b>	<b>10 365 175,20</b>	<b>10,48</b>
<b>Computing and IT</b>			<b>3 332 113,10</b>	<b>3 960 716,44</b>	<b>4,00</b>
4 031,00	ASML HOLDING NV	EUR	2 269 894,95	2 672 553,00	2,70
28 274,00	STMICROELECTRONICS NV	EUR	1 062 218,15	1 288 163,44	1,30
<b>Consumer Retail</b>			<b>2 173 395,70</b>	<b>2 687 694,71</b>	<b>2,72</b>
5 600,00	FERRARI NV	EUR	1 309 259,00	1 677 200,00	1,70
45 139,00	DAVIDE CAMPARI-MILANO NV	EUR	475 478,96	572 813,91	0,58
276,00	ADYEN NV	EUR	388 657,74	437 680,80	0,44
<b>Basic Goods</b>			<b>1 368 001,27</b>	<b>1 403 024,18</b>	<b>1,42</b>
9 332,00	HEINEKEN NV	EUR	881 560,40	878 887,76	0,89
16 767,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	486 440,87	524 136,42	0,53
<b>Telecommunication</b>			<b>1 281 962,91</b>	<b>1 321 543,00</b>	<b>1,34</b>
6 920,00	WOLTERS KLUWER NV	EUR	760 215,31	804 796,00	0,82
7 700,00	PROSUS NV	EUR	521 747,60	516 747,00	0,52
<b>Finance</b>			<b>840 233,06</b>	<b>900 859,07</b>	<b>0,91</b>
73 015,00	ING GROEP NV	EUR	840 233,06	900 859,07	0,91
<b>Health</b>			<b>82 960,70</b>	<b>91 337,80</b>	<b>0,09</b>
257,00	ARGENX SE	EUR	82 960,70	91 337,80	0,09

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

## Eurizon AM SICAV - European Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>5 421 236,87</b>	<b>6 130 700,01</b>	<b>6,20</b>
<b>Health</b>			<b>2 472 609,72</b>	<b>3 106 143,70</b>	<b>3,14</b>
21 037,00	NOVO NORDISK AS	DKK	2 472 609,72	3 106 143,70	3,14
<b>Industries</b>			<b>837 994,08</b>	<b>1 025 012,96</b>	<b>1,04</b>
5 326,00	DSV AS	DKK	837 994,08	1 025 012,96	1,04
<b>Finance</b>			<b>1 021 136,25</b>	<b>915 020,23</b>	<b>0,92</b>
46 144,00	TRYG AS	DKK	1 021 136,25	915 020,23	0,92
<b>Basic Goods</b>			<b>662 045,91</b>	<b>684 682,60</b>	<b>0,69</b>
4 675,00	CARLSBERG AS	DKK	662 045,91	684 682,60	0,69
<b>Energy</b>			<b>251 186,02</b>	<b>226 644,85</b>	<b>0,23</b>
9 300,00	VESTAS WIND SYSTEMS AS	DKK	251 186,02	226 644,85	0,23
<b>Multi-Utilities</b>			<b>176 264,89</b>	<b>173 195,67</b>	<b>0,18</b>
2 000,00	ORSTED AS	DKK	176 264,89	173 195,67	0,18
<b>SPAIN</b>			<b>3 543 077,01</b>	<b>4 101 243,88</b>	<b>4,14</b>
<b>Multi-Utilities</b>			<b>1 098 650,79</b>	<b>1 228 229,25</b>	<b>1,24</b>
66 651,00	IBERDROLA SA	EUR	707 707,75	796 479,45	0,80
21 972,00	ENDESA SA	EUR	390 943,04	431 749,80	0,44
<b>Finance</b>			<b>918 350,24</b>	<b>1 129 184,14</b>	<b>1,14</b>
76 271,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	420 076,66	536 337,67	0,54
115 920,00	BANCO SANTANDER SA	EUR	323 597,52	392 389,20	0,40
52 933,00	CAIXABANK SA	EUR	174 676,06	200 457,27	0,20
<b>Consumer Retail</b>			<b>694 083,00</b>	<b>971 604,00</b>	<b>0,98</b>
27 400,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	694 083,00	971 604,00	0,98
<b>Energy</b>			<b>690 813,50</b>	<b>653 636,55</b>	<b>0,66</b>
49 035,00	REPSOL SA	EUR	690 813,50	653 636,55	0,66
<b>Telecommunication</b>			<b>141 179,48</b>	<b>118 589,94</b>	<b>0,12</b>
3 206,00	CELLNEX TELECOM SA	EUR	141 179,48	118 589,94	0,12
<b>FINLAND</b>			<b>2 818 816,19</b>	<b>2 684 450,04</b>	<b>2,71</b>
<b>Finance</b>			<b>1 273 422,99</b>	<b>1 289 593,43</b>	<b>1,30</b>
75 786,00	NORDEA BANK ABP	EUR	744 976,38	755 283,28	0,76
53 678,00	NORDEA BANK ABP	SEK	528 446,61	534 310,15	0,54
<b>Raw materials</b>			<b>993 472,08</b>	<b>854 090,63</b>	<b>0,86</b>
80 385,00	STORA ENSO OYJ	EUR	993 472,08	854 090,63	0,86
<b>Industries</b>			<b>551 921,12</b>	<b>540 765,98</b>	<b>0,55</b>
11 306,00	KONE OYJ	EUR	551 921,12	540 765,98	0,55
<b>ITALY</b>			<b>1 703 361,65</b>	<b>2 253 653,80</b>	<b>2,28</b>
<b>Finance</b>			<b>1 279 623,03</b>	<b>1 729 945,84</b>	<b>1,75</b>
43 790,00	UNICREDIT SPA	EUR	545 139,36	931 194,35	0,94
288 174,00	INTESA SANPAOLO SPA	EUR	617 832,73	691 617,60	0,70
14 917,00	NEXI SPA	EUR	116 650,94	107 133,89	0,11
<b>Industries</b>			<b>297 050,08</b>	<b>373 054,56</b>	<b>0,38</b>
30 882,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	297 050,08	373 054,56	0,38
<b>Multi-Utilities</b>			<b>126 688,54</b>	<b>150 653,40</b>	<b>0,15</b>
24 425,00	ENEL SPA	EUR	126 688,54	150 653,40	0,15

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## Eurizon AM SICAV - European Equity

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWEDEN</b>			<b>1 357 151,93</b>	<b>1 404 161,67</b>	<b>1,42</b>
<b>Industries</b>			<b>1 199 783,52</b>	<b>1 239 242,42</b>	<b>1,25</b>
40 129,00	ASSA ABLOY AB	SEK	876 703,51	881 976,85	0,89
27 092,00	ATLAS COPCO AB	SEK	323 080,01	357 265,57	0,36
<b>Consumer Retail</b>			<b>157 368,41</b>	<b>164 919,25</b>	<b>0,17</b>
8 715,00	VOLVO AB	SEK	157 368,41	164 919,25	0,17
<b>IRELAND</b>			<b>542 105,10</b>	<b>661 138,23</b>	<b>0,67</b>
<b>Consumer Retail</b>			<b>542 105,10</b>	<b>661 138,23</b>	<b>0,67</b>
22 115,00	RYANAIR HOLDINGS PLC	EUR	332 601,80	380 709,73	0,39
1 522,00	FLUTTER ENTERTAINMENT PLC	EUR	209 503,30	280 428,50	0,28
<b>BELGIUM</b>			<b>645 709,15</b>	<b>601 667,55</b>	<b>0,61</b>
<b>Basic Goods</b>			<b>500 480,55</b>	<b>433 557,95</b>	<b>0,44</b>
8 365,00	ANHEUSER-BUSCH INBEV SA	EUR	500 480,55	433 557,95	0,44
<b>Finance</b>			<b>145 228,60</b>	<b>168 109,60</b>	<b>0,17</b>
2 630,00	KBC GROUP NV	EUR	145 228,60	168 109,60	0,17
<b>NORWAY</b>			<b>473 852,59</b>	<b>432 818,57</b>	<b>0,44</b>
<b>Raw materials</b>			<b>254 886,06</b>	<b>226 489,11</b>	<b>0,23</b>
6 985,00	YARA INTERNATIONAL ASA	NOK	254 886,06	226 489,11	0,23
<b>Telecommunication</b>			<b>218 966,53</b>	<b>206 329,46</b>	<b>0,21</b>
13 564,00	SCHIBSTED ASA	NOK	218 966,53	206 329,46	0,21
<b>JERSEY</b>			<b>394 904,87</b>	<b>395 715,92</b>	<b>0,40</b>
<b>Finance</b>			<b>301 642,14</b>	<b>303 381,88</b>	<b>0,31</b>
119 151,00	MAN GROUP PLC	GBP	301 642,14	303 381,88	0,31
<b>Telecommunication</b>			<b>93 262,73</b>	<b>92 334,04</b>	<b>0,09</b>
9 623,00	WPP PLC	GBP	93 262,73	92 334,04	0,09
<b>PORTUGAL</b>			<b>124 365,17</b>	<b>122 208,23</b>	<b>0,12</b>
<b>Multi-Utilities</b>			<b>124 365,17</b>	<b>122 208,23</b>	<b>0,12</b>
27 303,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	124 365,17	122 208,23	0,12
<b>BERMUDA</b>			<b>20 673,50</b>	<b>20 113,02</b>	<b>0,02</b>
<b>Finance</b>			<b>20 673,50</b>	<b>20 113,02</b>	<b>0,02</b>
3 744,00	CONDUIT HOLDINGS LTD.	GBP	20 673,50	20 113,02	0,02
<b>INVESTMENT FUNDS</b>			<b>1 219 600,39</b>	<b>1 274 200,39</b>	<b>1,29</b>
<b>UCI Units</b>			<b>1 219 600,39</b>	<b>1 274 200,39</b>	<b>1,29</b>
<b>LUXEMBOURG</b>			<b>1 219 600,39</b>	<b>1 274 200,39</b>	<b>1,29</b>
<b>Finance</b>			<b>1 219 600,39</b>	<b>1 274 200,39</b>	<b>1,29</b>
100 000,00	NB AURORA SA SICAF-RAIF	EUR	1 219 600,00	1 274 200,00	1,29
0,00	EURIZON FUND - MONEY MARKET EUR T1	EUR	0,39	0,39	0,00
<b>Total Portfolio</b>			<b>92 500 116,30</b>	<b>98 573 655,20</b>	<b>99,62</b>

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

## Eurizon AM SICAV - European Equity

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>38 539,91</b>	<b>4 359 720,00</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>38 539,91</b>	<b>4 359 720,00</b>
50	(188)	Sale	STOXX EUROPE 600 INDEX	15/09/2023	EUR	38 539,91	4 359 720,00

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

## Eurizon AM SICAV - European Equity

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(79 604,28)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>40 503,83</b>
15/12/2023	420 000,00	EUR	4 848 582,06	SEK	8 800,32
15/12/2023	3 407 200,00	PLN	746 981,63	EUR	8 789,71
15/12/2023	958 917,64	EUR	825 000,00	GBP	6 215,99
15/12/2023	830 000,00	GBP	953 836,61	EUR	4 638,99
15/12/2023	1 173 302,55	EUR	1 012 336,00	GBP	4 267,18
15/12/2023	565 000,00	CHF	581 822,83	EUR	2 419,67
15/12/2023	555 000,00	CHF	572 886,43	EUR	1 015,49
15/12/2023	223 992,33	EUR	2 630 000,00	SEK	946,67
15/12/2023	2 573 000,00	EUR	2 487 383,43	CHF	902,48
15/12/2023	4 834 940,83	DKK	650 000,00	EUR	649,69
15/12/2023	2 555 000,00	SEK	216 107,14	EUR	577,90
15/12/2023	53 198,90	EUR	57 950,00	USD	536,48
15/12/2023	590 000,00	CHF	609 623,79	EUR	470,14
15/12/2023	2 485 000,00	DKK	334 258,28	EUR	154,18
15/12/2023	1 475 000,00	DKK	198 418,95	EUR	75,37
15/12/2023	1 436,84	EUR	2 300,00	AUD	39,45
15/12/2023	1 610 000,00	DKK	216 657,48	EUR	4,12
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(120 108,11)</b>
15/12/2023	35 283 398,00	SEK	3 054 839,65	EUR	(62 516,95)
15/12/2023	6 959 954,00	NOK	604 082,44	EUR	(10 764,83)
15/12/2023	871 273,87	EUR	760 000,00	GBP	(6 366,44)
15/12/2023	1 337 146,87	GBP	1 550 000,00	EUR	(5 876,33)
15/12/2023	940 000,00	GBP	1 090 472,06	EUR	(4 969,57)
15/12/2023	590 970,81	EUR	575 000,00	CHF	(3 612,26)
15/12/2023	340 000,00	GBP	395 879,59	EUR	(3 251,03)
15/12/2023	2 622 166,67	EUR	19 508 920,00	DKK	(3 195,91)
15/12/2023	2 350 000,00	SEK	202 493,48	EUR	(3 194,13)
15/12/2023	250 000,00	EUR	1 140 344,10	PLN	(2 946,52)
15/12/2023	730 000,00	GBP	845 647,35	EUR	(2 650,74)
15/12/2023	732 425,78	EUR	710 000,00	CHF	(1 755,05)
15/12/2023	820 000,00	GBP	948 672,21	EUR	(1 744,51)
15/12/2023	577 405,31	EUR	560 000,00	CHF	(1 666,90)
15/12/2023	818 509,85	EUR	710 000,00	GBP	(1 390,96)
15/12/2023	4 892 895,00	CHF	5 060 771,42	EUR	(1 236,58)
15/12/2023	570 000,00	CHF	590 559,26	EUR	(1 146,48)
15/12/2023	635 029,07	EUR	615 000,00	CHF	(916,30)
15/12/2023	917 519,39	EUR	795 000,00	GBP	(538,56)
15/12/2023	356 621,03	EUR	345 000,00	CHF	(128,81)
15/12/2023	188 300,85	EUR	1 400 000,00	DKK	(100,54)
15/12/2023	195 032,00	EUR	1 450 000,00	DKK	(98,01)
15/12/2023	195 775,43	EUR	1 455 000,00	DKK	(27,44)
15/12/2023	213 279,45	EUR	2 515 000,00	SEK	(13,26)

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

## Eurizon AM SICAV - Global Stars

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	844 253 037,14	
Banks	(Note 2)	6 429 063,33	
Other banks and broker accounts	(Notes 2, 12)	8 635 459,01	
Option contracts	(Notes 2, 12)	1 142 822,85	
Unrealised profit on future contracts	(Notes 2, 12)	1 172 812,00	
Receivable on investments sold		1 915 298,71	
Receivable on subscriptions		2 883 713,10	
Other assets	(Notes 3, 13)	3 810 762,29	
<b>Total assets</b>		<b>870 242 968,43</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(578 857,61)	
Option contracts	(Notes 2, 12)	(280 350,00)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(171 287,52)	
Unrealised loss on future contracts	(Notes 2, 12)	(2 280 821,82)	
Payable on redemptions		(4 372 321,42)	
Other liabilities		(1 016 970,62)	
<b>Total liabilities</b>		<b>(8 700 608,99)</b>	
<b>Total net assets</b>		<b>861 542 359,44</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	5,06	41 097,686
Class Primaclasse	EUR	5,06	98 934 230,514
Class R	EUR	5,42	64 132 822,992
Class U	EUR	5,30	2 589 139,125

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

## Eurizon AM SICAV - Global Stars

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>977 210 095,70</b>
Net income from investments	(Note 2)	164 473,23
Other income	(Notes 5, 8)	1 477 977,24
<b>Total income</b>		<b>1 642 450,47</b>
Management fee	(Note 8)	(5 013 052,15)
Administrative fees	(Note 10)	(762 753,04)
Subscription tax	(Note 6)	(36 315,19)
Other charges and taxes	(Notes 3, 7)	(1 781 066,29)
<b>Total expenses</b>		<b>(7 593 186,67)</b>
<b>Net investment income / (loss)</b>		<b>(5 950 736,20)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(2 041 024,46)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	27 023 274,47
- option contracts	(Note 2)	(168 727,58)
- forward foreign exchange contracts	(Note 2)	118 214,93
- foreign currencies	(Note 2)	225 901,17
- future contracts	(Note 2)	(200 511,93)
<b>Net result of operations for the period</b>		<b>19 006 390,40</b>
Subscriptions for the period		72 466 970,92
Redemptions for the period		(207 141 097,58)
<b>Net assets at the end of the period</b>		<b>861 542 359,44</b>

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



## Eurizon AM SICAV - Global Stars

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>856 401 305,73</b>	<b>844 253 037,14</b>	<b>97,99</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>47 582 506,16</b>	<b>47 531 120,00</b>	<b>5,52</b>
<b>Zero-Coupon Bonds</b>			<b>47 582 506,16</b>	<b>47 531 120,00</b>	<b>5,52</b>
<b>GERMANY</b>			<b>47 582 506,16</b>	<b>47 531 120,00</b>	<b>5,52</b>
<b>Government</b>			<b>47 582 506,16</b>	<b>47 531 120,00</b>	<b>5,52</b>
37 200 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	34 841 366,07	34 787 952,00	4,04
12 800 000,00	GERMAN TREASURY BILLS 0.00% 23/08/2023	EUR	12 741 140,09	12 743 168,00	1,48
<b>INVESTMENT FUNDS</b>			<b>808 818 799,57</b>	<b>796 721 917,14</b>	<b>92,47</b>
<b>UCI Units</b>			<b>808 818 799,57</b>	<b>796 721 917,14</b>	<b>92,47</b>
<b>LUXEMBOURG</b>			<b>719 447 941,08</b>	<b>701 743 786,99</b>	<b>81,45</b>
<b>Finance</b>			<b>719 447 941,08</b>	<b>701 743 786,99</b>	<b>81,45</b>
700 824,11	EPSILON FUND - EURO BOND	EUR	126 833 180,10	118 411 241,96	13,74
947 410,37	EURIZON FUND - BOND AGGREGATE EUR	EUR	102 503 747,73	89 852 399,68	10,43
457 880,62	EURIZON FUND GLOBAL BOND	EUR	49 431 490,89	45 746 852,34	5,31
5 794 423,95	EURIZON AM SICAV - LOW CARBON EURO	EUR	29 227 289,59	29 140 158,03	3,38
5 758 695,00	EURIZON AM SICAV - SOCIAL 4 PLANET	EUR	27 137 799,45	26 991 003,47	3,13
180 195,00	JPM FUNDS - EUROLAND EQUITY FUND	EUR	21 778 132,15	24 398 402,73	2,83
615 356,96	AB SICAV I - LOW VOLATILITY EQUITY PORTFOLIO	USD	21 815 346,42	23 914 873,53	2,78
146 195,12	JPMORGAN INVESTMENT FUNDS - GLOBAL SELECT EQUITY FUND	EUR	20 507 972,49	23 835 652,85	2,77
2 428 646,37	FIDELITY FUNDS - GLOBAL BOND FUND	USD	26 003 393,98	23 062 116,04	2,68
2 391 092,80	FIDELITY FUNDS - EURO BOND FUND	EUR	25 489 049,25	22 880 367,00	2,66
312 540,86	EURIZON FUND - BOND CORPORATE EUR SHORT TERM	EUR	22 696 337,61	22 687 341,03	2,63
171 601,72	EURIZON FUND - BOND CORPORATE EUR	EUR	21 312 063,67	21 103 579,77	2,45
1 083 157,26	FIDELITY FUNDS - WORLD FUND	EUR	19 512 571,85	20 222 546,04	2,35
92 434,58	GENERALI INVESTMENTS SICAV - EURO BOND	EUR	20 333 088,24	19 162 150,61	2,22
1 798 440,00	UBS LUX FUND SOLUTIONS - SUSTAINABLE DEVELOPMENT BANK BONDS UCITS ETF	EUR	19 673 674,69	18 189 422,16	2,11
3 242 624,55	EURIZON AM SICAV - ABSOLUTE RETURN SOLUTION	EUR	16 950 909,30	16 089 903,02	1,87
160 784,12	EURIZON FUND - BOND AGGREGATE EUR SHORT TERM	EUR	16 002 007,94	15 907 981,33	1,85
1 254 489,00	UBS LUX FUND SOLUTIONS - J.P. MORGAN USD EM IG ESG DIVERSIFIED BOND UCITS ETF	EUR	14 225 278,02	14 240 959,13	1,65
28 853,51	EURIZON INVESTMENT SICAV - EURO LIQUIDITY SHORT TERM	EUR	13 956 440,85	14 124 079,72	1,64
8 827,59	ELEVA EUROLAND SELECTION FUND	EUR	11 922 658,42	13 739 702,46	1,60
31 218,00	MFS MERIDIAN FUNDS - GLOBAL EQUITY FUND	EUR	13 181 218,31	13 563 284,46	1,57
86 202,47	EURIZON FUND - TOP EUROPEAN RESEARCH	EUR	12 627 743,23	13 431 206,23	1,56
402 004,76	WELLINGTON GLOBAL QUALITY GROWTH FUND	EUR	12 464 439,15	12 088 323,48	1,40
58 782,42	EPSILON FUND - EURO Q-EQUITY	EUR	8 163 443,37	10 543 803,21	1,22
99 054,93	EUROPEAN SPECIALIST INVESTMENT FUNDS - M&G EUROPEAN CREDIT INVESTMENT FUND	EUR	10 166 798,54	9 334 828,02	1,08
315 223,50	GOLDMAN SACHS - SICAV I - GS GLOBAL CORE EQ PTF	USD	6 009 370,04	9 055 088,47	1,05
1 733,77	GOLDMAN SACHS EURO CREDIT	EUR	9 201 622,04	8 413 921,31	0,98
462 255,00	JANUS HENDERSON HORIZON EUROLAND FUND	EUR	6 182 564,58	8 242 006,65	0,96
50 565,57	EURIZON FUND - GLOBAL BOND LTE	EUR	8 631 037,48	7 857 889,89	0,91
55 790,29	EURIZON FUND - MONEY MARKET EUR T1	EUR	5 503 294,99	5 508 732,74	0,64
41,60	EURIZON FUND - MONEY MARKET USD T1	USD	3 976,71	3 969,63	0,00
<b>ITALY</b>			<b>38 505 629,21</b>	<b>40 666 496,88</b>	<b>4,72</b>
<b>Finance</b>			<b>38 505 629,21</b>	<b>40 666 496,88</b>	<b>4,72</b>
7 215 489,16	EPSILON GLOBAL EQUITY ESG INDEX	EUR	38 505 629,21	40 666 496,88	4,72

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

## Eurizon AM SICAV - Global Stars

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>39 379 510,39</b>	<b>38 774 989,96</b>	<b>4,50</b>
<b>Finance</b>			<b>39 379 510,39</b>	<b>38 774 989,96</b>	<b>4,50</b>
852 106,50	PIMCO GIS GLOBAL BOND FUND	USD	24 082 130,92	22 970 159,75	2,67
8 039 994,11	BNY MELLON GLOBAL FUNDS PLC - GLOBAL BOND FUND	USD	7 591 644,78	6 848 363,17	0,79
1 123 343,00	ISHARES MSCI GLOBAL SEMICONDUCTORS UCITS ETF	EUR	4 709 936,02	5 699 842,38	0,66
209 171,00	UBS IRL ETF PLC - GLOBAL GENDER EQUALITY UCITS ETF	USD	2 995 798,67	3 256 624,66	0,38
<b>BELGIUM</b>			<b>11 485 718,89</b>	<b>15 536 643,31</b>	<b>1,80</b>
<b>Finance</b>			<b>11 485 718,89</b>	<b>15 536 643,31</b>	<b>1,80</b>
51 882,20	DPAM B - EQUITIES EUROLAND	EUR	11 485 718,89	15 536 643,31	1,80
<b>Total Portfolio</b>			<b>856 401 305,73</b>	<b>844 253 037,14</b>	<b>97,99</b>

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

## Eurizon AM SICAV - Global Stars

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(1 108 009,82)</b>	<b>334 480 185,18</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>1 172 812,00</b>	<b>104 983 232,17</b>
200 000	(341)	Sale	US 2YR NOTE (CBT)	29/09/2023	USD	668 182,26	63 556 551,12
50	90	Purchase	S&P 500 EMINI	15/09/2023	USD	319 775,34	18 512 482,81
10	187	Purchase	EURO STOXX 50	15/09/2023	EUR	158 015,00	8 278 490,00
100 000	78	Purchase	LONG GILT	27/09/2023	GBP	23 615,16	8 662 195,88
1	528	Purchase	FTSE CHINA A50	28/07/2023	USD	3 224,24	5 973 512,36
<b>Unrealised loss on future contracts and commitment</b>						<b>(2 280 821,82)</b>	<b>229 496 953,01</b>
100 000	1 635	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(1 975 089,87)	168 244 033,01
100 000	458	Purchase	EURO BUND	07/09/2023	EUR	(305 731,95)	61 252 920,00

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

## Eurizon AM SICAV - Global Stars

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>1 200 539,92</b>	<b>862 472,85</b>	<b>3 790 474,74</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>1 599 539,92</b>	<b>1 142 822,85</b>	<b>—</b>
60	PUT	S&P 500 INDEX 4 300,00 15/12/23	USD	692 488,32	503 922,85	—
300	PUT	DAX INDEX 15 500,00 15/12/23	EUR	687 750,00	498 900,00	—
1 400	CALL	EURO STOXX 50 PR 4 500,00 21/07/23	EUR	219 301,60	140 000,00	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(399 000,00)</b>	<b>(280 350,00)</b>	<b>3 790 474,74</b>
(300)	PUT	DAX INDEX 14 500,00 15/12/23	EUR	(399 000,00)	(280 350,00)	3 790 474,74

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

## Eurizon AM SICAV - Global Stars

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(171 287,52)</b>
<b>Unrealised loss on forward foreign exchange contracts</b>			<b>(171 287,52)</b>
19/09/2023	5 300 000 000,00	JPY	(148 496,47)
19/09/2023	16 204 888,27	EUR	(22 791,05)
		34 032 202,81	EUR
		13 976 183,00	GBP

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

## Eurizon AM SICAV - Social 4 Future

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	642 752 233,10	
Banks	(Note 2)	5 780 670,65	
Other banks and broker accounts	(Notes 2, 12)	32 191 526,20	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	78 369,62	
Unrealised profit on future contracts	(Notes 2, 12)	63 362,93	
Other interest receivable		2 922 950,41	
Receivable on investments sold		427 530,47	
Receivable on subscriptions		792 795,14	
Other assets	(Notes 3, 13)	5 165 313,89	
<b>Total assets</b>		<b>690 174 752,41</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(728 956,64)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(79 588,84)	
Unrealised loss on future contracts	(Notes 2, 12)	(1 487 848,24)	
Payable on investments purchased		(1 205 301,66)	
Payable on redemptions		(1 470 933,99)	
Other liabilities		(738 576,30)	
<b>Total liabilities</b>		<b>(5 711 205,67)</b>	
<b>Total net assets</b>		<b>684 463 546,74</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	4,98	158 622,078
Class I	EUR	5,25	847 824,252
Class Primaclasse	EUR	4,83	106 610 501,781
Class R	EUR	5,19	26 529 308,611
Class U	EUR	4,97	5 319 344,713

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

## Eurizon AM SICAV - Social 4 Future

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>733 486 182,04</b>
Net income from investments	(Note 2)	5 364 016,22
Other income	(Notes 5, 8)	486 229,51
<b>Total income</b>		<b>5 850 245,73</b>
Management fee	(Note 8)	(3 004 904,88)
Administrative fees	(Note 10)	(589 929,42)
Subscription tax	(Note 6)	(173 926,68)
Other charges and taxes	(Notes 3, 7)	(1 825 489,42)
<b>Total expenses</b>		<b>(5 594 250,40)</b>
<b>Net investment income / (loss)</b>		<b>255 995,33</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(15 976 372,11)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	33 831 080,51
- forward foreign exchange contracts	(Note 2)	230 286,38
- foreign currencies	(Note 2)	(14 919,44)
- future contracts	(Note 2)	5 961 346,02
<b>Net result of operations for the period</b>		<b>24 287 416,69</b>
Subscriptions for the period		32 742 513,01
Redemptions for the period		(106 052 565,00)
<b>Net assets at the end of the period</b>		<b>684 463 546,74</b>

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

## Eurizon AM SICAV - Social 4 Future

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>694 285 777,88</b>	<b>642 752 233,10</b>	<b>93,91</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>694 285 777,88</b>	<b>642 752 233,10</b>	<b>93,91</b>
<b>Shares</b>			<b>99 209 121,05</b>	<b>118 738 369,20</b>	<b>17,35</b>
<b>UNITED STATES</b>			<b>50 294 244,77</b>	<b>62 580 761,40</b>	<b>9,14</b>
<b>Computing and IT</b>			<b>15 726 216,75</b>	<b>21 005 552,43</b>	<b>3,07</b>
16 393,00	MICROSOFT CORP.	USD	3 396 955,76	5 116 838,21	0,75
8 712,00	NVIDIA CORP.	USD	1 515 237,19	3 377 955,18	0,49
31 566,00	ADVANCED MICRO DEVICES, INC.	USD	2 893 255,11	3 295 767,14	0,48
25 356,00	ORACLE CORP.	USD	1 826 057,94	2 767 777,36	0,41
5 172,00	ADOBE, INC.	USD	1 999 835,24	2 318 107,70	0,34
10 165,00	SALESFORCE, INC.	USD	1 753 185,52	1 968 338,44	0,29
2 134,00	INTUIT, INC.	USD	960 627,04	896 221,04	0,13
7 593,00	QUALCOMM, INC.	USD	966 163,52	828 478,86	0,12
14 227,00	INTEL CORP.	USD	414 899,43	436 068,50	0,06
<b>Health</b>			<b>10 958 740,46</b>	<b>14 526 779,55</b>	<b>2,12</b>
8 725,00	ELI LILLY & CO.	USD	1 901 052,92	3 750 549,25	0,55
2 606,00	THERMO FISHER SCIENTIFIC, INC.	USD	1 296 196,93	1 246 269,55	0,18
4 273,00	STRYKER CORP.	USD	946 673,21	1 194 912,16	0,17
9 925,00	MERCK & CO., INC.	USD	649 249,21	1 049 720,80	0,15
2 302,00	UNITEDHEALTH GROUP, INC.	USD	735 486,30	1 014 145,68	0,15
12 869,00	GILEAD SCIENCES, INC.	USD	751 800,14	909 086,64	0,13
4 085,00	AMGEN, INC.	USD	750 088,17	831 302,86	0,12
13 001,00	CVS HEALTH CORP.	USD	944 048,68	823 793,63	0,12
3 604,00	DANAHER CORP.	USD	528 094,51	792 813,69	0,12
6 414,00	ABBVIE, INC.	USD	805 350,96	792 078,78	0,12
7 631,00	ABBOTT LABORATORIES	USD	587 698,74	762 540,20	0,11
1 028,00	REGENERON PHARMACEUTICALS, INC.	USD	493 168,03	677 047,56	0,10
2 412,00	JOHNSON & JOHNSON	USD	293 272,73	365 934,11	0,05
5 401,00	BRISTOL-MYERS SQUIBB CO.	USD	276 559,93	316 584,64	0,05
<b>Telecommunication</b>			<b>7 890 828,99</b>	<b>8 880 212,84</b>	<b>1,30</b>
41 491,00	ALPHABET, INC.	USD	3 600 054,50	4 552 219,21	0,67
19 037,00	AMAZON.COM, INC.	USD	2 616 621,25	2 274 667,78	0,33
16 128,00	T-MOBILE U.S., INC.	USD	1 674 153,24	2 053 325,85	0,30
<b>Consumer Retail</b>			<b>6 211 975,40</b>	<b>6 847 746,42</b>	<b>1,00</b>
13 308,00	TESLA, INC.	USD	2 486 548,30	3 193 065,15	0,47
14 213,00	COLGATE-PALMOLIVE CO.	USD	1 008 804,46	1 003 638,11	0,15
6 147,00	PROCTER & GAMBLE CO.	USD	844 278,48	854 945,45	0,12
2 760,00	HOME DEPOT, INC.	USD	786 765,40	785 853,47	0,11
3 498,00	LOWE'S COS., INC.	USD	697 379,85	723 646,52	0,11
2 833,00	NIKE, INC.	USD	388 198,91	286 597,72	0,04
<b>Finance</b>			<b>3 496 705,69</b>	<b>3 579 697,12</b>	<b>0,52</b>
3 357,00	MASTERCARD, INC.	USD	1 098 065,45	1 210 181,20	0,18
4 787,00	VISA, INC.	USD	950 471,31	1 041 994,87	0,15
6 025,00	JPMORGAN CHASE & CO.	USD	781 248,03	803 185,82	0,12
19 939,00	BANK OF AMERICA CORP.	USD	666 920,90	524 335,23	0,07
<b>Industries</b>			<b>2 112 428,63</b>	<b>2 978 891,68</b>	<b>0,44</b>
1 779,00	BROADCOM, INC.	USD	744 919,35	1 414 443,16	0,21
4 678,00	UNION PACIFIC CORP.	USD	679 643,75	877 371,28	0,13
1 850,00	DEERE & CO.	USD	687 865,53	687 077,24	0,10

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



## Eurizon AM SICAV - Social 4 Future

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>814 140,34</b>	<b>1 790 426,45</b>	<b>0,26</b>
8 763,00	EOG RESOURCES, INC.	USD	460 234,38	919 191,03	0,13
9 174,00	CONOCOPHILLIPS	USD	353 905,96	871 235,42	0,13
<b>Basic Goods</b>			<b>1 597 918,89</b>	<b>1 579 814,28</b>	<b>0,23</b>
18 493,00	COCA-COLA CO.	USD	1 034 428,53	1 020 759,04	0,15
3 293,00	PEPSICO, INC.	USD	563 490,36	559 055,24	0,08
<b>Multi-Utilities</b>			<b>1 485 289,62</b>	<b>1 391 640,63</b>	<b>0,20</b>
20 462,00	NEXTERA ENERGY, INC.	USD	1 485 289,62	1 391 640,63	0,20
<b>FRANCE</b>			<b>16 048 730,92</b>	<b>19 672 091,66</b>	<b>2,87</b>
<b>Consumer Retail</b>			<b>6 322 184,12</b>	<b>8 321 367,10</b>	<b>1,21</b>
4 378,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	2 772 623,73	3 778 214,00	0,55
6 961,00	L'OREAL SA	EUR	2 550 081,87	2 973 043,10	0,43
789,00	HERMES INTERNATIONAL	EUR	999 478,52	1 570 110,00	0,23
<b>Industries</b>			<b>2 597 846,76</b>	<b>3 427 331,88</b>	<b>0,50</b>
13 839,00	SCHNEIDER ELECTRIC SE	EUR	1 635 831,26	2 303 639,94	0,34
10 563,00	VINCI SA	EUR	962 015,50	1 123 691,94	0,16
<b>Raw materials</b>			<b>2 061 946,63</b>	<b>2 580 403,00</b>	<b>0,38</b>
15 715,00	AIR LIQUIDE SA	EUR	2 061 946,63	2 580 403,00	0,38
<b>Finance</b>			<b>2 005 942,77</b>	<b>2 043 657,53</b>	<b>0,30</b>
75 621,00	AXA SA	EUR	2 005 942,77	2 043 657,53	0,30
<b>Energy</b>			<b>1 707 088,96</b>	<b>1 949 867,75</b>	<b>0,28</b>
37 105,00	TOTALENERGIES SE	EUR	1 707 088,96	1 949 867,75	0,28
<b>Health</b>			<b>1 353 721,68</b>	<b>1 349 464,40</b>	<b>0,20</b>
13 742,00	SANOFI	EUR	1 353 721,68	1 349 464,40	0,20
<b>SWITZERLAND</b>			<b>5 664 204,42</b>	<b>6 667 175,76</b>	<b>0,97</b>
<b>Consumer Retail</b>			<b>2 507 409,63</b>	<b>3 464 107,16</b>	<b>0,50</b>
22 296,00	CIE FINANCIERE RICHEMONT SA	CHF	2 507 409,63	3 464 107,16	0,50
<b>Basic Goods</b>			<b>2 195 035,07</b>	<b>2 306 966,00</b>	<b>0,34</b>
20 927,00	NESTLE SA	CHF	2 195 035,07	2 306 966,00	0,34
<b>Health</b>			<b>961 759,72</b>	<b>896 102,60</b>	<b>0,13</b>
3 198,00	ROCHE HOLDING AG	CHF	961 759,72	896 102,60	0,13
<b>NETHERLANDS</b>			<b>5 132 284,33</b>	<b>5 683 078,95</b>	<b>0,83</b>
<b>Computing and IT</b>			<b>3 376 201,65</b>	<b>3 800 979,00</b>	<b>0,56</b>
5 733,00	ASML HOLDING NV	EUR	3 376 201,65	3 800 979,00	0,56
<b>Telecommunication</b>			<b>1 756 082,68</b>	<b>1 882 099,95</b>	<b>0,27</b>
28 045,00	PROSUS NV	EUR	1 756 082,68	1 882 099,95	0,27
<b>UNITED KINGDOM</b>			<b>3 801 974,59</b>	<b>4 419 614,53</b>	<b>0,65</b>
<b>Health</b>			<b>3 071 903,03</b>	<b>3 697 991,90</b>	<b>0,54</b>
28 143,00	ASTRAZENECA PLC	GBP	3 071 903,03	3 697 991,90	0,54
<b>Consumer Retail</b>			<b>730 071,56</b>	<b>721 622,63</b>	<b>0,11</b>
15 113,00	UNILEVER PLC	GBP	730 071,56	721 622,63	0,11
<b>GERMANY</b>			<b>3 989 554,88</b>	<b>4 337 758,62</b>	<b>0,63</b>
<b>Finance</b>			<b>2 021 056,41</b>	<b>2 237 534,00</b>	<b>0,33</b>
10 495,00	ALLIANZ SE	EUR	2 021 056,41	2 237 534,00	0,33

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

## Eurizon AM SICAV - Social 4 Future

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>1 968 498,47</b>	<b>2 100 224,62</b>	<b>0,30</b>
16 783,00	SAP SE	EUR	1 968 498,47	2 100 224,62	0,30
<b>DENMARK</b>			<b>1 737 429,43</b>	<b>3 193 258,06</b>	<b>0,47</b>
<b>Health</b>			<b>1 737 429,43</b>	<b>3 193 258,06</b>	<b>0,47</b>
21 627,00	NOVO NORDISK AS	DKK	1 737 429,43	3 193 258,06	0,47
<b>IRELAND</b>			<b>2 504 687,76</b>	<b>2 672 933,52</b>	<b>0,39</b>
<b>Raw materials</b>			<b>1 283 099,02</b>	<b>1 542 482,82</b>	<b>0,22</b>
4 416,00	LINDE PLC	USD	1 283 099,02	1 542 482,82	0,22
<b>Health</b>			<b>799 415,47</b>	<b>738 715,44</b>	<b>0,11</b>
9 148,00	MEDTRONIC PLC	USD	799 415,47	738 715,44	0,11
<b>Computing and IT</b>			<b>422 173,27</b>	<b>391 735,26</b>	<b>0,06</b>
1 385,00	ACCENTURE PLC	USD	422 173,27	391 735,26	0,06
<b>CAYMAN ISLANDS</b>			<b>3 676 747,58</b>	<b>2 492 884,18</b>	<b>0,37</b>
<b>Telecommunication</b>			<b>3 676 747,58</b>	<b>2 492 884,18</b>	<b>0,37</b>
32 769,00	TENCENT HOLDINGS LTD.	HKD	1 512 809,20	1 270 940,28	0,19
8 829,00	ALIBABA GROUP HOLDING LTD.	USD	1 180 005,47	674 515,97	0,10
33 100,00	JD.COM, INC.	HKD	925 644,68	512 582,07	0,07
2 436,00	MEITUAN	HKD	58 288,23	34 845,86	0,01
<b>JAPAN</b>			<b>2 375 334,74</b>	<b>2 209 186,06</b>	<b>0,32</b>
<b>Consumer Retail</b>			<b>2 375 334,74</b>	<b>2 209 186,06</b>	<b>0,32</b>
76 770,00	TOYOTA MOTOR CORP.	JPY	958 970,55	1 123 889,22	0,16
13 200,00	SONY GROUP CORP.	JPY	1 416 364,19	1 085 296,84	0,16
<b>NORWAY</b>			<b>1 721 856,94</b>	<b>1 863 336,72</b>	<b>0,27</b>
<b>Energy</b>			<b>1 721 856,94</b>	<b>1 863 336,72</b>	<b>0,27</b>
69 784,00	EQUINOR ASA	NOK	1 721 856,94	1 863 336,72	0,27
<b>TAIWAN</b>			<b>488 651,23</b>	<b>1 082 183,97</b>	<b>0,16</b>
<b>Computing and IT</b>			<b>488 651,23</b>	<b>1 082 183,97</b>	<b>0,16</b>
11 699,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO. LTD.	USD	488 651,23	1 082 183,97	0,16
<b>HONG KONG</b>			<b>1 078 208,16</b>	<b>999 189,07</b>	<b>0,15</b>
<b>Finance</b>			<b>1 078 208,16</b>	<b>999 189,07</b>	<b>0,15</b>
108 000,00	AIA GROUP LTD.	HKD	1 078 208,16	999 189,07	0,15
<b>AUSTRALIA</b>			<b>695 211,30</b>	<b>864 916,70</b>	<b>0,13</b>
<b>Finance</b>			<b>695 211,30</b>	<b>864 916,70</b>	<b>0,13</b>
53 758,00	NATIONAL AUSTRALIA BANK LTD.	AUD	695 211,30	864 916,70	0,13
<b>Ordinary Bonds</b>			<b>449 247 579,64</b>	<b>393 905 882,90</b>	<b>57,55</b>
<b>FRANCE</b>			<b>97 903 430,71</b>	<b>86 485 800,00</b>	<b>12,64</b>
<b>Finance</b>			<b>54 769 243,95</b>	<b>47 350 688,00</b>	<b>6,92</b>
4 800 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	4 791 600,00	4 264 512,00	0,62
4 900 000,00	CREDIT MUTUEL ARKEA SA 1.25% 11/06/2029	EUR	4 941 650,00	4 204 935,00	0,61
4 700 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	4 672 881,00	3 968 915,00	0,58
4 200 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	4 199 304,00	3 869 292,00	0,57
4 000 000,00	BPCE SA 0.25% 15/01/2026	EUR	4 034 000,00	3 625 200,00	0,53

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## Eurizon AM SICAV - Social 4 Future

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 300 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	4 288 992,00	3 595 703,00	0,53
4 000 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	4 008 976,38	3 401 920,00	0,50
3 400 000,00	BANQUE STELLANTIS FRANCE SACA 0.625% 21/06/2024	EUR	3 433 400,00	3 283 380,00	0,48
3 600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	3 589 596,00	2 925 360,00	0,43
2 300 000,00	LA BANQUE POSTALE SA 0.25% 12/07/2026	EUR	2 299 265,00	2 053 256,00	0,30
2 100 000,00	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	2 364 325,29	2 015 622,00	0,29
2 300 000,00	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	2 332 660,00	2 013 650,00	0,29
2 100 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	2 303 700,00	1 992 291,00	0,29
2 100 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	2 090 224,00	1 902 558,00	0,28
2 400 000,00	BPCE SA 0.75% 03/03/2031	EUR	2 399 544,00	1 849 584,00	0,27
2 000 000,00	CREDIT AGRICOLE ASSURANCES SA 2.00% 17/07/2030	EUR	2 032 977,71	1 615 980,00	0,24
1 000 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	986 148,57	768 530,00	0,11
<b>Consumer Retail</b>			<b>16 377 831,83</b>	<b>15 269 463,00</b>	<b>2,23</b>
5 000 000,00	RCI BANQUE SA 0.50% 15/09/2023	EUR	4 883 009,12	4 964 850,00	0,73
2 400 000,00	JCDECAUX SE 2.625% 24/04/2028	EUR	2 401 392,80	2 212 752,00	0,32
2 400 000,00	FORVIA 2.375% 15/06/2027	EUR	2 445 656,00	2 110 416,00	0,31
1 800 000,00	ALD SA 0.375% 18/07/2023	EUR	1 803 594,01	1 797 696,00	0,26
2 000 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 1.375% 21/02/2031	EUR	2 056 637,99	1 699 120,00	0,25
1 700 000,00	APRR SA 1.125% 09/01/2026	EUR	1 778 388,00	1 595 229,00	0,23
1 000 000,00	KERING SA 0.75% 13/05/2028	EUR	1 009 153,91	889 400,00	0,13
<b>Industries</b>			<b>14 876 578,11</b>	<b>13 622 734,00</b>	<b>1,99</b>
3 300 000,00	VINCI SA 1.00% 26/09/2025	EUR	3 299 992,38	3 123 054,00	0,46
3 100 000,00	CIE DE SAINT-GOBAIN 0.625% 15/03/2024	EUR	3 097 503,00	3 028 793,00	0,44
2 400 000,00	GETLINK SE 3.50% 30/10/2025	EUR	2 427 600,00	2 343 000,00	0,34
2 500 000,00	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027	EUR	2 617 796,50	2 291 600,00	0,34
2 300 000,00	AEROPORTS DE PARIS 1.00% 05/01/2029	EUR	2 307 831,00	1 993 111,00	0,29
1 000 000,00	AEROPORTS DE PARIS 1.125% 18/06/2034	EUR	1 030 195,23	747 110,00	0,11
100 000,00	AEROPORTS DE PARIS 1.50% 07/04/2025	EUR	95 660,00	96 066,00	0,01
<b>Health</b>			<b>3 800 171,33</b>	<b>3 405 741,00</b>	<b>0,50</b>
2 100 000,00	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	2 106 529,33	1 840 041,00	0,27
1 700 000,00	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	1 693 642,00	1 565 700,00	0,23
<b>Energy</b>			<b>3 776 116,00</b>	<b>3 179 100,00</b>	<b>0,46</b>
2 500 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	2 683 000,00	2 307 625,00	0,33
1 100 000,00	TEREGA SA 0.875% 17/09/2030	EUR	1 093 116,00	871 475,00	0,13
<b>Basic Goods</b>			<b>2 697 897,14</b>	<b>2 290 464,00</b>	<b>0,34</b>
2 400 000,00	CARREFOUR SA 2.625% 15/12/2027	EUR	2 697 897,14	2 290 464,00	0,34
<b>Computing and IT</b>			<b>1 605 592,35</b>	<b>1 367 610,00</b>	<b>0,20</b>
1 500 000,00	CAPGEMINI SE 2.00% 15/04/2029	EUR	1 605 592,35	1 367 610,00	0,20
<b>NETHERLANDS</b>			<b>67 968 120,60</b>	<b>58 492 582,00</b>	<b>8,55</b>
<b>Finance</b>			<b>30 923 195,01</b>	<b>26 503 293,00</b>	<b>3,87</b>
4 700 000,00	LEASEPLAN CORP. NV 0.25% 23/02/2026	EUR	4 682 820,00	4 211 717,00	0,62
4 700 000,00	ABN AMRO BANK NV 0.60% 15/01/2027	EUR	4 677 808,63	4 128 480,00	0,60
4 700 000,00	VONOVIA FINANCE BV 1.00% 09/07/2030	EUR	4 989 260,00	3 584 173,00	0,52
3 600 000,00	DE VOLKSBANK NV 0.25% 22/06/2026	EUR	3 579 156,00	3 169 620,00	0,46
3 500 000,00	VONOVIA FINANCE BV 1.50% 22/03/2026	EUR	3 722 095,00	3 167 360,00	0,46
2 800 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	2 858 156,88	2 571 548,00	0,38
2 100 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	2 092 440,00	1 879 521,00	0,28
1 800 000,00	AEGON BANK NV 0.625% 21/06/2024	EUR	1 835 436,00	1 736 694,00	0,25
1 500 000,00	LSEG NETHERLANDS BV 0.25% 06/04/2028	EUR	1 498 622,50	1 294 620,00	0,19
1 000 000,00	WPC EUROBOND BV 0.95% 01/06/2030	EUR	987 400,00	759 560,00	0,11

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## Eurizon AM SICAV - Social 4 Future

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>8 271 552,73</b>	<b>7 166 160,00</b>	<b>1,05</b>
6 000 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.50% 03/04/2028	EUR	6 239 952,73	5 440 620,00	0,80
2 000 000,00	RELX FINANCE BV 0.50% 10/03/2028	EUR	2 031 600,00	1 725 540,00	0,25
<b>Multi-Utilities</b>			<b>8 491 191,49</b>	<b>7 130 834,00</b>	<b>1,04</b>
3 500 000,00	E.ON INTERNATIONAL FINANCE BV 1.625% 30/05/2026	EUR	3 770 742,10	3 302 670,00	0,48
2 400 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	2 461 279,73	2 049 288,00	0,30
2 200 000,00	ENEXIS HOLDING NV 0.75% 02/07/2031	EUR	2 259 169,66	1 778 876,00	0,26
<b>Industries</b>			<b>7 645 841,67</b>	<b>6 609 004,00</b>	<b>0,97</b>
4 000 000,00	CRH FUNDING BV 1.625% 05/05/2030	EUR	4 159 619,82	3 507 960,00	0,52
2 300 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	2 288 556,00	1 995 388,00	0,29
1 200 000,00	SIGNIFY NV 2.375% 11/05/2027	EUR	1 197 665,85	1 105 656,00	0,16
<b>Energy</b>			<b>7 199 130,65</b>	<b>6 262 421,00</b>	<b>0,91</b>
2 900 000,00	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	EUR	2 943 500,00	2 442 351,00	0,35
2 200 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	2 199 625,08	1 918 290,00	0,28
2 000 000,00	REPSOL INTERNATIONAL FINANCE BV 2.625% 15/04/2030	EUR	2 056 005,57	1 901 780,00	0,28
<b>Consumer Retail</b>			<b>3 943 347,91</b>	<b>3 602 060,00</b>	<b>0,53</b>
3 500 000,00	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0.625% 06/05/2027	EUR	3 441 146,80	3 154 375,00	0,46
500 000,00	BMW FINANCE NV 0.375% 14/01/2027	EUR	502 201,11	447 685,00	0,07
<b>Basic Goods</b>			<b>1 493 861,14</b>	<b>1 218 810,00</b>	<b>0,18</b>
1 500 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	1 493 861,14	1 218 810,00	0,18
<b>UNITED STATES</b>			<b>67 297 183,56</b>	<b>58 447 944,00</b>	<b>8,54</b>
<b>Finance</b>			<b>25 886 374,94</b>	<b>22 843 247,00</b>	<b>3,34</b>
6 000 000,00	GOLDMAN SACHS GROUP, INC. 0.25% 26/01/2028	EUR	5 934 400,00	5 019 720,00	0,73
4 700 000,00	GOLDMAN SACHS GROUP, INC. 1.375% 15/05/2024	EUR	4 794 634,82	4 592 229,00	0,67
4 500 000,00	JPMORGAN CHASE & CO. 0.625% 25/01/2024	EUR	4 491 553,79	4 421 070,00	0,65
3 800 000,00	DIGITAL EURO FINCO LLC 1.125% 09/04/2028	EUR	3 954 667,00	3 138 458,00	0,46
3 500 000,00	NASDAQ, INC. 1.75% 28/03/2029	EUR	3 717 629,33	3 068 520,00	0,45
3 000 000,00	AMERICAN TOWER CORP. 0.45% 15/01/2027	EUR	2 993 490,00	2 603 250,00	0,38
<b>Telecommunication</b>			<b>12 307 759,04</b>	<b>10 619 515,00</b>	<b>1,55</b>
4 100 000,00	VERIZON COMMUNICATIONS, INC. 0.875% 08/04/2027	EUR	4 219 936,48	3 665 687,00	0,54
3 500 000,00	AT&T, INC. 2.35% 05/09/2029	EUR	3 759 971,56	3 183 355,00	0,46
2 200 000,00	BOOKING HOLDINGS, INC. 0.50% 08/03/2028	EUR	2 222 000,00	1 889 272,00	0,28
2 100 000,00	AT&T, INC. 1.60% 19/05/2028	EUR	2 105 851,00	1 881 201,00	0,27
<b>Industries</b>			<b>9 282 258,15</b>	<b>8 077 255,00</b>	<b>1,18</b>
2 700 000,00	UNITED PARCEL SERVICE, INC. 1.00% 15/11/2028	EUR	2 697 026,65	2 345 841,00	0,34
2 400 000,00	FEDEX CORP. 1.625% 11/01/2027	EUR	2 593 680,00	2 223 816,00	0,33
2 300 000,00	FEDEX CORP. 0.45% 04/05/2029	EUR	2 288 448,00	1 864 633,00	0,27
1 700 000,00	EMERSON ELECTRIC CO. 0.375% 22/05/2024	EUR	1 703 103,50	1 642 965,00	0,24
<b>Consumer Retail</b>			<b>7 068 538,80</b>	<b>6 300 392,00</b>	<b>0,92</b>
2 500 000,00	MCDONALD'S CORP. 0.90% 15/06/2026	EUR	2 532 378,80	2 304 350,00	0,34
2 100 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES, INC. 0.90% 19/11/2024	EUR	2 137 800,00	1 999 578,00	0,29
2 400 000,00	VF CORP. 0.25% 25/02/2028	EUR	2 398 360,00	1 996 464,00	0,29
<b>Computing and IT</b>			<b>6 311 187,00</b>	<b>5 155 188,00</b>	<b>0,75</b>
4 500 000,00	FIDELITY NATIONAL INFORMATION SERVICES, INC. 1.50% 21/05/2027	EUR	4 824 387,00	4 086 000,00	0,60
1 200 000,00	THERMO FISHER SCIENTIFIC, INC. 2.875% 24/07/2037	EUR	1 486 800,00	1 069 188,00	0,15

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## Eurizon AM SICAV - Social 4 Future

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>2 019 323,55</b>	<b>1 950 140,00</b>	<b>0,28</b>
2 000 000,00	KELLOGG CO. 1.00% 17/05/2024	EUR	2 019 323,55	1 950 140,00	0,28
<b>Raw materials</b>			<b>2 186 694,40</b>	<b>1 887 354,00</b>	<b>0,28</b>
2 100 000,00	INTERNATIONAL FLAVORS & FRAGRANCES, INC. 1.80% 25/09/2026	EUR	2 186 694,40	1 887 354,00	0,28
<b>Health</b>			<b>2 235 047,68</b>	<b>1 614 853,00</b>	<b>0,24</b>
2 300 000,00	THERMO FISHER SCIENTIFIC, INC. 1.50% 01/10/2039	EUR	2 235 047,68	1 614 853,00	0,24
<b>SPAIN</b>			<b>41 134 735,71</b>	<b>36 929 813,00</b>	<b>5,39</b>
<b>Finance</b>			<b>26 757 333,56</b>	<b>24 229 682,00</b>	<b>3,54</b>
4 100 000,00	SANTANDER CONSUMER FINANCE SA 1.00% 27/02/2024	EUR	4 181 523,00	4 020 378,00	0,59
4 700 000,00	BANCO SANTANDER SA 0.20% 11/02/2028	EUR	4 679 050,00	3 935 263,00	0,57
4 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 15/11/2026	EUR	4 085 684,00	3 632 354,00	0,53
3 000 000,00	BANCO SANTANDER SA 2.50% 18/03/2025	EUR	3 154 040,37	2 890 530,00	0,42
2 400 000,00	MERLIN PROPERTIES SOCIMI SA 1.75% 26/05/2025	EUR	2 537 079,06	2 278 896,00	0,33
2 300 000,00	INMOBILIARIA COLONIAL SOCIMI SA 2.00% 17/04/2026	EUR	2 402 164,20	2 161 034,00	0,32
2 000 000,00	CAIXABANK SA 0.875% 25/03/2024	EUR	2 013 154,00	1 953 380,00	0,29
2 100 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	2 086 098,00	1 791 447,00	0,26
1 600 000,00	BANKINTER SA 0.875% 05/03/2024	EUR	1 618 540,93	1 566 400,00	0,23
<b>Industries</b>			<b>14 377 402,15</b>	<b>12 700 131,00</b>	<b>1,85</b>
4 400 000,00	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	4 488 299,57	3 840 804,00	0,56
3 300 000,00	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	3 299 360,17	2 788 566,00	0,41
2 100 000,00	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	2 122 902,01	2 004 849,00	0,29
2 300 000,00	ABERTIS INFRAESTRUCTURAS SA 1.875% 26/03/2032	EUR	2 162 773,95	1 869 141,00	0,27
1 800 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SAU 0.815% 04/12/2023	EUR	1 801 260,00	1 774 026,00	0,26
500 000,00	FERROVIAL EMISIONES SA 0.54% 12/11/2028	EUR	502 806,45	422 745,00	0,06
<b>ITALY</b>			<b>27 785 165,50</b>	<b>25 004 156,30</b>	<b>3,65</b>
<b>Finance</b>			<b>15 694 381,70</b>	<b>14 143 084,30</b>	<b>2,07</b>
4 700 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	4 687 720,00	4 251 432,00	0,62
3 500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	3 550 794,00	3 090 675,00	0,45
2 600 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	2 601 782,70	2 216 630,00	0,33
2 300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 15/07/2025	EUR	2 356 465,00	2 159 838,00	0,32
915 000,00	NEXI SPA 1.625% 30/04/2026	EUR	915 000,00	835 047,30	0,12
800 000,00	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	800 000,00	809 176,00	0,12
500 000,00	INTESA SANPAOLO SPA 4.00% 19/05/2026	EUR	499 420,00	494 965,00	0,07
300 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	283 200,00	285 321,00	0,04
<b>Industries</b>			<b>4 992 445,00</b>	<b>4 508 712,00</b>	<b>0,66</b>
2 400 000,00	FERROVIE DELLO STATO ITALIANE SPA 1.50% 27/06/2025	EUR	2 543 535,00	2 281 800,00	0,33
2 400 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	2 448 910,00	2 226 912,00	0,33
<b>Multi-Utilities</b>			<b>3 458 834,00</b>	<b>3 056 012,00</b>	<b>0,45</b>
2 100 000,00	2I RETE GAS SPA 1.608% 31/10/2027	EUR	2 290 134,00	1 898 820,00	0,28
400 000,00	2I RETE GAS SPA 4.375% 06/06/2033	EUR	397 052,00	394 756,00	0,06
400 000,00	SNAM SPA 3.375% 05/12/2026	EUR	399 680,00	392 404,00	0,06
400 000,00	ITALGAS SPA 0.25% 24/06/2025	EUR	371 968,00	370 032,00	0,05
<b>Telecommunication</b>			<b>2 446 895,09</b>	<b>2 232 336,00</b>	<b>0,32</b>
2 400 000,00	TELECOM ITALIA SPA 2.875% 28/01/2026	EUR	2 446 895,09	2 232 336,00	0,32
<b>Energy</b>			<b>1 192 609,71</b>	<b>1 064 012,00</b>	<b>0,15</b>
1 000 000,00	ERG SPA 0.50% 11/09/2027	EUR	992 645,71	867 180,00	0,12
200 000,00	ENI SPA 3.625% 19/05/2027	EUR	199 964,00	196 832,00	0,03

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## Eurizon AM SICAV - Social 4 Future

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED KINGDOM</b>			<b>28 306 953,86</b>	<b>24 916 554,60</b>	<b>3,64</b>
<b>Finance</b>			<b>8 463 984,07</b>	<b>7 671 503,00</b>	<b>1,12</b>
4 000 000,00	NATIONWIDE BUILDING SOCIETY 0.25% 22/07/2025	EUR	4 000 060,00	3 694 080,00	0,54
2 300 000,00	STANDARD CHARTERED PLC 0.85% 27/01/2028	EUR	2 362 560,00	2 003 024,00	0,29
2 100 000,00	LLOYDS BANK CORPORATE MARKETS PLC 0.375% 28/01/2025	EUR	2 101 364,07	1 974 399,00	0,29
<b>Telecommunication</b>			<b>7 161 611,94</b>	<b>5 982 168,60</b>	<b>0,87</b>
2 970 000,00	VODAFONE GROUP PLC 2.20% 25/08/2026	EUR	3 188 416,09	2 817 876,60	0,41
2 300 000,00	OMNICOM FINANCE HOLDINGS PLC 0.80% 08/07/2027	EUR	2 322 195,85	2 041 963,00	0,30
1 300 000,00	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	1 651 000,00	1 122 329,00	0,16
<b>Multi-Utilities</b>			<b>4 474 588,85</b>	<b>4 019 133,00</b>	<b>0,59</b>
2 400 000,00	NATIONAL GRID PLC 0.163% 20/01/2028	EUR	2 382 568,85	2 022 264,00	0,30
2 100 000,00	SSE PLC 1.25% 16/04/2025	EUR	2 092 020,00	1 996 869,00	0,29
<b>Basic Goods</b>			<b>3 556 630,00</b>	<b>3 040 310,00</b>	<b>0,45</b>
3 500 000,00	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	3 556 630,00	3 040 310,00	0,45
<b>Raw materials</b>			<b>2 449 960,00</b>	<b>2 146 406,00</b>	<b>0,31</b>
2 300 000,00	MONDI FINANCE PLC 1.625% 27/04/2026	EUR	2 449 960,00	2 146 406,00	0,31
<b>Industries</b>			<b>2 200 179,00</b>	<b>2 057 034,00</b>	<b>0,30</b>
2 100 000,00	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 2.375% 29/07/2024	EUR	2 200 179,00	2 057 034,00	0,30
<b>GERMANY</b>			<b>26 829 403,51</b>	<b>23 634 413,00</b>	<b>3,45</b>
<b>Finance</b>			<b>7 193 852,50</b>	<b>6 449 937,00</b>	<b>0,94</b>
4 700 000,00	COMMERZBANK AG 1.00% 04/03/2026	EUR	4 843 155,50	4 369 449,00	0,64
2 300 000,00	COMMERZBANK AG 1.125% 22/06/2026	EUR	2 350 697,00	2 080 488,00	0,30
<b>Consumer Retail</b>			<b>5 601 060,00</b>	<b>4 649 302,00</b>	<b>0,68</b>
3 500 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	3 500 600,00	2 640 085,00	0,39
2 100 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	2 100 460,00	2 009 217,00	0,29
<b>Industries</b>			<b>4 126 127,44</b>	<b>3 768 262,00</b>	<b>0,55</b>
2 100 000,00	HEIDELBERG MATERIALS AG 1.50% 07/02/2025	EUR	2 140 811,90	2 015 622,00	0,29
2 000 000,00	HOCHTIEF AG 0.50% 03/09/2027	EUR	1 985 315,54	1 752 640,00	0,26
<b>Computing and IT</b>			<b>4 003 081,00</b>	<b>3 704 440,00</b>	<b>0,54</b>
4 000 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	4 003 081,00	3 704 440,00	0,54
<b>Health</b>			<b>3 795 331,86</b>	<b>3 270 612,00</b>	<b>0,48</b>
2 300 000,00	FRESENIUS SE & CO. KGAA 0.375% 28/09/2026	EUR	2 284 659,00	2 041 227,00	0,30
1 500 000,00	FRESENIUS MEDICAL CARE AG & CO. KGAA 1.50% 29/05/2030	EUR	1 510 672,86	1 229 385,00	0,18
<b>Multi-Utilities</b>			<b>2 109 950,71</b>	<b>1 791 860,00</b>	<b>0,26</b>
2 000 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	2 109 950,71	1 791 860,00	0,26
<b>AUSTRALIA</b>			<b>19 493 369,43</b>	<b>16 687 013,00</b>	<b>2,44</b>
<b>Consumer Retail</b>			<b>5 101 850,00</b>	<b>4 264 122,00</b>	<b>0,62</b>
4 700 000,00	TRANSURBAN FINANCE CO. PTY. LTD. 1.75% 29/03/2028	EUR	5 101 850,00	4 264 122,00	0,62
<b>Telecommunication</b>			<b>4 676 258,90</b>	<b>3 887 682,00</b>	<b>0,57</b>
2 400 000,00	TELSTRA CORP. LTD. 1.375% 26/03/2029	EUR	2 506 920,00	2 118 936,00	0,31
2 100 000,00	TELSTRA CORP. LTD. 1.00% 23/04/2030	EUR	2 169 338,90	1 768 746,00	0,26
<b>Finance</b>			<b>4 031 928,00</b>	<b>3 841 960,00</b>	<b>0,56</b>
4 000 000,00	NATIONAL AUSTRALIA BANK LTD. 0.625% 18/09/2024	EUR	4 031 928,00	3 841 960,00	0,56

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## Eurizon AM SICAV - Social 4 Future

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>3 082 742,53</b>	<b>2 526 193,00</b>	<b>0,37</b>
2 400 000,00	AUSNET SERVICES HOLDINGS PTY. LTD. 0.625% 25/08/2030	EUR	2 393 059,20	1 879 848,00	0,28
700 000,00	ORIGIN ENERGY FINANCE LTD. 1.00% 17/09/2029	EUR	689 683,33	646 345,00	0,09
<b>Industries</b>			<b>1 600 900,00</b>	<b>1 351 896,00</b>	<b>0,20</b>
1 400 000,00	AURIZON NETWORK PTY. LTD. 3.125% 01/06/2026	EUR	1 600 900,00	1 351 896,00	0,20
<b>Energy</b>			<b>999 690,00</b>	<b>815 160,00</b>	<b>0,12</b>
1 000 000,00	APA INFRASTRUCTURE LTD. 0.75% 15/03/2029	EUR	999 690,00	815 160,00	0,12
<b>IRELAND</b>			<b>12 318 359,37</b>	<b>11 397 958,00</b>	<b>1,66</b>
<b>Finance</b>			<b>8 252 316,11</b>	<b>7 757 900,00</b>	<b>1,13</b>
4 700 000,00	AIB GROUP PLC 1.25% 28/05/2024	EUR	4 752 528,15	4 576 155,00	0,67
3 500 000,00	PARTNERRE IRELAND FINANCE DAC 1.25% 15/09/2026	EUR	3 499 787,96	3 181 745,00	0,46
<b>Multi-Utilities</b>			<b>2 192 180,26</b>	<b>1 868 480,00</b>	<b>0,27</b>
2 000 000,00	ESB FINANCE DAC 2.125% 08/06/2027	EUR	2 192 180,26	1 868 480,00	0,27
<b>Health</b>			<b>1 873 863,00</b>	<b>1 771 578,00</b>	<b>0,26</b>
1 800 000,00	FRESENIUS FINANCE IRELAND PLC 1.50% 30/01/2024	EUR	1 873 863,00	1 771 578,00	0,26
<b>LUXEMBOURG</b>			<b>14 007 274,41</b>	<b>10 857 101,00</b>	<b>1,59</b>
<b>Finance</b>			<b>6 686 887,80</b>	<b>5 263 983,00</b>	<b>0,77</b>
4 100 000,00	GRAND CITY PROPERTIES SA 1.375% 03/08/2026	EUR	4 336 620,80	3 473 151,00	0,51
2 400 000,00	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	2 350 267,00	1 790 832,00	0,26
<b>Health</b>			<b>6 231 256,16</b>	<b>4 478 127,00</b>	<b>0,65</b>
4 000 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.50% 02/07/2039	EUR	4 202 665,16	2 811 840,00	0,41
2 100 000,00	DH EUROPE FINANCE II SARL 0.75% 18/09/2031	EUR	2 028 591,00	1 666 287,00	0,24
<b>Industries</b>			<b>892 650,00</b>	<b>942 557,00</b>	<b>0,14</b>
1 100 000,00	WHIRLPOOL EMEA FINANCE SARL 0.50% 20/02/2028	EUR	892 650,00	942 557,00	0,14
<b>Computing and IT</b>			<b>196 480,45</b>	<b>172 434,00</b>	<b>0,03</b>
200 000,00	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	196 480,45	172 434,00	0,03
<b>DENMARK</b>			<b>10 024 351,21</b>	<b>8 776 656,00</b>	<b>1,28</b>
<b>Finance</b>			<b>6 974 516,00</b>	<b>5 945 496,00</b>	<b>0,87</b>
4 700 000,00	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	4 677 552,00	3 878 440,00	0,57
2 300 000,00	NYKREDIT REALKREDIT AS 0.25% 13/01/2026	EUR	2 296 964,00	2 067 056,00	0,30
<b>Industries</b>			<b>3 049 835,21</b>	<b>2 831 160,00</b>	<b>0,41</b>
3 000 000,00	AP MOLLER - MAERSK AS 1.75% 16/03/2026	EUR	3 049 835,21	2 831 160,00	0,41
<b>JAPAN</b>			<b>8 557 420,86</b>	<b>7 855 845,00</b>	<b>1,15</b>
<b>Finance</b>			<b>8 116 523,43</b>	<b>7 479 813,00</b>	<b>1,09</b>
4 600 000,00	MIZUHO FINANCIAL GROUP, INC. 0.184% 13/04/2026	EUR	4 598 460,00	4 113 688,00	0,60
3 500 000,00	MITSUBISHI UFJ FINANCIAL GROUP, INC. 0.339% 19/07/2024	EUR	3 518 063,43	3 366 125,00	0,49
<b>Health</b>			<b>440 897,43</b>	<b>376 032,00</b>	<b>0,06</b>
400 000,00	TAKEDA PHARMACEUTICAL CO. LTD. 3.00% 21/11/2030	EUR	440 897,43	376 032,00	0,06
<b>NORWAY</b>			<b>6 608 681,67</b>	<b>6 011 243,00</b>	<b>0,88</b>
<b>Finance</b>			<b>2 693 445,00</b>	<b>2 662 146,00</b>	<b>0,39</b>
2 700 000,00	DNB BANK ASA 0.05% 14/11/2023	EUR	2 693 445,00	2 662 146,00	0,39
<b>Telecommunication</b>			<b>2 343 758,00</b>	<b>2 102 522,00</b>	<b>0,31</b>
2 300 000,00	TELENOR ASA 0.75% 31/05/2026	EUR	2 343 758,00	2 102 522,00	0,31

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## Eurizon AM SICAV - Social 4 Future

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>1 571 478,67</b>	<b>1 246 575,00</b>	<b>0,18</b>
1 500 000,00	EQUINOR ASA 1.375% 22/05/2032	EUR	1 571 478,67	1 246 575,00	0,18
<b>SWEDEN</b>			<b>4 991 615,00</b>	<b>4 397 210,00</b>	<b>0,64</b>
<b>Finance</b>			<b>4 991 615,00</b>	<b>4 397 210,00</b>	<b>0,64</b>
3 000 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 21/06/2028	EUR	2 994 000,00	2 469 930,00	0,36
2 000 000,00	SVENSKA HANDELSBANKEN AB 0.125% 18/06/2024	EUR	1 997 615,00	1 927 280,00	0,28
<b>BELGIUM</b>			<b>3 873 753,00</b>	<b>3 221 205,00</b>	<b>0,47</b>
<b>Finance</b>			<b>3 873 753,00</b>	<b>3 221 205,00</b>	<b>0,47</b>
3 900 000,00	KBC GROUP NV 0.125% 14/01/2029	EUR	3 873 753,00	3 221 205,00	0,47
<b>JERSEY</b>			<b>2 882 567,32</b>	<b>2 671 172,00</b>	<b>0,39</b>
<b>Consumer Retail</b>			<b>2 882 567,32</b>	<b>2 671 172,00</b>	<b>0,39</b>
2 800 000,00	APTIV PLC 1.50% 10/03/2025	EUR	2 882 567,32	2 671 172,00	0,39
<b>SWITZERLAND</b>			<b>2 997 150,00</b>	<b>2 666 160,00</b>	<b>0,39</b>
<b>Finance</b>			<b>2 997 150,00</b>	<b>2 666 160,00</b>	<b>0,39</b>
3 000 000,00	UBS AG 0.01% 31/03/2026	EUR	2 997 150,00	2 666 160,00	0,39
<b>AUSTRIA</b>			<b>2 492 559,92</b>	<b>2 110 432,00</b>	<b>0,31</b>
<b>Finance</b>			<b>2 088 983,73</b>	<b>1 813 644,00</b>	<b>0,27</b>
2 100 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	2 088 983,73	1 813 644,00	0,27
<b>Energy</b>			<b>403 576,19</b>	<b>296 788,00</b>	<b>0,04</b>
400 000,00	OMV AG 1.00% 03/07/2034	EUR	403 576,19	296 788,00	0,04
<b>FINLAND</b>			<b>2 277 312,00</b>	<b>1 886 230,00</b>	<b>0,28</b>
<b>Raw materials</b>			<b>2 277 312,00</b>	<b>1 886 230,00</b>	<b>0,28</b>
2 300 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	2 277 312,00	1 886 230,00	0,28
<b>CANADA</b>			<b>1 498 172,00</b>	<b>1 456 395,00</b>	<b>0,21</b>
<b>Finance</b>			<b>1 498 172,00</b>	<b>1 456 395,00</b>	<b>0,21</b>
1 500 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	1 498 172,00	1 456 395,00	0,21
<b>Floating Rate Notes</b>			<b>140 044 812,31</b>	<b>124 883 429,00</b>	<b>18,25</b>
<b>FRANCE</b>			<b>38 947 992,11</b>	<b>34 381 625,00</b>	<b>5,02</b>
<b>Finance</b>			<b>31 841 390,80</b>	<b>28 257 270,00</b>	<b>4,13</b>
5 000 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	5 074 710,00	4 630 850,00	0,68
4 600 000,00	AXA SA FRN 20/05/2049	EUR	5 145 149,04	4 417 012,00	0,64
4 100 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	4 103 640,00	3 506 730,00	0,51
3 600 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	3 584 756,00	3 183 084,00	0,46
3 500 000,00	BNP PARIBAS SA FRN 13/04/2027	EUR	3 479 723,67	3 093 860,00	0,45
2 500 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	2 513 587,50	2 342 900,00	0,34
2 300 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	2 549 005,59	2 230 057,00	0,33
2 100 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	2 099 469,00	1 845 396,00	0,27
2 100 000,00	BNP PARIBAS SA FRN 19/02/2028	EUR	2 098 742,00	1 816 500,00	0,27
900 000,00	BNP PARIBAS SA FRN 31/03/2032	EUR	800 208,00	801 441,00	0,12
400 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	392 400,00	389 440,00	0,06
<b>Energy</b>			<b>6 197 700,07</b>	<b>5 285 852,00</b>	<b>0,77</b>
3 500 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	3 773 100,07	3 290 420,00	0,48
2 400 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	2 424 600,00	1 995 432,00	0,29
<b>Consumer Retail</b>			<b>908 901,24</b>	<b>838 503,00</b>	<b>0,12</b>
900 000,00	RCI BANQUE SA FRN 18/02/2030	EUR	908 901,24	838 503,00	0,12

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Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>20 817 543,44</b>	<b>18 508 248,00</b>	<b>2,70</b>
<b>Finance</b>			<b>13 732 351,44</b>	<b>12 244 518,00</b>	<b>1,79</b>
6 900 000,00	ING GROEP NV FRN 15/02/2029	EUR	7 284 737,73	6 753 099,00	0,99
3 400 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	4 025 000,00	3 234 590,00	0,47
2 300 000,00	AEGON NV FRN 25/04/2044	EUR	2 422 613,71	2 256 829,00	0,33
<b>Multi-Utilities</b>			<b>4 503 770,00</b>	<b>4 018 626,00</b>	<b>0,58</b>
2 400 000,00	STEDIN HOLDING NV FRN 31/12/2099	EUR	2 400 990,00	2 044 248,00	0,30
2 100 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	2 102 780,00	1 974 378,00	0,28
<b>Energy</b>			<b>2 581 422,00</b>	<b>2 245 104,00</b>	<b>0,33</b>
2 400 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	2 581 422,00	2 245 104,00	0,33
<b>SPAIN</b>			<b>18 420 104,89</b>	<b>17 146 627,00</b>	<b>2,51</b>
<b>Finance</b>			<b>18 420 104,89</b>	<b>17 146 627,00</b>	<b>2,51</b>
4 600 000,00	BANCO DE SABADELL SA FRN 07/11/2025	EUR	4 606 649,00	4 349 806,00	0,63
4 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 22/02/2029	EUR	4 258 988,42	4 019 558,00	0,59
3 500 000,00	CAIXABANK SA FRN 10/07/2026	EUR	3 502 611,00	3 256 995,00	0,48
2 400 000,00	CAIXABANK SA FRN 14/07/2028	EUR	2 533 425,94	2 399 232,00	0,35
2 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	1 995 228,51	1 783 640,00	0,26
1 200 000,00	MAPFRE SA FRN 31/03/2047	EUR	1 323 202,02	1 137 000,00	0,17
200 000,00	BANCO SANTANDER SA FRN 16/01/2025	EUR	200 000,00	200 396,00	0,03
<b>UNITED KINGDOM</b>			<b>13 598 762,95</b>	<b>12 747 062,00</b>	<b>1,86</b>
<b>Finance</b>			<b>13 598 762,95</b>	<b>12 747 062,00</b>	<b>1,86</b>
5 900 000,00	NATWEST GROUP PLC FRN 15/11/2025	EUR	5 970 183,64	5 588 539,00	0,82
3 600 000,00	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	3 580 638,60	3 404 016,00	0,50
2 300 000,00	VIRGIN MONEY U.K. PLC FRN 24/06/2025	EUR	2 298 022,00	2 228 309,00	0,32
1 300 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	1 350 418,09	1 206 894,00	0,17
400 000,00	NATWEST GROUP PLC FRN 26/02/2030	EUR	399 500,62	319 304,00	0,05
<b>ITALY</b>			<b>10 745 468,55</b>	<b>9 651 212,00</b>	<b>1,41</b>
<b>Finance</b>			<b>8 352 391,55</b>	<b>7 774 124,00</b>	<b>1,14</b>
3 500 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	3 492 765,00	3 303 300,00	0,48
1 500 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	1 452 450,00	1 451 700,00	0,21
1 000 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	996 290,00	998 800,00	0,15
1 300 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	1 300 000,00	984 750,00	0,14
1 000 000,00	UNICREDIT SPA FRN 16/06/2026	EUR	1 006 975,00	938 450,00	0,14
100 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	103 911,55	97 124,00	0,02
<b>Energy</b>			<b>2 393 077,00</b>	<b>1 877 088,00</b>	<b>0,27</b>
2 400 000,00	ENI SPA FRN 31/12/2099	EUR	2 393 077,00	1 877 088,00	0,27
<b>UNITED STATES</b>			<b>11 435 407,11</b>	<b>9 562 154,00</b>	<b>1,40</b>
<b>Finance</b>			<b>11 435 407,11</b>	<b>9 562 154,00</b>	<b>1,40</b>
5 000 000,00	JPMORGAN CHASE & CO. FRN 04/11/2032	EUR	5 033 414,55	3 898 850,00	0,57
4 000 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	4 002 232,56	3 262 320,00	0,48
2 400 000,00	GOLDMAN SACHS GROUP, INC. FRN 30/04/2024	EUR	2 399 760,00	2 400 984,00	0,35
<b>SWITZERLAND</b>			<b>7 475 104,00</b>	<b>6 227 660,00</b>	<b>0,91</b>
<b>Finance</b>			<b>7 475 104,00</b>	<b>6 227 660,00</b>	<b>0,91</b>
7 000 000,00	UBS GROUP AG FRN 05/11/2028	EUR	6 993 104,00	5 743 640,00	0,84
500 000,00	UBS GROUP AG FRN 17/04/2025	EUR	482 000,00	484 020,00	0,07

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

## Eurizon AM SICAV - Social 4 Future

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>4 818 364,55</b>	<b>4 340 520,00</b>	<b>0,63</b>
<b>Finance</b>			<b>4 818 364,55</b>	<b>4 340 520,00</b>	<b>0,63</b>
2 400 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	2 421 979,55	2 256 120,00	0,33
2 400 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	2 396 385,00	2 084 400,00	0,30
<b>BELGIUM</b>			<b>4 208 645,00</b>	<b>3 868 788,00</b>	<b>0,57</b>
<b>Finance</b>			<b>4 208 645,00</b>	<b>3 868 788,00</b>	<b>0,57</b>
2 100 000,00	KBC GROUP NV FRN 18/09/2029	EUR	2 111 658,00	1 993 887,00	0,29
2 100 000,00	KBC GROUP NV FRN 16/06/2027	EUR	2 096 987,00	1 874 901,00	0,28
<b>SWEDEN</b>			<b>2 547 122,30</b>	<b>2 429 150,00</b>	<b>0,36</b>
<b>Finance</b>			<b>2 547 122,30</b>	<b>2 429 150,00</b>	<b>0,36</b>
2 500 000,00	SVENSKA HANDELSBANKEN AB FRN 05/03/2029	EUR	2 547 122,30	2 429 150,00	0,36
<b>AUSTRIA</b>			<b>2 755 376,23</b>	<b>2 359 708,00</b>	<b>0,35</b>
<b>Energy</b>			<b>2 755 376,23</b>	<b>2 359 708,00</b>	<b>0,35</b>
2 300 000,00	OMV AG FRN 29/12/2049	EUR	2 755 376,23	2 359 708,00	0,35
<b>LUXEMBOURG</b>			<b>1 986 339,20</b>	<b>1 590 420,00</b>	<b>0,23</b>
<b>Finance</b>			<b>1 986 339,20</b>	<b>1 590 420,00</b>	<b>0,23</b>
2 000 000,00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	1 986 339,20	1 590 420,00	0,23
<b>FINLAND</b>			<b>1 697 079,98</b>	<b>1 484 185,00</b>	<b>0,22</b>
<b>Finance</b>			<b>1 697 079,98</b>	<b>1 484 185,00</b>	<b>0,22</b>
1 700 000,00	NORDEA BANK ABP FRN 18/08/2031	EUR	1 697 079,98	1 484 185,00	0,22
<b>GERMANY</b>			<b>491 750,00</b>	<b>486 805,00</b>	<b>0,07</b>
<b>Finance</b>			<b>491 750,00</b>	<b>486 805,00</b>	<b>0,07</b>
500 000,00	ALLIANZ SE FRN 31/12/2099	EUR	491 750,00	486 805,00	0,07
<b>NORWAY</b>			<b>99 752,00</b>	<b>99 265,00</b>	<b>0,01</b>
<b>Finance</b>			<b>99 752,00</b>	<b>99 265,00</b>	<b>0,01</b>
100 000,00	DNB BANK ASA FRN 13/09/2033	EUR	99 752,00	99 265,00	0,01
<b>Zero-Coupon Bonds</b>			<b>5 784 264,88</b>	<b>5 224 552,00</b>	<b>0,76</b>
<b>NETHERLANDS</b>			<b>2 298 620,00</b>	<b>2 100 061,00</b>	<b>0,31</b>
<b>Consumer Retail</b>			<b>2 298 620,00</b>	<b>2 100 061,00</b>	<b>0,31</b>
2 300 000,00	BMW FINANCE NV 0.00% 11/01/2026	EUR	2 298 620,00	2 100 061,00	0,31
<b>BELGIUM</b>			<b>2 287 420,88</b>	<b>2 027 151,00</b>	<b>0,29</b>
<b>Finance</b>			<b>2 287 420,88</b>	<b>2 027 151,00</b>	<b>0,29</b>
2 300 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	2 287 420,88	2 027 151,00	0,29
<b>FRANCE</b>			<b>1 198 224,00</b>	<b>1 097 340,00</b>	<b>0,16</b>
<b>Basic Goods</b>			<b>1 198 224,00</b>	<b>1 097 340,00</b>	<b>0,16</b>
1 200 000,00	DANONE SA 0.00% 01/12/2025	EUR	1 198 224,00	1 097 340,00	0,16
<b>Total Portfolio</b>			<b>694 285 777,88</b>	<b>642 752 233,10</b>	<b>93,91</b>

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

## Eurizon AM SICAV - Social 4 Future

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(1 424 485,31)</b>	<b>215 666 779,39</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>63 362,93</b>	<b>10 095 170,00</b>
100 000	71	Purchase	EURO BTP	07/09/2023	EUR	47 202,93	8 243 810,00
100 000	(16)	Sale	EURO BOBL	07/09/2023	EUR	16 160,00	1 851 360,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 487 848,24)</b>	<b>205 571 609,39</b>
100 000	572	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(766 281,05)	58 859 686,16
100 000	844	Purchase	EURO BUND	07/09/2023	EUR	(563 401,23)	112 876 560,00
100 000	171	Purchase	SHORT EURO BTP	07/09/2023	EUR	(149 192,37)	17 895 150,00
100 000	77	Purchase	US LONG BOND (CBT)	20/09/2023	USD	(7 167,98)	8 956 716,98
100 000	1	Purchase	US 5YR NOTE (CBT)	29/09/2023	USD	(1 281,80)	98 161,06
100 000	62	Purchase	LONG GILT	27/09/2023	GBP	(523,81)	6 885 335,19

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

## Eurizon AM SICAV - Social 4 Future

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(1 219,22)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>78 369,62</b>
19/09/2023	19 467 029,00	USD	17 707 242,51	EUR	68 741,64
19/09/2023	5 904 180,00	GBP	6 845 687,22	EUR	9 627,98
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(79 588,84)</b>
19/09/2023	17 799 887,80	EUR	19 548 013,00	USD	(50 045,50)
19/09/2023	9 873 339,43	EUR	8 517 646,00	GBP	(16 458,65)
19/09/2023	476 936 919,00	JPY	3 062 214,97	EUR	(13 084,69)

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

## Eurizon AM SICAV - Global Multiasset 15

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	334 971 947,71	
Banks	(Note 2)	2 948 548,50	
Other banks and broker accounts	(Notes 2, 12)	25 670 669,78	
Option contracts	(Notes 2, 12)	857 125,85	
Swap premium paid		188 808,05	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	77 302,75	
Unrealised profit on future contracts	(Notes 2, 12)	319 976,57	
Other interest receivable		296 223,28	
Receivable on investments sold		2 463 696,07	
Receivable on subscriptions		1 283 265,85	
Other assets	(Notes 3, 13)	940 868,67	
<b>Total assets</b>		<b>370 018 433,08</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(187 239,25)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(140 452,27)	
Unrealised loss on future contracts	(Notes 2, 12)	(1 693 705,41)	
Unrealised loss on swap contracts	(Notes 2, 11)	(408 097,77)	
Interest payable on swap contracts	(Notes 2, 11)	(6 875,00)	
Payable on investments purchased		(621 838,94)	
Payable on redemptions		(1 892 597,64)	
Other liabilities		(473 573,15)	
<b>Total liabilities</b>		<b>(5 424 379,43)</b>	
<b>Total net assets</b>		<b>364 594 053,65</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	4,67	122 921,342
Class F	EUR	4,73	218 488,640
Class I	EUR	5,16	871 226,102
Class Primaclasse	EUR	4,73	23 060 141,113
Class R	EUR	4,90	48 838 693,443
Class U	EUR	4,98	2 046 319,460

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

## Eurizon AM SICAV - Global Multiasset 15

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>425 986 235,69</b>
Net income from investments	(Note 2)	5 440 071,75
Other income	(Notes 5, 8)	229 966,75
<b>Total income</b>		<b>5 670 038,50</b>
Management fee	(Note 8)	(2 159 088,93)
Performance fee	(Note 9)	(4 830,50)
Administrative fees	(Note 10)	(326 656,28)
Subscription tax	(Note 6)	(45 949,29)
Interest paid on swap contracts	(Note 2)	(113 125,00)
Other charges and taxes	(Notes 3, 7)	(486 920,71)
<b>Total expenses</b>		<b>(3 136 570,71)</b>
<b>Net investment income / (loss)</b>		<b>2 533 467,79</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(17 831 785,06)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	17 441 358,48
- option contracts	(Note 2)	(1 157 464,71)
- forward foreign exchange contracts	(Note 2)	310 402,20
- foreign currencies	(Note 2)	(14 350,59)
- future contracts	(Note 2)	(1 483 339,78)
- swap contracts	(Note 2)	(174 372,48)
<b>Net result of operations for the period</b>		<b>(376 084,15)</b>
Subscriptions for the period		45 825 600,91
Redemptions for the period		(106 840 882,49)
Dividend distributions	(Note 15)	(816,31)
<b>Net assets at the end of the period</b>		<b>364 594 053,65</b>

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

## Eurizon AM SICAV - Global Multiasset 15

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>350 651 142,29</b>	<b>334 971 947,71</b>	<b>91,88</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>118 716 995,10</b>	<b>115 608 871,83</b>	<b>31,71</b>
<b>Shares</b>			<b>45 167 784,41</b>	<b>48 248 256,94</b>	<b>13,24</b>
<b>FRANCE</b>			<b>13 935 534,68</b>	<b>15 521 249,62</b>	<b>4,26</b>
<b>Consumer Retail</b>			<b>3 495 329,66</b>	<b>4 207 165,80</b>	<b>1,15</b>
2 540,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 633 587,22	2 192 020,00	0,60
2 478,00	L'OREAL SA	EUR	925 698,18	1 058 353,80	0,29
995,00	KERING SA	EUR	661 889,67	503 072,00	0,14
228,00	HERMES INTERNATIONAL	EUR	274 154,59	453 720,00	0,12
<b>Industries</b>			<b>2 544 341,02</b>	<b>2 839 351,46</b>	<b>0,78</b>
6 738,00	SCHNEIDER ELECTRIC SE	EUR	959 974,64	1 121 607,48	0,31
7 807,00	VINCI SA	EUR	714 941,00	830 508,66	0,23
10 816,00	CIE DE SAINT-GOBAIN	EUR	612 832,22	602 775,68	0,16
18 258,00	GETLINK SE	EUR	256 593,16	284 459,64	0,08
<b>Health</b>			<b>1 571 805,92</b>	<b>1 734 861,20</b>	<b>0,48</b>
11 485,00	SANOFI	EUR	975 559,77	1 127 827,00	0,31
3 517,00	ESSILORLUXOTTICA SA	EUR	596 246,15	607 034,20	0,17
<b>Finance</b>			<b>1 520 923,99</b>	<b>1 676 618,07</b>	<b>0,46</b>
14 101,00	BNP PARIBAS SA	EUR	752 048,18	813 909,72	0,22
28 059,00	AXA SA	EUR	659 949,43	758 294,48	0,21
3 883,00	SCOR SE	EUR	108 926,38	104 413,87	0,03
<b>Energy</b>			<b>1 021 564,40</b>	<b>1 293 045,30</b>	<b>0,36</b>
24 606,00	TOTALENERGIES SE	EUR	1 021 564,40	1 293 045,30	0,36
<b>Computing and IT</b>			<b>1 491 078,94</b>	<b>1 243 290,78</b>	<b>0,34</b>
3 587,00	CAPGEMINI SE	EUR	632 846,98	622 523,85	0,17
6 723,00	DASSAULT SYSTEMES SE	EUR	295 620,00	273 121,88	0,07
7 259,00	EXCLUSIVE NETWORKS SA	EUR	138 089,44	141 550,50	0,04
4 187,00	WORLDLINE SA	EUR	273 449,97	140 264,50	0,04
429,00	TELEPERFORMANCE	EUR	151 072,55	65 830,05	0,02
<b>Raw materials</b>			<b>831 340,62</b>	<b>1 060 403,60</b>	<b>0,29</b>
6 458,00	AIR LIQUIDE SA	EUR	831 340,62	1 060 403,60	0,29
<b>Basic Goods</b>			<b>700 070,35</b>	<b>739 772,00</b>	<b>0,20</b>
3 655,00	PERNOD RICARD SA	EUR	700 070,35	739 772,00	0,20
<b>Multi-Utilities</b>			<b>669 087,74</b>	<b>641 703,32</b>	<b>0,18</b>
16 586,00	VEOLIA ENVIRONNEMENT SA	EUR	506 232,71	480 164,70	0,13
10 608,00	ENGIE SA	EUR	162 855,03	161 538,62	0,05
<b>Telecommunication</b>			<b>89 992,04</b>	<b>85 038,09</b>	<b>0,02</b>
7 946,00	ORANGE SA	EUR	89 992,04	85 038,09	0,02
<b>GERMANY</b>			<b>10 913 932,59</b>	<b>11 341 838,45</b>	<b>3,11</b>
<b>Finance</b>			<b>2 208 366,19</b>	<b>2 496 415,75</b>	<b>0,69</b>
5 088,00	ALLIANZ SE	EUR	1 030 675,77	1 084 761,60	0,30
1 742,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	428 835,10	598 551,20	0,16
3 207,00	DEUTSCHE BOERSE AG	EUR	459 730,98	542 303,70	0,15
863,00	HANNOVER RUECK SE	EUR	130 599,33	167 724,05	0,05
5 760,00	VONOVIA SE	EUR	158 525,01	103 075,20	0,03

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

## Eurizon AM SICAV - Global Multiasset 15

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>2 149 761,47</b>	<b>2 197 517,40</b>	<b>0,60</b>
8 643,00	SIEMENS AG	EUR	1 160 368,68	1 318 403,22	0,36
17 286,00	DEUTSCHE POST AG	EUR	817 178,50	773 202,78	0,21
334,00	SARTORIUS AG	EUR	172 214,29	105 911,40	0,03
<b>Computing and IT</b>			<b>1 856 283,16</b>	<b>2 001 201,03</b>	<b>0,55</b>
10 612,00	SAP SE	EUR	1 222 033,89	1 327 985,68	0,36
17 817,00	INFINEON TECHNOLOGIES AG	EUR	634 249,27	673 215,35	0,19
<b>Consumer Retail</b>			<b>1 679 289,82</b>	<b>1 499 567,49</b>	<b>0,41</b>
7 414,00	MERCEDES-BENZ GROUP AG	EUR	496 365,95	546 189,38	0,15
3 401,00	BEIERSDORF AG	EUR	365 680,49	412 371,25	0,11
1 600,00	BAYERISCHE MOTOREN WERKE AG	EUR	114 866,02	180 032,00	0,05
2 760,00	PUMA SE	EUR	270 205,68	152 131,20	0,04
791,00	ADIDAS AG	EUR	215 545,77	140 623,98	0,04
2 588,00	ZALANDO SE	EUR	216 625,91	68 219,68	0,02
<b>Multi-Utilities</b>			<b>972 032,50</b>	<b>1 135 070,99</b>	<b>0,31</b>
17 737,00	RWE AG	EUR	602 200,69	707 174,19	0,19
36 635,00	E.ON SE	EUR	369 831,81	427 896,80	0,12
<b>Telecommunication</b>			<b>817 827,16</b>	<b>948 120,89</b>	<b>0,26</b>
47 463,00	DEUTSCHE TELEKOM AG	EUR	817 827,16	948 120,89	0,26
<b>Health</b>			<b>927 449,16</b>	<b>734 361,40</b>	<b>0,20</b>
8 868,00	SIEMENS HEALTHINEERS AG	EUR	490 062,60	459 894,48	0,13
911,00	MERCK KGAA	EUR	180 707,70	138 062,05	0,04
3 186,00	FRESENIUS SE & CO. KGAA	EUR	132 165,33	80 828,82	0,02
6 141,00	SYNLAB AG	EUR	124 513,53	55 576,05	0,01
<b>Raw materials</b>			<b>302 923,13</b>	<b>329 583,50</b>	<b>0,09</b>
3 723,00	COVESTRO AG	EUR	139 117,91	177 140,34	0,05
3 428,00	BASF SE	EUR	163 805,22	152 443,16	0,04
<b>UNITED STATES</b>			<b>6 114 000,84</b>	<b>6 301 231,02</b>	<b>1,73</b>
<b>Telecommunication</b>			<b>1 891 605,66</b>	<b>2 096 866,10</b>	<b>0,58</b>
2 029,00	NETFLIX, INC.	USD	589 223,13	819 206,17	0,23
5 428,00	T-MOBILE U.S., INC.	USD	728 423,45	691 062,30	0,19
237,00	BOOKING HOLDINGS, INC.	USD	573 959,08	586 597,63	0,16
<b>Health</b>			<b>1 189 613,69</b>	<b>1 322 425,35</b>	<b>0,36</b>
1 367,00	ELI LILLY & CO.	USD	444 965,00	587 621,87	0,16
898,00	HUMANA, INC.	USD	373 576,56	368 031,73	0,10
2 970,00	ABBVIE, INC.	USD	371 072,13	366 771,75	0,10
<b>Finance</b>			<b>1 248 295,70</b>	<b>1 087 492,52</b>	<b>0,30</b>
2 564,00	AMERICAN TOWER CORP.	USD	484 671,88	455 785,52	0,12
1 666,00	SBA COMMUNICATIONS CORP.	USD	403 315,32	353 906,54	0,10
2 660,00	CROWN CASTLE, INC.	USD	360 308,50	277 800,46	0,08
<b>Consumer Retail</b>			<b>1 134 140,13</b>	<b>1 047 231,65</b>	<b>0,29</b>
3 000,00	MARRIOTT INTERNATIONAL, INC.	USD	481 482,49	505 105,25	0,14
2 879,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	369 757,51	384 086,45	0,11
878,00	ESTEE LAUDER COS., INC.	USD	282 900,13	158 039,95	0,04
<b>Computing and IT</b>			<b>327 550,95</b>	<b>436 998,26</b>	<b>0,12</b>
975,00	ADOBE, INC.	USD	327 550,95	436 998,26	0,12
<b>Basic Goods</b>			<b>322 794,71</b>	<b>310 217,14</b>	<b>0,08</b>
7 201,00	KROGER CO.	USD	322 794,71	310 217,14	0,08

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



## Eurizon AM SICAV - Global Multiasset 15

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>5 724 979,45</b>	<b>6 115 047,49</b>	<b>1,68</b>
<b>Computing and IT</b>			<b>2 612 148,74</b>	<b>3 056 601,84</b>	<b>0,84</b>
3 165,00	ASML HOLDING NV	EUR	1 860 534,45	2 098 395,00	0,58
14 349,00	STMICROELECTRONICS NV	EUR	521 026,59	653 740,44	0,18
784,00	ASM INTERNATIONAL NV	EUR	230 587,70	304 466,40	0,08
<b>Consumer Retail</b>			<b>522 317,02</b>	<b>717 760,90</b>	<b>0,20</b>
1 507,00	FERRARI NV	EUR	268 776,78	451 346,50	0,13
168,00	ADYEN NV	EUR	253 540,24	266 414,40	0,07
<b>Basic Goods</b>			<b>678 031,13</b>	<b>710 116,80</b>	<b>0,19</b>
4 413,00	HEINEKEN NV	EUR	413 086,65	415 616,34	0,11
9 421,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	264 944,48	294 500,46	0,08
<b>Telecommunication</b>			<b>631 639,42</b>	<b>609 090,36</b>	<b>0,17</b>
9 076,00	PROSUS NV	EUR	631 639,42	609 090,36	0,17
<b>Finance</b>			<b>456 193,59</b>	<b>467 215,38</b>	<b>0,13</b>
37 868,00	ING GROEP NV	EUR	456 193,59	467 215,38	0,13
<b>Raw materials</b>			<b>456 267,04</b>	<b>355 667,20</b>	<b>0,10</b>
4 760,00	AKZO NOBEL NV	EUR	456 267,04	355 667,20	0,10
<b>Health</b>			<b>368 382,51</b>	<b>198 595,01</b>	<b>0,05</b>
10 026,00	KONINKLIJKE PHILIPS NV	EUR	368 382,51	198 595,01	0,05
<b>ITALY</b>			<b>3 102 913,21</b>	<b>3 310 714,98</b>	<b>0,91</b>
<b>Finance</b>			<b>1 568 897,26</b>	<b>1 564 262,55</b>	<b>0,43</b>
30 381,00	UNICREDIT SPA	EUR	356 387,19	646 051,97	0,18
40 868,00	NEXI SPA	EUR	622 189,97	293 513,98	0,08
121 276,00	INTESA SANPAOLO SPA	EUR	282 654,21	291 062,40	0,08
19 332,00	FINECOBANK BANCA FINECO SPA	EUR	224 461,64	238 073,58	0,06
41 512,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	83 204,25	95 560,62	0,03
<b>Computing and IT</b>			<b>556 143,30</b>	<b>706 399,56</b>	<b>0,19</b>
97 569,00	TECHNOPROBE SPA	EUR	556 143,30	706 399,56	0,19
<b>Multi-Utilities</b>			<b>413 455,54</b>	<b>416 284,49</b>	<b>0,12</b>
67 491,00	ENEL SPA	EUR	413 455,54	416 284,49	0,12
<b>Industries</b>			<b>215 949,17</b>	<b>285 139,12</b>	<b>0,08</b>
16 094,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	146 996,70	194 415,52	0,05
2 370,00	PRYSMIAN SPA	EUR	68 952,47	90 723,60	0,03
<b>Energy</b>			<b>267 981,76</b>	<b>266 276,40</b>	<b>0,07</b>
20 200,00	ENI SPA	EUR	267 981,76	266 276,40	0,07
<b>Health</b>			<b>80 486,18</b>	<b>72 352,86</b>	<b>0,02</b>
2 154,00	AMPLIFON SPA	EUR	80 486,18	72 352,86	0,02
<b>SPAIN</b>			<b>1 252 692,63</b>	<b>1 370 888,20</b>	<b>0,38</b>
<b>Multi-Utilities</b>			<b>542 176,70</b>	<b>605 549,91</b>	<b>0,17</b>
37 867,00	IBERDROLA SA	EUR	380 392,97	452 510,65	0,13
5 739,00	EDP RENOVAVEIS SA	EUR	117 077,83	104 995,01	0,03
2 445,00	ENDESA SA	EUR	44 705,90	48 044,25	0,01
<b>Consumer Retail</b>			<b>261 146,01</b>	<b>292 332,24</b>	<b>0,08</b>
8 244,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	261 146,01	292 332,24	0,08
<b>Finance</b>			<b>174 530,47</b>	<b>209 169,31</b>	<b>0,06</b>
61 793,00	BANCO SANTANDER SA	EUR	174 530,47	209 169,31	0,06

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## Eurizon AM SICAV - Global Multiasset 15

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Computing and IT</b>			<b>135 434,77</b>	<b>167 070,90</b>	<b>0,04</b>
2 397,00	AMADEUS IT GROUP SA	EUR	135 434,77	167 070,90	0,04
<b>Telecommunication</b>			<b>139 404,68</b>	<b>96 765,84</b>	<b>0,03</b>
2 616,00	CELLNEX TELECOM SA	EUR	139 404,68	96 765,84	0,03
<b>FINLAND</b>			<b>1 131 498,14</b>	<b>1 111 477,55</b>	<b>0,30</b>
<b>Finance</b>			<b>1 023 575,33</b>	<b>1 012 863,45</b>	<b>0,28</b>
59 435,00	NORDEA BANK ABP	EUR	575 220,54	592 329,21	0,16
10 227,00	SAMPO OYJ	EUR	448 354,79	420 534,24	0,12
<b>Telecommunication</b>			<b>107 922,81</b>	<b>98 614,10</b>	<b>0,02</b>
2 015,00	ELISA OYJ	EUR	107 922,81	98 614,10	0,02
<b>UNITED KINGDOM</b>			<b>924 464,77</b>	<b>1 005 723,15</b>	<b>0,28</b>
<b>Energy</b>			<b>307 463,02</b>	<b>334 175,45</b>	<b>0,09</b>
12 110,00	SHELL PLC	EUR	307 463,02	334 175,45	0,09
<b>Health</b>			<b>264 353,43</b>	<b>332 442,15</b>	<b>0,09</b>
2 530,00	ASTRAZENECA PLC	GBP	264 353,43	332 442,15	0,09
<b>Basic Goods</b>			<b>209 554,24</b>	<b>201 997,53</b>	<b>0,06</b>
5 130,00	DIAGEO PLC	GBP	209 554,24	201 997,53	0,06
<b>Raw materials</b>			<b>139 262,46</b>	<b>132 838,81</b>	<b>0,04</b>
5 105,00	ANGLO AMERICAN PLC	GBP	139 262,46	132 838,81	0,04
<b>Multi-Utilities</b>			<b>3 831,62</b>	<b>4 269,21</b>	<b>0,00</b>
199,00	SSE PLC	GBP	3 831,62	4 269,21	0,00
<b>IRELAND</b>			<b>715 845,56</b>	<b>733 537,84</b>	<b>0,20</b>
<b>Industries</b>			<b>240 751,43</b>	<b>296 132,00</b>	<b>0,08</b>
5 864,00	CRH PLC	EUR	240 751,43	296 132,00	0,08
<b>Basic Goods</b>			<b>309 963,58</b>	<b>233 996,84</b>	<b>0,06</b>
2 618,00	KERRY GROUP PLC	EUR	309 963,58	233 996,84	0,06
<b>Raw materials</b>			<b>165 130,55</b>	<b>203 409,00</b>	<b>0,06</b>
582,00	LINDE PLC	EUR	165 130,55	203 409,00	0,06
<b>DENMARK</b>			<b>391 846,40</b>	<b>492 068,42</b>	<b>0,13</b>
<b>Basic Goods</b>			<b>246 209,38</b>	<b>277 973,81</b>	<b>0,07</b>
1 898,00	CARLSBERG AS	DKK	246 209,38	277 973,81	0,07
<b>Health</b>			<b>145 637,02</b>	<b>214 094,61</b>	<b>0,06</b>
1 450,00	NOVO NORDISK AS	DKK	145 637,02	214 094,61	0,06
<b>BELGIUM</b>			<b>389 063,21</b>	<b>424 064,52</b>	<b>0,12</b>
<b>Finance</b>			<b>265 663,59</b>	<b>299 465,20</b>	<b>0,08</b>
4 685,00	KBC GROUP NV	EUR	265 663,59	299 465,20	0,08
<b>Basic Goods</b>			<b>123 399,62</b>	<b>124 599,32</b>	<b>0,04</b>
2 404,00	ANHEUSER-BUSCH INBEV SA	EUR	123 399,62	124 599,32	0,04
<b>SWITZERLAND</b>			<b>431 355,41</b>	<b>381 010,68</b>	<b>0,10</b>
<b>Health</b>			<b>255 891,68</b>	<b>218 298,31</b>	<b>0,06</b>
220,00	LONZA GROUP AG	CHF	141 157,38	120 225,79	0,03
350,00	ROCHE HOLDING AG	CHF	114 734,30	98 072,52	0,03

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## Eurizon AM SICAV - Global Multiasset 15

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>175 463,73</b>	<b>162 712,37</b>	<b>0,04</b>
1 476,00	NESTLE SA	CHF	175 463,73	162 712,37	0,04
<b>PORTUGAL</b>			<b>139 657,52</b>	<b>139 405,02</b>	<b>0,04</b>
<b>Multi-Utilities</b>			<b>139 657,52</b>	<b>139 405,02</b>	<b>0,04</b>
31 145,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	139 657,52	139 405,02	0,04
<b>Ordinary Bonds</b>			<b>53 501 241,06</b>	<b>48 428 164,39</b>	<b>13,28</b>
<b>ITALY</b>			<b>26 558 173,53</b>	<b>23 193 902,58</b>	<b>6,36</b>
<b>Government</b>			<b>26 558 173,53</b>	<b>23 193 902,58</b>	<b>6,36</b>
11 661 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	12 087 203,04	11 180 566,80	3,07
4 665 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.20% 15/08/2025	EUR	4 464 405,00	4 422 420,00	1,21
3 485 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.00% 01/02/2028	EUR	3 623 136,37	3 237 565,00	0,89
2 348 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BONDS 5.20% 31/07/2034	EUR	3 506 855,40	2 498 412,88	0,69
1 061 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	1 561 441,87	991 610,60	0,27
598 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	821 873,26	527 914,40	0,14
387 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.10% 01/03/2040	EUR	493 258,59	335 412,90	0,09
<b>UNITED STATES</b>			<b>18 228 645,65</b>	<b>17 457 138,06</b>	<b>4,79</b>
<b>Government</b>			<b>18 228 645,65</b>	<b>17 457 138,06</b>	<b>4,79</b>
21 229 020,00	U.S. TREASURY INFLATION-INDEXED NOTES 1.125% 15/01/2033	USD	18 228 645,65	17 457 138,06	4,79
<b>GERMANY</b>			<b>8 714 421,88</b>	<b>7 777 123,75</b>	<b>2,13</b>
<b>Government</b>			<b>8 714 421,88</b>	<b>7 777 123,75</b>	<b>2,13</b>
5 900 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.75% 15/02/2024	EUR	5 847 490,00	5 841 826,00	1,60
1 259 313,43	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.50% 15/08/2046	EUR	1 964 969,71	1 284 474,51	0,35
554 170,38	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.00% 04/01/2037	EUR	901 962,17	650 823,24	0,18
<b>Zero-Coupon Bonds</b>			<b>20 047 969,63</b>	<b>18 932 450,50</b>	<b>5,19</b>
<b>ITALY</b>			<b>16 982 479,35</b>	<b>16 389 606,75</b>	<b>4,49</b>
<b>Government</b>			<b>16 982 479,35</b>	<b>16 389 606,75</b>	<b>4,49</b>
17 295 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 15/12/2024	EUR	16 982 479,35	16 389 606,75	4,49
<b>GERMANY</b>			<b>3 065 490,28</b>	<b>2 542 843,75</b>	<b>0,70</b>
<b>Government</b>			<b>3 065 490,28</b>	<b>2 542 843,75</b>	<b>0,70</b>
2 977 533,93	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2030	EUR	3 065 490,28	2 542 843,75	0,70
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>34 446,05</b>	<b>34 446,05</b>	<b>0,01</b>
<b>Shares</b>			<b>34 446,05</b>	<b>34 446,05</b>	<b>0,01</b>
<b>ITALY</b>			<b>34 446,05</b>	<b>34 446,05</b>	<b>0,01</b>
<b>Finance</b>			<b>34 446,05</b>	<b>34 446,05</b>	<b>0,01</b>
34 446,05	FONDO ITALIANO D'INVESTIMENTO SGR SPA	EUR	34 446,05	34 446,05	0,01

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## Eurizon AM SICAV - Global Multiasset 15

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>231 899 701,14</b>	<b>219 328 629,83</b>	<b>60,16</b>
<b>UCI Units</b>			<b>231 899 701,14</b>	<b>219 328 629,83</b>	<b>60,16</b>
<b>IRELAND</b>			<b>124 570 564,98</b>	<b>117 671 991,22</b>	<b>32,27</b>
<b>Finance</b>			<b>124 570 564,98</b>	<b>117 671 991,22</b>	<b>32,27</b>
180 761,00	ISHARES CORE EUR CORP. BOND UCITS ETF	EUR	22 648 357,76	20 926 700,97	5,74
247 450,00	ISHARES GLOBAL CORP. BOND UCITS ETF	EUR	21 799 235,62	19 481 738,50	5,34
140 907,00	ISHARES EUR GOVT BOND 1-3YR UCITS ETF	EUR	20 257 471,25	19 364 849,01	5,31
359 038,00	SPDR BLOOMBERG 1-3 YEAR EURO GOVERNMENT BOND UCITS ETF	EUR	18 813 995,30	17 790 332,90	4,88
778 459,00	XTRACKERS USD CORPORATE BOND UCITS ETF	EUR	11 245 832,98	9 109 137,99	2,50
146 885,00	ISHARES MSCI EUROPE SRI UCITS ETF	EUR	7 719 125,97	9 014 332,45	2,47
79 453,00	ISHARES GLOBAL GOVT BOND UCITS ETF	EUR	7 888 102,81	6 691 849,47	1,83
117 921,00	ISHARES CORE MSCI JAPAN IMI UCITS ETF	EUR	4 851 804,50	5 215 056,23	1,43
63 580,00	UBS IRL ETF PLC - S&P 500 ESG UCITS ETF	EUR	1 293 038,67	1 860 668,70	0,51
92 089,00	XTRACKERS MSCI JAPAN ESG UCITS ETF	EUR	1 675 820,73	1 675 651,44	0,46
40 051,00	XTRACKERS MSCI EMERGING MARKETS ESG UCITS ETF	EUR	1 921 613,34	1 590 625,47	0,44
1 762,00	INVESCO S&P 500 UCITS ETF	EUR	835 925,56	1 385 390,12	0,38
17 357,00	SPDR MSCI EM ASIA ETF	EUR	1 223 682,39	1 078 043,27	0,29
32 325,00	XTRACKERS ESG EUR HIGH YIELD CORPORATE BOND UCITS ETF	EUR	905 452,34	933 222,75	0,26
30 834,00	XTRACKERS ESG USD HIGH YIELD CORPORATE BOND UCITS ETF	EUR	922 932,54	864 893,70	0,24
4 575,00	ISHARES CORE MSCI PACIFIC EX-JAPAN UCITS ETF	EUR	568 173,22	689 498,25	0,19
<b>LUXEMBOURG</b>			<b>104 540 832,57</b>	<b>99 738 768,61</b>	<b>27,36</b>
<b>Finance</b>			<b>104 540 832,57</b>	<b>99 738 768,61</b>	<b>27,36</b>
343 725,00	AMUNDI INDEX EURO CORPORATE SRI 0-3Y UCITS ETF DR	EUR	16 875 632,52	16 739 407,50	4,59
962 038,00	UBS LUX FUND SOLUTIONS - BLOOMBERG MSCI EURO AREA LIQUID CORPORATES SUSTAINABLE	EUR	13 847 808,63	11 985 069,40	3,29
124 245,44	EURIZON FUND-ABSOLUTE RETURN SOLUTION	EUR	12 448 876,85	11 705 163,28	3,21
536 202,00	UBS LUX FUND SOLUTIONS - BLOOMBERG MSCI U.S. LIQUID CORPORATES SUSTAINABLE UCITS E	EUR	10 011 589,08	9 107 927,17	2,50
160 730,00	AMUNDI INDEX EURO CORPORATE SRI - UCITS ETF DR	EUR	8 357 096,15	7 658 784,50	2,10
133 327,00	AMUNDI INDEX JP MORGAN GBI GLOBAL GOVIES UCITS ETF DR	EUR	6 977 607,98	6 098 376,98	1,67
24 579,00	XTRACKERS II GLOBAL GOVERNMENT BOND UCITS ETF	EUR	6 171 824,70	5 369 774,13	1,47
485 147,00	EURIZON AM SICAV - ITALIAN EQUITY	EUR	2 816 763,48	4 164 016,70	1,14
27 500,00	XTRACKERS II EUR CORPORATE BOND SRI PAB UCITS ETF	EUR	4 403 374,49	3 695 450,00	1,01
46 928,30	EURIZON FUND - BOND CORPORATE EUR SHORT TERM	EUR	3 408 781,14	3 406 525,01	0,94
475 358,96	EURIZON AM SICAV - EUROPEAN EQUITY	EUR	2 344 470,42	3 192 510,82	0,88
80 000,00	AMUNDI MSCI EM ASIA UCITS ETF	EUR	2 856 096,00	2 544 800,00	0,70
25 435,00	GLOBAL EQUITY INFRASTRUCTURE	EUR	2 543 500,00	2 435 655,60	0,67
22 041,00	XTRACKERS STOXX EUROPE 600 UCITS ETF	EUR	1 786 792,94	2 433 326,40	0,67
230 672,00	UBS LUX FUND SOLUTIONS - J.P. MORGAN GLOBAL GOVERNMENT ESG LIQUID BOND UCITS ETF	EUR	2 194 105,99	1 932 108,67	0,53
430 554,00	AMUNDI MSCI EMERGING MARKETS UCITS ETF	EUR	1 793 808,00	1 895 729,26	0,52
12 506,00	XTRACKERS II EUR CORPORATE BOND UCITS ETF	EUR	2 032 218,75	1 786 857,28	0,49
249 955,93	EURIZON AM SICAV - HIGH YIELD 1-5 YEARS EURO HEDGED	EUR	1 406 252,04	1 429 747,90	0,39
43 265,00	UBS LUX FUND SOLUTIONS - MSCI JAPAN SOCIALLY RESPONSIBLE UCITS ETF	EUR	945 596,89	905 536,45	0,25
2 909,79	EURIZON FUND - EQUITY EMERGING MARKETS LTE	EUR	967 300,49	802 490,16	0,22
2 158,00	LYXOR CORE STOXX EUROPE 600 DR	EUR	351 336,03	449 511,40	0,12
<b>ITALY</b>			<b>2 788 303,59</b>	<b>1 917 870,00</b>	<b>0,53</b>
<b>Finance</b>			<b>2 788 303,59</b>	<b>1 917 870,00</b>	<b>0,53</b>
3 000,00	FIEE SGR - FONDO ITALIANO PER L EFFICIENZA ENERGETICA	EUR	2 788 303,59	1 917 870,00	0,53
<b>Total Portfolio</b>			<b>350 651 142,29</b>	<b>334 971 947,71</b>	<b>91,88</b>

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

## Eurizon AM SICAV - Global Multiasset 15

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(1 373 728,84)</b>	<b>222 145 437,64</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>319 976,57</b>	<b>13 620 420,20</b>
50	32	Purchase	S&P 500 EMINI	15/09/2023	USD	158 054,49	6 582 216,11
50	651	Purchase	EURO STOXX BANKS	15/09/2023	EUR	138 389,58	3 520 282,50
100 000	25	Purchase	EURO BTP	07/09/2023	EUR	19 250,00	2 902 750,00
10	(7)	Sale	FTSE 100 INDEX	15/09/2023	GBP	4 282,50	615 171,59
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 693 705,41)</b>	<b>208 525 017,44</b>
100 000	812	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(712 112,19)	83 556 057,98
10	(604)	Sale	EURO STOXX 50	15/09/2023	EUR	(475 045,90)	26 739 080,00
5	(46)	Sale	FTSE/MIB INDEX	15/09/2023	EUR	(203 106,50)	6 523 490,00
100 000	383	Purchase	SHORT EURO BTP	07/09/2023	EUR	(174 789,52)	40 080 950,00
100 000	223	Purchase	EURO BUND	07/09/2023	EUR	(73 157,42)	29 824 020,00
10 000	(12)	Sale	TOPIX INDEX	07/09/2023	JPY	(22 919,46)	1 741 162,70
100 000 000	(5)	Sale	JAPAN 10Y BOND (OSE)	12/09/2023	JPY	(16 805,37)	4 710 258,57
50	24	Purchase	MSCI EMERGING MARKETS	15/09/2023	USD	(11 329,05)	1 097 598,19
100 000	111	Purchase	EURO OAT	07/09/2023	EUR	(4 440,00)	14 252 400,00

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

## Eurizon AM SICAV - Global Multiasset 15

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>1 838 535,72</b>	<b>857 125,85</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>1 838 535,72</b>	<b>857 125,85</b>	—
39	PUT	S&P 500 INDEX 4 300,00 15/12/23	USD	461 480,36	327 549,85	—
812	PUT	EURO STOXX 50 PR 4 300,00 15/09/23	EUR	1 308 132,00	485 576,00	—
440	CALL	EURO STOXX 50 PR 4 500,00 21/07/23	EUR	68 923,36	44 000,00	—

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

## Eurizon AM SICAV - Global Multiasset 15

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(63 149,52)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>77 302,75</b>
19/09/2023	133 367 787,00	NOK	11 356 074,16	EUR 41 010,66
19/09/2023	5 041 619,64	USD	4 591 542,00	EUR 12 126,63
19/09/2023	6 724 616,00	USD	5 280 022,04	GBP 9 859,57
19/09/2023	8 104 538,06	USD	6 365 678,00	GBP 9 361,81
19/09/2023	1 113 438,00	CHF	1 143 056,07	EUR 2 513,58
19/09/2023	354 415,76	EUR	510 885,00	CAD 1 457,32
19/09/2023	2 229 000,00	GBP	2 587 125,12	EUR 956,13
19/09/2023	745 801,00	DKK	100 236,60	EUR 17,05
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(140 452,27)</b>
19/09/2023	21 824 848,16	EUR	23 968 703,00	USD (61 762,50)
19/09/2023	1 041 000 000,00	JPY	7 329 047,33	USD (37 122,67)
19/09/2023	1 141 237 019,00	JPY	7 327 411,53	EUR (31 309,64)
19/09/2023	8 020 023,00	SEK	684 840,82	EUR (4 401,80)
19/09/2023	3 013 861,24	EUR	2 598 537,00	GBP (3 287,66)
19/09/2023	910 564,87	EUR	1 000 000,00	USD (2 568,00)

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

## Eurizon AM SICAV - Global Multiasset 15

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### SWAP CONTRACTS AS AT 30 JUNE 2023

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(6 875,00)</b>	<b>(408 097,77)</b>
ITRAXX EUROPE CROSSOVER SERIES 38 VERSION 1	EUR	L	4 500 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/12/2027	(6 875,00)	(408 097,77)

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

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## Eurizon AM SICAV - Euro Corporate Bond High Potential

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	688 722 862,58	
Banks	(Note 2)	1 460 347,74	
Other banks and broker accounts	(Notes 2, 12)	3 053 375,87	
Other interest receivable		7 538 119,29	
Receivable on investments sold		8 673 316,45	
Receivable on subscriptions		375 799,90	
Other assets	(Notes 3, 13)	936 412,98	
<b>Total assets</b>		<b>710 760 234,81</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(3 733,12)	
Unrealised loss on future contracts	(Notes 2, 12)	(644 090,00)	
Payable on investments purchased		(7 671 680,97)	
Payable on redemptions		(1 172 822,47)	
Other liabilities		(913 260,00)	
<b>Total liabilities</b>		<b>(10 405 586,56)</b>	
<b>Total net assets</b>		<b>700 354 648,25</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	4,68	177 236,516
Class I	EUR	5,11	3 357 937,335
Class Primaclasse	EUR	4,56	24 050 529,486
Class R	EUR	4,95	114 728 431,922
Class U	EUR	4,95	1 057 832,208

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

## Eurizon AM SICAV - Euro Corporate Bond High Potential

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>783 791 358,36</b>
Net income from investments	(Note 2)	10 986 734,84
Other income	(Notes 5, 8)	125 680,52
<b>Total income</b>		<b>11 112 415,36</b>
Management fee	(Note 8)	(4 242 891,58)
Administrative fees	(Note 10)	(614 015,91)
Subscription tax	(Note 6)	(162 423,22)
Interest paid on swap contracts	(Note 2)	(492 708,33)
Other charges and taxes	(Notes 3, 7)	(417 115,35)
<b>Total expenses</b>		<b>(5 929 154,39)</b>
<b>Net investment income / (loss)</b>		<b>5 183 260,97</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(29 523 636,97)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	42 346 783,41
- forward foreign exchange contracts	(Note 2)	(69 168,47)
- foreign currencies	(Note 2)	6 510,24
- future contracts	(Note 2)	1 003 270,00
<b>Net result of operations for the period</b>		<b>18 947 019,18</b>
Subscriptions for the period		27 307 919,48
Redemptions for the period		(129 691 648,77)
<b>Net assets at the end of the period</b>		<b>700 354 648,25</b>

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

## Eurizon AM SICAV - Euro Corporate Bond High Potential

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>744 325 804,07</b>	<b>688 722 862,58</b>	<b>98,34</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>717 789 695,23</b>	<b>662 117 634,20</b>	<b>94,54</b>
<b>Ordinary Bonds</b>			<b>415 845 135,99</b>	<b>382 777 424,62</b>	<b>54,66</b>
<b>FRANCE</b>			<b>79 713 193,61</b>	<b>74 184 808,62</b>	<b>10,59</b>
<b>Consumer Retail</b>			<b>41 236 950,20</b>	<b>38 952 347,00</b>	<b>5,56</b>
7 200 000,00	FORVIA 3.75% 15/06/2028	EUR	7 061 287,62	6 507 792,00	0,93
5 000 000,00	RENAULT SA 2.375% 25/05/2026	EUR	5 129 080,00	4 622 550,00	0,66
5 100 000,00	FORVIA 2.375% 15/06/2027	EUR	5 102 157,70	4 484 634,00	0,64
4 200 000,00	RCI BANQUE SA 4.125% 01/12/2025	EUR	4 193 928,00	4 156 698,00	0,59
4 000 000,00	RENAULT SA 2.50% 01/04/2028	EUR	4 000 000,00	3 541 760,00	0,51
3 100 000,00	RENAULT SA 1.25% 24/06/2025	EUR	3 014 841,09	2 901 569,00	0,42
2 700 000,00	FORVIA 2.75% 15/02/2027	EUR	2 359 125,00	2 441 016,00	0,35
2 200 000,00	RCI BANQUE SA 4.625% 13/07/2026	EUR	2 191 772,00	2 195 864,00	0,31
2 500 000,00	VALEO SA 1.00% 03/08/2028	EUR	2 128 870,00	2 029 375,00	0,29
1 600 000,00	VALEO SA 5.375% 28/05/2027	EUR	1 597 727,00	1 602 784,00	0,23
1 700 000,00	ILIAD SA 2.375% 17/06/2026	EUR	1 606 651,79	1 570 613,00	0,22
1 000 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 4.25% 18/03/2030	EUR	991 030,00	990 500,00	0,14
900 000,00	ELIS SA 1.625% 03/04/2028	EUR	789 750,00	791 964,00	0,11
700 000,00	FORVIA 2.375% 15/06/2027	EUR	572 250,00	615 538,00	0,09
500 000,00	RCI BANQUE SA 4.875% 14/06/2028	EUR	498 480,00	499 690,00	0,07
<b>Finance</b>			<b>15 968 861,30</b>	<b>14 146 544,62</b>	<b>2,02</b>
3 900 000,00	SOCIETE GENERALE SA 0.75% 25/01/2027	EUR	3 899 454,00	3 414 450,00	0,49
3 100 000,00	LA BANQUE POSTALE SA 4.375% 17/01/2030	EUR	3 087 910,00	3 032 482,00	0,43
2 500 000,00	SOCIETE GENERALE SA 9.375% 31/12/2099	USD	2 429 788,30	2 246 149,62	0,32
2 100 000,00	SOCIETE GENERALE SA 4.125% 02/06/2027	EUR	2 099 853,00	2 081 667,00	0,30
2 300 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.375% 04/12/2031	EUR	2 330 636,00	1 724 816,00	0,25
2 000 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 1.50% 29/05/2029	EUR	2 121 220,00	1 646 980,00	0,23
<b>Multi-Utilities</b>			<b>8 318 851,00</b>	<b>7 144 636,00</b>	<b>1,02</b>
5 000 000,00	ELECTRICITE DE FRANCE SA 1.00% 29/11/2033	EUR	4 805 000,00	3 618 300,00	0,52
2 300 000,00	ORANO SA 3.375% 23/04/2026	EUR	2 214 800,00	2 239 648,00	0,32
1 300 000,00	ELECTRICITE DE FRANCE SA 4.25% 25/01/2032	EUR	1 299 051,00	1 286 688,00	0,18
<b>Telecommunication</b>			<b>6 990 307,11</b>	<b>6 721 036,00</b>	<b>0,96</b>
2 800 000,00	ILIAD SA 5.375% 14/06/2027	EUR	2 811 200,00	2 764 972,00	0,39
2 200 000,00	ILIAD SA 1.875% 25/04/2025	EUR	2 123 000,00	2 080 364,00	0,30
2 000 000,00	TDF INFRASTRUCTURE SASU 2.50% 07/04/2026	EUR	2 056 107,11	1 875 700,00	0,27
<b>Industries</b>			<b>3 875 974,00</b>	<b>3 824 135,00</b>	<b>0,55</b>
1 700 000,00	CROWN EUROPEAN HOLDINGS SA 5.00% 15/05/2028	EUR	1 700 000,00	1 716 643,00	0,25
1 400 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.50% 04/05/2027	EUR	1 387 974,00	1 307 964,00	0,19
800 000,00	VALLOUREC SA 8.50% 30/06/2026	EUR	788 000,00	799 528,00	0,11
<b>Basic Goods</b>			<b>3 322 250,00</b>	<b>3 396 110,00</b>	<b>0,48</b>
1 400 000,00	TEREOS FINANCE GROUPE I SA 7.25% 15/04/2028	EUR	1 400 000,00	1 424 850,00	0,20
1 000 000,00	TEREOS FINANCE GROUPE I SA 7.50% 30/10/2025	EUR	1 031 000,00	1 023 730,00	0,15
1 000 000,00	TEREOS FINANCE GROUPE I SA 4.75% 30/04/2027	EUR	891 250,00	947 530,00	0,13
<b>ITALY</b>			<b>79 385 283,08</b>	<b>73 532 368,00</b>	<b>10,50</b>
<b>Finance</b>			<b>46 369 456,09</b>	<b>43 268 800,00</b>	<b>6,18</b>
5 700 000,00	NEXI SPA 1.625% 30/04/2026	EUR	5 418 155,00	5 201 934,00	0,74
5 200 000,00	BANCO BPM SPA 4.875% 18/01/2027	EUR	5 179 876,00	5 159 128,00	0,74
6 000 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	6 010 596,35	5 115 300,00	0,73

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

## Eurizon AM SICAV - Euro Corporate Bond High Potential

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
5 600 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	5 558 555,00	5 065 536,00	0,72
3 300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	3 316 543,06	3 110 745,00	0,44
3 200 000,00	BANCO BPM SPA 1.625% 18/02/2025	EUR	3 144 288,00	3 015 488,00	0,43
3 400 000,00	NEXI SPA 2.125% 30/04/2029	EUR	3 400 000,00	2 833 356,00	0,41
2 900 000,00	BANCO BPM SPA 3.375% 19/01/2032	EUR	2 624 500,00	2 526 248,00	0,36
2 400 000,00	CA AUTO BANK SPA 4.375% 08/06/2026	EUR	2 394 528,00	2 400 816,00	0,34
2 300 000,00	INTESA SANPAOLO SPA 4.875% 19/05/2030	EUR	2 300 000,00	2 299 678,00	0,33
2 250 000,00	BANCO BPM SPA 6.00% 13/09/2026	EUR	2 242 215,00	2 290 590,00	0,33
2 300 000,00	UNIPOL GRUPPO SPA 3.25% 23/09/2030	EUR	2 359 497,17	2 124 418,00	0,30
1 500 000,00	UNIPOL GRUPPO SPA 3.00% 18/03/2025	EUR	1 570 432,89	1 462 995,00	0,21
800 000,00	INTESA SANPAOLO SPA 2.925% 14/10/2030	EUR	850 269,62	662 568,00	0,10
<b>Consumer Retail</b>			<b>9 988 568,70</b>	<b>9 235 578,00</b>	<b>1,32</b>
4 000 000,00	MUNDYS SPA 1.875% 12/02/2028	EUR	3 965 320,00	3 413 200,00	0,49
2 600 000,00	LOTTOMATICA SPA 7.125% 01/06/2028	EUR	2 629 388,00	2 658 812,00	0,38
2 800 000,00	MUNDYS SPA 1.875% 13/07/2027	EUR	2 698 095,70	2 472 036,00	0,35
700 000,00	AUTOSTRADE PER L'ITALIA SPA 4.75% 24/01/2031	EUR	695 765,00	691 530,00	0,10
<b>Industries</b>			<b>8 984 974,29</b>	<b>8 412 555,00</b>	<b>1,20</b>
4 500 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	4 603 338,29	4 441 455,00	0,63
1 800 000,00	AUTOSTRADE PER L'ITALIA SPA 1.875% 04/11/2025	EUR	1 683 954,00	1 700 676,00	0,24
1 600 000,00	AEROPORTI DI ROMA SPA 1.75% 30/07/2031	EUR	1 581 424,00	1 297 232,00	0,19
1 100 000,00	ASTM SPA 1.625% 08/02/2028	EUR	1 116 258,00	973 192,00	0,14
<b>Basic Goods</b>			<b>7 015 794,00</b>	<b>6 214 275,00</b>	<b>0,89</b>
7 100 000,00	AUTOSTRADE PER L'ITALIA SPA 2.00% 04/12/2028	EUR	7 015 794,00	6 214 275,00	0,89
<b>Multi-Utilities</b>			<b>4 005 790,00</b>	<b>3 408 150,00</b>	<b>0,48</b>
3 000 000,00	SNAM SPA 0.625% 30/06/2031	EUR	2 782 248,00	2 298 630,00	0,33
700 000,00	SNAM SPA 1.25% 28/08/2025	EUR	659 050,00	660 324,00	0,09
600 000,00	A2A SPA 0.625% 15/07/2031	EUR	564 492,00	449 196,00	0,06
<b>Telecommunication</b>			<b>3 020 700,00</b>	<b>2 993 010,00</b>	<b>0,43</b>
3 000 000,00	TELECOM ITALIA SPA 6.875% 15/02/2028	EUR	3 020 700,00	2 993 010,00	0,43
<b>NETHERLANDS</b>			<b>50 111 769,72</b>	<b>45 361 540,00</b>	<b>6,48</b>
<b>Consumer Retail</b>			<b>12 795 439,41</b>	<b>11 515 177,00</b>	<b>1,64</b>
4 800 000,00	ZF EUROPE FINANCE BV 2.50% 23/10/2027	EUR	4 799 250,00	4 188 720,00	0,60
2 000 000,00	HALEON NETHERLANDS CAPITAL BV 2.125% 29/03/2034	EUR	2 022 400,00	1 673 360,00	0,24
1 500 000,00	DUFREY ONE BV 3.375% 15/04/2028	EUR	1 335 000,00	1 327 500,00	0,19
1 500 000,00	STELLANTIS NV 1.25% 20/06/2033	EUR	1 404 930,00	1 127 685,00	0,16
900 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	789 867,00	818 802,00	0,12
800 000,00	STELLANTIS NV 4.375% 14/03/2030	EUR	797 400,00	802 192,00	0,11
700 000,00	WIZZ AIR FINANCE CO. BV 1.00% 19/01/2026	EUR	584 423,00	616 672,00	0,09
600 000,00	GOODYEAR EUROPE BV 2.75% 15/08/2028	EUR	601 999,41	505 356,00	0,07
500 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	460 170,00	454 890,00	0,06
<b>Health</b>			<b>10 706 212,13</b>	<b>10 746 264,00</b>	<b>1,54</b>
8 100 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.875% 31/03/2027	EUR	6 603 356,13	6 885 000,00	0,98
1 700 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.75% 09/05/2027	EUR	1 526 600,00	1 534 964,00	0,22
1 300 000,00	KONINKLIJKE PHILIPS NV 0.50% 22/05/2026	EUR	1 218 256,00	1 174 212,00	0,17
1 400 000,00	AMERICAN MEDICAL SYSTEMS EUROPE BV 1.875% 08/03/2034	EUR	1 358 000,00	1 152 088,00	0,17
<b>Telecommunication</b>			<b>8 344 977,94</b>	<b>6 968 775,00</b>	<b>1,00</b>
6 800 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	6 858 507,94	5 474 340,00	0,78
1 500 000,00	KONINKLIJKE KPN NV 3.875% 03/07/2031	EUR	1 486 470,00	1 494 435,00	0,22

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

## Eurizon AM SICAV - Euro Corporate Bond High Potential

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>5 363 188,00</b>	<b>4 710 676,00</b>	<b>0,67</b>
2 900 000,00	EDP FINANCE BV 1.875% 21/09/2029	EUR	2 919 420,00	2 586 452,00	0,37
2 000 000,00	ENEL FINANCE INTERNATIONAL NV 0.875% 17/06/2036	EUR	1 644 000,00	1 325 400,00	0,19
800 000,00	ENEL FINANCE INTERNATIONAL NV 3.875% 09/03/2029	EUR	799 768,00	798 824,00	0,11
<b>Basic Goods</b>			<b>3 720 799,00</b>	<b>3 348 492,00</b>	<b>0,48</b>
1 700 000,00	LOUIS DREYFUS CO. FINANCE BV 1.625% 28/04/2028	EUR	1 698 759,00	1 491 512,00	0,21
1 000 000,00	IMPERIAL BRANDS FINANCE NETHERLANDS BV 5.25% 15/02/2031	EUR	995 530,00	985 110,00	0,14
1 000 000,00	HEINEKEN NV 1.75% 17/03/2031	EUR	1 026 510,00	871 870,00	0,13
<b>Finance</b>			<b>4 439 435,40</b>	<b>3 302 704,00</b>	<b>0,47</b>
2 700 000,00	VONOVIA FINANCE BV 2.75% 22/03/2038	EUR	3 006 450,00	1 915 542,00	0,27
1 400 000,00	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	1 432 985,40	1 387 162,00	0,20
<b>Energy</b>			<b>2 518 767,84</b>	<b>2 517 972,00</b>	<b>0,36</b>
1 600 000,00	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	EUR	1 615 267,84	1 347 504,00	0,19
1 300 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.125% 31/03/2028	EUR	903 500,00	1 170 468,00	0,17
<b>Industries</b>			<b>2 222 950,00</b>	<b>2 251 480,00</b>	<b>0,32</b>
2 200 000,00	OI EUROPEAN GROUP BV 6.25% 15/05/2028	EUR	2 222 950,00	2 251 480,00	0,32
<b>UNITED STATES</b>			<b>41 395 393,21</b>	<b>38 010 123,00</b>	<b>5,43</b>
<b>Consumer Retail</b>			<b>15 103 281,34</b>	<b>15 012 289,00</b>	<b>2,14</b>
11 400 000,00	FORD MOTOR CREDIT CO. LLC 1.744% 19/07/2024	EUR	11 015 178,00	11 023 344,00	1,57
2 300 000,00	FORD MOTOR CREDIT CO. LLC 4.867% 03/08/2027	EUR	2 299 931,00	2 257 703,00	0,32
1 900 000,00	GENERAL MOTORS FINANCIAL CO., INC. 0.85% 26/02/2026	EUR	1 788 172,34	1 731 242,00	0,25
<b>Telecommunication</b>			<b>13 256 600,00</b>	<b>11 095 764,00</b>	<b>1,58</b>
5 000 000,00	VERIZON COMMUNICATIONS, INC. 1.30% 18/05/2033	EUR	4 964 000,00	3 861 150,00	0,55
3 600 000,00	NETFLIX, INC. 3.625% 15/06/2030	EUR	3 820 500,00	3 425 580,00	0,49
3 000 000,00	AT&T, INC. 3.15% 04/09/2036	EUR	3 092 400,00	2 641 350,00	0,38
1 400 000,00	AT&T, INC. 2.45% 15/03/2035	EUR	1 379 700,00	1 167 684,00	0,16
<b>Computing and IT</b>			<b>6 839 217,87</b>	<b>5 994 948,00</b>	<b>0,86</b>
6 800 000,00	IQVIA, INC. 2.25% 15/01/2028	EUR	6 839 217,87	5 994 948,00	0,86
<b>Finance</b>			<b>3 437 434,00</b>	<b>3 403 304,00</b>	<b>0,49</b>
2 300 000,00	AMERICAN TOWER CORP. 4.125% 16/05/2027	EUR	2 296 918,00	2 275 229,00	0,33
1 300 000,00	AMERICAN TOWER CORP. 0.45% 15/01/2027	EUR	1 140 516,00	1 128 075,00	0,16
<b>Health</b>			<b>1 858 860,00</b>	<b>1 720 170,00</b>	<b>0,25</b>
1 800 000,00	MYLAN, INC. 2.125% 23/05/2025	EUR	1 858 860,00	1 720 170,00	0,25
<b>Industries</b>			<b>900 000,00</b>	<b>783 648,00</b>	<b>0,11</b>
900 000,00	BELDEN, INC. 3.375% 15/07/2031	EUR	900 000,00	783 648,00	0,11
<b>GERMANY</b>			<b>38 673 145,41</b>	<b>36 126 093,00</b>	<b>5,16</b>
<b>Consumer Retail</b>			<b>22 174 749,58</b>	<b>20 983 068,00</b>	<b>3,00</b>
13 400 000,00	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	EUR	13 327 722,00	12 713 250,00	1,82
2 900 000,00	ZF FINANCE GMBH 3.75% 21/09/2028	EUR	2 932 866,50	2 602 750,00	0,37
2 000 000,00	SCHAEFFLER AG 3.375% 12/10/2028	EUR	2 052 236,08	1 821 640,00	0,26
1 500 000,00	CONTINENTAL AG 4.00% 01/06/2028	EUR	1 491 675,00	1 491 840,00	0,21
1 400 000,00	DEUTSCHE LUFTHANSA AG 2.00% 14/07/2024	EUR	1 370 250,00	1 364 748,00	0,20
1 000 000,00	CONTINENTAL AG 3.625% 30/11/2027	EUR	1 000 000,00	988 840,00	0,14
<b>Health</b>			<b>8 702 377,98</b>	<b>8 071 375,00</b>	<b>1,15</b>
2 300 000,00	GRUENENTHAL GMBH 4.125% 15/05/2028	EUR	2 355 760,98	2 131 042,00	0,30
1 700 000,00	FRESENIUS SE & CO. KGAA 1.875% 24/05/2025	EUR	1 669 400,00	1 627 359,00	0,23
1 900 000,00	BAYER AG 1.00% 12/01/2036	EUR	1 717 087,00	1 324 642,00	0,19
1 300 000,00	BAYER AG 0.375% 12/01/2029	EUR	1 062 321,00	1 074 385,00	0,15

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## Eurizon AM SICAV - Euro Corporate Bond High Potential

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
800 000,00	GRUENTHAL GMBH 6.75% 15/05/2030	EUR	800 000,00	817 232,00	0,12
600 000,00	BAYER AG 4.00% 26/08/2026	EUR	599 604,00	600 450,00	0,09
500 000,00	FRESENIUS SE & CO. KGAA 4.25% 28/05/2026	EUR	498 205,00	496 265,00	0,07
<b>Multi-Utilities</b>			<b>6 706 951,85</b>	<b>6 024 846,00</b>	<b>0,86</b>
3 300 000,00	E.ON SE 0.875% 18/10/2034	EUR	3 115 051,85	2 460 579,00	0,35
3 300 000,00	RWE AG 1.00% 26/11/2033	EUR	2 414 940,00	2 408 439,00	0,34
1 200 000,00	E.ON SE 2.875% 26/08/2028	EUR	1 176 960,00	1 155 828,00	0,17
<b>Industries</b>			<b>1 089 066,00</b>	<b>1 046 804,00</b>	<b>0,15</b>
1 100 000,00	HEIDELBERG MATERIALS AG 3.75% 31/05/2032	EUR	1 089 066,00	1 046 804,00	0,15
<b>SPAIN</b>			<b>32 488 187,70</b>	<b>29 307 622,00</b>	<b>4,18</b>
<b>Industries</b>			<b>14 711 710,24</b>	<b>12 601 510,00</b>	<b>1,80</b>
9 500 000,00	CELLNEX FINANCE CO. SA 1.50% 08/06/2028	EUR	9 397 590,00	8 128 960,00	1,16
5 400 000,00	CELLNEX FINANCE CO. SA 1.25% 15/01/2029	EUR	5 314 120,24	4 472 550,00	0,64
<b>Finance</b>			<b>8 355 171,63</b>	<b>7 305 829,00</b>	<b>1,04</b>
3 500 000,00	CAIXABANK SA 1.125% 12/11/2026	EUR	3 600 617,63	3 136 385,00	0,45
2 600 000,00	BANCO DE SABADELL SA 0.875% 22/07/2025	EUR	2 660 320,00	2 412 020,00	0,34
1 800 000,00	BANKINTER SA 1.25% 23/12/2032	EUR	1 806 840,00	1 479 114,00	0,21
300 000,00	BANCO DE SABADELL SA 0.875% 22/07/2025	EUR	287 394,00	278 310,00	0,04
<b>Consumer Retail</b>			<b>5 910 693,36</b>	<b>6 225 223,00</b>	<b>0,89</b>
4 700 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	EUR	3 718 747,36	4 041 107,00	0,58
2 200 000,00	ABERTIS INFRAESTRUCTURAS SA 4.125% 31/01/2028	EUR	2 191 946,00	2 184 116,00	0,31
<b>Health</b>			<b>3 510 612,47</b>	<b>3 175 060,00</b>	<b>0,45</b>
3 500 000,00	GRIFOLS SA 2.25% 15/11/2027	EUR	3 510 612,47	3 175 060,00	0,45
<b>UNITED KINGDOM</b>			<b>28 741 162,68</b>	<b>25 879 551,00</b>	<b>3,70</b>
<b>Industries</b>			<b>7 165 143,68</b>	<b>6 768 014,00</b>	<b>0,97</b>
4 300 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	4 497 443,68	4 232 404,00	0,61
1 400 000,00	ROLLS-ROYCE PLC 0.875% 09/05/2024	EUR	1 301 160,00	1 354 780,00	0,19
1 400 000,00	ROLLS-ROYCE PLC 1.625% 09/05/2028	EUR	1 366 540,00	1 180 830,00	0,17
<b>Consumer Retail</b>			<b>6 528 048,84</b>	<b>6 296 667,00</b>	<b>0,90</b>
4 300 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/06/2026	EUR	4 382 715,51	4 145 931,00	0,59
2 400 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	2 145 333,33	2 150 736,00	0,31
<b>Basic Goods</b>			<b>7 372 924,00</b>	<b>5 953 147,00</b>	<b>0,85</b>
4 700 000,00	BAT INTERNATIONAL FINANCE PLC 2.25% 16/01/2030	EUR	5 043 450,00	3 938 788,00	0,56
1 400 000,00	IMPERIAL BRANDS FINANCE PLC 2.125% 12/02/2027	EUR	1 516 018,00	1 292 298,00	0,19
900 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	813 456,00	722 061,00	0,10
<b>Telecommunication</b>			<b>4 139 736,16</b>	<b>3 388 453,00</b>	<b>0,48</b>
3 500 000,00	VMED O2 U.K. FINANCING I PLC 3.25% 31/01/2031	EUR	3 461 436,16	2 870 455,00	0,41
600 000,00	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	678 300,00	517 998,00	0,07
<b>Multi-Utilities</b>			<b>3 038 280,00</b>	<b>2 971 320,00</b>	<b>0,43</b>
1 800 000,00	NATIONAL GRID PLC 3.875% 16/01/2029	EUR	1 800 000,00	1 785 240,00	0,26
1 200 000,00	NATIONAL GRID PLC 4.275% 16/01/2035	EUR	1 238 280,00	1 186 080,00	0,17
<b>Raw materials</b>			<b>497 030,00</b>	<b>501 950,00</b>	<b>0,07</b>
500 000,00	ANGLO AMERICAN CAPITAL PLC 4.50% 15/09/2028	EUR	497 030,00	501 950,00	0,07

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## Eurizon AM SICAV - Euro Corporate Bond High Potential

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>13 907 052,90</b>	<b>13 047 011,00</b>	<b>1,86</b>
<b>Industries</b>			<b>5 830 596,24</b>	<b>5 056 501,00</b>	<b>0,72</b>
3 300 000,00	HOLCIM FINANCE LUXEMBOURG SA 0.625% 19/01/2033	EUR	2 971 368,00	2 399 529,00	0,34
1 800 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	1 752 588,00	1 704 834,00	0,24
1 100 000,00	INPOST SA 2.25% 15/07/2027	EUR	1 106 640,24	952 138,00	0,14
<b>Raw materials</b>			<b>2 391 480,00</b>	<b>2 449 032,00</b>	<b>0,35</b>
2 400 000,00	ARCELORMITTAL SA 4.875% 26/09/2026	EUR	2 391 480,00	2 449 032,00	0,35
<b>Telecommunication</b>			<b>2 246 520,00</b>	<b>2 216 112,00</b>	<b>0,32</b>
2 400 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	2 246 520,00	2 216 112,00	0,32
<b>Finance</b>			<b>1 387 000,00</b>	<b>1 339 538,00</b>	<b>0,19</b>
1 900 000,00	AROUNDTOWN SA 1.625% 31/01/2028	EUR	1 387 000,00	1 339 538,00	0,19
<b>Consumer Retail</b>			<b>1 386 176,66</b>	<b>1 324 980,00</b>	<b>0,19</b>
900 000,00	STENA INTERNATIONAL SA 7.25% 15/02/2028	EUR	901 450,00	919 575,00	0,13
500 000,00	DANA FINANCING LUXEMBOURG SARL 3.00% 15/07/2029	EUR	484 726,66	405 405,00	0,06
<b>Energy</b>			<b>665 280,00</b>	<b>660 848,00</b>	<b>0,09</b>
800 000,00	REPSOL EUROPE FINANCE SARL 0.375% 06/07/2029	EUR	665 280,00	660 848,00	0,09
<b>IRELAND</b>			<b>9 723 579,92</b>	<b>8 889 530,00</b>	<b>1,27</b>
<b>Industries</b>			<b>5 523 848,92</b>	<b>5 012 225,00</b>	<b>0,72</b>
4 500 000,00	ARDAGH PACKAGING FINANCE PLC/ARDAGH HOLDINGS USA, INC. 2.125% 15/08/2026	EUR	4 477 638,92	4 001 985,00	0,57
1 100 000,00	CRH SMW FINANCE DAC 1.25% 05/11/2026	EUR	1 046 210,00	1 010 240,00	0,15
<b>Telecommunication</b>			<b>1 749 198,00</b>	<b>1 648 405,00</b>	<b>0,23</b>
1 700 000,00	VODAFONE INTERNATIONAL FINANCING DAC 3.75% 02/12/2034	EUR	1 749 198,00	1 648 405,00	0,23
<b>Consumer Retail</b>			<b>1 346 408,00</b>	<b>1 278 368,00</b>	<b>0,18</b>
1 400 000,00	RYANAIR DAC 0.875% 25/05/2026	EUR	1 346 408,00	1 278 368,00	0,18
<b>Raw materials</b>			<b>1 104 125,00</b>	<b>950 532,00</b>	<b>0,14</b>
1 100 000,00	GLENCORE CAPITAL FINANCE DAC 1.125% 10/03/2028	EUR	1 104 125,00	950 532,00	0,14
<b>JAPAN</b>			<b>8 360 384,33</b>	<b>8 078 792,00</b>	<b>1,15</b>
<b>Basic Goods</b>			<b>3 280 550,00</b>	<b>3 286 640,00</b>	<b>0,47</b>
3 500 000,00	ASAHI GROUP HOLDINGS LTD. 1.151% 19/09/2025	EUR	3 280 550,00	3 286 640,00	0,47
<b>Telecommunication</b>			<b>3 130 989,13</b>	<b>3 006 000,00</b>	<b>0,43</b>
2 700 000,00	SOFTBANK GROUP CORP. 4.00% 19/09/2029	EUR	2 200 500,00	2 254 500,00	0,32
900 000,00	SOFTBANK GROUP CORP. 4.00% 19/09/2029	EUR	930 489,13	751 500,00	0,11
<b>Health</b>			<b>1 948 845,20</b>	<b>1 786 152,00</b>	<b>0,25</b>
1 900 000,00	TAKEDA PHARMACEUTICAL CO. LTD. 3.00% 21/11/2030	EUR	1 948 845,20	1 786 152,00	0,25
<b>FINLAND</b>			<b>7 496 075,50</b>	<b>7 258 217,00</b>	<b>1,04</b>
<b>Telecommunication</b>			<b>3 579 437,00</b>	<b>3 488 191,00</b>	<b>0,50</b>
2 300 000,00	NOKIA OYJ 4.375% 21/08/2031	EUR	2 289 512,00	2 266 282,00	0,32
1 300 000,00	NOKIA OYJ 2.00% 11/03/2026	EUR	1 289 925,00	1 221 909,00	0,18
<b>Multi-Utilities</b>			<b>3 502 308,50</b>	<b>3 363 669,00</b>	<b>0,48</b>
2 300 000,00	TEOLLISUUDEN VOIMA OYJ 2.625% 31/03/2027	EUR	2 286 418,50	2 148 039,00	0,31
1 300 000,00	FORTUM OYJ 1.625% 27/02/2026	EUR	1 215 890,00	1 215 630,00	0,17
<b>Finance</b>			<b>414 330,00</b>	<b>406 357,00</b>	<b>0,06</b>
700 000,00	SBB TREASURY OYJ 1.125% 26/11/2029	EUR	414 330,00	406 357,00	0,06

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## Eurizon AM SICAV - Euro Corporate Bond High Potential

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SWEDEN</b>			<b>7 118 552,50</b>	<b>6 528 845,00</b>	<b>0,93</b>
<b>Consumer Retail</b>			<b>3 966 789,00</b>	<b>3 836 080,00</b>	<b>0,55</b>
4 000 000,00	VOLVO CAR AB 4.25% 31/05/2028	EUR	3 966 789,00	3 836 080,00	0,55
<b>Finance</b>			<b>2 153 973,50</b>	<b>1 706 485,00</b>	<b>0,24</b>
2 300 000,00	INTRUM AB 3.50% 15/07/2026	EUR	2 153 973,50	1 706 485,00	0,24
<b>Telecommunication</b>			<b>997 790,00</b>	<b>986 280,00</b>	<b>0,14</b>
1 000 000,00	TELE2 AB 3.75% 22/11/2029	EUR	997 790,00	986 280,00	0,14
<b>AUSTRIA</b>			<b>6 842 695,57</b>	<b>5 973 385,00</b>	<b>0,85</b>
<b>Computing and IT</b>			<b>6 842 695,57</b>	<b>5 973 385,00</b>	<b>0,85</b>
6 700 000,00	AMS-OSRAM AG 6.00% 31/07/2025	EUR	6 842 695,57	5 973 385,00	0,85
<b>AUSTRALIA</b>			<b>4 451 850,00</b>	<b>3 765 996,00</b>	<b>0,54</b>
<b>Industries</b>			<b>4 451 850,00</b>	<b>3 765 996,00</b>	<b>0,54</b>
3 900 000,00	AURIZON NETWORK PTY. LTD. 3.125% 01/06/2026	EUR	4 451 850,00	3 765 996,00	0,54
<b>SUPRANATIONALS</b>			<b>2 487 021,87</b>	<b>2 163 538,00</b>	<b>0,31</b>
<b>Industries</b>			<b>2 487 021,87</b>	<b>2 163 538,00</b>	<b>0,31</b>
2 600 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC/ARDAGH METAL PACKAGING FINANCE PLC 2.00% 01/09/2028	EUR	2 487 021,87	2 163 538,00	0,31
<b>BELGIUM</b>			<b>2 108 750,00</b>	<b>2 102 793,00</b>	<b>0,30</b>
<b>Consumer Retail</b>			<b>2 108 750,00</b>	<b>2 102 793,00</b>	<b>0,30</b>
2 100 000,00	AZELIS FINANCE NV 5.75% 15/03/2028	EUR	2 108 750,00	2 102 793,00	0,30
<b>NORWAY</b>			<b>1 639 155,20</b>	<b>1 488 096,00</b>	<b>0,21</b>
<b>Telecommunication</b>			<b>1 639 155,20</b>	<b>1 488 096,00</b>	<b>0,21</b>
1 600 000,00	ADEVINTA ASA 3.00% 15/11/2027	EUR	1 639 155,20	1 488 096,00	0,21
<b>CZECH REPUBLIC</b>			<b>802 954,79</b>	<b>679 504,00</b>	<b>0,10</b>
<b>Multi-Utilities</b>			<b>802 954,79</b>	<b>679 504,00</b>	<b>0,10</b>
800 000,00	EP INFRASTRUCTURE AS 1.698% 30/07/2026	EUR	802 954,79	679 504,00	0,10
<b>PORTUGAL</b>			<b>398 928,00</b>	<b>399 612,00</b>	<b>0,06</b>
<b>Multi-Utilities</b>			<b>398 928,00</b>	<b>399 612,00</b>	<b>0,06</b>
400 000,00	EDP - ENERGIAS DE PORTUGAL SA 3.875% 26/06/2028	EUR	398 928,00	399 612,00	0,06
<b>Floating Rate Notes</b>			<b>296 356 670,04</b>	<b>273 715 254,58</b>	<b>39,08</b>
<b>ITALY</b>			<b>65 292 119,05</b>	<b>62 018 225,00</b>	<b>8,86</b>
<b>Finance</b>			<b>51 138 336,20</b>	<b>48 337 352,00</b>	<b>6,90</b>
6 800 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	6 319 450,13	6 417 840,00	0,92
5 400 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	5 867 459,89	5 328 774,00	0,76
4 900 000,00	BPER BANCA FRN 31/03/2027	EUR	4 906 927,37	4 486 930,00	0,64
4 000 000,00	UNICREDIT SPA FRN 15/01/2032	EUR	3 826 014,55	3 490 680,00	0,50
3 500 000,00	ICCREA BANCA SPA FRN 20/10/2025	EUR	3 499 944,00	3 375 785,00	0,48
3 000 000,00	UNICREDIT SPA FRN 16/06/2026	EUR	3 014 159,45	2 815 350,00	0,40
2 900 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 23/11/2030	EUR	2 974 454,05	2 615 974,00	0,37
2 550 000,00	BANCO BPM SPA FRN 14/06/2028	EUR	2 548 852,50	2 534 955,00	0,36
2 400 000,00	UNICREDIT SPA FRN 15/11/2027	EUR	2 449 012,50	2 457 312,00	0,35
2 300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 14/03/2028	EUR	2 290 593,00	2 297 148,00	0,33
2 900 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	2 760 752,00	2 196 750,00	0,31

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## Eurizon AM SICAV - Euro Corporate Bond High Potential

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 100 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	2 092 209,00	2 097 480,00	0,30
2 000 000,00	UNICREDIT SPA FRN 16/02/2029	EUR	1 996 840,00	1 938 520,00	0,28
1 800 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	1 545 750,00	1 647 000,00	0,24
1 500 000,00	INTESA SANPAOLO SPA FRN 04/03/2029	EUR	1 647 000,00	1 502 100,00	0,21
1 400 000,00	BANCO BPM SPA FRN 14/09/2030	EUR	1 531 600,00	1 369 564,00	0,20
900 000,00	INTESA SANPAOLO SPA FRN 20/02/2034	EUR	900 000,00	889 578,00	0,13
800 000,00	BANCO BPM SPA FRN 01/10/2029	EUR	856 644,91	778 488,00	0,11
100 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	110 672,85	97 124,00	0,01
<b>Multi-Utilities</b>			<b>10 106 327,56</b>	<b>9 808 639,00</b>	<b>1,40</b>
4 700 000,00	ENEL SPA FRN 31/12/2099	EUR	4 724 875,00	4 733 934,00	0,68
2 500 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	2 441 752,56	2 134 825,00	0,30
1 500 000,00	ENEL SPA FRN 31/12/2099	EUR	1 500 000,00	1 509 915,00	0,22
1 500 000,00	ENEL SPA FRN 24/05/2080	EUR	1 439 700,00	1 429 965,00	0,20
<b>Energy</b>			<b>4 047 455,29</b>	<b>3 872 234,00</b>	<b>0,56</b>
4 600 000,00	ENI SPA FRN 31/12/2099	EUR	4 047 455,29	3 872 234,00	0,56
<b>FRANCE</b>			<b>56 888 213,40</b>	<b>50 723 357,00</b>	<b>7,24</b>
<b>Finance</b>			<b>33 767 288,71</b>	<b>30 182 905,00</b>	<b>4,31</b>
4 000 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 29/01/2048	EUR	4 204 007,14	3 508 080,00	0,50
3 200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA FRN 16/06/2032	EUR	3 198 848,00	2 994 752,00	0,43
3 500 000,00	BNP PARIBAS SA FRN 15/01/2032	EUR	3 516 861,41	2 977 450,00	0,42
2 900 000,00	BNP PARIBAS CARDIF SA FRN 29/11/2049	EUR	2 954 200,00	2 793 715,00	0,40
3 000 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	3 020 893,12	2 778 510,00	0,40
2 500 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	2 506 739,62	2 193 150,00	0,31
1 900 000,00	CREDIT AGRICOLE SA FRN 31/12/2099	EUR	1 900 000,00	1 890 386,00	0,27
1 600 000,00	BNP PARIBAS SA FRN 31/12/2099	EUR	1 592 000,00	1 540 000,00	0,22
1 500 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2099	EUR	1 653 750,00	1 460 805,00	0,21
1 700 000,00	SOCIETE GENERALE SA FRN 12/06/2029	EUR	1 666 000,00	1 380 842,00	0,20
1 800 000,00	MUTUELLE ASSURANCE DES COMMERCANTS ET INDUSTRIELS DE FRANCE ET DES CADRES ET SAL FRN 21/06/2052	EUR	1 763 460,00	1 238 598,00	0,18
1 200 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	1 174 680,00	1 163 508,00	0,16
1 300 000,00	LA BANQUE POSTALE SA FRN 09/02/2028	EUR	1 194 856,00	1 131 494,00	0,16
1 100 000,00	SOCIETE GENERALE SA FRN 06/12/2030	EUR	1 094 786,00	1 064 173,00	0,15
1 000 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	997 863,42	884 190,00	0,13
800 000,00	LA MONDIALE SAM FRN 29/12/2049	EUR	929 240,00	783 632,00	0,11
400 000,00	BPCE SA FRN 01/06/2033	EUR	399 104,00	399 620,00	0,06
<b>Multi-Utilities</b>			<b>16 264 164,11</b>	<b>14 057 522,00</b>	<b>2,01</b>
11 600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	11 805 271,16	9 903 732,00	1,41
2 500 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	2 573 607,95	2 259 250,00	0,32
1 000 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2029	EUR	1 000 000,00	1 016 140,00	0,15
900 000,00	ELECTRICITE DE FRANCE SA FRN 29/01/2049	EUR	885 285,00	878 400,00	0,13
<b>Telecommunication</b>			<b>3 247 440,17</b>	<b>3 094 188,00</b>	<b>0,44</b>
1 800 000,00	ORANGE SA FRN 31/12/2099	EUR	1 857 380,17	1 707 012,00	0,24
1 400 000,00	ORANGE SA FRN 31/12/2099	EUR	1 390 060,00	1 387 176,00	0,20
<b>Consumer Retail</b>			<b>1 477 690,41</b>	<b>1 397 505,00</b>	<b>0,20</b>
1 500 000,00	RCI BANQUE SA FRN 18/02/2030	EUR	1 477 690,41	1 397 505,00	0,20
<b>Raw materials</b>			<b>1 325 880,00</b>	<b>1 198 500,00</b>	<b>0,17</b>
1 200 000,00	SOLVAY FINANCE SACA FRN 29/12/2049	EUR	1 325 880,00	1 198 500,00	0,17
<b>Energy</b>			<b>805 750,00</b>	<b>792 737,00</b>	<b>0,11</b>
1 100 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	805 750,00	792 737,00	0,11

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

## Eurizon AM SICAV - Euro Corporate Bond High Potential

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>45 871 995,64</b>	<b>42 928 503,58</b>	<b>6,13</b>
<b>Telecommunication</b>			<b>14 041 630,00</b>	<b>13 821 531,00</b>	<b>1,97</b>
9 900 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	8 489 000,00	8 321 940,00	1,19
2 600 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 511 600,00	2 538 120,00	0,36
3 000 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 426 850,00	2 358 750,00	0,34
700 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	614 180,00	602 721,00	0,08
<b>Finance</b>			<b>10 054 016,35</b>	<b>9 120 227,58</b>	<b>1,30</b>
3 400 000,00	ING GROEP NV FRN 13/11/2030	EUR	3 410 030,35	3 030 522,00	0,43
1 500 000,00	AEGON NV FRN 25/04/2044	EUR	1 576 050,00	1 471 845,00	0,21
1 500 000,00	ACHMEA BV FRN 29/12/2049	EUR	1 623 045,00	1 456 290,00	0,21
1 200 000,00	NN GROUP NV FRN 03/11/2043	EUR	1 195 860,00	1 201 260,00	0,17
900 000,00	ING GROEP NV FRN 26/05/2031	EUR	935 280,00	817 272,00	0,12
600 000,00	NN GROUP NV FRN 13/01/2048	EUR	703 876,00	578 412,00	0,08
574 000,00	NN GROUP NV FRN 29/06/2049	EUR	609 875,00	564 626,58	0,08
<b>Multi-Utilities</b>			<b>7 466 972,00</b>	<b>7 116 471,00</b>	<b>1,02</b>
3 700 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	3 036 332,00	3 038 551,00	0,43
1 600 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	1 664 000,00	1 504 288,00	0,22
1 600 000,00	NATURGY FINANCE BV FRN 31/12/2099	EUR	1 600 000,00	1 408 768,00	0,20
1 200 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 166 640,00	1 164 864,00	0,17
<b>Energy</b>			<b>7 584 433,30</b>	<b>6 765 052,00</b>	<b>0,97</b>
4 800 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	5 100 458,30	4 490 208,00	0,64
1 300 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	1 204 125,00	1 170 000,00	0,17
1 300 000,00	WINTERSHALL DEA FINANCE 2 BV FRN 31/12/2099	EUR	1 279 850,00	1 104 844,00	0,16
<b>Industries</b>			<b>3 977 300,11</b>	<b>3 505 593,00</b>	<b>0,50</b>
3 900 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	3 977 300,11	3 505 593,00	0,50
<b>Consumer Retail</b>			<b>2 747 643,88</b>	<b>2 599 629,00</b>	<b>0,37</b>
3 100 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 31/12/2099	EUR	2 747 643,88	2 599 629,00	0,37
<b>SPAIN</b>			<b>35 048 494,74</b>	<b>33 120 419,00</b>	<b>4,73</b>
<b>Finance</b>			<b>32 448 494,74</b>	<b>30 600 733,00</b>	<b>4,37</b>
6 200 000,00	BANCO DE SABADELL SA FRN 24/03/2026	EUR	6 167 290,00	5 896 634,00	0,84
4 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 13/01/2031	EUR	3 986 880,00	3 996 400,00	0,57
4 300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	4 304 251,43	3 981 112,00	0,57
3 800 000,00	CAIXABANK SA FRN 15/02/2029	EUR	3 993 074,31	3 745 508,00	0,53
2 600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	2 843 100,00	2 515 188,00	0,36
2 700 000,00	BANCO DE SABADELL SA FRN 16/08/2033	EUR	2 537 625,00	2 490 129,00	0,36
2 600 000,00	CAIXABANK SA FRN 31/12/2099	EUR	2 791 750,00	2 197 312,00	0,31
1 600 000,00	CAIXABANK SA FRN 13/04/2026	EUR	1 534 384,00	1 512 016,00	0,22
1 400 000,00	CAIXABANK SA FRN 30/05/2034	EUR	1 399 104,00	1 389 248,00	0,20
1 300 000,00	BANCO SANTANDER SA FRN 23/08/2033	EUR	1 296 607,00	1 292 408,00	0,18
900 000,00	BANCO DE SABADELL SA FRN 07/06/2029	EUR	895 689,00	898 218,00	0,13
700 000,00	BANCO DE SABADELL SA FRN 07/02/2029	EUR	698 740,00	686 560,00	0,10
<b>Multi-Utilities</b>			<b>2 600 000,00</b>	<b>2 519 686,00</b>	<b>0,36</b>
2 600 000,00	IBERDROLA FINANZAS SA FRN 25/01/2030	EUR	2 600 000,00	2 519 686,00	0,36
<b>UNITED KINGDOM</b>			<b>26 969 114,36</b>	<b>24 481 436,00</b>	<b>3,50</b>
<b>Telecommunication</b>			<b>12 407 881,44</b>	<b>11 136 336,00</b>	<b>1,59</b>
10 100 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	10 311 996,71	9 100 605,00	1,30
1 300 000,00	VODAFONE GROUP PLC FRN 30/08/2084	EUR	1 292 395,00	1 306 643,00	0,19
800 000,00	VODAFONE GROUP PLC FRN 03/10/2078	EUR	803 489,73	729 088,00	0,10
<b>Energy</b>			<b>6 910 227,11</b>	<b>6 541 656,00</b>	<b>0,94</b>
7 100 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	6 910 227,11	6 541 656,00	0,94

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

## Eurizon AM SICAV - Euro Corporate Bond High Potential

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>4 975 593,30</b>	<b>4 548 323,00</b>	<b>0,65</b>
2 300 000,00	AVIVA PLC FRN 03/07/2044	EUR	2 357 592,00	2 253 057,00	0,32
1 900 000,00	BARCLAYS PLC FRN 22/03/2031	EUR	1 896 398,38	1 645 400,00	0,24
700 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	721 602,92	649 866,00	0,09
<b>Basic Goods</b>			<b>2 675 412,51</b>	<b>2 255 121,00</b>	<b>0,32</b>
2 700 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	2 675 412,51	2 255 121,00	0,32
<b>GERMANY</b>			<b>20 966 139,18</b>	<b>20 014 121,00</b>	<b>2,86</b>
<b>Finance</b>			<b>9 615 382,34</b>	<b>9 023 812,00</b>	<b>1,29</b>
6 100 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	5 835 980,00	5 709 478,00	0,82
1 900 000,00	DEUTSCHE BANK AG FRN 19/05/2031	EUR	2 187 866,34	1 812 030,00	0,26
1 600 000,00	COMMERZBANK AG FRN 14/09/2027	EUR	1 591 536,00	1 502 304,00	0,21
<b>Health</b>			<b>7 879 856,84</b>	<b>7 504 959,00</b>	<b>1,07</b>
7 700 000,00	BAYER AG FRN 01/07/2074	EUR	7 879 856,84	7 504 959,00	1,07
<b>Multi-Utilities</b>			<b>1 943 700,00</b>	<b>1 963 478,00</b>	<b>0,28</b>
2 200 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 29/06/2080	EUR	1 943 700,00	1 963 478,00	0,28
<b>Computing and IT</b>			<b>1 527 200,00</b>	<b>1 521 872,00</b>	<b>0,22</b>
1 600 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	1 527 200,00	1 521 872,00	0,22
<b>AUSTRIA</b>			<b>10 848 690,48</b>	<b>9 614 092,00</b>	<b>1,37</b>
<b>Finance</b>			<b>6 897 305,48</b>	<b>6 065 027,00</b>	<b>0,86</b>
3 700 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	3 740 631,10	3 172 195,00	0,45
3 200 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	3 156 674,38	2 892 832,00	0,41
<b>Energy</b>			<b>3 951 385,00</b>	<b>3 549 065,00</b>	<b>0,51</b>
2 400 000,00	OMV AG FRN 29/12/2049	EUR	2 862 960,00	2 462 304,00	0,35
1 300 000,00	OMV AG FRN 31/12/2099	EUR	1 088 425,00	1 086 761,00	0,16
<b>BELGIUM</b>			<b>9 691 513,63</b>	<b>9 332 340,00</b>	<b>1,33</b>
<b>Raw materials</b>			<b>6 047 638,63</b>	<b>5 992 191,00</b>	<b>0,85</b>
3 900 000,00	SOLVAY SA FRN 31/12/2099	EUR	3 920 368,63	3 879 135,00	0,55
2 300 000,00	SOLVAY SA FRN 31/12/2099	EUR	2 127 270,00	2 113 056,00	0,30
<b>Finance</b>			<b>3 643 875,00</b>	<b>3 340 149,00</b>	<b>0,48</b>
2 100 000,00	KBC GROUP NV FRN 07/12/2031	EUR	2 099 475,00	1 789 431,00	0,26
1 800 000,00	KBC GROUP NV FRN 31/12/2099	EUR	1 544 400,00	1 550 718,00	0,22
<b>IRELAND</b>			<b>9 543 151,12</b>	<b>8 804 888,00</b>	<b>1,26</b>
<b>Finance</b>			<b>9 543 151,12</b>	<b>8 804 888,00</b>	<b>1,26</b>
4 100 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	4 147 471,95	3 854 205,00	0,55
2 300 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	2 286 789,06	1 997 550,00	0,28
1 700 000,00	BANK OF IRELAND GROUP PLC FRN 01/03/2033	EUR	1 712 835,00	1 726 775,00	0,25
700 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	696 699,11	616 455,00	0,09
700 000,00	AIB GROUP PLC FRN 17/11/2027	EUR	699 356,00	609 903,00	0,09
<b>PORTUGAL</b>			<b>7 873 070,00</b>	<b>7 657 495,00</b>	<b>1,09</b>
<b>Multi-Utilities</b>			<b>6 402 500,00</b>	<b>6 343 435,00</b>	<b>0,90</b>
4 700 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 14/03/2082	EUR	3 666 750,00	3 619 000,00	0,51
3 100 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	2 735 750,00	2 724 435,00	0,39
<b>Finance</b>			<b>1 470 570,00</b>	<b>1 314 060,00</b>	<b>0,19</b>
1 500 000,00	BANCO COMERCIAL PORTUGUES SA FRN 12/02/2027	EUR	1 470 570,00	1 314 060,00	0,19

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

## Eurizon AM SICAV - Euro Corporate Bond High Potential

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>3 551 618,44</b>	<b>3 168 550,00</b>	<b>0,45</b>
<b>Finance</b>			<b>3 551 618,44</b>	<b>3 168 550,00</b>	<b>0,45</b>
3 500 000,00	DANSKE BANK AS FRN 02/09/2030	EUR	3 551 618,44	3 168 550,00	0,45
<b>SWEDEN</b>			<b>3 812 550,00</b>	<b>1 851 828,00</b>	<b>0,26</b>
<b>Telecommunication</b>			<b>1 359 750,00</b>	<b>1 356 278,00</b>	<b>0,19</b>
1 400 000,00	TELIA CO. AB FRN 21/12/2082	EUR	1 359 750,00	1 356 278,00	0,19
<b>Finance</b>			<b>2 452 800,00</b>	<b>495 550,00</b>	<b>0,07</b>
2 500 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB FRN 31/12/2099	EUR	2 452 800,00	495 550,00	0,07
<b>Zero-Coupon Bonds</b>			<b>5 587 889,20</b>	<b>5 624 955,00</b>	<b>0,80</b>
<b>NETHERLANDS</b>			<b>5 587 889,20</b>	<b>5 624 955,00</b>	<b>0,80</b>
<b>Multi-Utilities</b>			<b>5 587 889,20</b>	<b>5 624 955,00</b>	<b>0,80</b>
6 300 000,00	ENEL FINANCE INTERNATIONAL NV 0.00% 28/05/2026	EUR	5 587 889,20	5 624 955,00	0,80
<b>INVESTMENT FUNDS</b>			<b>26 536 108,84</b>	<b>26 605 228,38</b>	<b>3,80</b>
<b>UCI Units</b>			<b>26 536 108,84</b>	<b>26 605 228,38</b>	<b>3,80</b>
<b>LUXEMBOURG</b>			<b>26 536 108,84</b>	<b>26 605 228,38</b>	<b>3,80</b>
<b>Finance</b>			<b>26 536 108,84</b>	<b>26 605 228,38</b>	<b>3,80</b>
269 447,32	EURIZON FUND - MONEY MARKET EUR T1	EUR	26 536 108,84	26 605 228,38	3,80
<b>Total Portfolio</b>			<b>744 325 804,07</b>	<b>688 722 862,58</b>	<b>98,34</b>

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

## Eurizon AM SICAV - Euro Corporate Bond High Potential

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(644 090,00)</b>	<b>86 140 320,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(644 090,00)</b>	<b>86 140 320,00</b>
100 000	526	Purchase	EURO BOBL	07/09/2023	EUR	(562 820,00)	60 863 460,00
100 000	189	Purchase	EURO BUND	07/09/2023	EUR	(81 270,00)	25 276 860,00

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

## Eurizon AM SICAV - Euro Corporate Bond High Potential

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(3 733,12)</b>
<b>Unrealised loss on forward foreign exchange contracts</b>			<b>(3 733,12)</b>
22/09/2023	2 370 048,42    EUR	2 600 000,00    USD	(3 733,12)

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

## Eurizon AM SICAV - Obiettivo Stabilità

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	175 736 123,39	
Banks	(Note 2)	2 434 492,95	
Other banks and broker accounts	(Notes 2, 12)	1 601 200,18	
Option contracts	(Notes 2, 12)	351 300,71	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	87 689,97	
Unrealised profit on future contracts	(Notes 2, 12)	387 910,87	
Other interest receivable		386 829,93	
Receivable on investments sold		1 457 159,20	
Receivable on subscriptions		45 947,46	
Other assets	(Notes 3, 13)	304 627,20	
<b>Total assets</b>		<b>182 793 281,86</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(477 064,92)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(52 139,56)	
Unrealised loss on future contracts	(Notes 2, 12)	(1 378 112,33)	
Payable on investments purchased		(40 819,60)	
Payable on redemptions		(513 249,04)	
Other liabilities		(231 741,29)	
<b>Total liabilities</b>		<b>(2 693 126,74)</b>	
<b>Total net assets</b>		<b>180 100 155,12</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class Primaclasse	EUR	4,66	5 267 916,381
Class R	EUR	4,70	33 063 814,862
Class U	EUR	4,58	46 057,089

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

## Eurizon AM SICAV - Obiettivo Stabilità

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>217 305 256,42</b>
Net income from investments	(Note 2)	1 047 806,60
Other income	(Notes 5, 8)	224 404,30
<b>Total income</b>		<b>1 272 210,90</b>
Management fee	(Note 8)	(1 129 332,29)
Performance fee	(Note 9)	(165,02)
Administrative fees	(Note 10)	(164 136,56)
Subscription tax	(Note 6)	(35 713,50)
Other charges and taxes	(Notes 3, 7)	(106 672,37)
<b>Total expenses</b>		<b>(1 436 019,74)</b>
<b>Net investment income / (loss)</b>		<b>(163 808,84)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 205 027,41)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	3 345 738,93
- option contracts	(Note 2)	(489 167,11)
- forward foreign exchange contracts	(Note 2)	259 430,67
- foreign currencies	(Note 2)	110 226,94
- future contracts	(Note 2)	(2 417 768,43)
<b>Net result of operations for the period</b>		<b>(560 375,25)</b>
Subscriptions for the period		1 546 257,76
Redemptions for the period		(38 190 983,81)
<b>Net assets at the end of the period</b>		<b>180 100 155,12</b>

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



## Eurizon AM SICAV - Obiettivo Stabilità

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>189 716 919,83</b>	<b>175 736 123,39</b>	<b>97,58</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>148 795 724,65</b>	<b>130 726 725,41</b>	<b>72,59</b>
<b>Shares</b>			<b>11 776 170,40</b>	<b>12 818 081,08</b>	<b>7,12</b>
<b>UNITED STATES</b>			<b>6 043 309,10</b>	<b>6 127 812,37</b>	<b>3,40</b>
<b>Computing and IT</b>			<b>994 882,14</b>	<b>1 372 286,78</b>	<b>0,76</b>
911,00	NVIDIA CORP.	USD	127 859,59	353 227,41	0,19
633,00	ADOBE, INC.	USD	204 508,02	283 712,72	0,16
9 238,00	INTEL CORP.	USD	274 195,19	283 151,81	0,16
732,00	MICROSOFT CORP.	USD	170 078,32	228 483,23	0,13
1 824,00	INTERNATIONAL BUSINESS MACHINES CORP.	USD	218 241,02	223 711,61	0,12
<b>Health</b>			<b>1 203 331,11</b>	<b>1 253 909,76</b>	<b>0,70</b>
1 331,00	ELI LILLY & CO.	USD	411 558,20	572 146,83	0,32
536,00	UNITEDHEALTH GROUP, INC.	USD	295 681,88	236 134,70	0,13
1 843,00	ABBVIE, INC.	USD	274 577,60	227 596,07	0,13
532,00	HUMANA, INC.	USD	221 513,43	218 032,16	0,12
<b>Consumer Retail</b>			<b>1 292 022,84</b>	<b>1 106 431,74</b>	<b>0,62</b>
2 793,00	ESTEE LAUDER COS., INC.	USD	711 570,38	502 739,84	0,28
2 850,00	STARBUCKS CORP.	USD	252 399,58	258 772,61	0,14
2 234,00	TJX COS., INC.	USD	163 253,30	173 621,27	0,10
1 284,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	164 799,58	171 298,02	0,10
<b>Finance</b>			<b>992 564,80</b>	<b>871 674,08</b>	<b>0,48</b>
1 309,00	VISA, INC.	USD	272 919,41	284 932,38	0,16
7 481,00	BANK OF AMERICA CORP.	USD	273 425,88	196 727,61	0,11
1 057,00	JPMORGAN CHASE & CO.	USD	136 547,87	140 907,45	0,08
465,00	GOLDMAN SACHS GROUP, INC.	USD	155 333,68	137 471,18	0,07
628,00	AMERICAN TOWER CORP.	USD	154 337,96	111 635,46	0,06
<b>Telecommunication</b>			<b>433 976,63</b>	<b>476 634,50</b>	<b>0,27</b>
17 535,00	PARAMOUNT GLOBAL	USD	249 443,06	255 711,97	0,15
998,00	ALPHABET, INC.	USD	91 873,30	110 658,13	0,06
1 005,00	ALPHABET, INC.	USD	92 660,27	110 264,40	0,06
<b>Industries</b>			<b>452 892,90</b>	<b>452 844,83</b>	<b>0,25</b>
1 574,00	UNITED PARCEL SERVICE, INC.	USD	246 984,08	258 606,24	0,14
523,00	DEERE & CO.	USD	205 908,82	194 238,59	0,11
<b>Energy</b>			<b>239 357,63</b>	<b>219 506,91</b>	<b>0,12</b>
2 553,00	SCHLUMBERGER NV	USD	109 571,06	114 943,47	0,06
725,00	CHEVRON CORP.	USD	129 786,57	104 563,44	0,06
<b>Multi-Utilities</b>			<b>137 004,23</b>	<b>133 030,66</b>	<b>0,07</b>
2 066,00	SOUTHERN CO.	USD	137 004,23	133 030,66	0,07
<b>Raw materials</b>			<b>178 043,25</b>	<b>132 589,33</b>	<b>0,07</b>
4 133,00	MOSAIC CO.	USD	178 043,25	132 589,33	0,07
<b>Basic Goods</b>			<b>119 233,57</b>	<b>108 903,78</b>	<b>0,06</b>
1 973,00	COCA-COLA CO.	USD	119 233,57	108 903,78	0,06
<b>FRANCE</b>			<b>1 837 941,28</b>	<b>2 196 564,90</b>	<b>1,22</b>
<b>Consumer Retail</b>			<b>501 748,90</b>	<b>612 532,50</b>	<b>0,34</b>
338,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	229 362,18	291 694,00	0,16
359,00	L'OREAL SA	EUR	122 310,12	153 328,90	0,08

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

## Eurizon AM SICAV - Obiettivo Stabilità

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
166,00	KERING SA	EUR	95 364,63	83 929,60	0,05
42,00	HERMES INTERNATIONAL	EUR	54 711,97	83 580,00	0,05
<b>Industries</b>			<b>312 723,58</b>	<b>408 218,94</b>	<b>0,23</b>
930,00	SCHNEIDER ELECTRIC SE	EUR	115 955,17	154 807,80	0,09
1 202,00	VINCI SA	EUR	103 954,89	127 868,76	0,07
1 518,00	CIE DE SAINT-GOBAIN	EUR	53 074,42	84 598,14	0,05
2 628,00	GETLINK SE	EUR	39 739,10	40 944,24	0,02
<b>Finance</b>			<b>217 450,78</b>	<b>252 325,83</b>	<b>0,14</b>
1 917,00	BNP PARIBAS SA	EUR	95 001,87	110 649,24	0,06
3 734,00	AXA SA	EUR	81 509,08	100 911,35	0,06
1 516,00	SCOR SE	EUR	40 939,83	40 765,24	0,02
<b>Health</b>			<b>202 142,98</b>	<b>246 011,40</b>	<b>0,14</b>
1 767,00	SANOFI	EUR	148 875,61	173 519,40	0,10
420,00	ESSILORLUXOTTICA SA	EUR	53 267,37	72 492,00	0,04
<b>Computing and IT</b>			<b>212 801,52</b>	<b>200 351,38</b>	<b>0,11</b>
668,00	CAPGEMINI SE	EUR	98 903,48	115 931,40	0,06
887,00	DASSAULT SYSTEMES SE	EUR	32 527,15	36 034,38	0,02
188,00	TELEPERFORMANCE	EUR	43 171,23	28 848,60	0,02
557,00	WORLDLINE SA	EUR	37 385,56	18 659,50	0,01
45,00	EXCLUSIVE NETWORKS SA	EUR	814,10	877,50	0,00
<b>Energy</b>			<b>164 995,52</b>	<b>174 728,75</b>	<b>0,10</b>
3 325,00	TOTALENERGIES SE	EUR	164 995,52	174 728,75	0,10
<b>Raw materials</b>			<b>89 911,45</b>	<b>141 704,60</b>	<b>0,08</b>
863,00	AIR LIQUIDE SA	EUR	89 911,45	141 704,60	0,08
<b>Basic Goods</b>			<b>75 098,50</b>	<b>101 807,20</b>	<b>0,05</b>
503,00	PERNOD RICARD SA	EUR	75 098,50	101 807,20	0,05
<b>Multi-Utilities</b>			<b>61 068,05</b>	<b>58 884,30</b>	<b>0,03</b>
2 034,00	VEOLIA ENVIRONNEMENT SA	EUR	61 068,05	58 884,30	0,03
<b>GERMANY</b>			<b>1 367 987,81</b>	<b>1 595 224,24</b>	<b>0,89</b>
<b>Industries</b>			<b>269 338,73</b>	<b>308 391,38</b>	<b>0,17</b>
1 135,00	SIEMENS AG	EUR	139 303,84	173 132,90	0,10
2 556,00	DEUTSCHE POST AG	EUR	94 236,73	114 329,88	0,06
66,00	SARTORIUS AG	EUR	35 798,16	20 928,60	0,01
<b>Computing and IT</b>			<b>213 468,77</b>	<b>304 086,71</b>	<b>0,17</b>
1 548,00	SAP SE	EUR	158 378,63	193 716,72	0,11
2 921,00	INFINEON TECHNOLOGIES AG	EUR	55 090,14	110 369,99	0,06
<b>Finance</b>			<b>238 456,48</b>	<b>301 995,80</b>	<b>0,17</b>
614,00	ALLIANZ SE	EUR	112 321,37	130 904,80	0,07
475,00	DEUTSCHE BOERSE AG	EUR	62 125,45	80 322,50	0,05
211,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	50 009,90	72 499,60	0,04
94,00	HANNOVER RUECK SE	EUR	13 999,76	18 268,90	0,01
<b>Multi-Utilities</b>			<b>150 315,96</b>	<b>195 043,38</b>	<b>0,11</b>
3 158,00	RWE AG	EUR	91 233,76	125 909,46	0,07
5 919,00	E.ON SE	EUR	59 082,20	69 133,92	0,04
<b>Consumer Retail</b>			<b>171 766,04</b>	<b>183 697,43</b>	<b>0,10</b>
991,00	MERCEDES-BENZ GROUP AG	EUR	59 610,66	73 006,97	0,04
552,00	BEIERSDORF AG	EUR	59 095,04	66 930,00	0,04

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## Eurizon AM SICAV - Obiettivo Stabilità

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
423,00	PUMA SE	EUR	24 617,68	23 315,76	0,01
115,00	ADIDAS AG	EUR	28 442,66	20 444,70	0,01
<b>Telecommunication</b>			<b>127 204,02</b>	<b>141 310,22</b>	<b>0,08</b>
7 074,00	DEUTSCHE TELEKOM AG	EUR	127 204,02	141 310,22	0,08
<b>Health</b>			<b>153 245,70</b>	<b>113 739,00</b>	<b>0,06</b>
1 043,00	SIEMENS HEALTHINEERS AG	EUR	56 484,14	54 089,98	0,03
1 886,00	FRESENIUS SE & CO. KGAA	EUR	79 069,27	47 847,82	0,03
1 304,00	SYNLAB AG	EUR	17 692,29	11 801,20	0,00
<b>Raw materials</b>			<b>44 192,11</b>	<b>46 960,32</b>	<b>0,03</b>
1 056,00	BASF SE	EUR	44 192,11	46 960,32	0,03
<b>ITALY</b>			<b>819 332,21</b>	<b>954 533,91</b>	<b>0,53</b>
<b>Computing and IT</b>			<b>295 579,20</b>	<b>375 437,44</b>	<b>0,21</b>
51 856,00	TECHNOPROBE SPA	EUR	295 579,20	375 437,44	0,21
<b>Finance</b>			<b>303 126,29</b>	<b>325 523,76</b>	<b>0,18</b>
79 356,00	INTESA SANPAOLO SPA	EUR	174 665,79	190 454,40	0,11
3 480,00	UNICREDIT SPA	EUR	43 125,62	74 002,20	0,04
5 190,00	NEXI SPA	EUR	53 635,59	37 274,58	0,02
1 932,00	FINECOBANK BANCA FINECO SPA	EUR	31 699,29	23 792,58	0,01
<b>Multi-Utilities</b>			<b>106 426,17</b>	<b>104 393,96</b>	<b>0,06</b>
13 279,00	ENEL SPA	EUR	86 458,48	81 904,87	0,05
2 881,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	19 967,69	22 489,09	0,01
<b>Industries</b>			<b>61 294,22</b>	<b>95 864,40</b>	<b>0,05</b>
4 881,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	44 992,10	58 962,48	0,03
964,00	PRYSMIAN SPA	EUR	16 302,12	36 901,92	0,02
<b>Energy</b>			<b>39 616,24</b>	<b>42 867,86</b>	<b>0,02</b>
3 252,00	ENI SPA	EUR	39 616,24	42 867,86	0,02
<b>Health</b>			<b>13 290,09</b>	<b>10 446,49</b>	<b>0,01</b>
311,00	AMPLIFON SPA	EUR	13 290,09	10 446,49	0,01
<b>NETHERLANDS</b>			<b>708 509,01</b>	<b>858 130,59</b>	<b>0,48</b>
<b>Computing and IT</b>			<b>337 850,50</b>	<b>468 377,53</b>	<b>0,26</b>
456,00	ASML HOLDING NV	EUR	205 136,59	302 328,00	0,17
2 528,00	STMICROELECTRONICS NV	EUR	93 007,33	115 175,68	0,06
131,00	ASM INTERNATIONAL NV	EUR	39 706,58	50 873,85	0,03
<b>Telecommunication</b>			<b>103 885,35</b>	<b>101 805,87</b>	<b>0,06</b>
1 517,00	PROSUS NV	EUR	103 885,35	101 805,87	0,06
<b>Consumer Retail</b>			<b>55 836,45</b>	<b>98 804,00</b>	<b>0,05</b>
224,00	FERRARI NV	EUR	27 443,75	67 088,00	0,03
20,00	ADYEN NV	EUR	28 392,70	31 716,00	0,02
<b>Basic Goods</b>			<b>87 527,89</b>	<b>94 536,22</b>	<b>0,05</b>
562,00	HEINEKEN NV	EUR	53 891,53	52 929,16	0,03
1 331,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	33 636,36	41 607,06	0,02
<b>Raw materials</b>			<b>53 963,59</b>	<b>46 176,96</b>	<b>0,03</b>
618,00	AKZO NOBEL NV	EUR	53 963,59	46 176,96	0,03
<b>Health</b>			<b>50 857,89</b>	<b>29 355,46</b>	<b>0,02</b>
1 482,00	KONINKLIJKE PHILIPS NV	EUR	50 857,89	29 355,46	0,02

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

## Eurizon AM SICAV - Obiettivo Stabilità

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>18 587,34</b>	<b>19 074,55</b>	<b>0,01</b>
1 546,00	ING GROEP NV	EUR	18 587,34	19 074,55	0,01
<b>SPAIN</b>			<b>251 722,24</b>	<b>273 546,93</b>	<b>0,15</b>
<b>Multi-Utilities</b>			<b>137 629,02</b>	<b>150 387,25</b>	<b>0,08</b>
6 340,00	IBERDROLA SA	EUR	59 550,55	75 763,00	0,04
2 065,00	ENDESA SA	EUR	40 819,60	40 577,25	0,02
1 861,00	EDP RENOVAVEIS SA	EUR	37 258,87	34 047,00	0,02
<b>Telecommunication</b>			<b>46 682,44</b>	<b>44 055,09</b>	<b>0,03</b>
1 191,00	CELLNEX TELECOM SA	EUR	46 682,44	44 055,09	0,03
<b>Finance</b>			<b>36 496,72</b>	<b>40 772,33</b>	<b>0,02</b>
12 045,00	BANCO SANTANDER SA	EUR	36 496,72	40 772,33	0,02
<b>Consumer Retail</b>			<b>30 914,06</b>	<b>38 332,26</b>	<b>0,02</b>
1 081,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	30 914,06	38 332,26	0,02
<b>UNITED KINGDOM</b>			<b>153 937,42</b>	<b>182 734,36</b>	<b>0,10</b>
<b>Energy</b>			<b>65 717,13</b>	<b>70 919,15</b>	<b>0,04</b>
2 570,00	SHELL PLC	EUR	65 717,13	70 919,15	0,04
<b>Health</b>			<b>35 316,49</b>	<b>59 524,23</b>	<b>0,03</b>
453,00	ASTRAZENECA PLC	GBP	35 316,49	59 524,23	0,03
<b>Basic Goods</b>			<b>52 903,80</b>	<b>52 290,98</b>	<b>0,03</b>
1 328,00	DIAGEO PLC	GBP	52 903,80	52 290,98	0,03
<b>IRELAND</b>			<b>130 811,98</b>	<b>163 855,46</b>	<b>0,09</b>
<b>Industries</b>			<b>42 730,84</b>	<b>69 690,00</b>	<b>0,04</b>
1 380,00	CRH PLC	EUR	42 730,84	69 690,00	0,04
<b>Raw materials</b>			<b>33 589,92</b>	<b>52 425,00</b>	<b>0,03</b>
150,00	LINDE PLC	EUR	33 589,92	52 425,00	0,03
<b>Basic Goods</b>			<b>54 491,22</b>	<b>41 740,46</b>	<b>0,02</b>
467,00	KERRY GROUP PLC	EUR	54 491,22	41 740,46	0,02
<b>FINLAND</b>			<b>166 851,65</b>	<b>163 510,64</b>	<b>0,09</b>
<b>Finance</b>			<b>154 029,56</b>	<b>150 982,00</b>	<b>0,08</b>
9 587,00	NORDEA BANK ABP	SEK	97 262,82	95 428,88	0,05
1 351,00	SAMPO OYJ	EUR	56 766,74	55 553,12	0,03
<b>Telecommunication</b>			<b>12 822,09</b>	<b>12 528,64</b>	<b>0,01</b>
256,00	ELISA OYJ	EUR	12 822,09	12 528,64	0,01
<b>BELGIUM</b>			<b>98 818,70</b>	<b>95 754,03</b>	<b>0,05</b>
<b>Finance</b>			<b>55 274,84</b>	<b>63 152,96</b>	<b>0,03</b>
988,00	KBC GROUP NV	EUR	55 274,84	63 152,96	0,03
<b>Basic Goods</b>			<b>43 543,86</b>	<b>32 601,07</b>	<b>0,02</b>
629,00	ANHEUSER-BUSCH INBEV SA	EUR	43 543,86	32 601,07	0,02
<b>SWITZERLAND</b>			<b>83 419,89</b>	<b>78 849,59</b>	<b>0,04</b>
<b>Basic Goods</b>			<b>60 021,18</b>	<b>56 993,43</b>	<b>0,03</b>
517,00	NESTLE SA	CHF	60 021,18	56 993,43	0,03
<b>Health</b>			<b>23 398,71</b>	<b>21 856,16</b>	<b>0,01</b>
78,00	ROCHE HOLDING AG	CHF	23 398,71	21 856,16	0,01

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## Eurizon AM SICAV - Obiettivo Stabilità

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>53 679,52</b>	<b>68 232,97</b>	<b>0,04</b>
<b>Health</b>			<b>23 281,95</b>	<b>34 255,14</b>	<b>0,02</b>
232,00	NOVO NORDISK AS	DKK	23 281,95	34 255,14	0,02
<b>Basic Goods</b>			<b>30 397,57</b>	<b>33 977,83</b>	<b>0,02</b>
232,00	CARLSBERG AS	DKK	30 397,57	33 977,83	0,02
<b>PORTUGAL</b>			<b>33 993,74</b>	<b>33 901,22</b>	<b>0,02</b>
<b>Multi-Utilities</b>			<b>33 993,74</b>	<b>33 901,22</b>	<b>0,02</b>
7 574,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	33 993,74	33 901,22	0,02
<b>NORWAY</b>			<b>25 855,85</b>	<b>25 429,87</b>	<b>0,02</b>
<b>Finance</b>			<b>25 855,85</b>	<b>25 429,87</b>	<b>0,02</b>
1 481,00	DNB BANK ASA	NOK	25 855,85	25 429,87	0,02
<b>Ordinary Bonds</b>			<b>93 063 116,85</b>	<b>77 561 341,00</b>	<b>43,07</b>
<b>JAPAN</b>			<b>27 449 178,42</b>	<b>20 216 822,75</b>	<b>11,23</b>
<b>Government</b>			<b>27 449 178,42</b>	<b>20 216 822,75</b>	<b>11,23</b>
1 802 600 000,00	JAPAN GOVERNMENT TEN YEAR BONDS 0.10% 20/03/2027	JPY	14 653 499,42	11 487 467,64	6,38
687 700 000,00	JAPAN GOVERNMENT TWENTY YEAR BONDS 1.20% 20/12/2034	JPY	6 706 919,13	4 680 954,08	2,60
587 100 000,00	JAPAN GOVERNMENT THIRTY YEAR BONDS 1.50% 20/12/2044	JPY	6 088 759,87	4 048 401,03	2,25
<b>ITALY</b>			<b>19 657 517,87</b>	<b>19 055 687,60</b>	<b>10,58</b>
<b>Government</b>			<b>18 976 427,87</b>	<b>18 370 715,60</b>	<b>10,20</b>
9 500 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	7 229 408,40	7 418 550,00	4,12
3 500 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.45% 15/02/2029	EUR	2 936 885,00	2 922 850,00	1,62
2 760 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	2 828 172,00	2 646 288,00	1,47
1 920 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	1 918 080,00	1 907 136,00	1,06
1 342 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.20% 15/08/2025	EUR	1 285 395,78	1 272 216,00	0,71
1 216 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	1 206 534,22	1 073 484,80	0,59
673 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.45% 01/09/2050	EUR	692 467,40	482 137,20	0,27
625 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	621 956,25	462 687,50	0,26
133 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.10% 01/03/2040	EUR	157 405,50	115 271,10	0,06
75 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.85% 01/09/2049	EUR	100 123,32	70 095,00	0,04
<b>Finance</b>			<b>681 090,00</b>	<b>684 972,00</b>	<b>0,38</b>
300 000,00	INTESA SANPAOLO SPA 4.75% 06/09/2027	EUR	301 830,00	301 050,00	0,17
200 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	190 260,00	193 708,00	0,11
200 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	189 000,00	190 214,00	0,10
<b>UNITED STATES</b>			<b>8 612 295,46</b>	<b>8 297 683,95</b>	<b>4,61</b>
<b>Government</b>			<b>8 612 295,46</b>	<b>8 297 683,95</b>	<b>4,61</b>
6 527 682,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.75% 15/07/2028	USD	5 911 645,76	5 671 104,53	3,15
1 500 000,00	U.S. TREASURY NOTES 3.38% 15/05/2033	USD	1 371 546,11	1 326 119,55	0,74
1 700 000,00	U.S. TREASURY BONDS 2.88% 15/05/2049	USD	1 316 851,07	1 288 439,11	0,72
5 000,00	U.S. TREASURY NOTES 1.50% 30/11/2024	USD	4 387,30	4 351,12	0,00
5 000,00	U.S. TREASURY NOTES 1.63% 15/08/2029	USD	4 094,99	3 997,55	0,00
5 000,00	U.S. TREASURY NOTES 0.63% 15/05/2030	USD	3 770,23	3 672,09	0,00

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

## Eurizon AM SICAV - Obiettivo Stabilità

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>8 388 094,76</b>	<b>7 535 739,11</b>	<b>4,18</b>
<b>Government</b>			<b>8 388 094,76</b>	<b>7 535 739,11</b>	<b>4,18</b>
3 537 324,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.85% 25/07/2027	EUR	3 898 276,31	3 719 602,31	2,07
3 717 758,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.75% 25/06/2039	EUR	3 385 869,17	3 089 196,65	1,71
918 016,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 2.00% 25/05/2048	EUR	1 103 949,28	726 940,15	0,40
<b>SPAIN</b>			<b>6 589 906,45</b>	<b>5 550 096,00</b>	<b>3,08</b>
<b>Government</b>			<b>6 589 906,45</b>	<b>5 550 096,00</b>	<b>3,08</b>
3 100 000,00	SPAIN GOVERNMENT BONDS 3.80% 30/04/2024	EUR	3 171 238,00	3 102 139,00	1,72
1 839 000,00	SPAIN GOVERNMENT BONDS 0.50% 31/10/2031	EUR	1 692 104,81	1 471 310,34	0,82
1 822 000,00	SPAIN GOVERNMENT BONDS 1.00% 31/10/2050	EUR	1 726 563,64	976 646,66	0,54
<b>UNITED KINGDOM</b>			<b>6 925 503,27</b>	<b>5 424 446,48</b>	<b>3,01</b>
<b>Government</b>			<b>6 925 503,27</b>	<b>5 424 446,48</b>	<b>3,01</b>
2 882 213,62	U.K. GILTS 1.50% 22/07/2026	GBP	3 414 187,15	3 025 989,05	1,68
1 000 000,00	U.K. GILTS 4.75% 07/12/2038	GBP	1 754 810,60	1 198 215,66	0,66
780 000,00	U.K. GILTS 4.25% 07/03/2036	GBP	1 253 455,31	892 697,00	0,50
273 000,00	U.K. GILTS 4.25% 07/12/2049	GBP	503 050,21	307 544,77	0,17
<b>GERMANY</b>			<b>5 682 079,13</b>	<b>4 349 750,37</b>	<b>2,42</b>
<b>Government</b>			<b>5 682 079,13</b>	<b>4 349 750,37</b>	<b>2,42</b>
2 914 665,46	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.00% 04/01/2037	EUR	4 448 652,71	3 423 012,26	1,90
899 117,25	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.50% 15/08/2046	EUR	1 223 770,92	917 081,61	0,51
10 000,00	BUNDESSCHATZANWEISUNGEN 0.40% 13/09/2024	EUR	9 655,50	9 656,50	0,01
<b>LUXEMBOURG</b>			<b>4 357 403,96</b>	<b>3 122 773,52</b>	<b>1,73</b>
<b>Supranational</b>			<b>4 357 403,96</b>	<b>3 122 773,52</b>	<b>1,73</b>
4 556 000,00	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	4 357 403,96	3 122 773,52	1,73
<b>NETHERLANDS</b>			<b>3 291 721,00</b>	<b>2 677 464,00</b>	<b>1,49</b>
<b>Government</b>			<b>3 291 721,00</b>	<b>2 677 464,00</b>	<b>1,49</b>
2 100 000,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/01/2040	EUR	2 076 690,00	1 480 038,00	0,82
900 000,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/07/2032	EUR	754 236,00	744 066,00	0,42
500 000,00	NETHERLANDS GOVERNMENT BONDS 0.75% 15/07/2028	EUR	460 795,00	453 360,00	0,25
<b>BELGIUM</b>			<b>2 109 416,53</b>	<b>1 330 877,22</b>	<b>0,74</b>
<b>Government</b>			<b>2 109 416,53</b>	<b>1 330 877,22</b>	<b>0,74</b>
2 121 765,20	KINGDOM OF BELGIUM GOVERNMENT BONDS 0.40% 22/06/2040	EUR	2 109 416,53	1 330 877,22	0,74
<b>Floating Rate Notes</b>			<b>2 042 412,00</b>	<b>1 965 994,00</b>	<b>1,09</b>
<b>NETHERLANDS</b>			<b>993 272,00</b>	<b>950 778,00</b>	<b>0,53</b>
<b>Multi-Utilities</b>			<b>993 272,00</b>	<b>950 778,00</b>	<b>0,53</b>
600 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	606 280,00	590 778,00	0,33
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	386 992,00	360 000,00	0,20
<b>ITALY</b>			<b>759 359,00</b>	<b>725 741,00</b>	<b>0,40</b>
<b>Multi-Utilities</b>			<b>460 472,00</b>	<b>426 101,00</b>	<b>0,24</b>
400 000,00	ENEL SPA FRN 31/12/2099	EUR	360 472,00	325 440,00	0,18
100 000,00	ENEL SPA FRN 31/12/2099	EUR	100 000,00	100 661,00	0,06

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

## Eurizon AM SICAV - Obiettivo Stabilità

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>298 887,00</b>	<b>299 640,00</b>	<b>0,16</b>
300 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	298 887,00	299 640,00	0,16
<b>BELGIUM</b>			<b>189 900,00</b>	<b>189 894,00</b>	<b>0,11</b>
<b>Finance</b>			<b>189 900,00</b>	<b>189 894,00</b>	<b>0,11</b>
200 000,00	KBC GROUP NV FRN 18/09/2029	EUR	189 900,00	189 894,00	0,11
<b>FRANCE</b>			<b>99 881,00</b>	<b>99 581,00</b>	<b>0,05</b>
<b>Finance</b>			<b>99 881,00</b>	<b>99 581,00</b>	<b>0,05</b>
100 000,00	BNP PARIBAS SA FRN 13/01/2029	EUR	99 881,00	99 581,00	0,05
<b>Zero-Coupon Bonds</b>			<b>41 914 025,40</b>	<b>38 381 309,33</b>	<b>21,31</b>
<b>GERMANY</b>			<b>27 238 764,20</b>	<b>24 146 234,33</b>	<b>13,41</b>
<b>Government</b>			<b>27 238 764,20</b>	<b>24 146 234,33</b>	<b>13,41</b>
18 600 000,00	BUNDESOBLIGATION 0.00% 10/10/2025	EUR	19 178 045,71	17 393 976,00	9,66
7 878 490,63	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2030	EUR	8 036 719,64	6 728 309,78	3,74
10 000,00	GERMAN TREASURY BILLS 0.00% 23/08/2023	EUR	9 963,28	9 955,60	0,01
10 000,00	GERMAN TREASURY BILLS 0.00% 18/10/2023	EUR	9 921,07	9 899,90	0,00
5 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	4 114,50	4 093,05	0,00
<b>ITALY</b>			<b>7 293 700,00</b>	<b>7 197 500,00</b>	<b>4,00</b>
<b>Government</b>			<b>7 293 700,00</b>	<b>7 197 500,00</b>	<b>4,00</b>
4 800 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 15/08/2024	EUR	4 738 800,00	4 608 960,00	2,56
2 900 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 01/08/2026	EUR	2 554 900,00	2 588 540,00	1,44
<b>FRANCE</b>			<b>4 564 119,20</b>	<b>4 394 796,00</b>	<b>2,44</b>
<b>Government</b>			<b>4 564 119,20</b>	<b>4 394 796,00</b>	<b>2,44</b>
5 650 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/05/2032	EUR	4 564 119,20	4 394 796,00	2,44
<b>BELGIUM</b>			<b>1 743 622,00</b>	<b>1 574 455,00</b>	<b>0,87</b>
<b>Supranational</b>			<b>1 743 622,00</b>	<b>1 574 455,00</b>	<b>0,87</b>
1 700 000,00	EUROPEAN UNION 0.00% 04/11/2025	EUR	1 743 622,00	1 574 455,00	0,87
<b>SPAIN</b>			<b>1 073 820,00</b>	<b>1 068 324,00</b>	<b>0,59</b>
<b>Government</b>			<b>1 073 820,00</b>	<b>1 068 324,00</b>	<b>0,59</b>
1 200 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/01/2027	EUR	1 073 820,00	1 068 324,00	0,59
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>207 640,11</b>	<b>207 640,11</b>	<b>0,11</b>
<b>Shares</b>			<b>207 640,11</b>	<b>207 640,11</b>	<b>0,11</b>
<b>ITALY</b>			<b>207 640,11</b>	<b>207 640,11</b>	<b>0,11</b>
<b>Finance</b>			<b>207 640,11</b>	<b>207 640,11</b>	<b>0,11</b>
207 640,11	EUR AM ITER UNITS COMIT	EUR	207 640,11	207 640,11	0,11
<b>INVESTMENT FUNDS</b>			<b>40 713 555,07</b>	<b>44 801 757,87</b>	<b>24,88</b>
<b>UCI Units</b>			<b>40 713 555,07</b>	<b>44 801 757,87</b>	<b>24,88</b>
<b>LUXEMBOURG</b>			<b>39 830 768,50</b>	<b>44 236 945,59</b>	<b>24,56</b>
<b>Finance</b>			<b>39 830 768,50</b>	<b>44 236 945,59</b>	<b>24,56</b>
2 262 938,35	EURIZON AM SICAV - EURO CORPORATE BOND	EUR	18 088 590,56	16 777 424,93	9,32
1 890 000,24	EURIZON AM SICAV - ITALIAN EQUITY	EUR	10 746 611,48	16 221 872,04	9,01

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

## Eurizon AM SICAV - Obiettivo Stabilità

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
32 790,00	EURIZON FUND-ABSOLUTE RETURN SOLUTION	EUR	3 279 000,00	3 089 145,90	1,71
26 304,26	EURIZON FUND - MONEY MARKET EUR T1	EUR	2 596 238,99	2 597 283,03	1,44
480 000,00	EURIZON AM SICAV - ABSOLUTE RETURN SOLUTION	EUR	2 423 520,00	2 381 760,00	1,32
29 536,54	EURIZON FUND - BOND CORPORATE EUR SHORT TERM	EUR	2 150 100,05	2 144 057,44	1,19
57 058,18	EURIZON AM SICAV - USA EQUITY	EUR	544 128,73	1 022 825,02	0,57
27,01	EURIZON FUND - MONEY MARKET USD T1	USD	2 578,69	2 577,23	0,00
<b>ITALY</b>			<b>882 786,57</b>	<b>564 812,28</b>	<b>0,32</b>
<b>Finance</b>			<b>882 786,57</b>	<b>564 812,28</b>	<b>0,32</b>
2,00	PRAMERICA SGR SPA	EUR	882 786,57	564 812,28	0,32
<b>Total Portfolio</b>			<b>189 716 919,83</b>	<b>175 736 123,39</b>	<b>97,58</b>

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



## Eurizon AM SICAV - Obiettivo Stabilità

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(990 201,46)</b>	<b>154 555 683,02</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>387 910,87</b>	<b>46 064 290,30</b>
100 000	(126)	Sale	EURO BOBL	07/09/2023	EUR	127 260,00	14 579 460,00
100 000	(198)	Sale	EURO SCHATZ	07/09/2023	EUR	125 730,00	20 760 300,00
10	62	Purchase	EURO STOXX 50	15/09/2023	EUR	60 863,49	2 744 740,00
100 000	37	Purchase	US LONG BOND (CBT)	20/09/2023	USD	25 700,34	4 303 876,99
10 000	6	Purchase	TOPIX INDEX	07/09/2023	JPY	23 210,43	870 581,35
50	5	Purchase	S&P 500 EMINI	15/09/2023	USD	20 302,47	1 028 471,27
100 000	16	Purchase	LONG GILT	27/09/2023	GBP	4 844,14	1 776 860,69
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 378 112,33)</b>	<b>108 491 392,72</b>
100 000	565	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(682 523,41)	58 139 375,32
5	(125)	Sale	FTSE/MIB INDEX	15/09/2023	EUR	(551 919,82)	17 726 875,00
100 000	116	Purchase	EURO BUND	07/09/2023	EUR	(77 434,29)	15 513 840,00
100 000	(97)	Sale	EURO BTP	07/09/2023	EUR	(43 461,82)	11 262 670,00
100 000 000	(6)	Sale	JAPAN 10Y BOND (OSE)	12/09/2023	JPY	(20 166,44)	5 652 310,28
100 000	2	Purchase	US 5YR NOTE (CBT)	29/09/2023	USD	(2 606,55)	196 322,12

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

## Eurizon AM SICAV - Obiettivo Stabilità

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>759 694,13</b>	<b>351 300,71</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>759 694,13</b>	<b>351 300,71</b>	—
15	PUT	S&P 500 INDEX 4 300,00 15/12/23	USD	177 492,45	125 980,71	—
340	PUT	EURO STOXX 50 PR 4 300,00 15/09/23	EUR	547 740,00	203 320,00	—
220	CALL	EURO STOXX 50 PR 4 500,00 21/07/23	EUR	34 461,68	22 000,00	—

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

## Eurizon AM SICAV - Obiettivo Stabilità

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>35 550,41</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>87 689,97</b>
19/09/2023	12 538 918,05	EUR	1 952 923 947,00	JPY	53 578,14
19/09/2023	66 744 000,00	NOK	5 683 155,06	EUR	20 523,81
19/09/2023	6 823 264,00	USD	5 357 478,30	GBP	10 004,21
19/09/2023	940 000,00	GBP	1 088 928,76	EUR	2 500,75
19/09/2023	438 441,00	CHF	450 103,77	EUR	989,78
19/09/2023	55 031,15	USD	43 224,00	GBP	63,57
19/09/2023	1 300 000,00	DKK	174 721,66	EUR	29,71
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(52 139,56)</b>
19/09/2023	8 963 736,13	EUR	9 842 003,00	USD	(23 320,36)
19/09/2023	345 000 000,00	JPY	2 428 934,99	USD	(12 302,90)
19/09/2023	8 213 658,78	EUR	7 081 778,00	GBP	(8 959,83)
19/09/2023	6 500 000,00	SEK	555 043,96	EUR	(3 567,53)
19/09/2023	880 000,00	CAD	610 481,55	EUR	(2 510,23)
19/09/2023	1 317 300,00	AUD	803 842,28	EUR	(1 478,71)

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

## Eurizon AM SICAV - Obiettivo Controllo

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	169 279 637,25	
Banks	(Note 2)	2 520 825,86	
Other banks and broker accounts	(Notes 2, 12)	938 577,57	
Option contracts	(Notes 2, 12)	347 882,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	49 184,56	
Unrealised profit on future contracts	(Notes 2, 12)	494 537,76	
Other interest receivable		293 907,20	
Receivable on investments sold		2 010 321,10	
Receivable on subscriptions		41 582,48	
Other assets	(Notes 3, 13)	348 999,79	
<b>Total assets</b>		<b>176 325 455,57</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(487 218,21)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(38 955,72)	
Unrealised loss on future contracts	(Notes 2, 12)	(1 279 049,86)	
Payable on redemptions		(356 288,56)	
Other liabilities		(268 886,08)	
<b>Total liabilities</b>		<b>(2 430 398,43)</b>	
<b>Total net assets</b>		<b>173 895 057,14</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class Primaclasse	EUR	4,96	4 957 708,174
Class R	EUR	4,97	30 006 717,072
Class U	EUR	4,75	67 191,067

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

## Eurizon AM SICAV - Obiettivo Controllo

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>218 171 997,39</b>
Net income from investments	(Note 2)	1 531 228,58
Other income	(Notes 5, 8)	210 567,84
<b>Total income</b>		<b>1 741 796,42</b>
Management fee	(Note 8)	(1 406 539,57)
Performance fee	(Note 9)	(1 602,36)
Administrative fees	(Note 10)	(161 049,17)
Subscription tax	(Note 6)	(35 405,78)
Other charges and taxes	(Notes 3, 7)	(96 433,49)
<b>Total expenses</b>		<b>(1 701 030,37)</b>
<b>Net investment income / (loss)</b>		<b>40 766,05</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	1 338 927,89
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	2 133 420,46
- option contracts	(Note 2)	(467 219,86)
- forward foreign exchange contracts	(Note 2)	122 838,11
- foreign currencies	(Note 2)	95 424,16
- future contracts	(Note 2)	(656 684,78)
<b>Net result of operations for the period</b>		<b>2 607 472,03</b>
Subscriptions for the period		1 446 641,26
Redemptions for the period		(48 331 053,54)
<b>Net assets at the end of the period</b>		<b>173 895 057,14</b>

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

## Eurizon AM SICAV - Obiettivo Controllo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>172 226 239,77</b>	<b>169 279 637,25</b>	<b>97,35</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>134 642 758,74</b>	<b>127 498 216,26</b>	<b>73,32</b>
<b>Shares</b>			<b>26 383 838,07</b>	<b>30 681 706,08</b>	<b>17,64</b>
<b>FRANCE</b>			<b>6 334 067,89</b>	<b>8 168 240,62</b>	<b>4,70</b>
<b>Consumer Retail</b>			<b>1 471 863,47</b>	<b>2 217 484,50</b>	<b>1,28</b>
1 345,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	672 279,33	1 160 735,00	0,67
1 225,00	L'OREAL SA	EUR	357 009,96	523 197,50	0,30
136,00	HERMES INTERNATIONAL	EUR	155 340,81	270 640,00	0,16
520,00	KERING SA	EUR	287 233,37	262 912,00	0,15
<b>Industries</b>			<b>1 071 210,61</b>	<b>1 538 924,33</b>	<b>0,88</b>
3 996,00	SCHNEIDER ELECTRIC SE	EUR	375 245,21	665 174,16	0,38
3 672,00	VINCI SA	EUR	310 944,58	390 627,36	0,22
5 189,00	CIE DE SAINT-GOBAIN	EUR	203 380,38	289 182,97	0,17
12 448,00	GETLINK SE	EUR	181 640,44	193 939,84	0,11
<b>Finance</b>			<b>876 829,72</b>	<b>1 055 720,06</b>	<b>0,61</b>
8 605,00	BNP PARIBAS SA	EUR	385 087,63	496 680,60	0,29
16 107,00	AXA SA	EUR	366 570,55	435 291,68	0,25
4 602,00	SCOR SE	EUR	125 171,54	123 747,78	0,07
<b>Health</b>			<b>668 180,46</b>	<b>834 287,00</b>	<b>0,48</b>
5 724,00	SANOFI	EUR	462 607,75	562 096,80	0,32
1 577,00	ESSILORLUXOTTICA SA	EUR	205 572,71	272 190,20	0,16
<b>Computing and IT</b>			<b>759 889,67</b>	<b>678 725,03</b>	<b>0,39</b>
1 854,00	CAPGEMINI SE	EUR	261 725,60	321 761,70	0,19
3 923,00	DASSAULT SYSTEMES SE	EUR	141 284,06	159 371,88	0,09
711,00	TELEPERFORMANCE	EUR	181 559,56	109 102,95	0,06
2 578,00	WORLDLINE SA	EUR	173 347,17	86 363,00	0,05
109,00	EXCLUSIVE NETWORKS SA	EUR	1 973,28	2 125,50	0,00
<b>Energy</b>			<b>583 555,56</b>	<b>656 927,55</b>	<b>0,38</b>
12 501,00	TOTALENERGIES SE	EUR	583 555,56	656 927,55	0,38
<b>Raw materials</b>			<b>293 131,51</b>	<b>470 925,60</b>	<b>0,27</b>
2 868,00	AIR LIQUIDE SA	EUR	293 131,51	470 925,60	0,27
<b>Basic Goods</b>			<b>304 537,36</b>	<b>415 527,20</b>	<b>0,24</b>
2 053,00	PERNOD RICARD SA	EUR	304 537,36	415 527,20	0,24
<b>Multi-Utilities</b>			<b>304 869,53</b>	<b>299 719,35</b>	<b>0,17</b>
10 353,00	VEOLIA ENVIRONNEMENT SA	EUR	304 869,53	299 719,35	0,17
<b>UNITED STATES</b>			<b>7 220 875,62</b>	<b>7 326 058,98</b>	<b>4,21</b>
<b>Computing and IT</b>			<b>1 204 393,20</b>	<b>1 661 136,20</b>	<b>0,95</b>
1 111,00	NVIDIA CORP.	USD	155 929,76	430 774,59	0,25
11 269,00	INTEL CORP.	USD	334 477,76	345 403,52	0,20
743,00	ADOBE, INC.	USD	240 046,53	333 015,08	0,19
894,00	MICROSOFT CORP.	USD	207 718,60	279 049,19	0,16
2 225,00	INTERNATIONAL BUSINESS MACHINES CORP.	USD	266 220,55	272 893,82	0,15
<b>Health</b>			<b>1 450 102,53</b>	<b>1 488 399,73</b>	<b>0,86</b>
1 483,00	ELI LILLY & CO.	USD	460 572,66	637 485,91	0,37
676,00	UNITEDHEALTH GROUP, INC.	USD	372 912,22	297 811,68	0,17
2 325,00	ABBVIE, INC.	USD	346 387,92	287 119,30	0,17
649,00	HUMANA, INC.	USD	270 229,73	265 982,84	0,15

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

## Eurizon AM SICAV - Obiettivo Controllo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>1 450 885,16</b>	<b>1 261 598,88</b>	<b>0,73</b>
3 086,00	ESTEE LAUDER COS., INC.	USD	772 474,16	555 479,83	0,32
3 142,00	STARBUCKS CORP.	USD	278 259,46	285 285,45	0,17
2 725,00	TJX COS., INC.	USD	199 029,31	211 780,64	0,12
1 567,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	201 122,23	209 052,96	0,12
<b>Finance</b>			<b>1 198 865,48</b>	<b>1 046 018,66</b>	<b>0,60</b>
1 449,00	VISA, INC.	USD	302 108,65	315 406,43	0,18
9 435,00	BANK OF AMERICA CORP.	USD	344 843,36	248 111,88	0,14
1 333,00	JPMORGAN CHASE & CO.	USD	172 202,75	177 700,70	0,10
568,00	GOLDMAN SACHS GROUP, INC.	USD	190 474,68	167 921,78	0,10
770,00	AMERICAN TOWER CORP.	USD	189 236,04	136 877,87	0,08
<b>Telecommunication</b>			<b>529 536,55</b>	<b>581 602,25</b>	<b>0,33</b>
21 390,00	PARAMOUNT GLOBAL	USD	304 282,12	311 929,23	0,18
1 218,00	ALPHABET, INC.	USD	112 125,92	135 051,71	0,08
1 227,00	ALPHABET, INC.	USD	113 128,51	134 621,31	0,07
<b>Industries</b>			<b>560 729,63</b>	<b>560 201,66</b>	<b>0,32</b>
1 920,00	UNITED PARCEL SERVICE, INC.	USD	301 276,65	315 453,61	0,18
659,00	DEERE & CO.	USD	259 452,98	244 748,05	0,14
<b>Energy</b>			<b>289 809,98</b>	<b>265 533,21</b>	<b>0,15</b>
3 114,00	SCHLUMBERGER NV	USD	133 648,38	140 201,31	0,08
869,00	CHEVRON CORP.	USD	156 161,60	125 331,90	0,07
<b>Multi-Utilities</b>			<b>172 813,66</b>	<b>167 801,51</b>	<b>0,10</b>
2 606,00	SOUTHERN CO.	USD	172 813,66	167 801,51	0,10
<b>Raw materials</b>			<b>218 217,67</b>	<b>160 852,38</b>	<b>0,09</b>
5 014,00	MOSAIC CO.	USD	218 217,67	160 852,38	0,09
<b>Basic Goods</b>			<b>145 521,76</b>	<b>132 914,50</b>	<b>0,08</b>
2 408,00	COCA-COLA CO.	USD	145 521,76	132 914,50	0,08
<b>GERMANY</b>			<b>5 194 124,09</b>	<b>6 066 120,56</b>	<b>3,49</b>
<b>Finance</b>			<b>1 066 774,05</b>	<b>1 275 586,93</b>	<b>0,73</b>
2 308,00	ALLIANZ SE	EUR	429 924,53	492 065,60	0,29
975,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	215 472,85	335 010,00	0,19
1 573,00	DEUTSCHE BOERSE AG	EUR	211 623,79	265 994,30	0,15
471,00	HANNOVER RUECK SE	EUR	69 763,88	91 538,85	0,05
5 084,00	VONOVIA SE	EUR	139 989,00	90 978,18	0,05
<b>Industries</b>			<b>901 165,58</b>	<b>1 143 428,85</b>	<b>0,66</b>
4 521,00	SIEMENS AG	EUR	504 733,14	689 633,34	0,40
8 777,00	DEUTSCHE POST AG	EUR	291 749,93	392 595,21	0,23
193,00	SARTORIUS AG	EUR	104 682,51	61 200,30	0,03
<b>Computing and IT</b>			<b>766 159,30</b>	<b>1 080 371,86</b>	<b>0,62</b>
5 818,00	SAP SE	EUR	553 389,51	728 064,52	0,42
9 324,00	INFINEON TECHNOLOGIES AG	EUR	212 769,79	352 307,34	0,20
<b>Consumer Retail</b>			<b>687 801,72</b>	<b>720 348,48</b>	<b>0,41</b>
3 769,00	MERCEDES-BENZ GROUP AG	EUR	250 474,12	277 662,23	0,16
1 683,00	BEIERSDORF AG	EUR	180 175,62	204 063,75	0,12
539,00	ADIDAS AG	EUR	131 282,06	95 823,42	0,05
1 372,00	PUMA SE	EUR	79 872,83	75 624,64	0,04
597,00	BAYERISCHE MOTOREN WERKE AG	EUR	45 997,09	67 174,44	0,04

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## Eurizon AM SICAV - Obiettivo Controllo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>524 301,27</b>	<b>656 555,38</b>	<b>0,38</b>
9 206,00	RWE AG	EUR	273 168,05	367 043,22	0,21
24 787,00	E.ON SE	EUR	251 133,22	289 512,16	0,17
<b>Health</b>			<b>697 402,46</b>	<b>529 520,92</b>	<b>0,31</b>
4 372,00	SIEMENS HEALTHINEERS AG	EUR	225 234,97	226 731,92	0,13
4 870,00	FRESENIUS SE & CO. KGAA	EUR	205 196,17	123 551,90	0,07
10 528,00	SYNLAB AG	EUR	163 705,98	95 278,40	0,06
554,00	MERCK KGAA	EUR	103 265,34	83 958,70	0,05
<b>Telecommunication</b>			<b>321 681,89</b>	<b>437 174,76</b>	<b>0,25</b>
21 885,00	DEUTSCHE TELEKOM AG	EUR	321 681,89	437 174,76	0,25
<b>Raw materials</b>			<b>228 837,82</b>	<b>223 133,38</b>	<b>0,13</b>
3 310,00	BASF SE	EUR	169 188,51	147 195,70	0,09
1 596,00	COVESTRO AG	EUR	59 649,31	75 937,68	0,04
<b>NETHERLANDS</b>			<b>2 319 140,44</b>	<b>3 318 705,91</b>	<b>1,91</b>
<b>Computing and IT</b>			<b>826 350,02</b>	<b>1 746 336,93</b>	<b>1,00</b>
1 749,00	ASML HOLDING NV	EUR	472 550,39	1 159 587,00	0,67
9 273,00	STMICROELECTRONICS NV	EUR	219 413,83	422 477,88	0,24
423,00	ASM INTERNATIONAL NV	EUR	134 385,80	164 272,05	0,09
<b>Consumer Retail</b>			<b>250 332,82</b>	<b>436 922,90</b>	<b>0,25</b>
887,00	FERRARI NV	EUR	97 012,26	265 656,50	0,15
108,00	ADYEN NV	EUR	153 320,56	171 266,40	0,10
<b>Telecommunication</b>			<b>412 001,62</b>	<b>395 546,34</b>	<b>0,23</b>
5 894,00	PROSUS NV	EUR	412 001,62	395 546,34	0,23
<b>Basic Goods</b>			<b>287 647,99</b>	<b>305 422,24</b>	<b>0,18</b>
2 062,00	HEINEKEN NV	EUR	197 730,12	194 199,16	0,11
3 558,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	89 917,87	111 223,08	0,07
<b>Raw materials</b>			<b>297 035,07</b>	<b>246 874,88</b>	<b>0,14</b>
3 304,00	AKZO NOBEL NV	EUR	297 035,07	246 874,88	0,14
<b>Finance</b>			<b>101 952,35</b>	<b>104 428,83</b>	<b>0,06</b>
8 464,00	ING GROEP NV	EUR	101 952,35	104 428,83	0,06
<b>Health</b>			<b>143 820,57</b>	<b>83 173,79</b>	<b>0,05</b>
4 199,00	KONINKLIJKE PHILIPS NV	EUR	143 820,57	83 173,79	0,05
<b>ITALY</b>			<b>2 254 436,52</b>	<b>2 468 236,27</b>	<b>1,42</b>
<b>Finance</b>			<b>1 197 983,29</b>	<b>1 262 606,49</b>	<b>0,73</b>
306 293,00	INTESA SANPAOLO SPA	EUR	696 946,45	735 103,20	0,42
13 069,00	UNICREDIT SPA	EUR	153 698,00	277 912,29	0,16
18 286,00	NEXI SPA	EUR	221 175,68	131 330,05	0,08
9 603,00	FINCOBANK BANCA FINECO SPA	EUR	126 163,16	118 260,95	0,07
<b>Computing and IT</b>			<b>390 717,90</b>	<b>496 280,28</b>	<b>0,29</b>
68 547,00	TECHNOPROBE SPA	EUR	390 717,90	496 280,28	0,29
<b>Multi-Utilities</b>			<b>314 278,59</b>	<b>316 893,08</b>	<b>0,18</b>
38 472,00	ENEL SPA	EUR	243 993,05	237 295,30	0,14
10 197,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	70 285,54	79 597,78	0,04
<b>Energy</b>			<b>179 338,55</b>	<b>182 491,61</b>	<b>0,10</b>
13 844,00	ENI SPA	EUR	179 338,55	182 491,61	0,10

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



## Eurizon AM SICAV - Obiettivo Controllo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>112 163,23</b>	<b>162 838,04</b>	<b>0,09</b>
8 020,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	74 041,43	96 881,60	0,05
1 723,00	PRYSMIAN SPA	EUR	38 121,80	65 956,44	0,04
<b>Health</b>			<b>59 954,96</b>	<b>47 126,77</b>	<b>0,03</b>
1 403,00	AMPLIFON SPA	EUR	59 954,96	47 126,77	0,03
<b>SPAIN</b>			<b>764 571,30</b>	<b>855 291,13</b>	<b>0,49</b>
<b>Multi-Utilities</b>			<b>369 193,64</b>	<b>427 623,58</b>	<b>0,25</b>
19 367,00	IBERDROLA SA	EUR	181 910,19	231 435,65	0,13
8 379,00	ENDESA SA	EUR	153 141,34	164 647,35	0,10
1 724,00	EDP RENOVAVEIS SA	EUR	34 142,11	31 540,58	0,02
<b>Consumer Retail</b>			<b>155 912,28</b>	<b>186 306,84</b>	<b>0,11</b>
5 254,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	155 912,28	186 306,84	0,11
<b>Finance</b>			<b>82 768,05</b>	<b>95 277,60</b>	<b>0,05</b>
28 147,00	BANCO SANTANDER SA	EUR	82 768,05	95 277,60	0,05
<b>Computing and IT</b>			<b>64 418,69</b>	<b>76 948,80</b>	<b>0,04</b>
1 104,00	AMADEUS IT GROUP SA	EUR	64 418,69	76 948,80	0,04
<b>Telecommunication</b>			<b>92 278,64</b>	<b>69 134,31</b>	<b>0,04</b>
1 869,00	CELLNEX TELECOM SA	EUR	92 278,64	69 134,31	0,04
<b>UNITED KINGDOM</b>			<b>584 966,52</b>	<b>690 451,37</b>	<b>0,40</b>
<b>Health</b>			<b>169 898,44</b>	<b>257 149,92</b>	<b>0,15</b>
1 957,00	ASTRAZENECA PLC	GBP	169 898,44	257 149,92	0,15
<b>Energy</b>			<b>202 877,07</b>	<b>224 650,90</b>	<b>0,13</b>
8 141,00	SHELL PLC	EUR	202 877,07	224 650,90	0,13
<b>Basic Goods</b>			<b>116 711,98</b>	<b>117 575,95</b>	<b>0,07</b>
2 986,00	DIAGEO PLC	GBP	116 711,98	117 575,95	0,07
<b>Raw materials</b>			<b>95 479,03</b>	<b>91 074,60</b>	<b>0,05</b>
3 500,00	ANGLO AMERICAN PLC	GBP	95 479,03	91 074,60	0,05
<b>FINLAND</b>			<b>568 055,68</b>	<b>548 505,91</b>	<b>0,31</b>
<b>Finance</b>			<b>474 778,62</b>	<b>461 245,89</b>	<b>0,26</b>
29 285,00	NORDEA BANK ABP	SEK	297 104,58	291 502,53	0,17
4 128,00	SAMPO OYJ	EUR	177 674,04	169 743,36	0,09
<b>Telecommunication</b>			<b>93 277,06</b>	<b>87 260,02</b>	<b>0,05</b>
1 783,00	ELISA OYJ	EUR	93 277,06	87 260,02	0,05
<b>IRELAND</b>			<b>271 701,89</b>	<b>356 507,08</b>	<b>0,20</b>
<b>Industries</b>			<b>107 372,31</b>	<b>178 820,50</b>	<b>0,10</b>
3 541,00	CRH PLC	EUR	107 372,31	178 820,50	0,10
<b>Basic Goods</b>			<b>119 984,79</b>	<b>99 748,08</b>	<b>0,06</b>
1 116,00	KERRY GROUP PLC	EUR	119 984,79	99 748,08	0,06
<b>Raw materials</b>			<b>44 344,79</b>	<b>77 938,50</b>	<b>0,04</b>
223,00	LINDE PLC	EUR	44 344,79	77 938,50	0,04
<b>DENMARK</b>			<b>203 686,31</b>	<b>254 208,26</b>	<b>0,15</b>
<b>Basic Goods</b>			<b>135 006,29</b>	<b>150 556,94</b>	<b>0,09</b>
1 028,00	CARLSBERG AS	DKK	135 006,29	150 556,94	0,09

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## Eurizon AM SICAV - Obiettivo Controllo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>68 680,02</b>	<b>103 651,32</b>	<b>0,06</b>
702,00	NOVO NORDISK AS	DKK	68 680,02	103 651,32	0,06
<b>SWITZERLAND</b>			<b>248 612,46</b>	<b>230 893,18</b>	<b>0,13</b>
<b>Basic Goods</b>			<b>117 922,42</b>	<b>115 971,15</b>	<b>0,07</b>
1 052,00	NESTLE SA	CHF	117 922,42	115 971,15	0,07
<b>Health</b>			<b>130 690,04</b>	<b>114 922,03</b>	<b>0,06</b>
118,00	LONZA GROUP AG	CHF	75 711,69	64 484,74	0,03
180,00	ROCHE HOLDING AG	CHF	54 978,35	50 437,29	0,03
<b>BELGIUM</b>			<b>202 270,60</b>	<b>188 218,04</b>	<b>0,11</b>
<b>Finance</b>			<b>127 297,36</b>	<b>135 766,08</b>	<b>0,08</b>
2 124,00	KBC GROUP NV	EUR	127 297,36	135 766,08	0,08
<b>Basic Goods</b>			<b>74 973,24</b>	<b>52 451,96</b>	<b>0,03</b>
1 012,00	ANHEUSER-BUSCH INBEV SA	EUR	74 973,24	52 451,96	0,03
<b>NORWAY</b>			<b>147 222,83</b>	<b>140 353,65</b>	<b>0,08</b>
<b>Finance</b>			<b>147 222,83</b>	<b>140 353,65</b>	<b>0,08</b>
8 174,00	DNB BANK ASA	NOK	147 222,83	140 353,65	0,08
<b>PORTUGAL</b>			<b>70 105,92</b>	<b>69 915,12</b>	<b>0,04</b>
<b>Multi-Utilities</b>			<b>70 105,92</b>	<b>69 915,12</b>	<b>0,04</b>
15 620,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	70 105,92	69 915,12	0,04
<b>Ordinary Bonds</b>			<b>67 534 715,63</b>	<b>57 760 229,35</b>	<b>33,22</b>
<b>JAPAN</b>			<b>20 127 384,47</b>	<b>15 239 323,44</b>	<b>8,76</b>
<b>Government</b>			<b>20 127 384,47</b>	<b>15 239 323,44</b>	<b>8,76</b>
1 275 550 000,00	JAPAN GOVERNMENT TEN YEAR BONDS 0.10% 20/03/2027	JPY	10 375 762,03	8 128 724,81	4,67
1 044 650 000,00	JAPAN GOVERNMENT TWENTY YEAR BONDS 1.20% 20/12/2034	JPY	9 751 622,44	7 110 598,63	4,09
<b>UNITED STATES</b>			<b>15 596 337,90</b>	<b>14 735 407,51</b>	<b>8,47</b>
<b>Government</b>			<b>15 596 337,90</b>	<b>14 735 407,51</b>	<b>8,47</b>
6 648 565,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.75% 15/07/2028	USD	6 021 120,64	5 776 124,98	3,32
4 000 000,00	U.S. TREASURY NOTES 3.38% 15/05/2033	USD	3 657 456,30	3 536 318,79	2,04
3 980 000,00	U.S. TREASURY BONDS 2.25% 15/08/2046	USD	2 910 958,55	2 665 340,60	1,53
2 500 000,00	U.S. TREASURY BONDS 2.88% 15/05/2049	USD	1 936 545,69	1 894 763,39	1,09
820 000,00	U.S. TREASURY BONDS 6.25% 15/05/2030	USD	1 058 004,20	850 838,99	0,49
5 000,00	U.S. TREASURY NOTES 1.50% 30/11/2024	USD	4 387,30	4 351,12	0,00
5 000,00	U.S. TREASURY NOTES 1.63% 15/08/2029	USD	4 094,99	3 997,55	0,00
5 000,00	U.S. TREASURY NOTES 0.63% 15/05/2030	USD	3 770,23	3 672,09	0,00
<b>ITALY</b>			<b>11 221 746,40</b>	<b>10 838 191,30</b>	<b>6,23</b>
<b>Government</b>			<b>10 446 156,40</b>	<b>10 058 112,30</b>	<b>5,78</b>
3 790 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.20% 15/08/2025	EUR	3 630 141,59	3 592 920,00	2,07
2 550 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	2 612 985,00	2 444 940,00	1,40
1 920 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	1 918 080,00	1 907 136,00	1,10
1 850 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	1 407 147,00	1 444 665,00	0,83
591 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	588 121,83	437 517,30	0,25
132 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	133 458,98	116 529,60	0,07
132 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.10% 01/03/2040	EUR	156 222,00	114 404,40	0,06

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

## Eurizon AM SICAV - Obiettivo Controllo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>775 590,00</b>	<b>780 079,00</b>	<b>0,45</b>
300 000,00	INTESA SANPAOLO SPA 4.75% 06/09/2027	EUR	301 830,00	301 050,00	0,17
300 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	283 500,00	285 321,00	0,17
200 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	190 260,00	193 708,00	0,11
<b>SPAIN</b>			<b>5 519 335,60</b>	<b>4 799 849,40</b>	<b>2,76</b>
<b>Government</b>			<b>5 328 675,60</b>	<b>4 609 177,40</b>	<b>2,65</b>
3 200 000,00	SPAIN GOVERNMENT BONDS 3.80% 30/04/2024	EUR	3 273 536,00	3 202 208,00	1,84
1 580 000,00	SPAIN GOVERNMENT BONDS 1.00% 31/10/2050	EUR	1 497 239,60	846 927,40	0,49
700 000,00	SPAIN GOVERNMENT BONDS 0.50% 31/10/2031	EUR	557 900,00	560 042,00	0,32
<b>Finance</b>			<b>190 660,00</b>	<b>190 672,00</b>	<b>0,11</b>
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	190 660,00	190 672,00	0,11
<b>FRANCE</b>			<b>5 225 610,71</b>	<b>4 580 255,61</b>	<b>2,64</b>
<b>Government</b>			<b>4 831 690,71</b>	<b>4 184 415,61</b>	<b>2,41</b>
2 358 216,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.85% 25/07/2027	EUR	2 598 850,88	2 479 734,87	1,43
1 472 110,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.75% 25/06/2039	EUR	1 504 105,21	1 223 220,36	0,70
608 012,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 2.00% 25/05/2048	EUR	728 734,62	481 460,38	0,28
<b>Finance</b>			<b>393 920,00</b>	<b>395 840,00</b>	<b>0,23</b>
400 000,00	BNP PARIBAS SA 1.125% 22/11/2023	EUR	393 920,00	395 840,00	0,23
<b>LUXEMBOURG</b>			<b>3 825 640,00</b>	<b>2 741 680,00</b>	<b>1,58</b>
<b>Supranational</b>			<b>3 825 640,00</b>	<b>2 741 680,00</b>	<b>1,58</b>
4 000 000,00	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	3 825 640,00	2 741 680,00	1,58
<b>NETHERLANDS</b>			<b>2 483 789,70</b>	<b>2 101 658,74</b>	<b>1,21</b>
<b>Government</b>			<b>2 483 789,70</b>	<b>2 101 658,74</b>	<b>1,21</b>
1 283 000,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/01/2040	EUR	1 268 758,70	904 232,74	0,52
900 000,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/07/2032	EUR	754 236,00	744 066,00	0,43
500 000,00	NETHERLANDS GOVERNMENT BONDS 0.75% 15/07/2028	EUR	460 795,00	453 360,00	0,26
<b>UNITED KINGDOM</b>			<b>2 456 055,35</b>	<b>1 694 226,85</b>	<b>0,98</b>
<b>Government</b>			<b>2 456 055,35</b>	<b>1 694 226,85</b>	<b>0,98</b>
670 000,00	U.K. GILTS 4.75% 07/12/2038	GBP	1 176 163,01	802 804,49	0,46
528 000,00	U.K. GILTS 4.25% 07/03/2036	GBP	848 356,17	604 287,20	0,35
187 000,00	U.K. GILTS 4.25% 07/12/2049	GBP	345 007,95	210 662,53	0,12
72 839,15	U.K. GILTS 1.50% 22/07/2026	GBP	86 528,22	76 472,63	0,05
<b>GERMANY</b>			<b>1 078 815,50</b>	<b>1 029 636,50</b>	<b>0,59</b>
<b>Government</b>			<b>1 078 815,50</b>	<b>1 029 636,50</b>	<b>0,59</b>
1 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.50% 15/08/2046	EUR	1 069 160,00	1 019 980,00	0,59
10 000,00	BUNDESSCHATZANWEISUNGEN 0.40% 13/09/2024	EUR	9 655,50	9 656,50	0,00
<b>Floating Rate Notes</b>			<b>596 248,00</b>	<b>596 147,00</b>	<b>0,34</b>
<b>ITALY</b>			<b>298 887,00</b>	<b>299 640,00</b>	<b>0,17</b>
<b>Finance</b>			<b>298 887,00</b>	<b>299 640,00</b>	<b>0,17</b>
300 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	298 887,00	299 640,00	0,17

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

## Eurizon AM SICAV - Obiettivo Controllo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>197 480,00</b>	<b>196 926,00</b>	<b>0,11</b>
<b>Multi-Utilities</b>			<b>197 480,00</b>	<b>196 926,00</b>	<b>0,11</b>
200 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	197 480,00	196 926,00	0,11
<b>FRANCE</b>			<b>99 881,00</b>	<b>99 581,00</b>	<b>0,06</b>
<b>Finance</b>			<b>99 881,00</b>	<b>99 581,00</b>	<b>0,06</b>
100 000,00	BNP PARIBAS SA FRN 13/01/2029	EUR	99 881,00	99 581,00	0,06
<b>Zero-Coupon Bonds</b>			<b>40 127 957,04</b>	<b>38 460 133,83</b>	<b>22,12</b>
<b>GERMANY</b>			<b>25 538 180,04</b>	<b>24 672 697,33</b>	<b>14,19</b>
<b>Government</b>			<b>25 538 180,04</b>	<b>24 672 697,33</b>	<b>14,19</b>
9 330 000,00	BUNDESOBLIGATION 0.00% 10/10/2025	EUR	9 619 955,18	8 725 042,80	5,02
8 028 500,00	GERMAN TREASURY BILLS 0.00% 17/01/2024	EUR	7 883 400,69	7 877 162,78	4,53
4 290 000,00	GERMAN TREASURY BILLS 0.00% 23/08/2023	EUR	4 227 088,29	4 270 952,40	2,46
2 900 000,00	GERMAN TREASURY BILLS 0.00% 21/02/2024	EUR	2 842 601,84	2 835 156,00	1,63
970 000,00	GERMAN TREASURY BILLS 0.00% 18/10/2023	EUR	961 019,54	960 290,30	0,55
5 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	4 114,50	4 093,05	0,00
<b>ITALY</b>			<b>7 095 974,00</b>	<b>7 005 460,00</b>	<b>4,03</b>
<b>Government</b>			<b>7 095 974,00</b>	<b>7 005 460,00</b>	<b>4,03</b>
4 600 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 15/08/2024	EUR	4 541 074,00	4 416 920,00	2,54
2 900 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 01/08/2026	EUR	2 554 900,00	2 588 540,00	1,49
<b>FRANCE</b>			<b>4 830 210,00</b>	<b>4 278 120,00</b>	<b>2,46</b>
<b>Government</b>			<b>4 830 210,00</b>	<b>4 278 120,00</b>	<b>2,46</b>
5 500 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/05/2032	EUR	4 830 210,00	4 278 120,00	2,46
<b>BELGIUM</b>			<b>1 589 773,00</b>	<b>1 435 532,50</b>	<b>0,83</b>
<b>Supranational</b>			<b>1 589 773,00</b>	<b>1 435 532,50</b>	<b>0,83</b>
1 550 000,00	EUROPEAN UNION 0.00% 04/11/2025	EUR	1 589 773,00	1 435 532,50	0,83
<b>SPAIN</b>			<b>1 073 820,00</b>	<b>1 068 324,00</b>	<b>0,61</b>
<b>Government</b>			<b>1 073 820,00</b>	<b>1 068 324,00</b>	<b>0,61</b>
1 200 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/01/2027	EUR	1 073 820,00	1 068 324,00	0,61
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>207 640,11</b>	<b>207 640,11</b>	<b>0,12</b>
<b>Shares</b>			<b>207 640,11</b>	<b>207 640,11</b>	<b>0,12</b>
<b>ITALY</b>			<b>207 640,11</b>	<b>207 640,11</b>	<b>0,12</b>
<b>Finance</b>			<b>207 640,11</b>	<b>207 640,11</b>	<b>0,12</b>
207 640,11	EUR AM ITER UNITS COMIT	EUR	207 640,11	207 640,11	0,12
<b>INVESTMENT FUNDS</b>			<b>37 375 840,92</b>	<b>41 573 780,88</b>	<b>23,91</b>
<b>UCI Units</b>			<b>37 375 840,92</b>	<b>41 573 780,88</b>	<b>23,91</b>
<b>LUXEMBOURG</b>			<b>36 493 054,35</b>	<b>41 008 968,60</b>	<b>23,58</b>
<b>Finance</b>			<b>36 493 054,35</b>	<b>41 008 968,60</b>	<b>23,58</b>
1 960 000,00	EURIZON AM SICAV - ITALIAN EQUITY	EUR	11 247 570,94	16 822 680,00	9,68
2 158 714,85	EURIZON AM SICAV - EURO CORPORATE BOND	EUR	17 309 772,39	16 004 711,93	9,20
36 160,00	EURIZON FUND-ABSOLUTE RETURN SOLUTION	EUR	3 616 000,00	3 406 633,60	1,96
46 700,53	EURIZON FUND - BOND CORPORATE EUR SHORT TERM	EUR	3 399 810,01	3 389 991,69	1,95
55 612,35	EURIZON AM SICAV - USA EQUITY	EUR	530 804,57	996 907,02	0,57

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

## Eurizon AM SICAV - Obiettivo Controllo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
4 066,04	EURIZON FUND - MONEY MARKET USD T1	USD	389 095,65	388 043,57	0,22
0,01	EURIZON FUND - MONEY MARKET EUR T1	EUR	0,79	0,79	0,00
0,00	EURIZON AM SICAV - EMERGING MARKETS EQUITY		0,00	0,00	0,00
<b>ITALY</b>			<b>882 786,57</b>	<b>564 812,28</b>	<b>0,33</b>
<b>Finance</b>			<b>882 786,57</b>	<b>564 812,28</b>	<b>0,33</b>
2,00	PRAMERICA SGR SPA	EUR	882 786,57	564 812,28	0,33
<b>Total Portfolio</b>			<b>172 226 239,77</b>	<b>169 279 637,25</b>	<b>97,35</b>

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

## Eurizon AM SICAV - Obiettivo Controllo

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(784 512,10)</b>	<b>141 821 274,86</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>494 537,76</b>	<b>47 816 134,01</b>
200 000	(73)	Sale	US 2YR NOTE (CBT)	29/09/2023	USD	143 041,95	13 605 947,89
50	24	Purchase	S&P 500 EMINI	15/09/2023	USD	96 883,56	4 936 662,08
10	146	Purchase	EURO STOXX 50	15/09/2023	EUR	85 852,10	6 463 420,00
100 000	(109)	Sale	EURO SCHATZ	07/09/2023	EUR	69 215,00	11 428 650,00
10 000	11	Purchase	TOPIX INDEX	07/09/2023	JPY	42 552,45	1 596 065,81
100 000	(24)	Sale	EURO BOBL	07/09/2023	EUR	24 240,00	2 777 040,00
10	(22)	Sale	FTSE 100 INDEX	15/09/2023	GBP	13 459,30	1 933 396,43
100 000	30	Purchase	LONG GILT	27/09/2023	GBP	9 082,76	3 331 613,80
100 000	8	Purchase	US LONG BOND (CBT)	20/09/2023	USD	5 556,83	930 568,00
100 000	7	Purchase	EURO BTP	07/09/2023	EUR	4 653,81	812 770,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 279 049,86)</b>	<b>94 005 140,85</b>
5	(127)	Sale	FTSE/MIB INDEX	15/09/2023	EUR	(560 750,53)	18 010 505,00
100 000	317	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(382 937,91)	32 619 791,11
100 000	143	Purchase	US 5YR NOTE (CBT)	29/09/2023	USD	(186 368,53)	14 037 031,63
100 000	189	Purchase	EURO BUND	07/09/2023	EUR	(126 164,49)	25 276 860,00
50	27	Purchase	MSCI EMERGING MARKETS	15/09/2023	USD	(12 745,18)	1 234 797,97
100 000 000	(3)	Sale	JAPAN 10Y BOND (OSE)	12/09/2023	JPY	(10 083,22)	2 826 155,14

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

## Eurizon AM SICAV - Obiettivo Controllo

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>762 404,86</b>	<b>347 882,00</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>762 404,86</b>	<b>347 882,00</b>	—
14	PUT	S&P 500 INDEX 4 300,00 15/12/23	USD	165 659,62	117 582,00	—
350	PUT	EURO STOXX 50 PR 4 300,00 15/09/23	EUR	563 850,00	209 300,00	—
210	CALL	EURO STOXX 50 PR 4 500,00 21/07/23	EUR	32 895,24	21 000,00	—

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

## Eurizon AM SICAV - Obiettivo Controllo

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>10 228,84</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>49 184,56</b>
19/09/2023	63 863 000,00	NOK	5 437 743,04	EUR	19 736,94
19/09/2023	6 908 995,00	USD	6 292 459,79	EUR	16 370,67
19/09/2023	6 846 205,00	USD	5 375 491,07	GBP	10 037,85
19/09/2023	1 216 263,10	EUR	190 000 000,00	JPY	1 564,19
19/09/2023	582 000,00	CHF	597 481,52	EUR	1 313,87
19/09/2023	3 700 000,00	DKK	497 284,71	EUR	84,58
19/09/2023	66 189,14	USD	51 988,00	GBP	76,46
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(38 955,72)</b>
19/09/2023	565 000 000,00	JPY	3 977 821,08	USD	(20 148,24)
19/09/2023	2 615 000,00	CAD	1 814 101,43	EUR	(7 459,39)
19/09/2023	201 919 059,00	JPY	1 296 438,88	EUR	(5 539,62)
19/09/2023	6 000 000,00	SEK	512 348,27	EUR	(3 293,11)
19/09/2023	1 900 000,00	AUD	1 159 417,25	EUR	(2 132,82)
19/09/2023	350 682,73	EUR	302 357,00	GBP	(382,54)

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



## Eurizon AM SICAV - Obiettivo Equilibrio

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	197 286 925,11	
Banks	(Note 2)	4 669 914,61	
Other banks and broker accounts	(Notes 2, 12)	210 820,50	
Option contracts	(Notes 2, 12)	415 376,86	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	110 487,38	
Unrealised profit on future contracts	(Notes 2, 12)	1 289 468,94	
Other interest receivable		399 728,99	
Receivable on investments sold		2 431 316,44	
Receivable on subscriptions		249 612,75	
Other assets	(Notes 3, 13)	503 950,34	
<b>Total assets</b>		<b>207 567 601,92</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(410 632,43)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(78 831,22)	
Unrealised loss on future contracts	(Notes 2, 12)	(900 404,10)	
Payable on redemptions		(548 151,77)	
Other liabilities		(346 533,98)	
<b>Total liabilities</b>		<b>(2 284 553,50)</b>	
<b>Total net assets</b>		<b>205 283 048,42</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class Primaclasse	EUR	5,52	8 723 501,178
Class R	EUR	5,75	27 245 170,756
Class U	EUR	5,15	97 434,851

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

## Eurizon AM SICAV - Obiettivo Equilibrio

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>266 337 492,37</b>
Net income from investments	(Note 2)	2 462 474,28
Other income	(Notes 5, 8)	188 377,36
<b>Total income</b>		<b>2 650 851,64</b>
Management fee	(Note 8)	(1 800 113,01)
Performance fee	(Note 9)	(2 648,56)
Administrative fees	(Note 10)	(194 068,78)
Subscription tax	(Note 6)	(46 999,81)
Other charges and taxes	(Notes 3, 7)	(208 504,26)
<b>Total expenses</b>		<b>(2 252 334,42)</b>
<b>Net investment income / (loss)</b>		<b>398 517,22</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	6 804 926,31
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	2 511 595,71
- option contracts	(Note 2)	(569 124,83)
- forward foreign exchange contracts	(Note 2)	463 960,66
- foreign currencies	(Note 2)	126 834,31
- future contracts	(Note 2)	1 070 861,71
<b>Net result of operations for the period</b>		<b>10 807 571,09</b>
Subscriptions for the period		7 867 867,97
Redemptions for the period		(77 652 977,28)
Dividend distributions	(Note 15)	(2 076 905,73)
<b>Net assets at the end of the period</b>		<b>205 283 048,42</b>

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

## Eurizon AM SICAV - Obiettivo Equilibrio

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>197 476 594,85</b>	<b>197 286 925,11</b>	<b>96,10</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>169 855 201,71</b>	<b>167 923 867,85</b>	<b>81,80</b>
<b>Shares</b>			<b>56 524 097,40</b>	<b>66 120 521,21</b>	<b>32,21</b>
<b>FRANCE</b>			<b>16 174 311,43</b>	<b>20 133 253,31</b>	<b>9,81</b>
<b>Consumer Retail</b>			<b>3 846 949,08</b>	<b>5 584 402,80</b>	<b>2,72</b>
3 349,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	1 742 399,06	2 890 187,00	1,41
3 226,00	L'OREAL SA	EUR	995 909,44	1 377 824,60	0,67
1 352,00	KERING SA	EUR	742 742,60	683 571,20	0,33
318,00	HERMES INTERNATIONAL	EUR	365 897,98	632 820,00	0,31
<b>Industries</b>			<b>2 684 481,42</b>	<b>3 684 640,13</b>	<b>1,80</b>
9 302,00	SCHNEIDER ELECTRIC SE	EUR	936 384,38	1 548 410,92	0,75
9 956,00	VINCI SA	EUR	872 500,39	1 059 119,28	0,52
13 511,00	CIE DE SAINT-GOBAIN	EUR	572 468,72	752 968,03	0,37
20 805,00	GETLINK SE	EUR	303 127,93	324 141,90	0,16
<b>Finance</b>			<b>1 845 893,24</b>	<b>2 279 559,84</b>	<b>1,11</b>
20 012,00	BNP PARIBAS SA	EUR	862 153,26	1 155 092,64	0,56
36 909,00	AXA SA	EUR	847 277,74	997 465,73	0,49
4 723,00	SCOR SE	EUR	136 462,24	127 001,47	0,06
<b>Health</b>			<b>1 865 794,81</b>	<b>2 226 264,80</b>	<b>1,08</b>
15 083,00	SANOFI	EUR	1 253 411,24	1 481 150,60	0,72
4 317,00	ESSILORLUXOTTICA SA	EUR	612 383,57	745 114,20	0,36
<b>Energy</b>			<b>1 451 562,90</b>	<b>1 642 818,10</b>	<b>0,80</b>
31 262,00	TOTALENERGIES SE	EUR	1 451 562,90	1 642 818,10	0,80
<b>Computing and IT</b>			<b>1 879 404,77</b>	<b>1 597 093,65</b>	<b>0,78</b>
4 821,00	CAPGEMINI SE	EUR	732 314,89	836 684,55	0,41
7 479,00	DASSAULT SYSTEMES SE	EUR	273 598,57	303 834,38	0,15
1 186,00	TELEPERFORMANCE	EUR	334 056,72	181 991,70	0,09
5 173,00	WORLDLINE SA	EUR	355 157,83	173 295,50	0,08
3 754,00	UBISOFT ENTERTAINMENT SA	EUR	180 437,70	97 153,52	0,05
212,00	EXCLUSIVE NETWORKS SA	EUR	3 839,06	4 134,00	0,00
<b>Raw materials</b>			<b>839 325,92</b>	<b>1 240 202,60</b>	<b>0,60</b>
7 553,00	AIR LIQUIDE SA	EUR	839 325,92	1 240 202,60	0,60
<b>Basic Goods</b>			<b>898 506,80</b>	<b>1 041 752,80</b>	<b>0,51</b>
5 147,00	PERNOD RICARD SA	EUR	898 506,80	1 041 752,80	0,51
<b>Multi-Utilities</b>			<b>716 339,47</b>	<b>698 505,60</b>	<b>0,34</b>
24 128,00	VEOLIA ENVIRONNEMENT SA	EUR	716 339,47	698 505,60	0,34
<b>Telecommunication</b>			<b>146 053,02</b>	<b>138 012,99</b>	<b>0,07</b>
12 896,00	ORANGE SA	EUR	146 053,02	138 012,99	0,07
<b>GERMANY</b>			<b>12 666 873,91</b>	<b>14 821 410,47</b>	<b>7,22</b>
<b>Finance</b>			<b>2 601 311,82</b>	<b>3 055 095,68</b>	<b>1,49</b>
6 077,00	ALLIANZ SE	EUR	1 147 478,66	1 295 616,40	0,63
2 024,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	447 299,54	695 446,40	0,34
3 916,00	DEUTSCHE BOERSE AG	EUR	548 416,72	662 195,60	0,32
1 081,00	HANNOVER RUECK SE	EUR	163 077,14	210 092,35	0,10
10 715,00	VONOVIA SE	EUR	295 039,76	191 744,93	0,10

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## Eurizon AM SICAV - Obiettivo Equilibrio

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>2 217 440,79</b>	<b>2 801 087,97</b>	<b>1,36</b>
10 986,00	SIEMENS AG	EUR	1 193 878,61	1 675 804,44	0,81
21 641,00	DEUTSCHE POST AG	EUR	754 533,56	968 001,93	0,47
496,00	SARTORIUS AG	EUR	269 028,62	157 281,60	0,08
<b>Computing and IT</b>			<b>2 047 767,84</b>	<b>2 720 986,94</b>	<b>1,33</b>
14 211,00	SAP SE	EUR	1 464 968,33	1 778 364,54	0,87
24 947,00	INFINEON TECHNOLOGIES AG	EUR	582 799,51	942 622,40	0,46
<b>Consumer Retail</b>			<b>1 615 479,89</b>	<b>1 691 444,41</b>	<b>0,82</b>
9 062,00	MERCEDES-BENZ GROUP AG	EUR	603 827,50	667 597,54	0,32
3 339,00	BEIERSDORF AG	EUR	357 460,72	404 853,75	0,20
1 928,00	BAYERISCHE MOTOREN WERKE AG	EUR	148 546,70	216 938,56	0,10
3 656,00	PUMA SE	EUR	215 324,44	201 518,72	0,10
1 128,00	ADIDAS AG	EUR	290 320,53	200 535,84	0,10
<b>Multi-Utilities</b>			<b>1 308 754,43</b>	<b>1 646 245,72</b>	<b>0,80</b>
25 156,00	RWE AG	EUR	769 240,54	1 002 969,72	0,49
55 075,00	E.ON SE	EUR	539 513,89	643 276,00	0,31
<b>Telecommunication</b>			<b>936 916,05</b>	<b>1 242 846,79</b>	<b>0,61</b>
62 217,00	DEUTSCHE TELEKOM AG	EUR	936 916,05	1 242 846,79	0,61
<b>Health</b>			<b>1 373 104,99</b>	<b>1 080 275,97</b>	<b>0,53</b>
10 526,00	SIEMENS HEALTHINEERS AG	EUR	549 911,68	545 878,36	0,27
9 493,00	FRESENIUS SE & CO. KGAA	EUR	397 546,42	240 837,41	0,12
1 426,00	MERCK KGAA	EUR	282 864,07	216 110,30	0,10
8 558,00	SYNLAB AG	EUR	142 782,82	77 449,90	0,04
<b>Raw materials</b>			<b>566 098,10</b>	<b>583 426,99</b>	<b>0,28</b>
7 435,00	BASF SE	EUR	367 566,41	330 634,45	0,16
5 313,00	COVESTRO AG	EUR	198 531,69	252 792,54	0,12
<b>UNITED STATES</b>			<b>8 948 365,49</b>	<b>9 080 204,71</b>	<b>4,42</b>
<b>Computing and IT</b>			<b>1 502 002,26</b>	<b>2 071 796,02</b>	<b>1,01</b>
1 375,00	NVIDIA CORP.	USD	192 982,38	533 136,87	0,26
956,00	ADOBE, INC.	USD	308 862,03	428 482,40	0,21
13 941,00	INTEL CORP.	USD	413 786,01	427 302,38	0,21
1 106,00	MICROSOFT CORP.	USD	256 976,26	345 221,93	0,17
2 753,00	INTERNATIONAL BUSINESS MACHINES CORP.	USD	329 395,58	337 652,44	0,16
<b>Health</b>			<b>1 785 886,18</b>	<b>1 827 602,41</b>	<b>0,89</b>
1 803,00	ELI LILLY & CO.	USD	561 880,55	775 041,87	0,38
836,00	UNITEDHEALTH GROUP, INC.	USD	461 175,46	368 299,65	0,18
2 876,00	ABBVIE, INC.	USD	428 478,12	355 163,48	0,17
803,00	HUMANA, INC.	USD	334 352,05	329 097,41	0,16
<b>Consumer Retail</b>			<b>1 816 786,52</b>	<b>1 584 854,62</b>	<b>0,77</b>
3 951,00	ESTEE LAUDER COS., INC.	USD	977 394,63	711 179,78	0,35
3 887,00	STARBUCKS CORP.	USD	344 237,60	352 929,51	0,17
3 372,00	TJX COS., INC.	USD	246 286,39	262 063,97	0,13
1 939,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	248 867,90	258 681,36	0,12
<b>Finance</b>			<b>1 481 313,57</b>	<b>1 292 578,16</b>	<b>0,63</b>
1 792,00	VISA, INC.	USD	373 622,29	390 067,85	0,19
11 672,00	BANK OF AMERICA CORP.	USD	426 604,31	306 938,20	0,15
1 648,00	JPMORGAN CHASE & CO.	USD	212 895,82	219 692,98	0,11
702,00	GOLDMAN SACHS GROUP, INC.	USD	235 455,40	207 537,13	0,10
947,00	AMERICAN TOWER CORP.	USD	232 735,75	168 342,00	0,08

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## Eurizon AM SICAV - Obiettivo Equilibrio

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>655 136,78</b>	<b>719 553,14</b>	<b>0,35</b>
26 463,00	PARAMOUNT GLOBAL	USD	376 447,77	385 908,52	0,19
1 507,00	ALPHABET, INC.	USD	138 730,52	167 096,00	0,08
1 518,00	ALPHABET, INC.	USD	139 958,49	166 548,62	0,08
<b>Industries</b>			<b>693 544,21</b>	<b>692 894,93</b>	<b>0,34</b>
2 375,00	UNITED PARCEL SERVICE, INC.	USD	372 672,93	390 209,55	0,19
815,00	DEERE & CO.	USD	320 871,28	302 685,38	0,15
<b>Energy</b>			<b>358 050,88</b>	<b>328 082,91</b>	<b>0,16</b>
3 853,00	SCHLUMBERGER NV	USD	165 365,17	173 473,24	0,08
1 072,00	CHEVRON CORP.	USD	192 685,71	154 609,67	0,08
<b>Multi-Utilities</b>			<b>213 795,57</b>	<b>207 594,80</b>	<b>0,10</b>
3 224,00	SOUTHERN CO.	USD	213 795,57	207 594,80	0,10
<b>Raw materials</b>			<b>261 820,73</b>	<b>190 815,71</b>	<b>0,09</b>
5 948,00	MOSAIC CO.	USD	261 820,73	190 815,71	0,09
<b>Basic Goods</b>			<b>180 028,79</b>	<b>164 432,01</b>	<b>0,08</b>
2 979,00	COCA-COLA CO.	USD	180 028,79	164 432,01	0,08
<b>NETHERLANDS</b>			<b>6 092 559,35</b>	<b>8 229 715,44</b>	<b>4,01</b>
<b>Computing and IT</b>			<b>2 477 377,46</b>	<b>4 533 998,05</b>	<b>2,21</b>
4 636,00	ASML HOLDING NV	EUR	1 527 497,94	3 073 668,00	1,50
21 935,00	STMICROELECTRONICS NV	EUR	600 375,07	999 358,60	0,49
1 187,00	ASM INTERNATIONAL NV	EUR	349 504,45	460 971,45	0,22
<b>Telecommunication</b>			<b>1 020 091,95</b>	<b>1 022 622,18</b>	<b>0,50</b>
15 238,00	PROSUS NV	EUR	1 020 091,95	1 022 622,18	0,50
<b>Consumer Retail</b>			<b>530 140,01</b>	<b>882 808,10</b>	<b>0,43</b>
1 931,00	FERRARI NV	EUR	257 570,12	578 334,50	0,28
192,00	ADYEN NV	EUR	272 569,89	304 473,60	0,15
<b>Basic Goods</b>			<b>820 416,50</b>	<b>869 224,88</b>	<b>0,42</b>
6 119,00	HEINEKEN NV	EUR	586 765,57	576 287,42	0,28
9 371,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	233 650,93	292 937,46	0,14
<b>Raw materials</b>			<b>557 503,55</b>	<b>454 372,32</b>	<b>0,22</b>
6 081,00	AKZO NOBEL NV	EUR	557 503,55	454 372,32	0,22
<b>Health</b>			<b>515 032,56</b>	<b>285 888,86</b>	<b>0,14</b>
14 433,00	KONINKLIJKE PHILIPS NV	EUR	515 032,56	285 888,86	0,14
<b>Finance</b>			<b>171 997,32</b>	<b>180 801,05</b>	<b>0,09</b>
14 654,00	ING GROEP NV	EUR	171 997,32	180 801,05	0,09
<b>ITALY</b>			<b>5 095 461,91</b>	<b>5 582 248,18</b>	<b>2,72</b>
<b>Finance</b>			<b>2 977 765,16</b>	<b>3 180 558,41</b>	<b>1,55</b>
654 229,00	INTESA SANPAOLO SPA	EUR	1 445 088,84	1 570 149,60	0,76
34 294,00	UNICREDIT SPA	EUR	423 025,74	729 261,91	0,36
55 123,00	NEXI SPA	EUR	690 189,87	395 893,39	0,19
24 231,00	FINECOBANK BANCA FINECO SPA	EUR	264 488,37	298 404,77	0,15
81 168,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	154 972,34	186 848,74	0,09
<b>Multi-Utilities</b>			<b>725 491,36</b>	<b>730 266,58</b>	<b>0,36</b>
92 233,00	ENEL SPA	EUR	583 434,95	568 893,14	0,28
20 673,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	142 056,41	161 373,44	0,08
<b>Computing and IT</b>			<b>552 837,30</b>	<b>702 200,36</b>	<b>0,34</b>
96 989,00	TECHNOPROBE SPA	EUR	552 837,30	702 200,36	0,34

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

## Eurizon AM SICAV - Obiettivo Equilibrio

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>341 795,06</b>	<b>492 982,12</b>	<b>0,24</b>
26 534,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	245 030,12	320 530,72	0,16
4 505,00	PRYSMIAN SPA	EUR	96 764,94	172 451,40	0,08
<b>Energy</b>			<b>384 372,24</b>	<b>387 260,80</b>	<b>0,19</b>
29 378,00	ENI SPA	EUR	384 372,24	387 260,80	0,19
<b>Health</b>			<b>113 200,79</b>	<b>88 979,91</b>	<b>0,04</b>
2 649,00	AMPLIFON SPA	EUR	113 200,79	88 979,91	0,04
<b>SPAIN</b>			<b>1 934 002,38</b>	<b>2 167 512,82</b>	<b>1,06</b>
<b>Multi-Utilities</b>			<b>970 433,24</b>	<b>1 123 942,96</b>	<b>0,55</b>
50 185,00	IBERDROLA SA	EUR	471 376,96	599 710,75	0,29
22 891,00	ENDESA SA	EUR	418 374,32	449 808,15	0,22
4 068,00	EDP RENOVAVEIS SA	EUR	80 681,96	74 424,06	0,04
<b>Consumer Retail</b>			<b>304 499,66</b>	<b>389 173,50</b>	<b>0,19</b>
10 975,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	304 499,66	389 173,50	0,19
<b>Finance</b>			<b>204 751,21</b>	<b>238 341,24</b>	<b>0,12</b>
70 411,00	BANCO SANTANDER SA	EUR	204 751,21	238 341,24	0,12
<b>Telecommunication</b>			<b>301 078,19</b>	<b>225 565,02</b>	<b>0,11</b>
6 098,00	CELLNEX TELECOM SA	EUR	301 078,19	225 565,02	0,11
<b>Computing and IT</b>			<b>153 240,08</b>	<b>190 490,10</b>	<b>0,09</b>
2 733,00	AMADEUS IT GROUP SA	EUR	153 240,08	190 490,10	0,09
<b>FINLAND</b>			<b>1 513 971,67</b>	<b>1 496 309,23</b>	<b>0,73</b>
<b>Finance</b>			<b>1 251 896,91</b>	<b>1 262 125,56</b>	<b>0,62</b>
72 750,00	NORDEA BANK ABP	SEK	738 069,24	724 152,60	0,36
13 083,00	SAMPO OYJ	EUR	513 827,67	537 972,96	0,26
<b>Telecommunication</b>			<b>262 074,76</b>	<b>234 183,67</b>	<b>0,11</b>
2 656,00	ELISA OYJ	EUR	139 044,70	129 984,64	0,06
27 167,00	NOKIA OYJ	EUR	123 030,06	104 199,03	0,05
<b>UNITED KINGDOM</b>			<b>1 186 770,99</b>	<b>1 401 979,47</b>	<b>0,68</b>
<b>Health</b>			<b>418 867,80</b>	<b>610 090,48</b>	<b>0,30</b>
4 643,00	ASTRAZENECA PLC	GBP	418 867,80	610 090,48	0,30
<b>Energy</b>			<b>403 108,77</b>	<b>434 455,68</b>	<b>0,21</b>
15 744,00	SHELL PLC	EUR	403 108,77	434 455,68	0,21
<b>Basic Goods</b>			<b>187 721,62</b>	<b>188 294,77</b>	<b>0,09</b>
4 782,00	DIAGEO PLC	GBP	187 721,62	188 294,77	0,09
<b>Raw materials</b>			<b>177 072,80</b>	<b>169 138,54</b>	<b>0,08</b>
6 500,00	ANGLO AMERICAN PLC	GBP	177 072,80	169 138,54	0,08
<b>IRELAND</b>			<b>874 705,71</b>	<b>1 054 252,84</b>	<b>0,51</b>
<b>Industries</b>			<b>330 796,22</b>	<b>512 524,50</b>	<b>0,25</b>
10 149,00	CRH PLC	EUR	330 796,22	512 524,50	0,25
<b>Basic Goods</b>			<b>420 586,07</b>	<b>339 018,34</b>	<b>0,16</b>
3 793,00	KERRY GROUP PLC	EUR	420 586,07	339 018,34	0,16
<b>Raw materials</b>			<b>123 323,42</b>	<b>202 710,00</b>	<b>0,10</b>
580,00	LINDE PLC	EUR	123 323,42	202 710,00	0,10

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## Eurizon AM SICAV - Obiettivo Equilibrio

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>576 738,10</b>	<b>738 594,59</b>	<b>0,36</b>
<b>Basic Goods</b>			<b>363 314,40</b>	<b>410 956,01</b>	<b>0,20</b>
2 806,00	CARLSBERG AS	DKK	363 314,40	410 956,01	0,20
<b>Health</b>			<b>213 423,70</b>	<b>327 638,58</b>	<b>0,16</b>
2 219,00	NOVO NORDISK AS	DKK	213 423,70	327 638,58	0,16
<b>SWITZERLAND</b>			<b>565 185,53</b>	<b>558 390,54</b>	<b>0,27</b>
<b>Basic Goods</b>			<b>281 375,88</b>	<b>288 715,25</b>	<b>0,14</b>
2 619,00	NESTLE SA	CHF	281 375,88	288 715,25	0,14
<b>Health</b>			<b>283 809,65</b>	<b>269 675,29</b>	<b>0,13</b>
508,00	ROCHE HOLDING AG	CHF	149 502,46	142 345,25	0,07
233,00	LONZA GROUP AG	CHF	134 307,19	127 330,04	0,06
<b>BELGIUM</b>			<b>507 967,32</b>	<b>477 548,32</b>	<b>0,23</b>
<b>Finance</b>			<b>324 910,01</b>	<b>352 327,04</b>	<b>0,17</b>
5 512,00	KBC GROUP NV	EUR	324 910,01	352 327,04	0,17
<b>Basic Goods</b>			<b>183 057,31</b>	<b>125 221,28</b>	<b>0,06</b>
2 416,00	ANHEUSER-BUSCH INBEV SA	EUR	183 057,31	125 221,28	0,06
<b>NORWAY</b>			<b>211 562,06</b>	<b>201 721,89</b>	<b>0,10</b>
<b>Finance</b>			<b>211 562,06</b>	<b>201 721,89</b>	<b>0,10</b>
11 748,00	DNB BANK ASA	NOK	211 562,06	201 721,89	0,10
<b>PORTUGAL</b>			<b>175 621,55</b>	<b>177 379,40</b>	<b>0,09</b>
<b>Multi-Utilities</b>			<b>175 621,55</b>	<b>177 379,40</b>	<b>0,09</b>
39 629,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	175 621,55	177 379,40	0,09
<b>Ordinary Bonds</b>			<b>88 492 484,31</b>	<b>76 928 607,09</b>	<b>37,47</b>
<b>UNITED STATES</b>			<b>20 663 735,56</b>	<b>19 365 984,41</b>	<b>9,43</b>
<b>Government</b>			<b>20 663 735,56</b>	<b>19 365 984,41</b>	<b>9,43</b>
8 159 602,50	U.S. TREASURY INFLATION-INDEXED NOTES 0.75% 15/07/2028	USD	7 389 557,20	7 088 880,66	3,46
7 000 000,00	U.S. TREASURY NOTES 0.88% 15/11/2030	USD	5 701 849,24	5 193 055,22	2,53
4 600 000,00	U.S. TREASURY NOTES 3.38% 15/05/2033	USD	4 206 074,74	4 066 766,61	1,98
2 118 500,00	U.S. TREASURY BONDS 2.88% 15/05/2049	USD	1 914 536,74	1 605 622,50	0,78
2 090 000,00	U.S. TREASURY BONDS 2.25% 15/08/2046	USD	1 439 465,12	1 399 638,66	0,68
5 000,00	U.S. TREASURY NOTES 1.50% 30/11/2024	USD	4 387,30	4 351,12	0,00
5 000,00	U.S. TREASURY NOTES 1.63% 15/08/2029	USD	4 094,99	3 997,55	0,00
5 000,00	U.S. TREASURY NOTES 0.63% 15/05/2030	USD	3 770,23	3 672,09	0,00
<b>JAPAN</b>			<b>15 243 164,90</b>	<b>11 593 891,33</b>	<b>5,65</b>
<b>Government</b>			<b>15 243 164,90</b>	<b>11 593 891,33</b>	<b>5,65</b>
537 800 000,00	JAPAN GOVERNMENT TEN YEAR BONDS 0.10% 20/03/2027	JPY	4 391 080,04	3 427 249,58	1,67
400 950 000,00	JAPAN GOVERNMENT THIRTY YEAR BONDS 1.50% 20/12/2044	JPY	3 818 460,71	2 764 786,91	1,35
406 000 000,00	JAPAN GOVERNMENT TWENTY YEAR BONDS 1.20% 20/12/2034	JPY	3 416 215,80	2 763 512,22	1,35
415 150 000,00	JAPAN GOVERNMENT FIVE YEAR BONDS 0.10% 20/06/2024	JPY	3 617 408,35	2 638 342,62	1,28
<b>ITALY</b>			<b>11 583 221,07</b>	<b>11 288 617,80</b>	<b>5,50</b>
<b>Government</b>			<b>10 908 510,07</b>	<b>10 620 082,80</b>	<b>5,17</b>
2 900 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.45% 15/02/2029	EUR	2 433 419,00	2 421 790,00	1,18
2 280 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	2 277 720,00	2 264 724,00	1,10
2 165 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	2 218 475,50	2 075 802,00	1,01
1 938 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.20% 15/08/2025	EUR	1 856 257,10	1 837 224,00	0,89

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

## Eurizon AM SICAV - Obiettivo Equilibrio

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
1 100 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.80% 01/12/2028	EUR	1 029 996,00	1 052 370,00	0,51
700 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/06/2032	EUR	532 434,00	546 630,00	0,27
383 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	381 134,79	283 534,90	0,14
85 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.10% 01/03/2040	EUR	100 597,50	73 669,50	0,04
72 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.45% 01/03/2048	EUR	77 498,36	63 561,60	0,03
1 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.60% 01/08/2031	EUR	977,82	776,80	0,00
<b>Finance</b>			<b>568 890,00</b>	<b>575 883,00</b>	<b>0,28</b>
300 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	285 390,00	290 562,00	0,14
300 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	283 500,00	285 321,00	0,14
<b>Energy</b>			<b>105 821,00</b>	<b>92 652,00</b>	<b>0,05</b>
100 000,00	ENI SPA 1.25% 18/05/2026	EUR	105 821,00	92 652,00	0,05
<b>UNITED KINGDOM</b>			<b>11 924 063,84</b>	<b>10 398 050,17</b>	<b>5,06</b>
<b>Government</b>			<b>11 924 063,84</b>	<b>10 398 050,17</b>	<b>5,06</b>
9 127 332,92	U.K. GILTS 1.50% 22/07/2026	GBP	10 750 198,59	9 582 637,91	4,67
311 677,33	U.K. GILTS 4.25% 07/03/2036	GBP	506 406,83	356 709,52	0,17
270 000,00	U.K. GILTS 4.75% 07/12/2038	GBP	455 917,80	323 518,23	0,16
120 000,00	U.K. GILTS 4.25% 07/12/2049	GBP	211 540,62	135 184,51	0,06
<b>SPAIN</b>			<b>7 298 431,04</b>	<b>6 431 736,15</b>	<b>3,13</b>
<b>Government</b>			<b>7 298 431,04</b>	<b>6 431 736,15</b>	<b>3,13</b>
3 900 000,00	SPAIN GOVERNMENT BONDS 3.80% 30/04/2024	EUR	3 989 622,00	3 902 691,00	1,90
1 476 000,00	SPAIN GOVERNMENT BONDS 0.50% 31/10/2031	EUR	1 310 754,04	1 180 888,56	0,57
1 335 000,00	SPAIN GOVERNMENT BONDS 1.00% 31/10/2050	EUR	1 265 072,70	715 600,05	0,35
726 000,00	SPAIN GOVERNMENT BONDS 1.25% 31/10/2030	EUR	732 982,30	632 556,54	0,31
<b>FRANCE</b>			<b>7 880 495,70</b>	<b>6 231 522,84</b>	<b>3,04</b>
<b>Government</b>			<b>7 880 495,70</b>	<b>6 231 522,84</b>	<b>3,04</b>
2 394 957,01	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.85% 25/07/2027	EUR	2 639 341,01	2 518 369,14	1,23
3 062 678,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 2.00% 25/05/2048	EUR	3 853 997,69	2 425 212,20	1,18
1 550 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.75% 25/06/2039	EUR	1 387 157,00	1 287 941,50	0,63
<b>GERMANY</b>			<b>6 085 007,93</b>	<b>6 022 972,96</b>	<b>2,93</b>
<b>Government</b>			<b>6 085 007,93</b>	<b>6 022 972,96</b>	<b>2,93</b>
3 400 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.00% 04/01/2037	EUR	4 023 186,00	3 992 994,00	1,95
2 200 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.25% 15/02/2027	EUR	2 045 296,00	2 015 420,00	0,98
10 000,00	BUNDESSCHATZANWEISUNGEN 0.40% 13/09/2024	EUR	9 655,50	9 656,50	0,00
4 806,43	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 2.50% 15/08/2046	EUR	6 870,43	4 902,46	0,00
<b>LUXEMBOURG</b>			<b>4 717 014,12</b>	<b>3 380 491,44</b>	<b>1,65</b>
<b>Supranational</b>			<b>4 717 014,12</b>	<b>3 380 491,44</b>	<b>1,65</b>
4 932 000,00	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	4 717 014,12	3 380 491,44	1,65
<b>NETHERLANDS</b>			<b>1 798 864,98</b>	<b>1 396 097,18</b>	<b>0,68</b>
<b>Government</b>			<b>1 798 864,98</b>	<b>1 396 097,18</b>	<b>0,68</b>
1 159 765,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/01/2040	EUR	1 212 236,98	817 379,18	0,40
700 000,00	NETHERLANDS GOVERNMENT BONDS 0.50% 15/07/2032	EUR	586 628,00	578 718,00	0,28

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



## Eurizon AM SICAV - Obiettivo Equilibrio

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>1 298 485,17</b>	<b>819 242,81</b>	<b>0,40</b>
<b>Government</b>			<b>1 298 485,17</b>	<b>819 242,81</b>	<b>0,40</b>
1 306 086,59	KINGDOM OF BELGIUM GOVERNMENT BONDS 0.40% 22/06/2040	EUR	1 298 485,17	819 242,81	0,40
<b>Floating Rate Notes</b>			<b>794 988,00</b>	<b>795 271,00</b>	<b>0,39</b>
<b>ITALY</b>			<b>398 887,00</b>	<b>400 301,00</b>	<b>0,20</b>
<b>Finance</b>			<b>298 887,00</b>	<b>299 640,00</b>	<b>0,15</b>
300 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	298 887,00	299 640,00	0,15
<b>Multi-Utilities</b>			<b>100 000,00</b>	<b>100 661,00</b>	<b>0,05</b>
100 000,00	ENEL SPA FRN 31/12/2099	EUR	100 000,00	100 661,00	0,05
<b>NETHERLANDS</b>			<b>296 220,00</b>	<b>295 389,00</b>	<b>0,14</b>
<b>Multi-Utilities</b>			<b>296 220,00</b>	<b>295 389,00</b>	<b>0,14</b>
300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	296 220,00	295 389,00	0,14
<b>FRANCE</b>			<b>99 881,00</b>	<b>99 581,00</b>	<b>0,05</b>
<b>Finance</b>			<b>99 881,00</b>	<b>99 581,00</b>	<b>0,05</b>
100 000,00	BNP PARIBAS SA FRN 13/01/2029	EUR	99 881,00	99 581,00	0,05
<b>Zero-Coupon Bonds</b>			<b>24 043 632,00</b>	<b>24 079 468,55</b>	<b>11,73</b>
<b>GERMANY</b>			<b>21 115 557,00</b>	<b>21 137 383,55</b>	<b>10,30</b>
<b>Government</b>			<b>21 115 557,00</b>	<b>21 137 383,55</b>	<b>10,30</b>
11 200 000,00	GERMAN TREASURY BILLS 0.00% 21/02/2024	EUR	10 976 670,47	10 949 568,00	5,34
8 350 000,00	GERMAN TREASURY BILLS 0.00% 17/01/2024	EUR	8 164 124,83	8 192 602,50	3,99
2 000 000,00	GERMAN TREASURY BILLS 0.00% 23/08/2023	EUR	1 970 647,20	1 991 120,00	0,97
5 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	4 114,50	4 093,05	0,00
<b>ITALY</b>			<b>1 585 800,00</b>	<b>1 606 680,00</b>	<b>0,78</b>
<b>Government</b>			<b>1 585 800,00</b>	<b>1 606 680,00</b>	<b>0,78</b>
1 800 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 01/08/2026	EUR	1 585 800,00	1 606 680,00	0,78
<b>SPAIN</b>			<b>1 342 275,00</b>	<b>1 335 405,00</b>	<b>0,65</b>
<b>Government</b>			<b>1 342 275,00</b>	<b>1 335 405,00</b>	<b>0,65</b>
1 500 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/01/2027	EUR	1 342 275,00	1 335 405,00	0,65
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>311 460,16</b>	<b>311 460,16</b>	<b>0,15</b>
<b>Shares</b>			<b>311 460,16</b>	<b>311 460,16</b>	<b>0,15</b>
<b>ITALY</b>			<b>311 460,16</b>	<b>311 460,16</b>	<b>0,15</b>
<b>Finance</b>			<b>311 460,16</b>	<b>311 460,16</b>	<b>0,15</b>
311 460,16	EUR AM ITER UNITS COMIT	EUR	311 460,16	311 460,16	0,15
<b>INVESTMENT FUNDS</b>			<b>27 309 932,98</b>	<b>29 051 597,10</b>	<b>14,15</b>
<b>UCI Units</b>			<b>27 309 932,98</b>	<b>29 051 597,10</b>	<b>14,15</b>
<b>LUXEMBOURG</b>			<b>25 989 158,67</b>	<b>28 204 378,69</b>	<b>13,74</b>
<b>Finance</b>			<b>25 989 158,67</b>	<b>28 204 378,69</b>	<b>13,74</b>
1 190 000,00	EURIZON AM SICAV - ITALIAN EQUITY	EUR	6 818 576,89	10 213 770,00	4,98
1 149 936,90	EURIZON AM SICAV - EURO CORPORATE BOND	EUR	9 450 381,69	8 525 632,12	4,15
72 110,04	EURIZON FUND - BOND CORPORATE EUR SHORT TERM	EUR	5 249 710,04	5 234 467,73	2,55

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

## Eurizon AM SICAV - Obiettivo Equilibrio

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
41 250,00	EURIZON FUND-ABSOLUTE RETURN SOLUTION	EUR	4 125 000,00	3 886 162,50	1,89
3 608,15	EURIZON FUND - MONEY MARKET USD T1	USD	345 489,06	344 345,35	0,17
0,01	EURIZON FUND - MONEY MARKET EUR T1	EUR	0,99	0,99	0,00
<b>ITALY</b>			<b>1 320 774,31</b>	<b>847 218,41</b>	<b>0,41</b>
<b>Finance</b>			<b>1 320 774,31</b>	<b>847 218,41</b>	<b>0,41</b>
3,00	PRAMERICA SGR SPA	EUR	1 320 774,31	847 218,41	0,41
<b>Total Portfolio</b>			<b>197 476 594,85</b>	<b>197 286 925,11</b>	<b>96,10</b>

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

## Eurizon AM SICAV - Obiettivo Equilibrio

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>389 064,84</b>	<b>143 806 834,54</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>1 289 468,94</b>	<b>73 331 850,46</b>
50	125	Purchase	S&P 500 EMINI	15/09/2023	USD	740 875,11	25 711 781,68
100 000	(202)	Sale	EURO BOBL	07/09/2023	EUR	204 020,00	23 373 420,00
10 000	33	Purchase	TOPIX INDEX	07/09/2023	JPY	127 657,36	4 788 197,42
200 000	(39)	Sale	US 2YR NOTE (CBT)	29/09/2023	USD	76 419,67	7 268 931,07
100 000	16	Purchase	EURO BUXL 30Y BOND	07/09/2023	EUR	63 040,00	2 233 600,00
100 000	61	Purchase	US LONG BOND (CBT)	20/09/2023	USD	42 370,83	7 095 580,98
10	32	Purchase	EURO STOXX 50	15/09/2023	EUR	31 150,11	1 416 640,00
100 000	13	Purchase	LONG GILT	27/09/2023	GBP	3 935,86	1 443 699,31
<b>Unrealised loss on future contracts and commitment</b>						<b>(900 404,10)</b>	<b>70 474 984,08</b>
100 000	312	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(376 897,89)	32 105 283,36
5	(84)	Sale	FTSE/MIB INDEX	15/09/2023	EUR	(370 890,12)	11 912 460,00
100 000	138	Purchase	EURO BUND	07/09/2023	EUR	(92 120,11)	18 456 120,00
50	103	Purchase	MSCI EMERGING MARKETS	15/09/2023	USD	(48 620,52)	4 710 525,58
100 000 000	(3)	Sale	JAPAN 10Y BOND (OSE)	12/09/2023	JPY	(10 083,22)	2 826 155,14
100 000	(4)	Sale	EURO BTP	07/09/2023	EUR	(1 792,24)	464 440,00

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

## Eurizon AM SICAV - Obiettivo Equilibrio

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>896 551,94</b>	<b>415 376,86</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>896 551,94</b>	<b>415 376,86</b>	—
18	PUT	S&P 500 INDEX 4 300,00 15/12/23	USD	212 990,94	151 176,86	—
400	PUT	EURO STOXX 50 PR 4 300,00 15/09/23	EUR	644 400,00	239 200,00	—
250	CALL	EURO STOXX 50 PR 4 500,00 21/07/23	EUR	39 161,00	25 000,00	—

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

## Eurizon AM SICAV - Obiettivo Equilibrio

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>31 656,16</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>110 487,38</b>
19/09/2023	25 817 083,00	USD	23 507 901,80	EUR	66 525,41
19/09/2023	75 957 000,00	NOK	6 467 628,69	EUR	23 356,81
19/09/2023	8 360 030,00	USD	6 564 113,49	GBP	12 257,40
19/09/2023	15 000 000,00	HKD	1 747 648,63	EUR	3 167,97
19/09/2023	1 301 782,00	CHF	1 336 410,12	EUR	2 938,77
19/09/2023	1 632 353,11	EUR	255 000 000,00	JPY	2 099,31
19/09/2023	71 228,31	USD	55 946,00	GBP	82,28
19/09/2023	2 600 000,00	DKK	349 443,31	EUR	59,43
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(78 831,22)</b>
19/09/2023	1 132 099 894,00	JPY	7 268 745,83	EUR	(31 058,97)
19/09/2023	603 000 000,00	JPY	4 245 355,95	USD	(21 503,34)
19/09/2023	4 000 000,00	CAD	2 774 916,15	EUR	(11 410,17)
19/09/2023	7 289 934,19	EUR	6 285 347,00	GBP	(7 952,19)
19/09/2023	7 500 000,00	SEK	640 435,33	EUR	(4 116,38)
19/09/2023	2 485 600,00	AUD	1 516 761,85	EUR	(2 790,17)

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

## Eurizon AM SICAV - Obiettivo Sviluppo

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	10 470 066,93	
Banks	(Note 2)	324 540,61	
Option contracts	(Notes 2, 12)	20 462,71	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	4 437,53	
Unrealised profit on future contracts	(Notes 2, 12)	70 754,00	
Other interest receivable		12 435,72	
Receivable on investments sold		72 952,70	
Receivable on subscriptions		230 182,63	
Other assets	(Notes 3, 13)	58 412,47	
<b>Total assets</b>		<b>11 264 245,30</b>	
<b>Liabilities</b>			
Amounts due to brokers	(Notes 2, 12)	(16 467,38)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(4 131,07)	
Unrealised loss on future contracts	(Notes 2, 12)	(19 939,11)	
Payable on investments purchased		(90 999,97)	
Payable on redemptions		(247 055,35)	
Other liabilities		(16 743,33)	
<b>Total liabilities</b>		<b>(395 336,21)</b>	
<b>Total net assets</b>		<b>10 868 909,09</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class Primaclasse	EUR	6,15	1 510 599,669
Class R	EUR	5,06	311 736,813

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

## Eurizon AM SICAV - Obiettivo Sviluppo

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>12 068 426,62</b>
Net income from investments	(Note 2)	146 336,19
Other income	(Notes 5, 8)	11 311,60
<b>Total income</b>		<b>157 647,79</b>
Management fee	(Note 8)	(76 797,23)
Performance fee	(Note 9)	(754,21)
Administrative fees	(Note 10)	(9 678,54)
Subscription tax	(Note 6)	(2 151,20)
Other charges and taxes	(Notes 3, 7)	(29 413,28)
<b>Total expenses</b>		<b>(118 794,46)</b>
<b>Net investment income / (loss)</b>		<b>38 853,33</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	321 434,55
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	543 485,06
- option contracts	(Note 2)	(27 260,64)
- forward foreign exchange contracts	(Note 2)	30 009,16
- foreign currencies	(Note 2)	530,51
- future contracts	(Note 2)	103 225,04
<b>Net result of operations for the period</b>		<b>1 010 277,01</b>
Subscriptions for the period		1 677 998,49
Redemptions for the period		(3 887 793,03)
<b>Net assets at the end of the period</b>		<b>10 868 909,09</b>

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

## Eurizon AM SICAV - Obiettivo Sviluppo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>9 992 670,09</b>	<b>10 470 066,93</b>	<b>96,33</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>8 411 718,02</b>	<b>8 858 215,64</b>	<b>81,50</b>
<b>Shares</b>			<b>4 287 391,60</b>	<b>5 103 449,83</b>	<b>46,95</b>
<b>FRANCE</b>			<b>1 361 787,81</b>	<b>1 723 457,47</b>	<b>15,86</b>
<b>Consumer Retail</b>			<b>327 980,33</b>	<b>481 304,90</b>	<b>4,43</b>
290,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	151 028,54	250 270,00	2,30
279,00	L'OREAL SA	EUR	82 874,50	119 160,90	1,10
115,00	KERING SA	EUR	63 246,30	58 144,00	0,54
27,00	HERMES INTERNATIONAL	EUR	30 830,99	53 730,00	0,49
<b>Industries</b>			<b>228 713,41</b>	<b>317 791,50</b>	<b>2,92</b>
799,00	SCHNEIDER ELECTRIC SE	EUR	79 086,98	133 001,54	1,22
814,00	VINCI SA	EUR	70 467,04	86 593,32	0,80
1 230,00	CIE DE SAINT-GOBAIN	EUR	51 511,12	68 547,90	0,63
1 903,00	GETLINK SE	EUR	27 648,27	29 648,74	0,27
<b>Finance</b>			<b>160 519,57</b>	<b>197 201,74</b>	<b>1,81</b>
1 724,00	BNP PARIBAS SA	EUR	74 441,40	99 509,28	0,92
3 195,00	AXA SA	EUR	74 016,80	86 344,88	0,79
422,00	SCOR SE	EUR	12 061,37	11 347,58	0,10
<b>Health</b>			<b>161 734,58</b>	<b>194 729,80</b>	<b>1,79</b>
1 352,00	SANOFI	EUR	111 737,63	132 766,40	1,22
359,00	ESSILORLUXOTTICA SA	EUR	49 996,95	61 963,40	0,57
<b>Energy</b>			<b>135 720,63</b>	<b>146 351,75</b>	<b>1,35</b>
2 785,00	TOTALENERGIES SE	EUR	135 720,63	146 351,75	1,35
<b>Computing and IT</b>			<b>147 265,13</b>	<b>131 567,87</b>	<b>1,21</b>
410,00	CAPGEMINI SE	EUR	62 400,75	71 155,50	0,65
656,00	DASSAULT SYSTEMES SE	EUR	23 579,90	26 650,00	0,24
409,00	WORLDLINE SA	EUR	25 925,75	13 701,50	0,13
77,00	TELEPERFORMANCE	EUR	21 783,60	11 815,65	0,11
244,00	UBISOFT ENTERTAINMENT SA	EUR	11 765,72	6 314,72	0,06
99,00	EXCLUSIVE NETWORKS SA	EUR	1 809,41	1 930,50	0,02
<b>Raw materials</b>			<b>70 159,45</b>	<b>107 386,80</b>	<b>0,99</b>
654,00	AIR LIQUIDE SA	EUR	70 159,45	107 386,80	0,99
<b>Basic Goods</b>			<b>64 340,80</b>	<b>83 591,20</b>	<b>0,77</b>
413,00	PERNOD RICARD SA	EUR	64 340,80	83 591,20	0,77
<b>Multi-Utilities</b>			<b>54 277,62</b>	<b>53 065,35</b>	<b>0,49</b>
1 833,00	VEOLIA ENVIRONNEMENT SA	EUR	54 277,62	53 065,35	0,49
<b>Telecommunication</b>			<b>11 076,29</b>	<b>10 466,56</b>	<b>0,10</b>
978,00	ORANGE SA	EUR	11 076,29	10 466,56	0,10
<b>GERMANY</b>			<b>1 065 534,92</b>	<b>1 242 517,00</b>	<b>11,43</b>
<b>Finance</b>			<b>219 407,32</b>	<b>264 066,13</b>	<b>2,43</b>
526,00	ALLIANZ SE	EUR	99 066,21	112 143,20	1,03
182,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	40 221,60	62 535,20	0,58
368,00	DEUTSCHE BOERSE AG	EUR	49 260,69	62 228,80	0,57
74,00	HANNOVER RUECK SE	EUR	11 198,68	14 381,90	0,13
714,00	VONOVIA SE	EUR	19 660,14	12 777,03	0,12

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## Eurizon AM SICAV - Obiettivo Sviluppo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>206 300,46</b>	<b>244 263,89</b>	<b>2,25</b>
904,00	SIEMENS AG	EUR	96 587,39	137 896,16	1,27
1 981,00	DEUTSCHE POST AG	EUR	79 338,87	88 610,13	0,82
56,00	SARTORIUS AG	EUR	30 374,20	17 757,60	0,16
<b>Computing and IT</b>			<b>170 233,85</b>	<b>224 168,41</b>	<b>2,06</b>
1 163,00	SAP SE	EUR	121 191,11	145 537,82	1,34
2 081,00	INFINEON TECHNOLOGIES AG	EUR	49 042,74	78 630,59	0,72
<b>Multi-Utilities</b>			<b>114 315,65</b>	<b>139 997,90</b>	<b>1,29</b>
2 138,00	RWE AG	EUR	66 658,56	85 242,06	0,79
4 688,00	E.ON SE	EUR	47 657,09	54 755,84	0,50
<b>Consumer Retail</b>			<b>130 479,82</b>	<b>136 707,76</b>	<b>1,26</b>
754,00	MERCEDES-BENZ GROUP AG	EUR	49 841,12	55 547,18	0,51
252,00	BEIERSDORF AG	EUR	26 978,17	30 555,00	0,28
99,00	ADIDAS AG	EUR	24 569,51	17 600,22	0,16
313,00	PUMA SE	EUR	18 259,86	17 252,56	0,16
140,00	BAYERISCHE MOTOREN WERKE AG	EUR	10 831,16	15 752,80	0,15
<b>Telecommunication</b>			<b>73 156,78</b>	<b>99 660,26</b>	<b>0,91</b>
4 989,00	DEUTSCHE TELEKOM AG	EUR	73 156,78	99 660,26	0,91
<b>Health</b>			<b>105 794,88</b>	<b>86 141,19</b>	<b>0,79</b>
903,00	SIEMENS HEALTHINEERS AG	EUR	45 041,31	46 829,58	0,43
708,00	FRESENIUS SE & CO. KGAA	EUR	29 392,11	17 961,96	0,17
102,00	MERCK KGAA	EUR	20 232,91	15 458,10	0,14
651,00	SYNLAB AG	EUR	11 128,55	5 891,55	0,05
<b>Raw materials</b>			<b>45 846,16</b>	<b>47 511,46</b>	<b>0,44</b>
634,00	BASF SE	EUR	30 672,21	28 193,98	0,26
406,00	COVESTRO AG	EUR	15 173,95	19 317,48	0,18
<b>NETHERLANDS</b>			<b>507 398,26</b>	<b>683 571,45</b>	<b>6,29</b>
<b>Computing and IT</b>			<b>205 071,59</b>	<b>373 109,19</b>	<b>3,43</b>
394,00	ASML HOLDING NV	EUR	136 463,35	261 222,00	2,40
1 629,00	STMICROELECTRONICS NV	EUR	42 249,55	74 217,24	0,68
97,00	ASM INTERNATIONAL NV	EUR	26 358,69	37 669,95	0,35
<b>Telecommunication</b>			<b>89 225,88</b>	<b>86 840,34</b>	<b>0,80</b>
1 294,00	PROSUS NV	EUR	89 225,88	86 840,34	0,80
<b>Consumer Retail</b>			<b>45 523,77</b>	<b>75 212,70</b>	<b>0,69</b>
177,00	FERRARI NV	EUR	23 693,10	53 011,50	0,49
14,00	ADYEN NV	EUR	21 830,67	22 201,20	0,20
<b>Basic Goods</b>			<b>65 766,19</b>	<b>70 118,62</b>	<b>0,65</b>
475,00	HEINEKEN NV	EUR	45 548,89	44 735,50	0,41
812,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	20 217,30	25 383,12	0,24
<b>Raw materials</b>			<b>49 046,13</b>	<b>40 199,36</b>	<b>0,37</b>
538,00	AKZO NOBEL NV	EUR	49 046,13	40 199,36	0,37
<b>Health</b>			<b>34 495,88</b>	<b>19 312,80</b>	<b>0,18</b>
975,00	KONINKLIJKE PHILIPS NV	EUR	34 495,88	19 312,80	0,18
<b>Finance</b>			<b>18 268,82</b>	<b>18 778,44</b>	<b>0,17</b>
1 522,00	ING GROEP NV	EUR	18 268,82	18 778,44	0,17

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## Eurizon AM SICAV - Obiettivo Sviluppo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>378 357,75</b>	<b>418 166,38</b>	<b>3,85</b>
<b>Finance</b>			<b>220 766,90</b>	<b>242 511,06</b>	<b>2,23</b>
42 852,00	INTESA SANPAOLO SPA	EUR	91 812,23	102 844,80	0,95
2 970,00	UNICREDIT SPA	EUR	34 472,47	63 157,05	0,58
4 763,00	NEXI SPA	EUR	56 736,87	34 207,87	0,31
2 276,00	FINCOBANK BANCA FINECO SPA	EUR	25 907,80	28 028,94	0,26
6 200,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	11 837,53	14 272,40	0,13
<b>Multi-Utilities</b>			<b>61 272,03</b>	<b>63 455,01</b>	<b>0,59</b>
8 578,00	ENEL SPA	EUR	52 269,08	52 909,10	0,49
1 351,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	9 002,95	10 545,91	0,10
<b>Computing and IT</b>			<b>30 979,50</b>	<b>39 349,40</b>	<b>0,36</b>
5 435,00	TECHNOPROBE SPA	EUR	30 979,50	39 349,40	0,36
<b>Industries</b>			<b>21 835,40</b>	<b>31 787,32</b>	<b>0,29</b>
1 817,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	17 048,00	21 949,36	0,20
257,00	PRYSMIAN SPA	EUR	4 787,40	9 837,96	0,09
<b>Energy</b>			<b>30 085,63</b>	<b>30 516,33</b>	<b>0,28</b>
2 315,00	ENI SPA	EUR	30 085,63	30 516,33	0,28
<b>Health</b>			<b>13 418,29</b>	<b>10 547,26</b>	<b>0,10</b>
314,00	AMPLIFON SPA	EUR	13 418,29	10 547,26	0,10
<b>UNITED STATES</b>			<b>350 634,46</b>	<b>356 267,04</b>	<b>3,28</b>
<b>Computing and IT</b>			<b>59 034,31</b>	<b>81 434,00</b>	<b>0,75</b>
54,00	NVIDIA CORP.	USD	7 578,94	20 937,74	0,19
38,00	ADOBE, INC.	USD	12 276,94	17 031,73	0,16
548,00	INTEL CORP.	USD	16 265,32	16 796,62	0,16
43,00	MICROSOFT CORP.	USD	9 990,94	13 421,83	0,12
108,00	INTERNATIONAL BUSINESS MACHINES CORP.	USD	12 922,17	13 246,08	0,12
<b>Health</b>			<b>69 833,20</b>	<b>73 133,53</b>	<b>0,67</b>
79,00	ELI LILLY & CO.	USD	24 465,39	33 959,13	0,31
30,00	UNITEDHEALTH GROUP, INC.	USD	16 549,36	13 216,49	0,12
32,00	HUMANA, INC.	USD	13 324,11	13 114,72	0,12
104,00	ABBVIE, INC.	USD	15 494,34	12 843,19	0,12
<b>Consumer Retail</b>			<b>77 130,62</b>	<b>66 245,44</b>	<b>0,61</b>
174,00	ESTEE LAUDER COS., INC.	USD	43 554,01	31 319,99	0,29
160,00	STARBUCKS CORP.	USD	14 169,79	14 527,58	0,13
132,00	TJX COS., INC.	USD	9 652,33	10 258,73	0,10
76,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	9 754,49	10 139,14	0,09
<b>Finance</b>			<b>56 793,80</b>	<b>49 899,03</b>	<b>0,46</b>
74,00	VISA, INC.	USD	15 428,60	16 107,71	0,15
421,00	BANK OF AMERICA CORP.	USD	15 387,29	11 071,02	0,10
28,00	GOLDMAN SACHS GROUP, INC.	USD	9 262,87	8 277,83	0,08
59,00	JPMORGAN CHASE & CO.	USD	7 621,88	7 865,22	0,07
37,00	AMERICAN TOWER CORP.	USD	9 093,16	6 577,25	0,06
<b>Telecommunication</b>			<b>23 913,82</b>	<b>26 096,80</b>	<b>0,24</b>
1 040,00	PARAMOUNT GLOBAL	USD	14 794,46	15 166,26	0,14
59,00	ALPHABET, INC.	USD	5 431,39	6 541,91	0,06
40,00	ALPHABET, INC.	USD	3 687,97	4 388,63	0,04
<b>Industries</b>			<b>26 010,60</b>	<b>26 050,18</b>	<b>0,24</b>
93,00	UNITED PARCEL SERVICE, INC.	USD	14 593,09	15 279,78	0,14
29,00	DEERE & CO.	USD	11 417,51	10 770,40	0,10

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## Eurizon AM SICAV - Obiettivo Sviluppo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Energy</b>			<b>13 823,54</b>	<b>12 711,70</b>	<b>0,12</b>
151,00	SCHLUMBERGER NV	USD	6 480,70	6 798,46	0,06
41,00	CHEVRON CORP.	USD	7 342,84	5 913,24	0,06
<b>Multi-Utilities</b>			<b>7 692,39</b>	<b>7 469,29</b>	<b>0,07</b>
116,00	SOUTHERN CO.	USD	7 692,39	7 469,29	0,07
<b>Raw materials</b>			<b>9 331,56</b>	<b>6 769,02</b>	<b>0,06</b>
211,00	MOSAIC CO.	USD	9 331,56	6 769,02	0,06
<b>Basic Goods</b>			<b>7 070,62</b>	<b>6 458,05</b>	<b>0,06</b>
117,00	COCA-COLA CO.	USD	7 070,62	6 458,05	0,06
<b>SPAIN</b>			<b>159 420,99</b>	<b>176 659,84</b>	<b>1,62</b>
<b>Multi-Utilities</b>			<b>78 880,49</b>	<b>89 995,63</b>	<b>0,83</b>
4 348,00	IBERDROLA SA	EUR	42 635,43	51 958,60	0,48
1 662,00	ENDESA SA	EUR	30 376,05	32 658,30	0,30
294,00	EDP RENOVAVEIS SA	EUR	5 869,01	5 378,73	0,05
<b>Consumer Retail</b>			<b>25 762,60</b>	<b>33 048,72</b>	<b>0,30</b>
932,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	25 762,60	33 048,72	0,30
<b>Finance</b>			<b>17 592,74</b>	<b>20 611,27</b>	<b>0,19</b>
6 089,00	BANCO SANTANDER SA	EUR	17 592,74	20 611,27	0,19
<b>Telecommunication</b>			<b>26 562,82</b>	<b>19 900,62</b>	<b>0,18</b>
538,00	CELLNEX TELECOM SA	EUR	26 562,82	19 900,62	0,18
<b>Computing and IT</b>			<b>10 622,34</b>	<b>13 103,60</b>	<b>0,12</b>
188,00	AMADEUS IT GROUP SA	EUR	10 622,34	13 103,60	0,12
<b>FINLAND</b>			<b>128 806,76</b>	<b>127 044,04</b>	<b>1,17</b>
<b>Finance</b>			<b>105 945,19</b>	<b>104 806,73</b>	<b>0,96</b>
5 296,00	NORDEA BANK ABP	SEK	53 729,41	52 716,32	0,49
911,00	SAMPO OYJ	EUR	38 286,30	37 460,32	0,34
1 468,00	NORDEA BANK ABP	EUR	13 929,48	14 630,09	0,13
<b>Telecommunication</b>			<b>22 861,57</b>	<b>22 237,31</b>	<b>0,21</b>
309,00	ELISA OYJ	EUR	15 869,83	15 122,46	0,14
1 855,00	NOKIA OYJ	EUR	6 991,74	7 114,85	0,07
<b>UNITED KINGDOM</b>			<b>101 360,25</b>	<b>119 357,18</b>	<b>1,10</b>
<b>Health</b>			<b>33 120,39</b>	<b>49 406,42</b>	<b>0,46</b>
376,00	ASTRAZENECA PLC	GBP	33 120,39	49 406,42	0,46
<b>Energy</b>			<b>34 598,27</b>	<b>36 894,52</b>	<b>0,34</b>
1 337,00	SHELL PLC	EUR	34 598,27	36 894,52	0,34
<b>Basic Goods</b>			<b>17 272,80</b>	<b>17 443,45</b>	<b>0,16</b>
443,00	DIAGEO PLC	GBP	17 272,80	17 443,45	0,16
<b>Raw materials</b>			<b>16 368,79</b>	<b>15 612,79</b>	<b>0,14</b>
600,00	ANGLO AMERICAN PLC	GBP	16 368,79	15 612,79	0,14
<b>IRELAND</b>			<b>69 418,26</b>	<b>79 765,48</b>	<b>0,73</b>
<b>Industries</b>			<b>26 528,93</b>	<b>40 652,50</b>	<b>0,37</b>
805,00	CRH PLC	EUR	26 528,93	40 652,50	0,37
<b>Basic Goods</b>			<b>28 522,61</b>	<b>21 987,48</b>	<b>0,20</b>
246,00	KERRY GROUP PLC	EUR	28 522,61	21 987,48	0,20

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### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>14 366,72</b>	<b>17 125,50</b>	<b>0,16</b>
49,00	LINDE PLC	EUR	14 366,72	17 125,50	0,16
<b>DENMARK</b>			<b>46 375,89</b>	<b>59 971,66</b>	<b>0,55</b>
<b>Basic Goods</b>			<b>29 202,29</b>	<b>33 099,09</b>	<b>0,30</b>
226,00	CARLSBERG AS	DKK	29 202,29	33 099,09	0,30
<b>Health</b>			<b>17 173,60</b>	<b>26 872,57</b>	<b>0,25</b>
182,00	NOVO NORDISK AS	DKK	17 173,60	26 872,57	0,25
<b>SWITZERLAND</b>			<b>46 047,42</b>	<b>44 947,90</b>	<b>0,41</b>
<b>Health</b>			<b>24 498,83</b>	<b>23 230,87</b>	<b>0,21</b>
22,00	LONZA GROUP AG	CHF	12 681,36	12 022,58	0,11
40,00	ROCHE HOLDING AG	CHF	11 817,47	11 208,29	0,10
<b>Basic Goods</b>			<b>21 548,59</b>	<b>21 717,03</b>	<b>0,20</b>
197,00	NESTLE SA	CHF	21 548,59	21 717,03	0,20
<b>BELGIUM</b>			<b>42 690,14</b>	<b>42 889,19</b>	<b>0,39</b>
<b>Finance</b>			<b>28 781,46</b>	<b>32 471,36</b>	<b>0,30</b>
508,00	KBC GROUP NV	EUR	28 781,46	32 471,36	0,30
<b>Basic Goods</b>			<b>13 908,68</b>	<b>10 417,83</b>	<b>0,09</b>
201,00	ANHEUSER-BUSCH INBEV SA	EUR	13 908,68	10 417,83	0,09
<b>NORWAY</b>			<b>18 011,12</b>	<b>17 170,74</b>	<b>0,16</b>
<b>Finance</b>			<b>18 011,12</b>	<b>17 170,74</b>	<b>0,16</b>
1 000,00	DNB BANK ASA	NOK	18 011,12	17 170,74	0,16
<b>PORTUGAL</b>			<b>11 547,57</b>	<b>11 664,46</b>	<b>0,11</b>
<b>Multi-Utilities</b>			<b>11 547,57</b>	<b>11 664,46</b>	<b>0,11</b>
2 606,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	11 547,57	11 664,46	0,11
<b>Ordinary Bonds</b>			<b>2 527 318,84</b>	<b>2 214 531,13</b>	<b>20,38</b>
<b>UNITED STATES</b>			<b>992 774,32</b>	<b>957 490,16</b>	<b>8,81</b>
<b>Government</b>			<b>992 774,32</b>	<b>957 490,16</b>	<b>8,81</b>
700 000,00	U.S. TREASURY NOTES 3.38% 15/05/2033	USD	640 054,85	618 855,79	5,69
375 946,13	U.S. TREASURY INFLATION-INDEXED NOTES 0.75% 15/07/2028	USD	340 466,95	326 613,61	3,01
5 000,00	U.S. TREASURY NOTES 1.50% 30/11/2024	USD	4 387,30	4 351,12	0,04
5 000,00	U.S. TREASURY NOTES 1.63% 15/08/2029	USD	4 094,99	3 997,55	0,04
5 000,00	U.S. TREASURY NOTES 0.63% 15/05/2030	USD	3 770,23	3 672,09	0,03
<b>ITALY</b>			<b>659 875,32</b>	<b>586 274,50</b>	<b>5,39</b>
<b>Government</b>			<b>659 875,32</b>	<b>586 274,50</b>	<b>5,39</b>
346 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.20% 15/08/2025	EUR	331 406,07	328 008,00	3,02
150 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/08/2030	EUR	151 954,50	123 630,00	1,14
75 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.95% 01/03/2037	EUR	72 728,25	50 602,50	0,46
40 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 15/05/2025	EUR	40 988,00	38 352,00	0,35
50 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.45% 01/03/2036	EUR	50 963,50	37 015,00	0,34
10 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.10% 01/03/2040	EUR	11 835,00	8 667,00	0,08

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

## Eurizon AM SICAV - Obiettivo Sviluppo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>379 184,38</b>	<b>315 783,42</b>	<b>2,91</b>
<b>Government</b>			<b>379 184,38</b>	<b>315 783,42</b>	<b>2,91</b>
220 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 4.00% 04/01/2037	EUR	285 784,20	258 370,20	2,38
66 118,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 1.25% 15/08/2048	EUR	88 572,43	52 584,97	0,48
5 000,00	BUNDESSCHATZANWEISUNGEN 0.40% 13/09/2024	EUR	4 827,75	4 828,25	0,05
<b>BELGIUM</b>			<b>191 123,00</b>	<b>128 497,00</b>	<b>1,18</b>
<b>Supranational</b>			<b>191 123,00</b>	<b>128 497,00</b>	<b>1,18</b>
100 000,00	EUROPEAN UNION 0.20% 04/06/2036	EUR	98 043,00	68 973,00	0,63
100 000,00	EUROPEAN UNION 0.10% 04/10/2040	EUR	93 080,00	59 524,00	0,55
<b>SPAIN</b>			<b>156 359,32</b>	<b>123 673,05</b>	<b>1,14</b>
<b>Government</b>			<b>156 359,32</b>	<b>123 673,05</b>	<b>1,14</b>
130 000,00	SPAIN GOVERNMENT BONDS 0.10% 30/04/2031	EUR	129 541,20	102 018,80	0,94
25 000,00	SPAIN GOVERNMENT BONDS 2.90% 31/10/2046	EUR	26 818,12	21 654,25	0,20
<b>LUXEMBOURG</b>			<b>148 002,50</b>	<b>102 813,00</b>	<b>0,95</b>
<b>Supranational</b>			<b>148 002,50</b>	<b>102 813,00</b>	<b>0,95</b>
150 000,00	EUROPEAN INVESTMENT BANK 0.01% 15/11/2035	EUR	148 002,50	102 813,00	0,95
<b>Zero-Coupon Bonds</b>			<b>1 597 007,58</b>	<b>1 540 234,68</b>	<b>14,17</b>
<b>GERMANY</b>			<b>1 071 774,68</b>	<b>1 057 315,78</b>	<b>9,73</b>
<b>Government</b>			<b>970 184,68</b>	<b>971 746,78</b>	<b>8,94</b>
518 000,00	GERMAN TREASURY BILLS 0.00% 21/02/2024	EUR	507 705,84	506 417,52	4,66
215 543,39	GERMAN TREASURY BILLS 0.00% 23/08/2023	EUR	212 408,33	214 586,38	1,97
187 820,88	GERMAN TREASURY BILLS 0.00% 17/01/2024	EUR	183 533,28	184 280,46	1,70
63 000,00	GERMAN TREASURY BILLS 0.00% 18/10/2023	EUR	62 422,73	62 369,37	0,57
5 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	4 114,50	4 093,05	0,04
<b>Finance</b>			<b>101 590,00</b>	<b>85 569,00</b>	<b>0,79</b>
100 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/09/2028	EUR	101 590,00	85 569,00	0,79
<b>FRANCE</b>			<b>259 806,00</b>	<b>233 352,00</b>	<b>2,15</b>
<b>Government</b>			<b>259 806,00</b>	<b>233 352,00</b>	<b>2,15</b>
300 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/05/2032	EUR	259 806,00	233 352,00	2,15
<b>ITALY</b>			<b>176 200,00</b>	<b>178 520,00</b>	<b>1,64</b>
<b>Government</b>			<b>176 200,00</b>	<b>178 520,00</b>	<b>1,64</b>
200 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 01/08/2026	EUR	176 200,00	178 520,00	1,64
<b>BELGIUM</b>			<b>89 226,90</b>	<b>71 046,90</b>	<b>0,65</b>
<b>Supranational</b>			<b>89 226,90</b>	<b>71 046,90</b>	<b>0,65</b>
90 000,00	EUROPEAN UNION 0.00% 04/07/2031	EUR	89 226,90	71 046,90	0,65
<b>INVESTMENT FUNDS</b>			<b>1 580 952,07</b>	<b>1 611 851,29</b>	<b>14,83</b>
<b>UCI Units</b>			<b>1 580 952,07</b>	<b>1 611 851,29</b>	<b>14,83</b>
<b>LUXEMBOURG</b>			<b>1 580 952,07</b>	<b>1 611 851,29</b>	<b>14,83</b>
<b>Finance</b>			<b>1 580 952,07</b>	<b>1 611 851,29</b>	<b>14,83</b>
2 070,00	EURIZON FUND - EQUITY USA -Z-	EUR	474 920,10	509 261,40	4,68
6 735,02	EURIZON FUND - BOND CORPORATE EUR SHORT TERM	EUR	490 309,95	488 895,10	4,50

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

## Eurizon AM SICAV - Obiettivo Sviluppo

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
2 330,76	EURIZON FUND - MONEY MARKET EUR T1	EUR	230 012,12	230 138,95	2,12
725,00	LYXOR S&P 500 UCITS ETF	EUR	189 454,32	206 378,50	1,90
23 890,00	EURIZON AM SICAV - EURO CORPORATE BOND	EUR	196 198,26	177 120,46	1,63
0,59	EURIZON FUND - MONEY MARKET USD T1	USD	57,32	56,88	0,00
<b>Total Portfolio</b>			<b>9 992 670,09</b>	<b>10 470 066,93</b>	<b>96,33</b>

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

## Eurizon AM SICAV - Obiettivo Sviluppo

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>50 814,89</b>	<b>5 316 963,91</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>70 754,00</b>	<b>3 240 488,58</b>
50	8	Purchase	S&P 500 EMINI	15/09/2023	USD	48 977,99	1 645 554,03
10 000	2	Purchase	TOPIX INDEX	07/09/2023	JPY	7 736,81	290 193,78
100 000	4	Purchase	US ULTRA BOND (CBT)	20/09/2023	USD	7 676,44	499 426,98
100 000	(6)	Sale	EURO BOBL	07/09/2023	EUR	6 060,00	694 260,00
100 000	1	Purchase	LONG GILT	27/09/2023	GBP	302,76	111 053,79
<b>Unrealised loss on future contracts and commitment</b>						<b>(19 939,11)</b>	<b>2 076 475,33</b>
100 000	5	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(6 040,03)	514 507,75
50	10	Purchase	MSCI EMERGING MARKETS	15/09/2023	USD	(4 720,44)	457 332,58
5	(1)	Sale	FTSE/MIB INDEX	15/09/2023	EUR	(4 415,36)	141 815,00
100 000	6	Purchase	EURO BUND	07/09/2023	EUR	(4 005,22)	802 440,00
100 000	(1)	Sale	EURO BTP	07/09/2023	EUR	(448,06)	116 110,00
10	(1)	Sale	EURO STOXX 50	15/09/2023	EUR	(310,00)	44 270,00

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

## Eurizon AM SICAV - Obiettivo Sviluppo

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>42 867,20</b>	<b>20 462,71</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>42 867,20</b>	<b>20 462,71</b>	—
1	PUT	S&P 500 INDEX 4 300,00 15/12/23	USD	11 832,83	8 398,71	—
18	PUT	EURO STOXX 50 PR 4 300,00 15/09/23	EUR	28 998,00	10 764,00	—
13	CALL	EURO STOXX 50 PR 4 500,00 21/07/23	EUR	2 036,37	1 300,00	—

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



## Eurizon AM SICAV - Obiettivo Sviluppo

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>306,46</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>4 437,53</b>
19/09/2023	982 401,00	USD	894 734,88	EUR	2 327,77
19/09/2023	3 604 000,00	NOK	306 869,80	EUR	1 113,82
19/09/2023	368 105,00	USD	289 028,03	GBP	539,71
19/09/2023	105 633,00	CHF	108 442,90	EUR	238,46
19/09/2023	1 000 000,00	HKD	116 509,91	EUR	211,20
19/09/2023	5 684,67	USD	4 465,00	GBP	6,57
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(4 131,07)</b>
19/09/2023	75 390 118,00	JPY	484 048,81	EUR	(2 068,32)
19/09/2023	16 850 000,00	JPY	118 748,57	USD	(708,61)
19/09/2023	203 000,00	CAD	140 826,99	EUR	(579,06)
19/09/2023	950 000,00	SEK	81 121,81	EUR	(521,41)
19/09/2023	168 000,00	AUD	102 516,89	EUR	(188,58)
19/09/2023	59 673,26	EUR	51 450,00	GBP	(65,09)

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

## Eurizon AM SICAV - Globo (Global Bond)

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	310 361 476,42	
Banks	(Note 2)	3 400 324,62	
Other banks and broker accounts	(Notes 2, 12)	5 584 027,97	
Option contracts	(Notes 2, 12)	40 303,22	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	953 928,77	
Unrealised profit on future contracts	(Notes 2, 12)	220 400,15	
Unrealised profit on swap contracts	(Notes 2, 11)	261 295,82	
Interest receivable on swap contracts	(Notes 2, 11)	67 552,17	
Other interest receivable		2 086 492,02	
Receivable on subscriptions		192 698,55	
Other assets	(Notes 3, 13)	2 571 325,53	
<b>Total assets</b>		<b>325 739 825,24</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(44 635,82)	
Option contracts	(Notes 2, 12)	(582 257,29)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(1 893 729,42)	
Unrealised loss on future contracts	(Notes 2, 12)	(685 472,62)	
Unrealised loss on swap contracts	(Notes 2, 11)	(117 783,24)	
Interest payable on swap contracts	(Notes 2, 11)	(64 910,27)	
Payable on redemptions		(891 607,74)	
Other liabilities		(379 241,77)	
<b>Total liabilities</b>		<b>(4 659 638,17)</b>	
<b>Total net assets</b>		<b>321 080 187,07</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	4,07	110 953,853
Class Primaclasse	EUR	4,19	49 275 398,557
Class R	EUR	4,75	18 690 344,106
Class U	EUR	4,77	5 354 772,017

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

## Eurizon AM SICAV - Globo (Global Bond)

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>392 752 318,07</b>
Net income from investments	(Note 2)	4 011 127,89
Interest received on swap contracts	(Note 2)	153 297,42
Other income	(Notes 5, 8)	2 138 061,53
<b>Total income</b>		<b>6 302 486,84</b>
Management fee	(Note 8)	(1 647 679,58)
Administrative fees	(Note 10)	(295 014,91)
Subscription tax	(Note 6)	(77 814,85)
Interest paid on swap contracts	(Note 2)	(496 437,40)
Other charges and taxes	(Notes 3, 7)	(2 762 259,90)
<b>Total expenses</b>		<b>(5 279 206,64)</b>
<b>Net investment income / (loss)</b>		<b>1 023 280,20</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(7 257 175,09)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	135 870,36
- option contracts	(Note 2)	(801 613,36)
- forward foreign exchange contracts	(Note 2)	(2 595 572,81)
- foreign currencies	(Note 2)	82 977,50
- future contracts	(Note 2)	495 454,42
- swap contracts	(Note 2)	(33 657,03)
<b>Net result of operations for the period</b>		<b>(8 950 435,81)</b>
Subscriptions for the period		12 142 636,60
Redemptions for the period		(74 864 331,79)
<b>Net assets at the end of the period</b>		<b>321 080 187,07</b>

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

## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>326 410 973,76</b>	<b>310 361 476,42</b>	<b>96,66</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>261 444 919,25</b>	<b>246 768 535,21</b>	<b>76,86</b>
<b>Ordinary Bonds</b>			<b>227 077 659,63</b>	<b>213 481 658,87</b>	<b>66,49</b>
<b>UNITED STATES</b>			<b>85 067 654,36</b>	<b>80 487 512,46</b>	<b>25,07</b>
<b>Government</b>			<b>32 665 221,86</b>	<b>29 863 679,45</b>	<b>9,30</b>
5 695 000,00	U.S. TREASURY BONDS 3.13% 15/02/2043	USD	4 875 947,44	4 550 354,48	1,42
5 800 000,00	U.S. TREASURY BONDS 2.38% 15/05/2051	USD	4 695 001,16	3 953 940,11	1,23
4 500 000,00	U.S. TREASURY BONDS 3.63% 15/08/2043	USD	4 154 514,22	3 870 730,93	1,21
4 895 000,00	U.S. TREASURY BONDS 2.88% 15/05/2043	USD	4 019 370,19	3 751 308,56	1,17
4 225 000,00	U.S. TREASURY NOTES 1.63% 15/05/2031	USD	3 445 667,69	3 291 703,84	1,02
3 000 000,00	U.S. TREASURY NOTES 0.75% 31/08/2026	USD	2 614 948,98	2 452 665,96	0,76
2 615 000,00	U.S. TREASURY BONDS 3.00% 15/11/2044	USD	2 181 749,70	2 028 736,62	0,63
2 555 000,00	U.S. TREASURY BONDS 3.00% 15/02/2049	USD	2 154 555,41	1 981 090,41	0,62
2 030 000,00	U.S. TREASURY BONDS 2.25% 15/02/2052	USD	1 512 277,20	1 345 211,83	0,42
2 400 000,00	U.S. TREASURY BONDS 1.25% 15/05/2050	USD	1 488 402,73	1 237 396,50	0,38
1 195 000,00	U.S. TREASURY BONDS 2.25% 15/08/2049	USD	866 053,78	796 335,54	0,25
995 000,00	U.S. TREASURY BONDS 1.88% 15/02/2051	USD	656 733,36	604 204,67	0,19
<b>Finance</b>			<b>11 410 766,62</b>	<b>11 018 259,14</b>	<b>3,43</b>
1 075 000,00	CITIZENS BANK NA 2.25% 28/04/2025	USD	943 462,46	892 072,36	0,28
1 220 000,00	JEFFERIES FINANCIAL GROUP, INC. 2.75% 15/10/2032	USD	888 782,63	860 273,06	0,27
905 000,00	SITE CENTERS CORP. 3.625% 01/02/2025	USD	807 604,43	779 602,10	0,24
865 000,00	WELLTOWER OP LLC 2.80% 01/06/2031	USD	690 468,04	657 019,23	0,20
765 000,00	HEALTHPEAK OP LLC 3.00% 15/01/2030	USD	633 375,86	609 279,19	0,19
680 000,00	JPMORGAN CHASE & CO. 3.90% 15/07/2025	USD	627 562,61	607 749,03	0,19
620 000,00	BRIXMOR OPERATING PARTNERSHIP LP 4.05% 01/07/2030	USD	523 336,90	512 997,27	0,16
530 000,00	BRIXMOR OPERATING PARTNERSHIP LP 3.90% 15/03/2027	USD	463 267,89	446 870,99	0,14
445 000,00	PROLOGIS LP 2.125% 15/04/2027	USD	379 051,15	367 885,59	0,11
400 000,00	MPT OPERATING PARTNERSHIP LP/MPT FINANCE CORP. 2.50% 24/03/2026	GBP	369 514,41	366 246,79	0,11
415 000,00	VENTAS REALTY LP 4.40% 15/01/2029	USD	372 157,62	355 218,59	0,11
400 000,00	UNUM GROUP 4.00% 15/06/2029	USD	347 375,22	337 235,46	0,11
400 000,00	GOLDMAN SACHS GROUP, INC. 1.00% 18/03/2033	EUR	299 468,00	297 804,00	0,09
315 000,00	WELLS FARGO & CO. 3.00% 23/10/2026	USD	276 574,75	268 286,95	0,08
294 000,00	GOLDMAN SACHS GROUP, INC. 4.65% 31/05/2024	USD	254 803,47	265 470,33	0,08
300 000,00	CITIGROUP, INC. 3.40% 01/05/2026	USD	269 767,60	261 555,37	0,08
320 000,00	CNA FINANCIAL CORP. 2.05% 15/08/2030	USD	242 725,87	234 957,95	0,07
280 000,00	BRIXMOR OPERATING PARTNERSHIP LP 4.125% 15/05/2029	USD	253 926,77	228 960,88	0,07
300 000,00	KIMCO REALTY OP LLC 2.70% 01/10/2030	USD	237 107,16	226 905,52	0,07
250 000,00	CROWN CASTLE, INC. 4.00% 01/03/2027	USD	226 381,38	218 212,58	0,07
300 000,00	MARKEL GROUP, INC. 4.15% 17/09/2050	USD	227 563,95	214 916,52	0,07
235 000,00	GOLDMAN SACHS GROUP, INC. 3.75% 22/05/2025	USD	214 583,53	208 174,18	0,07
200 000,00	LIBERTY MUTUAL GROUP, INC. 4.625% 02/12/2030	EUR	196 592,00	194 098,00	0,06
200 000,00	LIBERTY MUTUAL GROUP, INC. 2.75% 04/05/2026	EUR	192 550,00	191 276,00	0,06
200 000,00	WELLS FARGO & CO. 2.125% 24/09/2031	GBP	180 957,76	172 488,80	0,05
200 000,00	CHUBB INA HOLDINGS, INC. 1.40% 15/06/2031	EUR	164 870,00	162 162,00	0,05
190 000,00	MARSH & MCLENNAN COS., INC. 4.35% 30/01/2047	USD	159 842,25	148 779,88	0,05
150 000,00	GOLDMAN SACHS GROUP, INC. 3.50% 23/01/2025	USD	136 559,78	132 756,15	0,04
150 000,00	BERKSHIRE HATHAWAY, INC. 3.125% 15/03/2026	USD	136 286,55	132 459,17	0,04
180 000,00	HARTFORD FINANCIAL SERVICES GROUP, INC. 3.60% 19/08/2049	USD	131 197,78	124 551,38	0,04
140 000,00	INTERCONTINENTAL EXCHANGE, INC. 4.25% 21/09/2048	USD	118 626,35	111 594,47	0,04
120 000,00	WELLTOWER OP LLC 3.10% 15/01/2030	USD	97 471,47	95 713,99	0,03
105 000,00	WELLTOWER OP LLC 2.70% 15/02/2027	USD	90 230,69	87 424,26	0,03
104 000,00	CHUBB INA HOLDINGS, INC. 0.875% 15/12/2029	EUR	85 371,52	85 418,32	0,03
100 000,00	REALTY INCOME CORP. 3.25% 15/01/2031	USD	83 742,54	79 802,91	0,03

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

## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
60 000,00	VEREIT OPERATING PARTNERSHIP LP 2.20% 15/06/2028	USD	49 141,71	46 459,77	0,01
45 000,00	MASTERCARD, INC. 3.85% 26/03/2050	USD	38 464,52	35 580,10	0,01
<b>Health</b>			<b>10 588 657,24</b>	<b>10 230 871,35</b>	<b>3,19</b>
2 120 000,00	BRISTOL-MYERS SQUIBB CO. 0.537% 13/11/2023	USD	1 915 912,19	1 908 388,04	0,59
1 065 000,00	ELEVANCE HEALTH, INC. 2.375% 15/01/2025	USD	953 325,19	928 238,48	0,29
970 000,00	CIGNA GROUP 3.75% 15/07/2023	USD	903 514,81	888 594,41	0,28
730 000,00	ABBVIE, INC. 3.20% 21/11/2029	USD	633 020,76	604 708,80	0,19
695 000,00	QUEST DIAGNOSTICS, INC. 2.95% 30/06/2030	USD	579 080,71	558 312,25	0,17
400 000,00	HCA, INC. 5.00% 15/03/2024	USD	374 239,68	364 124,54	0,11
400 000,00	THERMO FISHER SCIENTIFIC, INC. 0.50% 01/03/2028	EUR	396 240,00	346 196,00	0,11
350 000,00	ELEVANCE HEALTH, INC. 3.65% 01/12/2027	USD	315 179,08	303 142,89	0,10
330 000,00	ABBOTT LABORATORIES 3.75% 30/11/2026	USD	305 869,28	295 076,17	0,09
300 000,00	MYLAN, INC. 2.125% 23/05/2025	EUR	286 869,00	286 695,00	0,09
300 000,00	BOSTON SCIENTIFIC CORP. 0.625% 01/12/2027	EUR	262 119,00	262 305,00	0,08
320 000,00	CIGNA GROUP 2.40% 15/03/2030	USD	275 901,30	249 192,22	0,08
250 000,00	ZIMMER BIOMET HOLDINGS, INC. 2.425% 13/12/2026	EUR	239 440,00	236 597,50	0,07
265 000,00	ABBVIE, INC. 4.50% 14/05/2035	USD	242 036,89	230 525,64	0,07
300 000,00	MERCK & CO., INC. 2.15% 10/12/2031	USD	238 093,03	227 980,68	0,07
300 000,00	THERMO FISHER SCIENTIFIC, INC. 2.00% 15/10/2031	USD	235 633,99	224 021,01	0,07
235 000,00	ELEVANCE HEALTH, INC. 4.101% 01/03/2028	USD	192 575,55	206 907,64	0,07
250 000,00	THERMO FISHER SCIENTIFIC, INC. 0.875% 01/10/2031	EUR	203 860,00	200 352,50	0,06
240 000,00	LABORATORY CORP. OF AMERICA HOLDINGS 2.70% 01/06/2031	USD	192 822,49	186 421,21	0,06
260 000,00	AETNA, INC. 3.875% 15/08/2047	USD	202 944,26	185 982,16	0,06
210 000,00	QUEST DIAGNOSTICS, INC. 3.45% 01/06/2026	USD	190 126,84	183 666,21	0,06
215 000,00	CIGNA GROUP 4.90% 15/12/2048	USD	198 434,66	183 289,91	0,06
200 000,00	ABBVIE, INC. 4.70% 14/05/2045	USD	179 400,02	167 125,52	0,05
215 000,00	UNITEDHEALTH GROUP, INC. 3.70% 15/08/2049	USD	172 248,29	158 652,61	0,05
160 000,00	THERMO FISHER SCIENTIFIC, INC. 2.60% 01/10/2029	USD	135 633,06	129 517,83	0,04
152 000,00	BOSTON SCIENTIFIC CORP. 4.55% 01/03/2039	USD	135 112,37	129 241,76	0,04
170 000,00	PFIZER, INC. 2.55% 28/05/2040	USD	123 872,30	114 515,45	0,04
170 000,00	DANAHER CORP. 2.60% 01/10/2050	USD	112 135,67	104 910,69	0,03
160 000,00	PFIZER, INC. 2.70% 28/05/2050	USD	112 272,66	103 260,83	0,03
100 000,00	THERMO FISHER SCIENTIFIC, INC. 3.65% 21/11/2034	EUR	101 425,00	98 434,00	0,03
100 000,00	DANAHER CORP. 2.10% 30/09/2026	EUR	96 634,00	94 737,00	0,03
60 000,00	BRISTOL-MYERS SQUIBB CO. 2.35% 13/11/2040	USD	50 627,32	38 629,87	0,01
35 000,00	AETNA, INC. 3.50% 15/11/2024	USD	32 057,84	31 127,53	0,01
<b>Energy</b>			<b>9 037 954,52</b>	<b>8 734 422,05</b>	<b>2,72</b>
1 850 000,00	CHEVRON CORP. 1.554% 11/05/2025	USD	1 623 268,30	1 590 185,58	0,50
1 240 000,00	ENTERPRISE PRODUCTS OPERATING LLC 3.75% 15/02/2025	USD	1 136 229,03	1 106 043,29	0,34
1 150 000,00	SPECTRA ENERGY PARTNERS LP 4.75% 15/03/2024	USD	1 074 060,31	1 044 686,66	0,33
795 000,00	PIONEER NATURAL RESOURCES CO. 1.90% 15/08/2030	USD	603 671,48	591 119,84	0,18
655 000,00	ONEOK, INC. 3.10% 15/03/2030	USD	584 741,15	515 840,86	0,16
500 000,00	KINDER MORGAN ENERGY PARTNERS LP 4.15% 01/02/2024	USD	463 931,24	453 716,63	0,14
500 000,00	WILLIAMS COS., INC. 4.00% 15/09/2025	USD	432 774,11	442 777,13	0,14
405 000,00	MAGELLAN MIDSTREAM PARTNERS LP 3.25% 01/06/2030	USD	340 495,83	327 240,64	0,10
315 000,00	PIONEER NATURAL RESOURCES CO. 1.125% 15/01/2026	USD	264 821,21	260 297,90	0,08
300 000,00	ONEOK, INC. 4.35% 15/03/2029	USD	266 026,93	255 866,10	0,08
240 000,00	ONEOK, INC. 3.40% 01/09/2029	USD	200 123,55	192 303,52	0,06
240 000,00	CONOCOPHILLIPS CO. 3.758% 15/03/2042	USD	198 444,76	185 116,72	0,06
215 000,00	VALERO ENERGY CORP. 2.15% 15/09/2027	USD	180 411,85	174 741,15	0,05
180 000,00	ENERGY TRANSFER LP 3.90% 15/05/2024	USD	164 999,00	161 806,92	0,05
190 000,00	HALLIBURTON CO. 5.00% 15/11/2045	USD	167 782,63	157 628,55	0,05
205 000,00	MPLX LP 2.65% 15/08/2030	USD	160 635,45	157 382,08	0,05
200 000,00	ONEOK, INC. 5.20% 15/07/2048	USD	169 077,50	156 925,71	0,05
170 000,00	ONEOK, INC. 2.75% 01/09/2024	USD	153 487,62	150 527,08	0,05
150 000,00	PHILLIPS 66 3.85% 09/04/2025	USD	138 032,95	133 761,19	0,04
160 000,00	CONOCOPHILLIPS CO. 4.025% 15/03/2062	USD	129 917,16	119 592,26	0,04

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## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
190 000,00	BP CAPITAL MARKETS AMERICA, INC. 2.772% 10/11/2050	USD	124 090,04	115 624,80	0,04
125 000,00	KINDER MORGAN ENERGY PARTNERS LP 4.30% 01/05/2024	USD	115 945,25	113 125,54	0,03
125 000,00	BOARDWALK PIPELINES LP 3.40% 15/02/2031	USD	101 445,94	98 483,01	0,03
120 000,00	MPLX LP 5.20% 01/03/2047	USD	102 874,04	96 644,52	0,03
120 000,00	MPLX LP 4.70% 15/04/2048	USD	96 219,70	90 596,12	0,03
60 000,00	ENTERPRISE PRODUCTS OPERATING LLC 3.95% 31/01/2060	USD	44 447,49	42 388,25	0,01
<b>Consumer Retail</b>			<b>6 409 891,27</b>	<b>6 263 615,98</b>	<b>1,95</b>
1 240 000,00	AUTOZONE, INC. 3.125% 15/07/2023	USD	1 150 444,70	1 135 503,22	0,35
869 000,00	CVS HEALTH CORP. 4.30% 25/03/2028	USD	778 272,61	768 120,89	0,24
700 000,00	GENERAL MOTORS CO. 6.125% 01/10/2025	USD	669 411,73	645 796,32	0,20
675 000,00	GENERAL MOTORS FINANCIAL CO., INC. 2.90% 26/02/2025	USD	600 968,93	587 775,71	0,18
600 000,00	TOYOTA MOTOR CREDIT CORP. 0.125% 05/11/2027	EUR	517 482,00	513 792,00	0,16
320 000,00	AMERICAN HONDA FINANCE CORP. 1.20% 08/07/2025	USD	275 944,21	270 102,21	0,09
310 000,00	GLOBAL PAYMENTS, INC. 2.65% 15/02/2025	USD	274 335,65	269 299,27	0,08
300 000,00	FORD MOTOR CREDIT CO. LLC 2.30% 10/02/2025	USD	261 576,44	256 823,02	0,08
280 000,00	SOUTHWEST AIRLINES CO. 5.125% 15/06/2027	USD	266 844,55	254 728,06	0,08
300 000,00	GENERAL MOTORS CO. 5.20% 01/04/2045	USD	246 456,02	234 464,64	0,07
200 000,00	FORD MOTOR CREDIT CO. LLC 2.748% 14/06/2024	GBP	217 343,87	222 613,33	0,07
250 000,00	HALEON U.S. CAPITAL LLC 3.375% 24/03/2027	USD	221 912,10	214 518,72	0,07
235 000,00	EQUIFAX, INC. 2.60% 01/12/2024	USD	211 209,84	205 302,92	0,06
200 000,00	GENERAL MOTORS FINANCIAL CO., INC. 4.35% 09/04/2025	USD	183 771,64	178 564,56	0,06
150 000,00	SOUTHWEST AIRLINES CO. 5.25% 04/05/2025	USD	142 535,55	136 124,61	0,04
200 000,00	LOWE'S COS., INC. 3.50% 01/04/2051	USD	142 192,38	130 522,42	0,04
135 000,00	MCDONALD'S CORP. 3.60% 01/07/2030	USD	119 757,75	115 132,32	0,04
103 000,00	GENERAL MOTORS FINANCIAL CO., INC. 4.00% 15/01/2025	USD	94 312,62	91 401,85	0,03
24 000,00	TOYOTA MOTOR CREDIT CORP. 3.50% 24/10/2025	USD	22 387,45	21 137,15	0,01
15 000,00	MCDONALD'S CORP. 4.20% 01/04/2050	USD	12 731,23	11 892,76	0,00
<b>Telecommunication</b>			<b>5 185 259,80</b>	<b>4 926 572,99</b>	<b>1,54</b>
725 000,00	T-MOBILE USA, INC. 3.50% 15/04/2025	USD	662 457,59	639 401,96	0,20
700 000,00	T-MOBILE USA, INC. 3.875% 15/04/2030	USD	613 158,03	591 445,28	0,19
584 000,00	AMAZON.COM, INC. 3.30% 13/04/2027	USD	527 697,34	510 419,05	0,16
400 000,00	VERIZON COMMUNICATIONS, INC. 4.75% 31/10/2034	EUR	429 772,00	419 640,00	0,13
300 000,00	MOTOROLA SOLUTIONS, INC. 4.60% 23/05/2029	USD	274 665,96	266 078,74	0,08
335 000,00	VERIZON COMMUNICATIONS, INC. 2.55% 21/03/2031	USD	269 881,35	256 448,41	0,08
315 000,00	T-MOBILE USA, INC. 4.375% 15/04/2040	USD	271 602,02	255 591,67	0,08
319 000,00	COMCAST CORP. 2.887% 01/11/2051	USD	210 572,04	196 113,30	0,06
200 000,00	VERIZON COMMUNICATIONS, INC. 2.50% 08/04/2031	GBP	193 716,64	184 169,84	0,06
200 000,00	AT&T, INC. 4.25% 01/06/2043	GBP	194 967,07	178 124,23	0,06
250 000,00	VERIZON COMMUNICATIONS, INC. 1.875% 03/11/2038	GBP	190 499,96	173 202,55	0,05
205 000,00	T-MOBILE USA, INC. 4.50% 15/04/2050	USD	177 824,60	161 438,86	0,05
200 000,00	AT&T, INC. 1.80% 14/09/2039	EUR	148 288,00	141 204,00	0,04
205 000,00	VERIZON COMMUNICATIONS, INC. 3.55% 22/03/2051	USD	149 956,71	140 320,67	0,04
170 000,00	OMNICOM GROUP, INC. 2.45% 30/04/2030	USD	135 565,83	130 736,35	0,04
200 000,00	AT&T, INC. 5.10% 25/11/2048	CAD	140 273,16	127 978,34	0,04
165 000,00	VERIZON COMMUNICATIONS, INC. 4.00% 22/03/2050	USD	131 220,73	122 851,61	0,04
100 000,00	BOOKING HOLDINGS, INC. 4.75% 15/11/2034	EUR	105 855,00	104 520,00	0,03
100 000,00	AT&T, INC. 3.15% 04/09/2036	EUR	90 848,00	88 045,00	0,03
100 000,00	VERIZON COMMUNICATIONS, INC. 1.25% 08/04/2030	EUR	99 338,00	84 072,00	0,03
100 000,00	COMCAST CORP. 1.875% 20/02/2036	GBP	84 873,78	78 105,89	0,03
115 000,00	VERIZON COMMUNICATIONS, INC. 3.70% 22/03/2061	USD	82 225,99	76 665,24	0,02
<b>Basic Goods</b>			<b>2 965 848,23</b>	<b>2 900 127,56</b>	<b>0,90</b>
1 360 000,00	BAT CAPITAL CORP. 2.259% 25/03/2028	USD	1 076 660,75	1 068 615,62	0,33
590 000,00	ALTRIA GROUP, INC. 2.35% 06/05/2025	USD	522 477,22	508 973,54	0,16
430 000,00	BUNGE LTD. FINANCE CORP. 1.63% 17/08/2025	USD	369 766,47	362 839,48	0,11
270 000,00	PHILIP MORRIS INTERNATIONAL, INC. 6.375% 16/05/2038	USD	278 145,24	270 747,30	0,08
200 000,00	HORMEL FOODS CORP. 1.80% 11/06/2030	USD	156 441,47	153 142,02	0,05

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## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
150 000,00	ANHEUSER-BUSCH INBEV WORLDWIDE, INC. 5.45% 23/01/2039	USD	148 024,03	142 443,59	0,05
170 000,00	CAMPBELL SOUP CO. 3.125% 24/04/2050	USD	117 307,26	107 682,73	0,03
170 000,00	ALTRIA GROUP, INC. 4.00% 04/02/2061	USD	111 332,79	107 416,28	0,03
150 000,00	PEPSICO, INC. 1.05% 09/10/2050	EUR	100 470,00	92 169,00	0,03
100 000,00	ALTRIA GROUP, INC. 3.125% 15/06/2031	EUR	85 223,00	86 098,00	0,03
<b>Multi-Utilities</b>			<b>2 549 287,97</b>	<b>2 411 026,10</b>	<b>0,75</b>
892 000,00	CONSOLIDATED EDISON CO. OF NEW YORK, INC. 3.95% 01/04/2050	USD	713 708,84	666 702,34	0,21
420 000,00	SEMPRA ENERGY 3.25% 15/06/2027	USD	369 251,37	356 045,17	0,11
425 000,00	SOUTHERN CALIFORNIA EDISON CO. 4.00% 01/04/2047	USD	334 884,26	310 460,26	0,09
345 000,00	DTE ENERGY CO. 1.05% 01/06/2025	USD	294 755,44	289 711,37	0,09
320 000,00	AVANGRID, INC. 3.20% 15/04/2025	USD	290 922,46	279 115,59	0,09
200 000,00	DUKE ENERGY CORP. 3.10% 15/06/2028	EUR	190 540,00	188 740,00	0,06
200 000,00	AMEREN ILLINOIS CO. 3.25% 15/03/2050	USD	145 303,97	133 669,99	0,04
180 000,00	SEMPRA ENERGY 4.00% 01/02/2048	USD	140 442,41	128 314,72	0,04
85 000,00	AMERICAN WATER CAPITAL CORP. 3.45% 01/05/2050	USD	69 479,22	58 266,66	0,02
<b>Industries</b>			<b>2 116 949,98</b>	<b>2 058 619,34</b>	<b>0,64</b>
950 000,00	EMERSON ELECTRIC CO. 1.80% 15/10/2027	USD	791 888,13	771 946,60	0,24
650 000,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP. 3.20% 15/06/2025	USD	575 927,86	565 613,02	0,17
550 000,00	VULCAN MATERIALS CO. 3.50% 01/06/2030	USD	468 407,56	455 612,60	0,14
290 000,00	RAYTHEON TECHNOLOGIES CORP. 4.45% 16/11/2038	USD	259 212,42	245 133,65	0,08
25 000,00	DEERE & CO. 3.75% 15/04/2050	USD	21 514,01	20 313,47	0,01
<b>Raw materials</b>			<b>1 179 169,64</b>	<b>1 133 006,98</b>	<b>0,35</b>
800 000,00	AIR PRODUCTS & CHEMICALS, INC. 1.85% 15/05/2027	USD	678 097,70	659 710,15	0,21
240 000,00	FMC CORP. 3.20% 01/10/2026	USD	211 962,99	204 318,91	0,06
200 000,00	DOW CHEMICAL CO. 3.60% 15/11/2050	USD	146 956,47	136 500,42	0,04
190 000,00	LYB INTERNATIONAL FINANCE III LLC 4.20% 15/10/2049	USD	142 152,48	132 477,50	0,04
<b>Computing and IT</b>			<b>958 647,23</b>	<b>947 311,52</b>	<b>0,30</b>
400 000,00	FIDELITY NATIONAL INFORMATION SERVICES, INC. 0.625% 03/12/2025	EUR	366 960,00	366 604,00	0,12
300 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 0.875% 31/01/2025	EUR	286 215,00	285 609,00	0,09
200 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 1.25% 09/02/2034	EUR	158 512,00	153 874,00	0,05
200 000,00	ORACLE CORP. 4.00% 15/11/2047	USD	146 960,23	141 224,52	0,04
<b>JAPAN</b>			<b>35 395 398,25</b>	<b>30 548 325,21</b>	<b>9,51</b>
<b>Government</b>			<b>33 230 432,60</b>	<b>28 435 319,45</b>	<b>8,85</b>
1 065 000 000,00	JAPAN GOVERNMENT FIVE YEAR BONDS 0.30% 20/12/2027	JPY	7 651 551,67	6 838 412,69	2,13
943 500 000,00	JAPAN GOVERNMENT TWENTY YEAR BONDS 0.50% 20/09/2036	JPY	7 540 829,33	5 871 934,41	1,83
689 700 000,00	JAPAN GOVERNMENT THIRTY YEAR BONDS 1.50% 20/12/2044	JPY	5 166 172,07	4 755 888,59	1,48
630 000 000,00	JAPAN GOVERNMENT TEN YEAR BONDS 0.10% 20/03/2031	JPY	4 753 524,03	3 950 451,22	1,23
610 000 000,00	JAPAN GOVERNMENT FIVE YEAR BONDS 0.01% 20/03/2026	JPY	4 602 572,74	3 877 302,22	1,21
440 000 000,00	JAPAN GOVERNMENT THIRTY YEAR BONDS 0.40% 20/09/2049	JPY	2 618 451,75	2 285 917,81	0,71
163 900 000,00	JAPAN GOVERNMENT THIRTY YEAR BONDS 0.40% 20/06/2049	JPY	897 331,01	855 412,51	0,26
<b>Finance</b>			<b>2 164 965,65</b>	<b>2 113 005,76</b>	<b>0,66</b>
1 100 000,00	MITSUBISHI UFJ FINANCIAL GROUP, INC. 2.193% 25/02/2025	USD	971 321,48	950 738,48	0,30
780 000,00	NOMURA HOLDINGS, INC. 2.648% 16/01/2025	USD	694 731,28	676 176,14	0,21
560 000,00	SUMITOMO MITSUI FINANCIAL GROUP, INC. 2.348% 15/01/2025	USD	498 912,89	486 091,14	0,15

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## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED KINGDOM</b>			<b>18 262 424,87</b>	<b>16 698 400,04</b>	<b>5,20</b>
<b>Government</b>			<b>13 248 693,64</b>	<b>11 880 048,24</b>	<b>3,70</b>
8 500 000,00	U.K. GILTS 1.25% 22/07/2027	GBP	8 816 792,65	8 604 868,59	2,68
2 000 000,00	U.K. GILTS 1.50% 22/07/2047	GBP	1 413 495,78	1 318 079,18	0,41
1 160 000,00	U.K. GILTS 1.25% 22/10/2041	GBP	1 351 443,71	811 878,51	0,25
725 000,00	U.K. GILTS 0.13% 30/01/2026	GBP	836 535,63	745 164,25	0,23
845 000,00	U.K. GILTS 0.63% 22/10/2050	GBP	830 425,87	400 057,71	0,13
<b>Finance</b>			<b>1 864 019,16</b>	<b>1 806 885,33</b>	<b>0,56</b>
1 150 000,00	HSBC HOLDINGS PLC 2.633% 07/11/2025	USD	1 018 441,80	1 002 059,73	0,31
400 000,00	BARCLAYS PLC 3.65% 16/03/2025	USD	360 974,58	351 479,27	0,11
300 000,00	HSBC HOLDINGS PLC 6.80% 01/06/2038	USD	290 195,18	277 317,05	0,09
200 000,00	BARCLAYS PLC 4.375% 12/01/2026	USD	194 407,60	176 029,28	0,05
<b>Basic Goods</b>			<b>1 039 241,01</b>	<b>995 817,00</b>	<b>0,31</b>
500 000,00	IMPERIAL BRANDS FINANCE PLC 1.125% 14/08/2023	EUR	497 270,00	498 145,00	0,16
200 000,00	CO.-OPERATIVE GROUP HOLDINGS LTD. 7.50% 08/07/2026	GBP	260 440,88	221 040,17	0,07
200 000,00	BAT INTERNATIONAL FINANCE PLC 2.25% 16/01/2030	EUR	166 748,00	167 608,00	0,05
100 000,00	TESCO CORPORATE TREASURY SERVICES PLC 2.50% 02/05/2025	GBP	114 782,13	109 023,83	0,03
<b>Multi-Utilities</b>			<b>584 185,61</b>	<b>563 191,33</b>	<b>0,17</b>
400 000,00	CADENT FINANCE PLC 0.625% 19/03/2030	EUR	322 812,00	318 140,00	0,10
200 000,00	SP TRANSMISSION PLC 2.00% 13/11/2031	GBP	187 161,68	178 357,29	0,05
100 000,00	THAMES WATER UTILITIES FINANCE PLC 2.375% 22/04/2040	GBP	74 211,93	66 694,04	0,02
<b>Industries</b>			<b>436 428,00</b>	<b>434 871,00</b>	<b>0,14</b>
450 000,00	DS SMITH PLC 1.375% 26/07/2024	EUR	436 428,00	434 871,00	0,14
<b>Energy</b>			<b>400 000,00</b>	<b>377 192,00</b>	<b>0,12</b>
400 000,00	BP CAPITAL MARKETS PLC 2.519% 07/04/2028	EUR	400 000,00	377 192,00	0,12
<b>Computing and IT</b>			<b>352 348,07</b>	<b>342 283,41</b>	<b>0,11</b>
400 000,00	SAGE GROUP PLC 1.625% 25/02/2031	GBP	352 348,07	342 283,41	0,11
<b>Consumer Retail</b>			<b>337 509,38</b>	<b>298 111,73</b>	<b>0,09</b>
400 000,00	DIAGEO CAPITAL PLC 2.125% 29/04/2032	USD	337 509,38	298 111,73	0,09
<b>ITALY</b>			<b>11 524 968,77</b>	<b>11 713 658,68</b>	<b>3,65</b>
<b>Government</b>			<b>10 270 345,77</b>	<b>10 453 672,68</b>	<b>3,26</b>
4 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.45% 01/09/2043	EUR	3 984 472,00	4 069 600,00	1,27
2 900 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.00% 30/10/2031	EUR	2 896 752,00	2 926 680,00	0,91
1 314 690,00	ITALY BUONI POLIENNALI DEL TESORO 2.40% 15/05/2039	EUR	1 310 434,12	1 378 321,00	0,43
1 100 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.50% 01/10/2053	EUR	1 095 149,00	1 120 680,00	0,35
700 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BONDS 2.875% 17/10/2029	USD	558 494,87	557 683,60	0,17
350 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BONDS 5.375% 15/06/2033	USD	326 013,78	318 888,08	0,10
100 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030	EUR	99 030,00	81 820,00	0,03
<b>Finance</b>			<b>597 012,00</b>	<b>593 203,00</b>	<b>0,18</b>
650 000,00	NEXI SPA 1.625% 30/04/2026	EUR	597 012,00	593 203,00	0,18
<b>Energy</b>			<b>420 585,00</b>	<b>421 850,00</b>	<b>0,13</b>
500 000,00	ENI SPA 0.375% 14/06/2028	EUR	420 585,00	421 850,00	0,13
<b>Industries</b>			<b>153 552,00</b>	<b>162 154,00</b>	<b>0,05</b>
200 000,00	AEROPORTI DI ROMA SPA 1.75% 30/07/2031	EUR	153 552,00	162 154,00	0,05
<b>Multi-Utilities</b>			<b>83 474,00</b>	<b>82 779,00</b>	<b>0,03</b>
100 000,00	SNAM SPA 0.75% 20/06/2029	EUR	83 474,00	82 779,00	0,03

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



## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>MEXICO</b>			<b>9 207 446,57</b>	<b>9 472 579,98</b>	<b>2,95</b>
<b>Government</b>			<b>9 207 446,57</b>	<b>9 472 579,98</b>	<b>2,95</b>
100 000 000,00	MEXICO BONOS 7.75% 23/11/2034	MXN	4 634 254,31	4 994 601,82	1,56
4 100 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.50% 22/04/2029	USD	3 674 968,57	3 648 698,23	1,14
500 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 4.75% 08/03/2044	USD	407 520,75	393 372,93	0,12
400 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 1.75% 17/04/2028	EUR	394 952,94	360 428,00	0,11
100 000,00	MEXICO GOVERNMENT INTERNATIONAL BONDS 2.875% 08/04/2039	EUR	95 750,00	75 479,00	0,02
<b>GERMANY</b>			<b>8 257 194,99</b>	<b>8 017 463,49</b>	<b>2,50</b>
<b>Finance</b>			<b>5 348 662,99</b>	<b>5 156 926,49</b>	<b>1,61</b>
2 600 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 15/03/2028	EUR	2 593 578,00	2 565 264,00	0,80
950 000,00	KREDITANSTALT FUER WIEDERAUFBAU 2.75% 14/02/2033	EUR	942 001,00	936 320,00	0,29
1 200 000,00	AAREAL BANK AG 0.75% 18/04/2028	EUR	1 042 120,00	916 764,00	0,29
325 000,00	DEUTSCHE BANK AG 1.686% 19/03/2026	USD	274 194,99	268 680,49	0,08
200 000,00	VONOVIA SE 1.875% 28/06/2028	EUR	173 536,00	170 374,00	0,05
200 000,00	VONOVIA SE 1.50% 14/06/2041	EUR	122 030,00	110 978,00	0,04
100 000,00	TALANX AG 4.00% 25/10/2029	EUR	101 848,00	100 508,00	0,03
100 000,00	KREDITANSTALT FUER WIEDERAUFBAU 1.375% 07/06/2032	EUR	99 355,00	88 038,00	0,03
<b>Consumer Retail</b>			<b>1 254 353,00</b>	<b>1 249 022,00</b>	<b>0,39</b>
400 000,00	VOLKSWAGEN BANK GMBH 1.25% 10/06/2024	EUR	385 128,00	388 740,00	0,12
400 000,00	VOLKSWAGEN FINANCIAL SERVICES AG 1.50% 01/10/2024	EUR	398 152,00	387 672,00	0,12
200 000,00	VOLKSWAGEN BANK GMBH 2.50% 31/07/2026	EUR	188 626,00	189 464,00	0,06
200 000,00	VOLKSWAGEN LEASING GMBH 1.50% 19/06/2026	EUR	183 564,00	184 262,00	0,06
100 000,00	CONTINENTAL AG 3.625% 30/11/2027	EUR	98 883,00	98 884,00	0,03
<b>Health</b>			<b>920 678,00</b>	<b>888 419,00</b>	<b>0,28</b>
200 000,00	FRESENIUS SE & CO. KGAA 5.00% 28/11/2029	EUR	198 394,00	202 328,00	0,07
200 000,00	FRESENIUS MEDICAL CARE AG & CO. KGAA 3.875% 20/09/2027	EUR	193 704,00	197 430,00	0,06
200 000,00	BAYER AG 1.125% 06/01/2030	EUR	199 842,00	166 426,00	0,05
200 000,00	BAYER AG 1.375% 06/07/2032	EUR	162 610,00	159 142,00	0,05
100 000,00	MERCK FINANCIAL SERVICES GMBH 2.375% 15/06/2030	EUR	95 115,00	93 375,00	0,03
100 000,00	BAYER AG 1.00% 12/01/2036	EUR	71 013,00	69 718,00	0,02
<b>Multi-Utilities</b>			<b>534 613,00</b>	<b>526 686,00</b>	<b>0,16</b>
300 000,00	RWE AG 2.75% 24/05/2030	EUR	281 010,00	275 901,00	0,08
200 000,00	EUROGRID GMBH 0.741% 21/04/2033	EUR	151 518,00	150 276,00	0,05
100 000,00	AMPRION GMBH 3.971% 22/09/2032	EUR	102 085,00	100 509,00	0,03
<b>Industries</b>			<b>198 888,00</b>	<b>196 410,00</b>	<b>0,06</b>
200 000,00	KNORR-BREMSE AG 3.25% 21/09/2027	EUR	198 888,00	196 410,00	0,06
<b>FRANCE</b>			<b>7 834 790,42</b>	<b>7 316 713,20</b>	<b>2,28</b>
<b>Finance</b>			<b>2 583 225,07</b>	<b>2 569 043,96</b>	<b>0,80</b>
900 000,00	AXA SA 3.625% 10/01/2033	EUR	891 936,00	904 554,00	0,28
400 000,00	SOCIETE GENERALE SA 1.875% 03/10/2024	GBP	448 727,78	438 794,16	0,14
300 000,00	CREDIT AGRICOLE SA 0.375% 20/04/2028	EUR	250 632,00	250 833,00	0,08
200 000,00	CREDIT AGRICOLE SA 3.875% 28/11/2034	EUR	201 072,00	198 594,00	0,06
200 000,00	BANQUE STELLANTIS FRANCE SACA 3.875% 19/01/2026	EUR	199 578,00	198 512,00	0,06
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.75% 01/02/2033	EUR	198 388,00	194 472,00	0,06
200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.875% 07/12/2027	GBP	190 853,29	184 775,80	0,06

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## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
100 000,00	AXA SA 3.75% 12/10/2030	EUR	103 166,00	101 355,00	0,03
100 000,00	CREDIT MUTUEL ARKEA SA 3.375% 19/09/2027	EUR	98 872,00	97 154,00	0,03
<b>Industries</b>			<b>1 177 445,00</b>	<b>1 156 945,00</b>	<b>0,36</b>
300 000,00	SCHNEIDER ELECTRIC SE 3.125% 13/10/2029	EUR	297 591,00	294 642,00	0,09
300 000,00	VINCI SA 3.375% 17/10/2032	EUR	301 323,00	293 154,00	0,09
300 000,00	BOUYGUES SA 3.25% 30/06/2037	EUR	268 227,00	271 596,00	0,08
200 000,00	BOUYGUES SA 4.625% 07/06/2032	EUR	210 304,00	209 424,00	0,07
100 000,00	VERALLIA SA 1.625% 14/05/2028	EUR	100 000,00	88 129,00	0,03
<b>Government</b>			<b>1 532 808,75</b>	<b>1 111 440,00</b>	<b>0,35</b>
1 375 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.25% 25/05/2036	EUR	1 532 808,75	1 111 440,00	0,35
<b>Consumer Retail</b>			<b>1 143 433,00</b>	<b>1 105 530,00</b>	<b>0,34</b>
300 000,00	LOXAM SAS 4.50% 15/04/2027	EUR	300 300,00	267 000,00	0,08
200 000,00	ALD SA 0.375% 19/10/2023	EUR	195 060,00	197 972,00	0,06
200 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 1.475% 18/01/2031	EUR	160 264,00	163 454,00	0,05
100 000,00	RCI BANQUE SA 4.875% 21/09/2028	EUR	100 004,00	99 698,00	0,03
100 000,00	RCI BANQUE SA 4.125% 01/12/2025	EUR	100 094,00	98 969,00	0,03
100 000,00	AUTOROUTES DU SUD DE LA FRANCE SA 2.75% 02/09/2032	EUR	95 829,00	93 296,00	0,03
100 000,00	LOXAM SAS 2.875% 15/04/2026	EUR	100 000,00	92 662,00	0,03
100 000,00	ALD SA 1.25% 02/03/2026	EUR	91 882,00	92 479,00	0,03
<b>Energy</b>			<b>575 438,50</b>	<b>571 307,35</b>	<b>0,18</b>
400 000,00	TEREGA SA 0.875% 17/09/2030	EUR	311 328,00	316 900,00	0,10
310 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 2.829% 10/01/2030	USD	264 110,50	254 407,35	0,08
<b>Telecommunication</b>			<b>327 249,10</b>	<b>315 130,89</b>	<b>0,10</b>
100 000,00	ORANGE SA 5.625% 23/01/2034	GBP	123 078,17	116 568,03	0,04
100 000,00	ORANGE SA 3.625% 16/11/2031	EUR	101 610,00	100 571,00	0,03
100 000,00	ORANGE SA 3.25% 15/01/2032	GBP	102 560,93	97 991,86	0,03
<b>Basic Goods</b>			<b>304 346,00</b>	<b>298 880,00</b>	<b>0,09</b>
100 000,00	PERNOD RICARD SA 3.75% 02/11/2032	EUR	102 793,00	101 610,00	0,03
100 000,00	CARREFOUR SA 4.125% 12/10/2028	EUR	102 030,00	100 842,00	0,03
100 000,00	DANONE SA 3.071% 07/09/2032	EUR	99 523,00	96 428,00	0,03
<b>Multi-Utilities</b>			<b>100 054,00</b>	<b>98 970,00</b>	<b>0,03</b>
100 000,00	ENGIE SA 3.50% 27/09/2029	EUR	100 054,00	98 970,00	0,03
<b>Health</b>			<b>90 791,00</b>	<b>89 466,00</b>	<b>0,03</b>
100 000,00	SANOFI 1.25% 06/04/2029	EUR	90 791,00	89 466,00	0,03
<b>NETHERLANDS</b>			<b>7 330 713,63</b>	<b>7 061 057,89</b>	<b>2,20</b>
<b>Industries</b>			<b>1 696 710,00</b>	<b>1 646 426,00</b>	<b>0,51</b>
700 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.375% 24/08/2031	EUR	697 655,00	700 105,00	0,22
350 000,00	ROYAL SCHIPHOL GROUP NV 0.75% 22/04/2033	EUR	260 109,50	264 302,50	0,08
250 000,00	AIRBUS SE 2.375% 09/06/2040	EUR	247 997,50	198 027,50	0,06
200 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 3.00% 08/09/2033	EUR	196 842,00	194 016,00	0,06
100 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.25% 10/03/2025	EUR	98 588,00	97 421,00	0,03
100 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.50% 08/09/2027	EUR	97 687,00	96 619,00	0,03
100 000,00	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.75% 09/09/2030	EUR	97 831,00	95 935,00	0,03
<b>Consumer Retail</b>			<b>1 420 639,45</b>	<b>1 428 737,33</b>	<b>0,44</b>
400 000,00	HALEON NETHERLANDS CAPITAL BV 1.75% 29/03/2030	EUR	355 156,00	350 388,00	0,11
300 000,00	VOLKSWAGEN FINANCIAL SERVICES NV 1.625% 10/02/2024	GBP	329 980,45	339 632,33	0,10
200 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.25% 15/02/2028	EUR	199 674,00	198 116,00	0,06

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## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
200 000,00	DAIMLER TRUCK INTERNATIONAL FINANCE BV 1.625% 06/04/2027	EUR	183 582,00	183 616,00	0,06
200 000,00	WIZZ AIR FINANCE CO. BV 1.00% 19/01/2026	EUR	167 914,00	176 192,00	0,05
100 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV 4.125% 16/11/2038	EUR	96 808,00	95 503,00	0,03
100 000,00	UNILEVER FINANCE NETHERLANDS BV 1.25% 28/02/2031	EUR	87 525,00	85 290,00	0,03
<b>Finance</b>			<b>1 438 418,63</b>	<b>1 316 101,13</b>	<b>0,41</b>
900 000,00	UPJOHN FINANCE BV 1.908% 23/06/2032	EUR	773 430,00	692 658,00	0,22
200 000,00	ABN AMRO BANK NV 4.25% 21/02/2030	EUR	202 854,00	198 166,00	0,06
200 000,00	ING GROEP NV 3.95% 29/03/2027	USD	180 216,88	173 816,63	0,05
225 000,00	HEIMSTADEN BOSTAD TREASURY BV 1.375% 03/03/2027	EUR	182 976,75	168 781,50	0,05
100 000,00	VONOVIA FINANCE BV 0.625% 07/10/2027	EUR	98 941,00	82 679,00	0,03
<b>Health</b>			<b>873 778,00</b>	<b>833 524,00</b>	<b>0,26</b>
600 000,00	BAYER CAPITAL CORP. BV 1.50% 26/06/2026	EUR	597 534,00	557 514,00	0,17
200 000,00	KONINKLIJKE PHILIPS NV 2.125% 05/11/2029	EUR	177 236,00	179 702,00	0,06
100 000,00	GSK CAPITAL BV 3.125% 28/11/2032	EUR	99 008,00	96 308,00	0,03
<b>Basic Goods</b>			<b>812 202,00</b>	<b>798 134,00</b>	<b>0,25</b>
400 000,00	JDE PEET'S NV 0.625% 09/02/2028	EUR	340 240,00	343 568,00	0,11
300 000,00	BAT NETHERLANDS FINANCE BV 3.125% 07/04/2028	EUR	297 852,00	286 326,00	0,09
200 000,00	DIAGEO CAPITAL BV 1.875% 08/06/2034	EUR	174 110,00	168 240,00	0,05
<b>Multi-Utilities</b>			<b>578 277,00</b>	<b>577 044,00</b>	<b>0,18</b>
200 000,00	TENNET HOLDING BV 2.125% 17/11/2029	EUR	183 350,00	187 082,00	0,06
100 000,00	TENNET HOLDING BV 4.25% 28/04/2032	EUR	105 612,00	104 878,00	0,03
100 000,00	ENBW INTERNATIONAL FINANCE BV 3.625% 22/11/2026	EUR	101 254,00	99 406,00	0,03
100 000,00	ALLIANDER NV 2.625% 09/09/2027	EUR	97 907,00	96 490,00	0,03
100 000,00	EDP FINANCE BV 1.875% 21/09/2029	EUR	90 154,00	89 188,00	0,03
<b>Energy</b>			<b>336 049,94</b>	<b>311 544,27</b>	<b>0,10</b>
280 000,00	SHELL INTERNATIONAL FINANCE BV 4.375% 11/05/2045	USD	246 262,23	231 260,42	0,07
150 000,00	SHELL INTERNATIONAL FINANCE BV 1.75% 10/09/2052	GBP	89 787,71	80 283,85	0,03
<b>Raw materials</b>			<b>174 638,61</b>	<b>149 547,16</b>	<b>0,05</b>
200 000,00	LYONDELLBASELL INDUSTRIES NV 4.625% 26/02/2055	USD	174 638,61	149 547,16	0,05
<b>NEW ZEALAND</b>			<b>7 199 230,59</b>	<b>6 977 490,86</b>	<b>2,17</b>
<b>Government</b>			<b>7 199 230,59</b>	<b>6 977 490,86</b>	<b>2,17</b>
15 300 000,00	NEW ZEALAND GOVERNMENT BONDS 0.25% 15/05/2028	NZD	7 199 230,59	6 977 490,86	2,17
<b>CANADA</b>			<b>6 346 807,08</b>	<b>6 066 055,93</b>	<b>1,89</b>
<b>Government</b>			<b>5 320 578,40</b>	<b>5 092 436,71</b>	<b>1,59</b>
4 400 000,00	CANADA GOVERNMENT BONDS 5.00% 01/06/2037	CAD	3 693 223,07	3 627 700,09	1,13
1 260 000,00	CANADA GOVERNMENT BONDS 0.25% 01/03/2026	CAD	832 323,13	786 268,18	0,25
365 000,00	CANADA GOVERNMENT BONDS 3.50% 01/12/2045	CAD	326 138,72	265 368,82	0,08
305 000,00	CANADA GOVERNMENT BONDS 2.75% 01/12/2048	CAD	243 741,15	196 920,49	0,06
150 000,00	PROVINCE OF ALBERTA 3.30% 15/03/2028	USD	135 792,21	130 530,21	0,04
100 000,00	PROVINCE OF QUEBEC 2.75% 12/04/2027	USD	89 360,12	85 648,92	0,03
<b>Raw materials</b>			<b>540 585,87</b>	<b>499 361,72</b>	<b>0,15</b>
300 000,00	TECK RESOURCES LTD. 6.25% 15/07/2041	USD	291 853,89	277 061,33	0,08
160 000,00	TECK RESOURCES LTD. 5.40% 01/02/2043	USD	153 936,44	133 313,25	0,04
100 000,00	BARRICK GOLD CORP. 5.25% 01/04/2042	USD	94 795,54	88 987,14	0,03
<b>Industries</b>			<b>485 642,81</b>	<b>474 257,50</b>	<b>0,15</b>
290 000,00	CANADIAN PACIFIC RAILWAY CO. 2.90% 01/02/2025	USD	261 134,77	255 152,07	0,08
310 000,00	CANADIAN PACIFIC RAILWAY CO. 3.50% 01/05/2050	USD	224 508,04	219 105,43	0,07

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## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>4 071 737,83</b>	<b>3 913 640,10</b>	<b>1,22</b>
<b>Finance</b>			<b>1 035 617,00</b>	<b>1 047 016,00</b>	<b>0,33</b>
700 000,00	LOGICOR FINANCING SARL 0.75% 15/07/2024	EUR	644 091,00	666 470,00	0,21
300 000,00	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 2.00% 15/02/2024	EUR	299 943,00	291 912,00	0,09
100 000,00	PROLOGIS INTERNATIONAL FUNDING II SA 3.125% 01/06/2031	EUR	91 583,00	88 634,00	0,03
<b>Computing and IT</b>			<b>842 407,83</b>	<b>802 892,10</b>	<b>0,25</b>
715 000,00	GENPACT LUXEMBOURG SARL 3.375% 01/12/2024	USD	642 905,83	630 458,10	0,20
200 000,00	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	199 502,00	172 434,00	0,05
<b>Telecommunication</b>			<b>797 912,00</b>	<b>791 496,00</b>	<b>0,25</b>
800 000,00	CK HUTCHISON GROUP TELECOM FINANCE SA 0.375% 17/10/2023	EUR	797 912,00	791 496,00	0,25
<b>Health</b>			<b>729 029,00</b>	<b>609 008,00</b>	<b>0,19</b>
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.625% 07/03/2031	EUR	198 276,00	172 692,00	0,05
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.75% 02/07/2049	EUR	137 570,00	127 036,00	0,04
100 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 3.125% 15/10/2031	EUR	97 743,00	95 990,00	0,03
100 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 2.25% 07/03/2039	EUR	98 985,00	79 476,00	0,03
100 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.50% 02/07/2039	EUR	99 124,00	70 296,00	0,02
100 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.75% 02/07/2049	EUR	97 331,00	63 518,00	0,02
<b>Basic Goods</b>			<b>464 490,00</b>	<b>459 142,00</b>	<b>0,14</b>
300 000,00	NESTLE FINANCE INTERNATIONAL LTD. 1.25% 29/03/2031	EUR	261 282,00	259 338,00	0,08
200 000,00	NESTLE FINANCE INTERNATIONAL LTD. 3.375% 15/11/2034	EUR	203 208,00	199 804,00	0,06
<b>Raw materials</b>			<b>202 282,00</b>	<b>204 086,00</b>	<b>0,06</b>
200 000,00	ARCELORMITTAL SA 4.875% 26/09/2026	EUR	202 282,00	204 086,00	0,06
<b>BELGIUM</b>			<b>3 530 299,83</b>	<b>3 305 308,53</b>	<b>1,03</b>
<b>Supranational</b>			<b>1 809 944,00</b>	<b>1 606 340,00</b>	<b>0,50</b>
2 000 000,00	EUROPEAN UNION 0.20% 04/06/2036	EUR	1 427 880,00	1 379 460,00	0,43
400 000,00	EUROPEAN UNION 0.45% 02/05/2046	EUR	382 064,00	226 880,00	0,07
<b>Government</b>			<b>1 322 015,83</b>	<b>1 309 832,53</b>	<b>0,41</b>
1 334 426,00	KINGDOM OF BELGIUM GOVERNMENT BONDS 3.30% 22/06/2054	EUR	1 322 015,83	1 309 832,53	0,41
<b>Finance</b>			<b>201 700,00</b>	<b>198 546,00</b>	<b>0,06</b>
200 000,00	EUROCLEAR BANK SA 3.625% 13/10/2027	EUR	201 700,00	198 546,00	0,06
<b>Basic Goods</b>			<b>196 640,00</b>	<b>190 590,00</b>	<b>0,06</b>
200 000,00	ANHEUSER-BUSCH INBEV SA 3.70% 02/04/2040	EUR	196 640,00	190 590,00	0,06
<b>AUSTRALIA</b>			<b>2 991 940,84</b>	<b>2 943 165,68</b>	<b>0,92</b>
<b>Finance</b>			<b>2 300 000,00</b>	<b>2 268 073,00</b>	<b>0,71</b>
1 500 000,00	WESTPAC BANKING CORP. 3.703% 16/01/2026	EUR	1 500 000,00	1 480 665,00	0,46
800 000,00	WESTPAC BANKING CORP. 3.799% 17/01/2030	EUR	800 000,00	787 408,00	0,25
<b>Consumer Retail</b>			<b>439 417,50</b>	<b>436 101,00</b>	<b>0,14</b>
350 000,00	TRANSURBAN FINANCE CO. PTY. LTD. 1.875% 16/09/2024	EUR	342 723,50	340 599,00	0,11
100 000,00	TRANSURBAN FINANCE CO. PTY. LTD. 2.00% 28/08/2025	EUR	96 694,00	95 502,00	0,03
<b>Raw materials</b>			<b>252 523,34</b>	<b>238 991,68</b>	<b>0,07</b>
250 000,00	BARRICK PD AUSTRALIA FINANCE PTY. LTD. 5.95% 15/10/2039	USD	252 523,34	238 991,68	0,07

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

## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INDONESIA</b>			<b>2 936 895,86</b>	<b>2 746 807,65</b>	<b>0,85</b>
<b>Government</b>			<b>2 936 895,86</b>	<b>2 746 807,65</b>	<b>0,85</b>
1 600 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 3.75% 14/06/2028	EUR	1 748 000,00	1 584 528,00	0,49
500 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 4.625% 15/04/2043	USD	439 777,45	435 811,05	0,14
350 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 1.75% 24/04/2025	EUR	337 443,50	335 125,00	0,10
220 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 1.45% 18/09/2026	EUR	223 582,86	202 125,00	0,06
135 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 1.10% 12/03/2033	EUR	100 012,05	100 137,60	0,03
100 000,00	INDONESIA GOVERNMENT INTERNATIONAL BONDS 0.90% 14/02/2027	EUR	88 080,00	89 081,00	0,03
<b>SPAIN</b>			<b>2 614 082,05</b>	<b>2 542 564,79</b>	<b>0,79</b>
<b>Finance</b>			<b>2 254 685,05</b>	<b>2 202 472,79</b>	<b>0,69</b>
800 000,00	BANCO SANTANDER SA 3.49% 28/05/2030	USD	650 185,40	638 885,23	0,20
600 000,00	BANCO SANTANDER SA 3.80% 23/02/2028	USD	520 324,84	505 545,21	0,16
400 000,00	BANCO SANTANDER SA 4.379% 12/04/2028	USD	358 000,07	345 525,10	0,11
400 000,00	BANCO SANTANDER SA 1.849% 25/03/2026	USD	336 898,85	328 073,23	0,10
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 4.375% 14/10/2029	EUR	207 786,00	203 032,00	0,06
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.875% 18/09/2023	USD	181 489,89	181 412,02	0,06
<b>Government</b>			<b>259 392,00</b>	<b>241 041,00</b>	<b>0,07</b>
300 000,00	SPAIN GOVERNMENT BONDS 0.70% 30/04/2032	EUR	259 392,00	241 041,00	0,07
<b>Multi-Utilities</b>			<b>100 005,00</b>	<b>99 051,00</b>	<b>0,03</b>
100 000,00	IBERDROLA FINANZAS SA 3.375% 22/11/2032	EUR	100 005,00	99 051,00	0,03
<b>PHILIPPINES</b>			<b>2 246 336,26</b>	<b>1 996 717,99</b>	<b>0,62</b>
<b>Supranational</b>			<b>1 706 513,76</b>	<b>1 644 462,69</b>	<b>0,51</b>
13 000 000,00	ASIAN DEVELOPMENT BANK 2.50% 15/02/2027	CNY	1 706 513,76	1 644 462,69	0,51
<b>Government</b>			<b>539 822,50</b>	<b>352 255,30</b>	<b>0,11</b>
545 000,00	PHILIPPINES GOVERNMENT INTERNATIONAL BONDS 1.75% 28/04/2041	EUR	539 822,50	352 255,30	0,11
<b>PORTUGAL</b>			<b>1 669 816,00</b>	<b>1 682 172,00</b>	<b>0,52</b>
<b>Government</b>			<b>1 669 816,00</b>	<b>1 682 172,00</b>	<b>0,52</b>
1 600 000,00	PORTUGAL OBRIGACOES DO TESOURO OT 3.50% 18/06/2038	EUR	1 565 136,00	1 601 520,00	0,50
100 000,00	REGIAO AUTONOMA MADEIRA 0.943% 29/05/2032	EUR	104 680,00	80 652,00	0,02
<b>SOUTH AFRICA</b>			<b>1 505 492,97</b>	<b>1 415 107,14</b>	<b>0,44</b>
<b>Government</b>			<b>1 505 492,97</b>	<b>1 415 107,14</b>	<b>0,44</b>
900 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 4.665% 17/01/2024	USD	834 695,97	816 739,44	0,25
630 000,00	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BONDS 3.75% 24/07/2026	EUR	670 797,00	598 367,70	0,19
<b>IRELAND</b>			<b>1 277 118,00</b>	<b>1 272 457,50</b>	<b>0,40</b>
<b>Government</b>			<b>541 222,00</b>	<b>541 315,50</b>	<b>0,17</b>
550 000,00	IRELAND GOVERNMENT BONDS 3.00% 18/10/2043	EUR	541 222,00	541 315,50	0,17
<b>Basic Goods</b>			<b>331 772,00</b>	<b>329 992,00</b>	<b>0,10</b>
400 000,00	CCEP FINANCE IRELAND DAC 0.50% 06/09/2029	EUR	331 772,00	329 992,00	0,10
<b>Computing and IT</b>			<b>202 278,00</b>	<b>201 814,00</b>	<b>0,07</b>
200 000,00	DELL BANK INTERNATIONAL DAC 4.50% 18/10/2027	EUR	202 278,00	201 814,00	0,07

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## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>102 940,00</b>	<b>102 267,00</b>	<b>0,03</b>
100 000,00	ESB FINANCE DAC 4.00% 03/05/2032	EUR	102 940,00	102 267,00	0,03
<b>Finance</b>			<b>98 906,00</b>	<b>97 069,00</b>	<b>0,03</b>
100 000,00	VODAFONE INTERNATIONAL FINANCING DAC 3.25% 02/03/2029	EUR	98 906,00	97 069,00	0,03
<b>CHILE</b>			<b>874 498,05</b>	<b>812 647,23</b>	<b>0,25</b>
<b>Government</b>			<b>552 795,80</b>	<b>504 143,66</b>	<b>0,16</b>
340 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 1.44% 01/02/2029	EUR	337 620,00	296 888,00	0,09
300 000,00	CHILE GOVERNMENT INTERNATIONAL BONDS 3.10% 07/05/2041	USD	215 175,80	207 255,66	0,07
<b>Multi-Utilities</b>			<b>321 702,25</b>	<b>308 503,57</b>	<b>0,09</b>
350 000,00	ENEL CHILE SA 4.875% 12/06/2028	USD	321 702,25	308 503,57	0,09
<b>NORWAY</b>			<b>807 491,80</b>	<b>782 121,47</b>	<b>0,24</b>
<b>Energy</b>			<b>608 057,80</b>	<b>588 179,47</b>	<b>0,18</b>
700 000,00	EQUINOR ASA 3.125% 06/04/2030	USD	608 057,80	588 179,47	0,18
<b>Finance</b>			<b>199 434,00</b>	<b>193 942,00</b>	<b>0,06</b>
200 000,00	SPAREBANK 1 SR-BANK ASA 2.875% 20/09/2025	EUR	199 434,00	193 942,00	0,06
<b>PANAMA</b>			<b>844 539,38</b>	<b>758 469,05</b>	<b>0,24</b>
<b>Government</b>			<b>844 539,38</b>	<b>758 469,05</b>	<b>0,24</b>
420 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 6.70% 26/01/2036	USD	430 951,01	411 838,55	0,13
200 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 8.875% 30/09/2027	USD	267 125,77	210 142,92	0,07
200 000,00	PANAMA GOVERNMENT INTERNATIONAL BONDS 4.30% 29/04/2053	USD	146 462,60	136 487,58	0,04
<b>SWITZERLAND</b>			<b>670 056,00</b>	<b>662 408,00</b>	<b>0,21</b>
<b>Finance</b>			<b>670 056,00</b>	<b>662 408,00</b>	<b>0,21</b>
400 000,00	UBS AG 0.01% 31/03/2026	EUR	357 228,00	355 488,00	0,11
400 000,00	UBS AG 0.50% 31/03/2031	EUR	312 828,00	306 920,00	0,10
<b>SWEDEN</b>			<b>567 422,00</b>	<b>570 920,00</b>	<b>0,18</b>
<b>Finance</b>			<b>370 320,00</b>	<b>375 280,00</b>	<b>0,12</b>
500 000,00	FASTIGHETS AB BALDER 1.125% 29/01/2027	EUR	370 320,00	375 280,00	0,12
<b>Industries</b>			<b>99 524,00</b>	<b>99 033,00</b>	<b>0,03</b>
100 000,00	SANDVIK AB 3.75% 27/09/2029	EUR	99 524,00	99 033,00	0,03
<b>Consumer Retail</b>			<b>97 578,00</b>	<b>96 607,00</b>	<b>0,03</b>
100 000,00	VOLVO TREASURY AB 2.625% 20/02/2026	EUR	97 578,00	96 607,00	0,03
<b>PERU</b>			<b>607 580,77</b>	<b>532 339,50</b>	<b>0,17</b>
<b>Government</b>			<b>607 580,77</b>	<b>532 339,50</b>	<b>0,17</b>
550 000,00	PERUVIAN GOVERNMENT INTERNATIONAL BONDS 2.75% 30/01/2026	EUR	607 580,77	532 339,50	0,17
<b>CAYMAN ISLANDS</b>			<b>510 769,14</b>	<b>518 586,14</b>	<b>0,16</b>
<b>Consumer Retail</b>			<b>290 044,00</b>	<b>293 616,00</b>	<b>0,09</b>
400 000,00	CK HUTCHISON EUROPE FINANCE 21 LTD. 1.00% 02/11/2033	EUR	290 044,00	293 616,00	0,09

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## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Government</b>			<b>220 725,14</b>	<b>224 970,14</b>	<b>0,07</b>
250 000,00	BRAZIL MINAS SPE VIA STATE OF MINAS GERAIS 5.333% 15/02/2028	USD	220 725,14	224 970,14	0,07
<b>COLOMBIA</b>			<b>529 124,49</b>	<b>462 681,03</b>	<b>0,14</b>
<b>Government</b>			<b>529 124,49</b>	<b>462 681,03</b>	<b>0,14</b>
350 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 3.875% 22/03/2026	EUR	396 557,95	335 478,50	0,10
200 000,00	COLOMBIA GOVERNMENT INTERNATIONAL BONDS 5.00% 15/06/2045	USD	132 566,54	127 202,53	0,04
<b>BRITISH VIRGIN ISLANDS</b>			<b>374 853,75</b>	<b>321 486,27</b>	<b>0,10</b>
<b>Finance</b>			<b>174 853,75</b>	<b>168 150,27</b>	<b>0,05</b>
200 000,00	IFC DEVELOPMENT CORPORATE TREASURY LTD. 3.625% 17/04/2029	USD	174 853,75	168 150,27	0,05
<b>Multi-Utilities</b>			<b>200 000,00</b>	<b>153 336,00</b>	<b>0,05</b>
200 000,00	STATE GRID OVERSEAS INVESTMENT BVI LTD. 1.303% 05/08/2032	EUR	200 000,00	153 336,00	0,05
<b>HONG KONG</b>			<b>308 421,18</b>	<b>302 478,37</b>	<b>0,09</b>
<b>Industries</b>			<b>308 421,18</b>	<b>302 478,37</b>	<b>0,09</b>
400 000,00	MTR CORP. LTD. 1.625% 19/08/2030	USD	308 421,18	302 478,37	0,09
<b>BRAZIL</b>			<b>291 365,46</b>	<b>285 992,85</b>	<b>0,09</b>
<b>Government</b>			<b>291 365,46</b>	<b>285 992,85</b>	<b>0,09</b>
330 000,00	BRAZIL GOVERNMENT INTERNATIONAL BONDS 4.50% 30/05/2029	USD	291 365,46	285 992,85	0,09
<b>HUNGARY</b>			<b>293 835,25</b>	<b>278 753,22</b>	<b>0,09</b>
<b>Government</b>			<b>293 835,25</b>	<b>278 753,22</b>	<b>0,09</b>
200 000,00	MFB MAGYAR FEJLESZTESI BANK ZRT 1.375% 24/06/2025	EUR	198 880,00	185 456,00	0,06
90 000,00	HUNGARY GOVERNMENT INTERNATIONAL BONDS 7.625% 29/03/2041	USD	94 955,25	93 297,22	0,03
<b>QATAR</b>			<b>301 431,37</b>	<b>250 193,32</b>	<b>0,08</b>
<b>Government</b>			<b>301 431,37</b>	<b>250 193,32</b>	<b>0,08</b>
300 000,00	QATAR GOVERNMENT INTERNATIONAL BONDS 4.40% 16/04/2050	USD	301 431,37	250 193,32	0,08
<b>SOUTH KOREA</b>			<b>249 286,87</b>	<b>248 768,94</b>	<b>0,08</b>
<b>Consumer Retail</b>			<b>249 286,87</b>	<b>248 768,94</b>	<b>0,08</b>
300 000,00	HYUNDAI CAPITAL SERVICES, INC. 2.50% 24/01/2027	USD	249 286,87	248 768,94	0,08
<b>URUGUAY</b>			<b>183 845,35</b>	<b>173 944,86</b>	<b>0,05</b>
<b>Government</b>			<b>183 845,35</b>	<b>173 944,86</b>	<b>0,05</b>
190 000,00	URUGUAY GOVERNMENT INTERNATIONAL BONDS 5.10% 18/06/2050	USD	183 845,35	173 944,86	0,05
<b>CROATIA</b>			<b>177 429,60</b>	<b>153 552,60</b>	<b>0,05</b>
<b>Government</b>			<b>177 429,60</b>	<b>153 552,60</b>	<b>0,05</b>
180 000,00	CROATIA GOVERNMENT INTERNATIONAL BONDS 1.50% 17/06/2031	EUR	177 429,60	153 552,60	0,05

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## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FINLAND</b>			<b>158 690,00</b>	<b>148 992,50</b>	<b>0,05</b>
<b>Finance</b>			<b>158 690,00</b>	<b>148 992,50</b>	<b>0,05</b>
250 000,00	BALDER FINLAND OYJ 1.375% 24/05/2030	EUR	158 690,00	148 992,50	0,05
<b>CYPRUS</b>			<b>56 670,00</b>	<b>40 124,40</b>	<b>0,01</b>
<b>Government</b>			<b>56 670,00</b>	<b>40 124,40</b>	<b>0,01</b>
60 000,00	CYPRUS GOVERNMENT INTERNATIONAL BONDS 1.25% 21/01/2040	EUR	56 670,00	40 124,40	0,01
<b>Floating Rate Notes</b>			<b>16 811 094,72</b>	<b>16 435 156,22</b>	<b>5,12</b>
<b>UNITED KINGDOM</b>			<b>6 890 505,42</b>	<b>6 828 793,49</b>	<b>2,13</b>
<b>Finance</b>			<b>4 948 961,42</b>	<b>4 900 732,49</b>	<b>1,53</b>
1 760 000,00	NATWEST GROUP PLC FRN 22/03/2025	USD	1 596 356,33	1 584 289,88	0,49
750 000,00	BARCLAYS PLC FRN 10/12/2024	USD	669 637,54	670 765,15	0,21
600 000,00	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	563 226,00	567 336,00	0,18
500 000,00	BARCLAYS PLC FRN 07/05/2025	USD	455 621,77	448 052,11	0,14
350 000,00	HSBC HOLDINGS PLC FRN 12/09/2026	USD	316 076,22	308 487,53	0,10
300 000,00	HSBC HOLDINGS PLC FRN 18/04/2026	USD	255 644,32	253 905,51	0,08
250 000,00	HSBC HOLDINGS PLC FRN 13/03/2028	USD	218 642,30	215 233,66	0,07
240 000,00	BARCLAYS PLC FRN 16/05/2029	USD	214 777,51	208 135,59	0,07
200 000,00	HSBC HOLDINGS PLC FRN 22/07/2028	GBP	203 100,54	200 078,62	0,06
200 000,00	NATWEST GROUP PLC FRN 27/01/2030	USD	180 618,74	175 083,36	0,05
200 000,00	NATWEST GROUP PLC FRN 18/05/2029	USD	179 490,15	174 350,08	0,05
100 000,00	BARCLAYS PLC FRN 31/01/2027	EUR	95 770,00	95 015,00	0,03
<b>Energy</b>			<b>849 472,00</b>	<b>809 352,00</b>	<b>0,25</b>
500 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	500 000,00	460 680,00	0,14
400 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	349 472,00	348 672,00	0,11
<b>Basic Goods</b>			<b>645 112,00</b>	<b>668 184,00</b>	<b>0,21</b>
800 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	645 112,00	668 184,00	0,21
<b>Telecommunication</b>			<b>446 960,00</b>	<b>450 525,00</b>	<b>0,14</b>
500 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	446 960,00	450 525,00	0,14
<b>UNITED STATES</b>			<b>3 387 285,93</b>	<b>3 282 538,33</b>	<b>1,02</b>
<b>Finance</b>			<b>3 387 285,93</b>	<b>3 282 538,33</b>	<b>1,02</b>
1 450 000,00	MORGAN STANLEY FRN 29/10/2027	EUR	1 293 350,00	1 265 096,00	0,40
770 000,00	JPMORGAN CHASE & CO. FRN 23/01/2029	USD	667 988,79	653 589,35	0,20
700 000,00	CITIGROUP, INC. FRN 08/10/2027	EUR	617 631,00	616 602,00	0,19
700 000,00	BANK OF AMERICA CORP. FRN 24/05/2032	EUR	575 758,00	551 691,00	0,17
275 000,00	MORGAN STANLEY FRN 13/02/2032	USD	232 558,14	195 559,98	0,06
<b>FRANCE</b>			<b>1 922 283,00</b>	<b>1 830 050,50</b>	<b>0,57</b>
<b>Finance</b>			<b>1 019 473,00</b>	<b>1 016 664,00</b>	<b>0,32</b>
400 000,00	BNP PARIBAS SA FRN 13/01/2029	EUR	399 524,00	398 324,00	0,13
400 000,00	BNP PARIBAS SA FRN 13/04/2027	EUR	353 052,00	353 584,00	0,11
200 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	172 630,00	171 060,00	0,05
100 000,00	BNP PARIBAS SA FRN 23/01/2027	EUR	94 267,00	93 696,00	0,03
<b>Energy</b>			<b>902 810,00</b>	<b>813 386,50</b>	<b>0,25</b>
400 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	379 508,00	387 000,00	0,12
350 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	350 000,00	252 234,50	0,08
200 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	173 302,00	174 152,00	0,05

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



## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>1 858 842,27</b>	<b>1 790 008,30</b>	<b>0,56</b>
<b>Finance</b>			<b>931 292,27</b>	<b>908 623,30</b>	<b>0,28</b>
600 000,00	ING GROEP NV FRN 28/03/2028	USD	533 062,27	516 445,30	0,16
200 000,00	ING GROEP NV FRN 14/11/2027	EUR	206 534,00	201 466,00	0,06
200 000,00	ING GROEP NV FRN 23/05/2026	EUR	191 696,00	190 712,00	0,06
<b>Multi-Utilities</b>			<b>927 550,00</b>	<b>881 385,00</b>	<b>0,28</b>
500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	500 000,00	450 000,00	0,14
500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	427 550,00	431 385,00	0,14
<b>ITALY</b>			<b>1 263 091,25</b>	<b>1 220 525,50</b>	<b>0,38</b>
<b>Finance</b>			<b>905 184,00</b>	<b>904 597,50</b>	<b>0,28</b>
600 000,00	UNICREDIT SPA FRN 17/01/2029	EUR	598 878,00	600 852,00	0,19
150 000,00	UNICREDIT SPA FRN 15/11/2027	EUR	154 629,00	153 582,00	0,05
150 000,00	BANCO BPM SPA FRN 21/01/2028	EUR	151 677,00	150 163,50	0,04
<b>Government</b>			<b>272 981,25</b>	<b>230 535,00</b>	<b>0,07</b>
225 000,00	REPUBLIC OF ITALY GOVERNMENT INTERNATIONAL BONDS FRN 28/06/2029	EUR	272 981,25	230 535,00	0,07
<b>Multi-Utilities</b>			<b>84 926,00</b>	<b>85 393,00</b>	<b>0,03</b>
100 000,00	TERNA - RETE ELETTRICA NAZIONALE FRN 31/12/2099	EUR	84 926,00	85 393,00	0,03
<b>SPAIN</b>			<b>709 650,00</b>	<b>706 130,00</b>	<b>0,22</b>
<b>Finance</b>			<b>709 650,00</b>	<b>706 130,00</b>	<b>0,22</b>
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 13/01/2031	EUR	398 688,00	399 640,00	0,13
200 000,00	CAIXABANK SA FRN 14/11/2030	EUR	208 986,00	205 690,00	0,06
100 000,00	BANCO DE SABADELL SA FRN 10/11/2028	EUR	101 976,00	100 800,00	0,03
<b>LUXEMBOURG</b>			<b>481 385,00</b>	<b>485 115,00</b>	<b>0,15</b>
<b>Industries</b>			<b>481 385,00</b>	<b>485 115,00</b>	<b>0,15</b>
500 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	481 385,00	485 115,00	0,15
<b>DENMARK</b>			<b>199 158,85</b>	<b>195 091,10</b>	<b>0,06</b>
<b>Finance</b>			<b>199 158,85</b>	<b>195 091,10</b>	<b>0,06</b>
200 000,00	DANSKE BANK AS FRN 14/01/2028	GBP	199 158,85	195 091,10	0,06
<b>NORWAY</b>			<b>98 893,00</b>	<b>96 904,00</b>	<b>0,03</b>
<b>Finance</b>			<b>98 893,00</b>	<b>96 904,00</b>	<b>0,03</b>
100 000,00	DNB BANK ASA FRN 21/09/2027	EUR	98 893,00	96 904,00	0,03
<b>Zero-Coupon Bonds</b>			<b>16 482 682,33</b>	<b>15 799 168,68</b>	<b>4,92</b>
<b>UNITED STATES</b>			<b>9 634 508,33</b>	<b>9 365 536,18</b>	<b>2,92</b>
<b>Government</b>			<b>9 634 508,33</b>	<b>9 365 536,18</b>	<b>2,92</b>
8 000 000,00	U.S. TREASURY BILLS 0.00% 25/07/2023	USD	7 469 502,93	7 307 172,36	2,28
1 429 120,00	U.S. TREASURY INFLATION-INDEXED BONDS 0.00% 15/02/2053	USD	1 322 946,85	1 275 288,39	0,40
1 940 000,00	U.S. TREASURY STRIPS PRINCIPAL 0.00% 15/11/2044	USD	807 281,39	750 681,88	0,23
85 000,00	U.S. TREASURY STRIPS COUPON 0.00% 15/08/2044	USD	34 777,16	32 393,55	0,01
<b>GERMANY</b>			<b>5 758 525,00</b>	<b>5 445 238,50</b>	<b>1,69</b>
<b>Government</b>			<b>5 758 525,00</b>	<b>5 445 238,50</b>	<b>1,69</b>
4 650 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2029	EUR	4 168 072,50	4 012 671,00	1,25
1 750 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/02/2032	EUR	1 590 452,50	1 432 567,50	0,44

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## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>1 089 649,00</b>	<b>988 394,00</b>	<b>0,31</b>
<b>Government</b>			<b>1 089 649,00</b>	<b>988 394,00</b>	<b>0,31</b>
1 100 000,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.00% 25/02/2027	EUR	1 089 649,00	988 394,00	0,31
<b>Asset and Mortgage Backed Securities</b>			<b>1 073 482,57</b>	<b>1 052 551,44</b>	<b>0,33</b>
<b>UNITED STATES</b>			<b>565 583,39</b>	<b>552 276,65</b>	<b>0,17</b>
<b>Industries</b>			<b>534 746,98</b>	<b>522 673,95</b>	<b>0,16</b>
578 000,00	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP. 4.40% 15/03/2024	USD	534 746,98	522 673,95	0,16
<b>Raw materials</b>			<b>30 836,41</b>	<b>29 602,70</b>	<b>0,01</b>
24 000,00	DOW CHEMICAL CO. 9.40% 15/05/2039	USD	30 836,41	29 602,70	0,01
<b>UNITED KINGDOM</b>			<b>507 899,18</b>	<b>500 274,79</b>	<b>0,16</b>
<b>Finance</b>			<b>507 899,18</b>	<b>500 274,79</b>	<b>0,16</b>
550 000,00	SANTANDER U.K. GROUP HOLDINGS PLC 4.796% 15/11/2024	USD	507 899,18	500 274,79	0,16
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>33 873 204,56</b>	<b>32 757 096,32</b>	<b>10,20</b>
<b>Shares</b>			<b>150 222,10</b>	<b>150 444,50</b>	<b>0,05</b>
<b>UNITED STATES</b>			<b>150 222,10</b>	<b>150 444,50</b>	<b>0,05</b>
<b>Finance</b>			<b>150 222,10</b>	<b>150 444,50</b>	<b>0,05</b>
250 000,00	ENEL FINANCE AMERICA LLC	USD	150 222,10	150 444,50	0,05
<b>Ordinary Bonds</b>			<b>17 911 346,54</b>	<b>17 218 702,61</b>	<b>5,36</b>
<b>UNITED STATES</b>			<b>16 262 693,80</b>	<b>15 595 056,78</b>	<b>4,86</b>
<b>Consumer Retail</b>			<b>4 304 403,06</b>	<b>4 106 800,89</b>	<b>1,28</b>
750 000,00	LENNAR CORP. 5.25% 01/06/2026	USD	696 754,69	681 200,52	0,21
900 000,00	AUTOMATIC DATA PROCESSING, INC. 1.25% 01/09/2030	USD	683 536,88	668 796,31	0,21
575 000,00	O'REILLY AUTOMOTIVE, INC. 4.20% 01/04/2030	USD	520 828,33	497 677,89	0,15
500 000,00	BMW U.S. CAPITAL LLC 1.95% 12/08/2031	USD	379 911,72	369 701,99	0,12
450 000,00	STELLANTIS FINANCE U.S., INC. 1.711% 29/01/2027	USD	368 408,03	361 517,76	0,11
440 000,00	MARRIOTT INTERNATIONAL, INC. 2.85% 15/04/2031	USD	352 934,00	339 130,60	0,11
475 000,00	WALGREENS BOOTS ALLIANCE, INC. 4.10% 15/04/2050	USD	392 158,80	310 012,51	0,10
365 000,00	LELAND STANFORD JUNIOR UNIVERSITY 1.289% 01/06/2027	USD	301 126,27	293 107,29	0,09
250 000,00	MARRIOTT INTERNATIONAL, INC. 3.50% 15/10/2032	USD	202 124,30	197 875,74	0,06
200 000,00	DOLLAR TREE, INC. 4.20% 15/05/2028	USD	181 193,36	173 772,63	0,05
120 000,00	AUTOMATIC DATA PROCESSING, INC. 1.70% 15/05/2028	USD	99 833,05	96 610,42	0,03
100 000,00	TRUSTEES OF THE UNIVERSITY OF PENNSYLVANIA 2.396% 01/10/2050	USD	63 983,85	59 483,94	0,02
75 000,00	COMCAST CORP. 3.75% 01/04/2040	USD	61 609,78	57 913,29	0,02
<b>Health</b>			<b>2 650 010,62</b>	<b>2 528 044,67</b>	<b>0,79</b>
685 000,00	PEACEHEALTH OBLIGATED GROUP 1.375% 15/11/2025	USD	578 164,28	565 366,55	0,18
430 000,00	CIGNA GROUP 4.50% 25/02/2026	USD	402 295,55	386 093,37	0,12
410 000,00	MYLAN, INC. 4.20% 29/11/2023	USD	381 070,35	373 167,53	0,12
305 000,00	ABBVIE, INC. 4.05% 21/11/2039	USD	270 224,15	243 320,59	0,07
280 000,00	REGENERON PHARMACEUTICALS, INC. 1.75% 15/09/2030	USD	210 568,51	204 343,47	0,06
250 000,00	YALE UNIVERSITY 2.402% 15/04/2050	USD	163 773,99	151 457,33	0,05
155 000,00	ASCENSION HEALTH 2.532% 15/11/2029	USD	127 919,20	122 135,98	0,04
101 000,00	AMGEN, INC. 5.15% 15/11/2041	USD	93 690,40	89 528,00	0,03
138 000,00	AMGEN, INC. 2.77% 01/09/2053	USD	85 352,55	78 925,60	0,02
140 000,00	TEXAS HEALTH RESOURCES 2.328% 15/11/2050	USD	81 499,83	74 967,69	0,02
115 000,00	REGENERON PHARMACEUTICALS, INC. 2.80% 15/09/2050	USD	73 692,64	67 949,06	0,02

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

## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
70 000,00	BRISTOL-MYERS SQUIBB CO. 3.40% 26/07/2029	USD	62 569,83	59 533,99	0,02
70 000,00	BRISTOL-MYERS SQUIBB CO. 4.125% 15/06/2039	USD	62 306,93	58 526,65	0,02
80 000,00	OHIOHEALTH CORP. 3.042% 15/11/2050	USD	56 882,41	52 728,86	0,02
<b>Finance</b>			<b>2 541 013,47</b>	<b>2 470 954,51</b>	<b>0,77</b>
750 000,00	BANK OF AMERICA CORP. 2.884% 22/10/2030	USD	606 401,08	592 052,98	0,18
720 000,00	GOLDMAN SACHS GROUP, INC. 1.093% 09/12/2026	USD	598 978,04	589 429,70	0,18
510 000,00	GOLDMAN SACHS GROUP, INC. 1.431% 09/03/2027	USD	423 227,43	417 975,49	0,13
355 000,00	BANK OF AMERICA CORP. 2.496% 13/02/2031	USD	278 703,56	272 334,70	0,09
290 000,00	BANK OF AMERICA CORP. 4.083% 20/03/2051	USD	232 424,76	219 956,03	0,07
200 000,00	WELLTOWER OP LLC 2.75% 15/01/2031	USD	154 529,83	151 154,86	0,05
240 000,00	NASDAQ, INC. 3.25% 28/04/2050	USD	164 830,56	148 826,21	0,05
100 000,00	WELLS FARGO & CO. 2.879% 30/10/2030	USD	81 918,21	79 224,54	0,02
<b>Telecommunication</b>			<b>2 337 587,36</b>	<b>2 212 888,71</b>	<b>0,69</b>
300 000,00	CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL 6.384% 23/10/2035	USD	285 313,35	268 391,30	0,08
460 000,00	ALPHABET, INC. 2.25% 15/08/2060	USD	274 760,42	256 145,29	0,08
330 000,00	AMAZON.COM, INC. 3.10% 12/05/2051	USD	239 794,93	225 398,10	0,07
245 000,00	PARAMOUNT GLOBAL 4.20% 19/05/2032	USD	195 355,89	188 250,22	0,06
235 000,00	DISCOVERY COMMUNICATIONS LLC 5.30% 15/05/2049	USD	185 434,16	178 795,96	0,06
215 000,00	COMCAST CORP. 4.00% 01/03/2048	USD	174 933,14	164 458,20	0,05
200 000,00	PARAMOUNT GLOBAL 5.85% 01/09/2043	USD	164 949,99	156 581,87	0,05
220 000,00	AMAZON.COM, INC. 2.875% 12/05/2041	USD	164 676,20	155 603,07	0,05
235 000,00	COMCAST CORP. 2.80% 15/01/2051	USD	152 586,16	141 723,70	0,04
190 000,00	COMCAST CORP. 3.45% 01/02/2050	USD	140 816,38	132 930,30	0,04
180 000,00	ALPHABET, INC. 1.90% 15/08/2040	USD	119 958,87	113 548,45	0,04
130 000,00	DISCOVERY COMMUNICATIONS LLC 4.125% 15/05/2029	USD	109 536,63	109 235,71	0,03
125 000,00	COMCAST CORP. 3.969% 01/11/2047	USD	101 219,42	95 169,54	0,03
40 000,00	T-MOBILE USA, INC. 3.00% 15/02/2041	USD	28 251,82	26 657,00	0,01
<b>Energy</b>			<b>1 479 498,49</b>	<b>1 438 664,37</b>	<b>0,45</b>
705 000,00	DIAMONDBACK ENERGY, INC. 3.25% 01/12/2026	USD	622 707,49	607 663,29	0,19
440 000,00	PLAINS ALL AMERICAN PIPELINE LP/PAA FINANCE CORP. 3.55% 15/12/2029	USD	368 285,41	355 157,73	0,11
290 000,00	PLAINS ALL AMERICAN PIPELINE LP/PAA FINANCE CORP. 4.65% 15/10/2025	USD	268 592,73	259 152,53	0,08
100 000,00	DIAMONDBACK ENERGY, INC. 3.125% 24/03/2031	USD	83 533,20	78 338,20	0,03
105 000,00	DIAMONDBACK ENERGY, INC. 4.40% 24/03/2051	USD	83 301,10	76 320,83	0,02
65 000,00	ANTERO RESOURCES CORP. 8.375% 15/07/2026	USD	53 078,56	62 031,79	0,02
<b>Multi-Utilities</b>			<b>917 694,89</b>	<b>857 713,12</b>	<b>0,27</b>
400 000,00	PACIFIC GAS & ELECTRIC CO. 4.95% 01/07/2050	USD	311 598,50	288 487,54	0,09
250 000,00	PUGET ENERGY, INC. 4.10% 15/06/2030	USD	215 034,49	208 549,43	0,07
330 000,00	BERKSHIRE HATHAWAY ENERGY CO. 2.85% 15/05/2051	USD	218 864,92	195 840,27	0,06
145 000,00	COMMONWEALTH EDISON CO. 2.55% 15/06/2026	USD	127 882,63	124 253,40	0,04
50 000,00	EXELON CORP. 4.70% 15/04/2050	USD	44 314,35	40 582,48	0,01
<b>Industries</b>			<b>751 875,22</b>	<b>747 774,49</b>	<b>0,23</b>
427 000,00	BROADCOM, INC. 3.459% 15/09/2026	USD	359 344,53	370 147,44	0,11
240 000,00	OWENS CORNING 4.40% 30/01/2048	USD	187 346,69	182 100,77	0,06
170 000,00	CSX CORP. 2.50% 15/05/2051	USD	105 899,43	98 841,34	0,03
111 000,00	BROADCOM, INC. 3.15% 15/11/2025	USD	99 284,57	96 684,94	0,03
<b>Computing and IT</b>			<b>681 164,22</b>	<b>654 930,69</b>	<b>0,20</b>
500 000,00	APPLE, INC. 1.70% 05/08/2031	USD	388 502,86	377 506,76	0,12
170 000,00	APPLE, INC. 2.375% 08/02/2041	USD	120 239,42	114 950,19	0,04
195 000,00	ACTIVISION BLIZZARD, INC. 2.50% 15/09/2050	USD	123 417,30	114 792,59	0,03
65 000,00	ACTIVISION BLIZZARD, INC. 1.35% 15/09/2030	USD	49 004,64	47 681,15	0,01
<b>Raw materials</b>			<b>313 480,10</b>	<b>306 325,29</b>	<b>0,10</b>
350 000,00	STEEL DYNAMICS, INC. 2.80% 15/12/2024	USD	313 480,10	306 325,29	0,10

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

## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Government</b>			<b>183 690,90</b>	<b>175 492,15</b>	<b>0,05</b>
200 000,00	FEDERAL HOME LOAN BANKS 3.25% 16/11/2028	USD	183 690,90	175 492,15	0,05
<b>Basic Goods</b>			<b>102 275,47</b>	<b>95 467,89</b>	<b>0,03</b>
150 000,00	MEMORIAL SLOAN-KETTERING CANCER CENTER 2.955% 01/01/2050	USD	102 275,47	95 467,89	0,03
<b>GERMANY</b>			<b>811 432,28</b>	<b>807 359,97</b>	<b>0,25</b>
<b>Finance</b>			<b>811 432,28</b>	<b>807 359,97</b>	<b>0,25</b>
900 000,00	DEUTSCHE BANK AG 0.962% 08/11/2023	USD	811 432,28	807 359,97	0,25
<b>CANADA</b>			<b>591 710,87</b>	<b>573 668,15</b>	<b>0,18</b>
<b>Raw materials</b>			<b>591 710,87</b>	<b>573 668,15</b>	<b>0,18</b>
655 000,00	KINROSS GOLD CORP. 4.50% 15/07/2027	USD	591 710,87	573 668,15	0,18
<b>NETHERLANDS</b>			<b>245 509,59</b>	<b>242 617,71</b>	<b>0,07</b>
<b>Multi-Utilities</b>			<b>245 509,59</b>	<b>242 617,71</b>	<b>0,07</b>
300 000,00	ENEL FINANCE INTERNATIONAL NV 1.375% 12/07/2026	USD	245 509,59	242 617,71	0,07
<b>Floating Rate Notes</b>			<b>15 012 737,75</b>	<b>14 614 492,67</b>	<b>4,55</b>
<b>UNITED STATES</b>			<b>13 573 604,88</b>	<b>13 190 948,89</b>	<b>4,11</b>
<b>Finance</b>			<b>13 573 604,88</b>	<b>13 190 948,89</b>	<b>4,11</b>
2 080 000,00	CITIGROUP, INC. FRN 08/04/2026	USD	1 878 720,75	1 820 352,14	0,57
1 900 000,00	MORGAN STANLEY FRN 10/12/2026	USD	1 576 158,77	1 553 732,79	0,48
1 685 000,00	WELLS FARGO & CO. FRN 11/02/2031	USD	1 348 506,18	1 308 847,67	0,41
1 481 000,00	BANK OF AMERICA CORP. FRN 23/07/2030	USD	1 247 206,39	1 198 116,41	0,37
740 000,00	GOLDMAN SACHS GROUP, INC. FRN 29/09/2025	USD	670 811,47	655 533,99	0,20
740 000,00	CITIGROUP, INC. FRN 24/07/2028	USD	648 522,19	634 988,99	0,20
700 000,00	CITIGROUP, INC. FRN 31/03/2031	USD	620 078,83	603 610,26	0,19
700 000,00	JPMORGAN CHASE & CO. FRN 04/02/2032	USD	518 757,77	511 352,73	0,16
600 000,00	BANK OF AMERICA CORP. FRN 11/03/2032	USD	465 747,12	455 405,91	0,14
520 000,00	BANK OF AMERICA CORP. FRN 20/12/2028	USD	449 200,29	438 191,61	0,14
510 000,00	JPMORGAN CHASE & CO. FRN 01/06/2028	USD	422 686,33	416 035,53	0,13
500 000,00	JPMORGAN CHASE & CO. FRN 01/06/2029	USD	399 277,01	392 094,29	0,12
465 000,00	BANK OF AMERICA CORP. FRN 19/06/2026	USD	396 262,06	390 501,85	0,12
400 000,00	JPMORGAN CHASE & CO. FRN 29/01/2027	USD	360 568,97	352 912,81	0,11
400 000,00	JPMORGAN CHASE & CO. FRN 22/04/2026	USD	349 733,79	343 339,95	0,11
440 000,00	MORGAN STANLEY FRN 28/04/2032	USD	335 603,52	314 686,61	0,10
360 000,00	WELLS FARGO & CO. FRN 19/05/2025	USD	316 528,22	314 592,39	0,10
415 000,00	GOLDMAN SACHS GROUP, INC. FRN 22/04/2032	USD	346 717,06	311 824,28	0,10
275 000,00	GOLDMAN SACHS GROUP, INC. FRN 27/01/2032	USD	203 557,57	198 370,47	0,06
235 000,00	MORGAN STANLEY FRN 22/07/2038	USD	193 251,39	182 722,67	0,06
150 000,00	ALLSTATE CORP. FRN 15/08/2053	USD	132 412,09	135 778,14	0,04
150 000,00	CITIGROUP, INC. FRN 01/05/2025	USD	132 040,27	131 544,87	0,04
200 000,00	BANK OF AMERICA CORP. FRN 19/06/2041	USD	135 961,69	127 376,68	0,04
160 000,00	PARTNERRE FINANCE B LLC FRN 01/10/2050	USD	127 646,96	123 585,66	0,04
140 000,00	BANK OF AMERICA CORP. FRN 22/04/2032	USD	116 851,68	106 313,99	0,03
115 000,00	CITIGROUP, INC. FRN 24/04/2025	USD	104 693,67	103 044,61	0,03
95 000,00	MORGAN STANLEY FRN 22/04/2042	USD	76 102,84	66 091,59	0,02
<b>CANADA</b>			<b>669 166,67</b>	<b>653 909,97</b>	<b>0,20</b>
<b>Finance</b>			<b>669 166,67</b>	<b>653 909,97</b>	<b>0,20</b>
800 000,00	BANK OF MONTREAL FRN 22/01/2027	USD	669 166,67	653 909,97	0,20

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

## Eurizon AM SICAV - Globo (Global Bond)

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>407 921,25</b>	<b>407 679,75</b>	<b>0,13</b>
<b>Finance</b>			<b>407 921,25</b>	<b>407 679,75</b>	<b>0,13</b>
505 000,00	UNICREDIT SPA FRN 03/06/2027	USD	407 921,25	407 679,75	0,13
<b>GERMANY</b>			<b>362 044,95</b>	<b>361 954,06</b>	<b>0,11</b>
<b>Finance</b>			<b>362 044,95</b>	<b>361 954,06</b>	<b>0,11</b>
400 000,00	DEUTSCHE BANK AG FRN 18/09/2024	USD	362 044,95	361 954,06	0,11
<b>Asset and Mortgage Backed Securities</b>			<b>798 898,17</b>	<b>773 456,54</b>	<b>0,24</b>
<b>UNITED STATES</b>			<b>798 898,17</b>	<b>773 456,54</b>	<b>0,24</b>
<b>Finance</b>			<b>511 864,67</b>	<b>500 869,23</b>	<b>0,16</b>
585 000,00	MORGAN STANLEY 3.772% 24/01/2029	USD	511 864,67	500 869,23	0,16
<b>Telecommunication</b>			<b>287 033,50</b>	<b>272 587,31</b>	<b>0,08</b>
295 000,00	CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL 3.90% 01/06/2052	USD	187 342,51	176 169,84	0,05
80 000,00	DISCOVERY COMMUNICATIONS LLC 4.65% 15/05/2050	USD	56 243,74	55 700,07	0,02
70 000,00	CHARTER COMMUNICATIONS OPERATING LLC/CHARTER COMMUNICATIONS OPERATING CAPITAL 3.70% 01/04/2051	USD	43 447,25	40 717,40	0,01
<b>INVESTMENT FUNDS</b>			<b>31 092 849,95</b>	<b>30 835 844,89</b>	<b>9,60</b>
<b>UCI Units</b>			<b>31 092 849,95</b>	<b>30 835 844,89</b>	<b>9,60</b>
<b>LUXEMBOURG</b>			<b>15 838 820,17</b>	<b>15 806 371,41</b>	<b>4,92</b>
<b>Finance</b>			<b>15 838 820,17</b>	<b>15 806 371,41</b>	<b>4,92</b>
115 955,24	EURIZON FUND - BOND AGGREGATE RMB	EUR	14 516 819,94	14 483 969,40	4,51
13 392,77	EURIZON FUND - MONEY MARKET EUR T1	EUR	1 322 000,23	1 322 402,01	0,41
<b>IRELAND</b>			<b>15 254 029,78</b>	<b>15 029 473,48</b>	<b>4,68</b>
<b>Finance</b>			<b>15 254 029,78</b>	<b>15 029 473,48</b>	<b>4,68</b>
3 317 081,00	ISHARES U.S. MORTGAGE-BACKED SECURITIES UCITS ETF	USD	15 254 029,78	15 029 473,48	4,68
<b>Total Portfolio</b>			<b>326 410 973,76</b>	<b>310 361 476,42</b>	<b>96,66</b>

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

## Eurizon AM SICAV - Globo (Global Bond)

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(465 072,47)</b>	<b>133 381 735,78</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>220 400,15</b>	<b>39 723 361,93</b>
100 000	44	Purchase	EURO BUXL 30Y BOND	07/09/2023	EUR	93 226,20	6 142 400,00
100 000	(63)	Sale	SHORT EURO BTP	07/09/2023	EUR	67 158,00	6 592 950,00
100 000	65	Purchase	EURO BTP	07/09/2023	EUR	30 149,40	7 547 150,00
100 000	47	Purchase	LONG GILT	27/09/2023	GBP	13 144,67	5 219 528,29
100 000 000	2	Purchase	JAPAN 10Y BOND (OSE)	12/09/2023	JPY	6 468,48	1 884 103,43
100 000	13	Purchase	US LONG BOND (CBT)	20/09/2023	USD	6 330,20	1 512 173,00
100 000	(86)	Sale	EURO BOBL	07/09/2023	EUR	2 720,18	9 951 060,00
100 000	(7)	Sale	US ULTRA BOND (CBT)	20/09/2023	USD	1 203,02	873 997,21
<b>Unrealised loss on future contracts and commitment</b>						<b>(685 472,62)</b>	<b>93 658 373,85</b>
200 000	273	Purchase	US 2YR NOTE (CBT)	29/09/2023	USD	(311 433,61)	50 882 517,46
100 000	223	Purchase	US 5YR NOTE (CBT)	29/09/2023	USD	(179 430,23)	21 889 916,45
100 000	68	Purchase	EURO BUND	07/09/2023	EUR	(97 920,00)	9 094 320,00
100 000	54	Purchase	EURO SCHATZ	07/09/2023	EUR	(39 960,00)	5 661 900,00
100 000	35	Purchase	AUSTRALIA 10YR BOND	15/09/2023	AUD	(21 146,92)	2 480 799,80
100 000	18	Purchase	EURO OAT	07/09/2023	EUR	(18 360,00)	2 311 200,00
100 000	13	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(17 221,86)	1 337 720,14

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

## Eurizon AM SICAV - Globo (Global Bond)

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>317 430,60</b>	<b>(541 954,07)</b>	<b>37 030 236,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>578 543,82</b>	<b>40 303,22</b>	<b>—</b>
9 500 000	PUT	USD/JPY PUT 123,50 11/09/23	USD	98 244,84	4 867,55	—
7 600 000	PUT	USD/JPY PUT 124,00 12/09/23	USD	78 594,17	4 346,84	—
11 700 000	PUT	USD/JPY PUT 127,00 13/07/23	USD	179 499,22	10,72	—
11 700 000	CALL	USD/JPY CALL 146,00 13/07/23	USD	27 943,61	31 046,28	—
11 600 000	PUT	USD/JPY PUT 127,00 03/07/23	USD	135 494,57	10,63	—
10 200 000	PUT	CAD/JPY PUT 96,00 13/07/23	CAD	58 767,41	21,20	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(261 113,22)</b>	<b>(582 257,29)</b>	<b>37 030 236,00</b>
(9 500 000)	PUT	USD/JPY PUT 115,00 11/09/23	USD	(32 179,00)	(1 340,97)	8 707 605,00
(7 600 000)	PUT	USD/JPY PUT 115,00 12/09/23	USD	(23 817,26)	(1 128,51)	6 966 084,00
(11 700 000)	CALL	USD/JPY CALL 136,50 13/07/23	USD	(154 757,22)	(579 777,18)	10 724 103,00
(11 600 000)	PUT	USD/JPY PUT 121,00 03/07/23	USD	(50 359,74)	(10,63)	10 632 444,00

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

## Eurizon AM SICAV - Globo (Global Bond)

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(939 800,65)</b>		
<b>Unrealised profit on forward foreign exchange contracts</b>			<b>953 928,77</b>		
25/09/2023	18 713 540,30	USD	2 616 600 000,00	JPY	343 459,87
25/09/2023	12 200 000,00	USD	1 706 161 704,00	JPY	221 928,55
25/09/2023	8 796 409,15	EUR	68 750 000,00	CNH	110 805,92
25/09/2023	9 138 108,60	CAD	10 200 000,00	AUD	100 062,91
25/09/2023	7 072 998,66	EUR	12 510 000,00	NZD	79 397,71
25/09/2023	2 425 385,10	EUR	18 910 000,00	CNH	36 370,45
25/09/2023	745 361,43	USD	1 100 000,00	AUD	10 497,57
25/09/2023	1 350 000,00	CHF	1 380 331,40	EUR	9 100,55
25/09/2023	1 260 477,79	EUR	14 750 000,00	SEK	9 061,19
25/09/2023	18 045 790,00	MXN	936 908,26	EUR	8 506,42
25/09/2023	7 000 000,00	USD	6 381 513,88	EUR	8 456,88
25/09/2023	232 650,89	EUR	8 750 000,00	THB	5 552,15
25/09/2023	65 890 000,00	MXN	3 446 490,58	EUR	5 470,95
25/09/2023	9 817 974,25	EUR	77 400 000,00	CNY	1 647,67
25/09/2023	316 776,00	CHF	324 697,25	EUR	1 331,41
25/09/2023	200 000,00	CAD	245 690,10	NZD	794,54
25/09/2023	98 884,40	EUR	175 888,00	NZD	555,82
25/09/2023	659 770,00	PLN	147 219,09	EUR	410,04
25/09/2023	4 150 000,00	MYR	815 804,99	EUR	219,45
25/09/2023	2 931 449,00	CZK	122 273,02	EUR	165,05
25/09/2023	2 347 304,00	DKK	315 427,90	EUR	129,29
25/09/2023	200 000,00	NOK	18 715,73	USD	4,38
<b>Unrealised loss on forward foreign exchange contracts</b>			<b>(1 893 729,42)</b>		
25/09/2023	5 457 948 322,00	JPY	35 603 442,78	EUR	(687 152,03)
25/09/2023	198 180 000,00	CNY	25 574 912,89	EUR	(440 551,12)
25/09/2023	16 660 000,00	AUD	10 289 317,58	EUR	(143 259,08)
25/09/2023	5 600 000 000,00	KRW	4 034 015,39	EUR	(137 024,61)
25/09/2023	5 300 000,00	AUD	3 320 156,49	EUR	(92 418,79)
25/09/2023	50 000 000,00	CNH	7 014 984,01	USD	(86 846,61)
25/09/2023	42 798 897,59	EUR	46 962 002,00	USD	(70 505,23)
25/09/2023	37 950 000,00	NOK	3 285 617,08	EUR	(42 962,83)
25/09/2023	6 153 495,53	USD	108 000 000,00	MXN	(40 857,84)
25/09/2023	390 000 000,00	JPY	2 533 455,74	EUR	(38 497,45)
25/09/2023	17 610 392,48	EUR	25 540 000,00	CAD	(30 767,05)
25/09/2023	18 400 000,00	THB	534 340,06	USD	(10 217,70)
25/09/2023	29 900 000,00	THB	785 292,19	EUR	(9 263,35)
25/09/2023	7 300 000,00	EUR	6 295 885,00	GBP	(7 765,25)
25/09/2023	4 931 124,19	EUR	4 255 000,00	GBP	(7 743,20)
25/09/2023	1 823 979,76	EUR	2 650 000,00	CAD	(6 445,95)
25/09/2023	18 253 600 000,00	IDR	1 113 024,39	EUR	(6 343,86)
25/09/2023	3 828 043,90	EUR	4 200 000,00	USD	(5 938,56)
25/09/2023	10 690 000,00	CAD	7 389 210,23	EUR	(5 341,97)
25/09/2023	12 900 000,00	CAD	8 915 637,34	EUR	(5 263,11)
25/09/2023	24 725 263,19	SEK	24 600 000,00	NOK	(4 221,78)
25/09/2023	1 750 000,00	MYR	347 988,63	EUR	(3 881,94)
25/09/2023	6 550 000 000,00	IDR	400 489,15	EUR	(3 375,29)
25/09/2023	700 000,00	SGD	475 967,71	EUR	(2 351,81)
25/09/2023	800 000,00	NZD	448 733,04	EUR	(1 500,37)
25/09/2023	296 561,00	SGD	201 891,15	EUR	(1 239,71)
25/09/2023	8 550 000,00	CZK	358 333,11	EUR	(1 224,57)

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



## Eurizon AM SICAV - Globo (Global Bond)

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### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

Maturity	Purchase commitment in currency		Sale commitment in currency		Unrealised profit/(loss) (EUR)
25/09/2023	2 415 320,66	USD	1 900 000,00	GBP	(537,06)
25/09/2023	22 643 500,00	HUF	59 481,29	EUR	(228,37)
25/09/2023	1 483,14	EUR	17 392,00	NOK	(2,93)

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

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## Eurizon AM SICAV - Globo (Global Bond)

### SWAP CONTRACTS AS AT 30 JUNE 2023

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>67 552,17</b>	<b>(64 910,27)</b>	<b>87 052,02</b>
BNP PARIBAS SA	EUR	7 000 000,00	15/05/2028	—	—	32 123,70
BNP PARIBAS SA	CNY	13 000 000,00	26/08/2029	3 977,14	(3 056,52)	(418,13)
GOLDMAN SACHS BANK EUROPE SE	JPY	791 000 000,00	02/05/2033	—	—	(21 544,27)
J.P. MORGAN SE	KRW	3 600 000 000,00	04/11/2027	16 495,96	(14 295,89)	61 421,97
J.P. MORGAN SE	CNY	35 000 000,00	04/01/2033	31 732,00	(29 822,39)	111 289,59
J.P. MORGAN SE	KRW	3 600 000 000,00	17/01/2033	15 347,07	(17 735,47)	(95 820,84)
<b>INFLATION SWAP</b>				<b>—</b>	<b>—</b>	<b>56 460,56</b>
CITIGROUP GLOBAL MARKETS EUROPE AG	USD	11 000 000,00	03/05/2026	—	—	7 356,19
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	USD	2 100 000,00	06/01/2028	—	—	12 354,00
GOLDMAN SACHS BANK EUROPE SE	USD	2 100 000,00	23/01/2033	—	—	36 750,37

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

## Eurizon AM SICAV - Global Inflation Linked

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	294 004 403,56	
Banks	(Note 2)	513 104,52	
Other banks and broker accounts	(Notes 2, 12)	2 951 632,23	
Option contracts	(Notes 2, 12)	221 912,87	
Swap premium paid		43 443,96	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	119 720,31	
Unrealised profit on future contracts	(Notes 2, 12)	541 297,57	
Unrealised profit on swap contracts	(Notes 2, 11)	175 207,44	
Other interest receivable		1 129 655,91	
Receivable on investments sold		958 665,43	
Receivable on subscriptions		2 543 908,35	
Other assets	(Notes 3, 13)	1 087 339,59	
<b>Total assets</b>		<b>304 290 291,74</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(133 866,69)	
Option contracts	(Notes 2, 12)	(557 354,73)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(193 207,82)	
Unrealised loss on future contracts	(Notes 2, 12)	(1 043 975,42)	
Payable on investments purchased		(561 799,96)	
Payable on redemptions		(3 147 348,93)	
Other liabilities		(309 392,81)	
<b>Total liabilities</b>		<b>(5 946 946,36)</b>	
<b>Total net assets</b>		<b>298 343 345,38</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class C	EUR	5,17	10 885,061
Class I	EUR	5,47	2 667 996,794
Class Primaclasse	EUR	5,23	31 523 255,515
Class R	EUR	5,28	17 609 581,892
Class U	EUR	5,33	4 882 840,543

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

## Eurizon AM SICAV - Global Inflation Linked

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>386 874 572,26</b>
Net income from investments	(Note 2)	7 799 054,02
Other income	(Notes 5, 8)	750 753,66
<b>Total income</b>		<b>8 549 807,68</b>
Management fee	(Note 8)	(1 180 475,18)
Performance fee	(Note 9)	(4 008,59)
Administrative fees	(Note 10)	(280 460,62)
Subscription tax	(Note 6)	(74 798,72)
Other charges and taxes	(Notes 3, 7)	(1 416 788,69)
<b>Total expenses</b>		<b>(2 956 531,80)</b>
<b>Net investment income / (loss)</b>		<b>5 593 275,88</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(6 136 274,30)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	3 934 850,52
- option contracts	(Note 2)	(925 245,37)
- forward foreign exchange contracts	(Note 2)	(83 650,69)
- foreign currencies	(Note 2)	15 340,56
- future contracts	(Note 2)	471 720,92
- swap contracts	(Note 2)	169 027,54
<b>Net result of operations for the period</b>		<b>3 039 045,06</b>
Subscriptions for the period		84 784 186,57
Redemptions for the period		(175 659 160,98)
Dividend distributions	(Note 15)	(695 297,53)
<b>Net assets at the end of the period</b>		<b>298 343 345,38</b>

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

## Eurizon AM SICAV - Global Inflation Linked

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>320 107 047,87</b>	<b>294 004 403,56</b>	<b>98,55</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>313 142 982,56</b>	<b>287 037 439,88</b>	<b>96,21</b>
<b>Ordinary Bonds</b>			<b>311 961 779,59</b>	<b>285 898 789,54</b>	<b>95,83</b>
<b>FRANCE</b>			<b>83 916 063,91</b>	<b>76 395 381,07</b>	<b>25,61</b>
<b>Government</b>			<b>83 916 063,91</b>	<b>76 395 381,07</b>	<b>25,61</b>
21 446 488,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 01/03/2028	EUR	22 967 100,33	21 060 236,75	7,06
19 782 812,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 1.85% 25/07/2027	EUR	22 707 597,51	20 802 220,30	6,97
20 278 005,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.70% 25/07/2030	EUR	22 795 996,45	20 683 362,32	6,93
4 600 284,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 01/03/2029	EUR	5 080 108,71	4 483 160,77	1,50
4 226 811,20	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 25/07/2038	EUR	4 457 093,50	3 944 122,07	1,32
3 668 720,50	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 01/03/2032	EUR	3 965 642,98	3 588 522,27	1,21
1 868 016,00	FRENCH REPUBLIC GOVERNMENT BONDS OAT 0.10% 01/03/2025	EUR	1 942 524,43	1 833 756,59	0,62
<b>UNITED STATES</b>			<b>78 316 856,58</b>	<b>71 881 155,89</b>	<b>24,09</b>
<b>Government</b>			<b>78 316 856,58</b>	<b>71 881 155,89</b>	<b>24,09</b>
13 924 900,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.125% 15/07/2026	USD	12 958 694,60	11 987 920,87	4,02
13 297 130,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.75% 15/07/2028	USD	11 667 442,96	11 552 249,97	3,87
9 294 804,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.625% 15/07/2032	USD	8 864 718,85	7 832 816,91	2,63
8 772 556,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.875% 15/01/2029	USD	8 552 633,69	7 612 794,88	2,55
7 662 576,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.375% 15/01/2027	USD	7 225 049,26	6 589 309,74	2,21
6 056 949,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.125% 15/07/2031	USD	5 609 840,95	4 924 887,83	1,65
5 491 229,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.625% 15/01/2026	USD	4 997 753,07	4 799 421,85	1,61
5 913 884,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.125% 15/01/2032	USD	5 544 038,90	4 773 352,11	1,60
5 347 607,00	U.S. TREASURY INFLATION-INDEXED BONDS 0.75% 15/02/2045	USD	4 718 836,97	4 049 922,59	1,36
3 496 950,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.125% 15/01/2031	USD	3 206 458,87	2 848 961,21	0,95
3 198 875,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.375% 15/07/2025	USD	2 790 291,41	2 805 756,09	0,94
2 393 874,50	U.S. TREASURY INFLATION-INDEXED NOTES 1.125% 15/01/2033	USD	2 181 097,05	2 103 761,84	0,70
<b>ITALY</b>			<b>58 674 786,64</b>	<b>56 218 927,69</b>	<b>18,85</b>
<b>Government</b>			<b>58 674 786,64</b>	<b>56 218 927,69</b>	<b>18,85</b>
12 793 472,00	ITALY BUONI POLIENNALI DEL TESORO 0.65% 28/10/2027	EUR	12 724 214,66	12 238 235,32	4,10
11 437 360,00	ITALY BUONI POLIENNALI DEL TESORO 3.10% 15/09/2026	EUR	12 699 901,29	11 989 784,49	4,02
10 988 506,00	ITALY BUONI POLIENNALI DEL TESORO 0.65% 15/05/2026	EUR	11 470 975,03	10 631 379,56	3,56
8 438 444,00	ITALY BUONI POLIENNALI DEL TESORO 1.50% 15/05/2029	EUR	8 339 385,89	8 305 116,58	2,79
6 879 438,00	ITALY BUONI POLIENNALI DEL TESORO 0.40% 15/05/2030	EUR	6 535 169,42	6 280 926,89	2,11
2 427 120,00	ITALY BUONI POLIENNALI DEL TESORO 2.40% 15/05/2039	EUR	2 419 262,98	2 544 592,61	0,85
2 301 035,00	ITALY BUONI POLIENNALI DEL TESORO 1.60% 28/06/2030	EUR	2 290 340,79	2 215 666,60	0,74
2 392 425,00	ITALY BUONI POLIENNALI DEL TESORO 0.10% 15/05/2033	EUR	2 195 536,58	2 013 225,64	0,68

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

## Eurizon AM SICAV - Global Inflation Linked

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED KINGDOM</b>			<b>33 671 790,11</b>	<b>29 187 937,22</b>	<b>9,78</b>
<b>Government</b>			<b>33 671 790,11</b>	<b>29 187 937,22</b>	<b>9,78</b>
11 889 955,00	U.K. INFLATION-LINKED GILTS 0.125% 10/08/2028	GBP	15 459 787,23	13 330 053,57	4,47
5 037 770,40	U.K. INFLATION-LINKED GILTS 0.125% 10/08/2031	GBP	7 280 966,28	5 710 519,81	1,91
4 911 436,00	U.K. INFLATION-LINKED GILTS 0.125% 22/03/2026	GBP	6 021 114,72	5 522 271,94	1,85
3 264 276,00	U.K. INFLATION-LINKED GILTS 1.25% 22/11/2032	GBP	4 369 733,72	4 060 076,57	1,36
129 519,78	U.K. INFLATION-LINKED GILTS 2.50% 17/07/2024	GBP	540 188,16	565 015,33	0,19
<b>SPAIN</b>			<b>31 731 826,06</b>	<b>28 972 788,74</b>	<b>9,71</b>
<b>Government</b>			<b>31 731 826,06</b>	<b>28 972 788,74</b>	<b>9,71</b>
14 174 160,00	SPAIN GOVERNMENT BONDS INFLATION-LINKED 1.80% 30/11/2024	EUR	15 362 820,44	14 246 164,73	4,78
7 603 717,92	SPAIN GOVERNMENT BONDS INFLATION-LINKED 1.00% 30/11/2030	EUR	8 352 437,96	7 586 077,29	2,54
7 267 806,00	SPAIN GOVERNMENT BONDS INFLATION-LINKED 0.65% 30/11/2027	EUR	8 016 567,66	7 140 546,72	2,39
<b>GERMANY</b>			<b>25 650 456,29</b>	<b>23 242 598,93</b>	<b>7,79</b>
<b>Government</b>			<b>25 650 456,29</b>	<b>23 242 598,93</b>	<b>7,79</b>
13 745 907,00	DEUTSCHE BUNDESREPUBLIK BONDS INFLATION-LINKED 0.50% 15/04/2030	EUR	15 343 062,19	14 020 000,39	4,70
5 990 186,50	DEUTSCHE BUNDESREPUBLIK BONDS INFLATION-LINKED 0.10% 15/04/2026	EUR	6 368 801,11	5 857 563,77	1,96
3 355 538,60	DEUTSCHE BUNDESREPUBLIK BONDS INFLATION-LINKED 0.10% 15/04/2033	EUR	3 938 592,99	3 365 034,77	1,13
<b>Zero-Coupon Bonds</b>			<b>1 181 202,97</b>	<b>1 138 650,34</b>	<b>0,38</b>
<b>UNITED STATES</b>			<b>1 181 202,97</b>	<b>1 138 650,34</b>	<b>0,38</b>
<b>Government</b>			<b>1 181 202,97</b>	<b>1 138 650,34</b>	<b>0,38</b>
1 276 000,00	U.S. TREASURY INFLATION-INDEXED BONDS 0.00% 15/02/2053	USD	1 181 202,97	1 138 650,34	0,38
<b>INVESTMENT FUNDS</b>			<b>6 964 065,31</b>	<b>6 966 963,68</b>	<b>2,34</b>
<b>UCI Units</b>			<b>6 964 065,31</b>	<b>6 966 963,68</b>	<b>2,34</b>
<b>LUXEMBOURG</b>			<b>6 964 065,31</b>	<b>6 966 963,68</b>	<b>2,34</b>
<b>Finance</b>			<b>6 964 065,31</b>	<b>6 966 963,68</b>	<b>2,34</b>
57 485,16	EURIZON FUND - MONEY MARKET EUR T1	EUR	5 673 081,04	5 676 084,30	1,90
13 435,46	EURIZON FUND - BOND SHORT TERM EUR T1	EUR	1 290 983,80	1 290 878,90	0,44
0,00	EURIZON FUND - MONEY MARKET USD T1	USD	0,47	0,48	0,00
<b>Total Portfolio</b>			<b>320 107 047,87</b>	<b>294 004 403,56</b>	<b>98,55</b>

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

## Eurizon AM SICAV - Global Inflation Linked

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(502 677,85)</b>	<b>228 295 851,97</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>541 297,57</b>	<b>97 798 742,24</b>
100 000	(405)	Sale	EURO SCHATZ	07/09/2023	EUR	277 223,66	42 464 250,00
100 000	(151)	Sale	US 5YR NOTE (CBT)	29/09/2023	USD	117 824,77	14 822 320,11
100 000	30	Purchase	US ULTRA BOND (CBT)	20/09/2023	USD	55 853,99	3 745 702,32
100 000	(23)	Sale	US 10YR NOTE (CBT)	20/09/2023	USD	30 304,76	2 366 735,64
100 000	84	Purchase	EURO BTP	07/09/2023	EUR	25 718,96	9 753 240,00
100 000	125	Purchase	LONG GILT	27/09/2023	GBP	23 061,43	13 881 724,17
100 000	5	Purchase	EURO BUXL 30Y BOND	07/09/2023	EUR	8 700,00	698 000,00
100 000	(87)	Sale	EURO BOBL	07/09/2023	EUR	2 610,00	10 066 770,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 043 975,42)</b>	<b>130 497 109,73</b>
200 000	490	Purchase	US 2YR NOTE (CBT)	29/09/2023	USD	(796 970,57)	91 327 595,45
100 000	152	Purchase	EURO BUND	07/09/2023	EUR	(197 540,00)	20 328 480,00
100 000 000	(20)	Sale	JAPAN 10Y BOND (OSE)	12/09/2023	JPY	(49 464,85)	18 841 034,28

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

## Eurizon AM SICAV - Global Inflation Linked

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>28 800,00</b>	<b>2 700,00</b>	<b>—</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>28 800,00</b>	<b>2 700,00</b>	<b>—</b>
90	CALL	EURO BUND OPTION 140,00 21/07/23	EUR	28 800,00	2 700,00	—
<b>UNQUOTED</b>				<b>604 389,44</b>	<b>(377 048,01)</b>	<b>25 206 225,00</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>805 895,58</b>	<b>180 306,72</b>	<b>—</b>
9 000 000	PUT	USD/JPY PUT 123,50 11/09/23	USD	93 074,05	4 611,36	—
7 300 000	PUT	USD/JPY PUT 124,00 12/09/23	USD	75 491,77	4 175,25	—
11 200 000	PUT	USD/JPY PUT 127,00 13/07/23	USD	171 828,31	10,27	—
11 200 000	CALL	USD/JPY CALL 146,00 13/07/23	USD	26 749,44	29 719,51	—
9 600 000	CALL	EUR/USD CALL 1,13 31/08/23	EUR	84 345,60	14 198,40	—
6 500 000	CALL	EUR/USD CALL 1,13 04/08/23	EUR	44 226,00	2 769,00	—
1 600 000	CALL	EUR/USD CALL 1,13 04/08/23	EUR	12 153,60	681,60	—
3 200 000	CALL	EUR/USD CALL 1,13 04/08/23	EUR	18 560,00	1 363,20	—
3 600 000	PUT	USD/JPY PUT 125,00 04/08/23	USD	23 901,98	475,16	—
3 600 000	PUT	USD/JPY PUT 125,00 04/08/23	USD	17 442,21	475,16	—
6 000 000	CALL	EUR/USD CALL 1,13 22/09/23	EUR	53 364,00	15 828,00	—
9 500 000	PUT	CAD/JPY PUT 96,00 13/07/23	CAD	54 734,35	19,74	—
3 400 000	PUT	USD/JPY PUT 128,00 22/09/23	USD	23 386,30	4 880,29	—
6 000 000	CALL	EUR/USD CALL 1,10 11/08/23	EUR	23 762,40	37 458,00	—
6 600 000	PUT	USD/JPY PUT 135,00 22/09/23	USD	38 866,67	30 773,78	—
5 000 000	CALL	EUR/USD CALL 1,11 27/07/23	EUR	15 790,00	9 390,00	—
6 000 000	PUT	EUR/JPY PUT 150,00 25/08/23	EUR	28 218,90	23 478,00	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(201 506,14)</b>	<b>(557 354,73)</b>	<b>25 206 225,00</b>
(9 000 000)	PUT	USD/JPY PUT 115,00 11/09/23	USD	(30 485,37)	(1 270,39)	8 249 310,00
(7 300 000)	PUT	USD/JPY PUT 115,00 12/09/23	USD	(22 877,10)	(1 083,96)	6 691 107,00
(11 200 000)	CALL	USD/JPY CALL 136,50 13/07/23	USD	(148 143,67)	(555 000,38)	10 265 808,00
Quantity	Call/ Put	Description	Currency	Unrealised profit / (loss) (EUR)	Commitment (EUR)	
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>38 906,15</b>	<b>—</b>	
<b>PURCHASED FUTURE STYLE OPTION CONTRACTS</b>				<b>38 906,15</b>	<b>—</b>	
250	PUT	US 2YR FUT OPTN 101,50 21/07/23	USD	38 906,15	—	

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



## Eurizon AM SICAV - Global Inflation Linked

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(73 487,51)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>119 720,31</b>
25/09/2023	5 006 297,56	USD	700 000 000,00	JPY	91 883,32
25/09/2023	19 110 000,00	USD	17 420 237,01	EUR	24 383,17
25/09/2023	675 000,00	GBP	782 258,24	EUR	1 228,36
25/09/2023	1 000 000,00	USD	911 900,14	EUR	952,83
25/09/2023	35 000 000,00	NOK	35 238 700,00	SEK	875,36
25/09/2023	100 000,00	CAD	122 845,05	NZD	397,27
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(193 207,82)</b>
25/09/2023	745 000 000,00	JPY	4 859 805,06	EUR	(93 795,00)
25/09/2023	5 100 000,00	AUD	3 149 791,09	EUR	(43 854,81)
25/09/2023	35 000 000,00	NOK	3 029 673,49	EUR	(39 083,27)
25/09/2023	6 950 000,00	EUR	5 994 027,50	GBP	(7 392,94)
25/09/2023	35 175 210,00	SEK	35 000 000,00	NOK	(6 261,97)
25/09/2023	2 319 657,37	EUR	2 000 000,00	GBP	(1 784,41)
25/09/2023	1 000 000,00	USD	913 540,77	EUR	(687,80)
25/09/2023	110 000,00	NZD	61 842,11	EUR	(347,62)

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

## Eurizon AM SICAV - Global Inflation Linked

### SWAP CONTRACTS AS AT 30 JUNE 2023

Counterparty	Currency	Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>				<b>—</b>	<b>—</b>	<b>33 558,03</b>
J.P. MORGAN SE	USD	6 300 000,00	18/05/2025	—	—	33 558,03
<b>INFLATION SWAP</b>				<b>—</b>	<b>—</b>	<b>141 649,41</b>
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	USD	28 000 000,00	03/05/2025	—	—	43 714,38
CRÉDIT AGRICOLE CORPORATE AND INVESTMENT BANK	USD	2 100 000,00	06/01/2028	—	—	12 354,00
GOLDMAN SACHS BANK EUROPE SE	USD	4 200 000,00	23/01/2033	—	—	73 500,75
GOLDMAN SACHS BANK EUROPE SE	USD	1 700 000,00	16/12/2032	—	—	12 080,28

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

## Eurizon AM SICAV - Strategic Bond

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	159 881 994,17	
Banks	(Note 2)	618 987,59	
Other banks and broker accounts	(Notes 2, 12)	1 301 113,59	
Option contracts	(Notes 2, 12)	34 504,75	
Swap premium paid		190 290,06	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	199 530,11	
Unrealised profit on future contracts	(Notes 2, 12)	279 549,99	
Unrealised profit on swap contracts	(Notes 2, 11)	330 980,70	
Interest receivable on swap contracts	(Notes 2, 11)	12 961,82	
Other interest receivable		418 185,30	
Receivable on investments sold		1 726 702,94	
Receivable on subscriptions		512 640,15	
Other assets	(Notes 3, 13)	183 998,97	
<b>Total assets</b>		<b>165 691 440,14</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(6 065,55)	
Swap premium received		(355 163,74)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(123 138,51)	
Unrealised loss on future contracts	(Notes 2, 12)	(611 606,37)	
Unrealised loss on swap contracts	(Notes 2, 11)	(46 363,37)	
Payable on investments purchased		(1 831 682,71)	
Payable on redemptions		(798 188,48)	
Other liabilities		(155 652,35)	
<b>Total liabilities</b>		<b>(3 927 861,08)</b>	
<b>Total net assets</b>		<b>161 763 579,06</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class I	EUR	4,76	3 678 563,944
Class Primaclasse	EUR	4,52	8 575 740,539
Class R	EUR	4,56	22 780 173,918
Class U	EUR	4,56	354 524,649

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

## Eurizon AM SICAV - Strategic Bond

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>200 155 654,63</b>
Net income from investments	(Note 2)	951 589,27
Interest received on swap contracts	(Note 2)	197 701,04
Other income	(Notes 5, 8)	58 079,34
<b>Total income</b>		<b>1 207 369,65</b>
Management fee	(Note 8)	(600 902,04)
Administrative fees	(Note 10)	(148 213,97)
Subscription tax	(Note 6)	(34 305,59)
Other charges and taxes	(Notes 3, 7)	(221 997,41)
<b>Total expenses</b>		<b>(1 005 419,01)</b>
<b>Net investment income / (loss)</b>		<b>201 950,64</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(378 591,67)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	2 505 838,13
- option contracts	(Note 2)	(173 502,19)
- forward foreign exchange contracts	(Note 2)	(389 173,47)
- foreign currencies	(Note 2)	53 944,77
- future contracts	(Note 2)	(626 025,59)
- swap contracts	(Note 2)	69 544,86
<b>Net result of operations for the period</b>		<b>1 263 985,48</b>
Subscriptions for the period		42 481 254,51
Redemptions for the period		(81 914 283,11)
Dividend distributions	(Note 15)	(223 032,45)
<b>Net assets at the end of the period</b>		<b>161 763 579,06</b>

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

## Eurizon AM SICAV - Strategic Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>161 131 072,30</b>	<b>159 881 994,17</b>	<b>98,84</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>150 619 793,05</b>	<b>149 427 318,69</b>	<b>92,38</b>
<b>Ordinary Bonds</b>			<b>80 369 083,72</b>	<b>79 593 863,35</b>	<b>49,21</b>
<b>ITALY</b>			<b>38 640 438,88</b>	<b>38 512 327,60</b>	<b>23,81</b>
<b>Government</b>			<b>38 640 438,88</b>	<b>38 512 327,60</b>	<b>23,81</b>
11 510 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.40% 28/03/2025	EUR	11 436 306,20	11 422 754,20	7,06
6 350 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.75% 30/05/2024	EUR	6 227 432,40	6 232 906,00	3,85
5 180 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	5 174 820,00	5 145 294,00	3,18
4 580 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.80% 01/08/2028	EUR	4 619 662,80	4 591 908,00	2,84
4 546 000,00	ITALY BUONI POLIENNALI DEL TESORO 4.00% 30/04/2035	EUR	4 533 010,07	4 500 085,40	2,78
3 900 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.80% 15/06/2029	EUR	3 670 056,00	3 699 540,00	2,29
3 080 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.20% 15/08/2025	EUR	2 979 151,41	2 919 840,00	1,81
<b>UNITED STATES</b>			<b>15 465 558,11</b>	<b>14 833 355,75</b>	<b>9,17</b>
<b>Government</b>			<b>15 465 558,11</b>	<b>14 833 355,75</b>	<b>9,17</b>
2 660 000,00	U.S. TREASURY NOTES 0.25% 31/07/2025	USD	2 335 070,33	2 218 126,33	1,37
2 700 000,00	U.S. TREASURY NOTES 0.88% 30/09/2026	USD	2 320 947,54	2 214 359,72	1,37
2 710 000,00	U.S. TREASURY NOTES 0.63% 31/07/2026	USD	2 308 125,44	2 213 052,14	1,37
2 630 000,00	U.S. TREASURY NOTES 1.625% 30/11/2026	USD	2 341 506,87	2 200 643,09	1,36
1 880 000,00	U.S. TREASURY NOTES 0.38% 15/07/2024	USD	1 647 002,21	1 636 558,55	1,01
1 710 000,00	U.S. TREASURY NOTES 2.25% 15/11/2025	USD	1 547 937,37	1 480 673,81	0,92
1 770 000,00	U.S. TREASURY NOTES 1.50% 31/01/2027	USD	1 556 472,57	1 469 760,66	0,91
850 000,00	U.S. TREASURY NOTES 0.25% 15/05/2024	USD	755 124,55	745 015,81	0,46
760 000,00	U.S. TREASURY NOTES 0.75% 15/11/2024	USD	653 371,23	655 165,64	0,40
<b>GERMANY</b>			<b>13 128 799,63</b>	<b>13 143 082,00</b>	<b>8,13</b>
<b>Government</b>			<b>8 452 178,93</b>	<b>8 439 781,00</b>	<b>5,22</b>
8 740 000,00	BUNDESSCHATZANWEISUNGEN 0.40% 13/09/2024	EUR	8 452 178,93	8 439 781,00	5,22
<b>Finance</b>			<b>4 676 620,70</b>	<b>4 703 301,00</b>	<b>2,91</b>
4 790 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.125% 15/01/2024	EUR	4 676 620,70	4 703 301,00	2,91
<b>BELGIUM</b>			<b>7 403 324,20</b>	<b>7 421 167,20</b>	<b>4,59</b>
<b>Supranational</b>			<b>7 403 324,20</b>	<b>7 421 167,20</b>	<b>4,59</b>
4 700 000,00	EUROPEAN UNION 0.80% 04/07/2025	EUR	4 489 487,00	4 460 112,00	2,76
2 920 000,00	EUROPEAN UNION 3.375% 04/10/2038	EUR	2 913 837,20	2 961 055,20	1,83
<b>SPAIN</b>			<b>4 817 834,00</b>	<b>4 763 284,40</b>	<b>2,94</b>
<b>Government</b>			<b>4 817 834,00</b>	<b>4 763 284,40</b>	<b>2,94</b>
4 760 000,00	SPAIN GOVERNMENT BONDS 3.80% 30/04/2024	EUR	4 817 834,00	4 763 284,40	2,94
<b>SENEGAL</b>			<b>913 128,90</b>	<b>920 646,40</b>	<b>0,57</b>
<b>Government</b>			<b>913 128,90</b>	<b>920 646,40</b>	<b>0,57</b>
970 000,00	EUROPEAN UNION 0.50% 04/04/2025	EUR	913 128,90	920 646,40	0,57
<b>Zero-Coupon Bonds</b>			<b>70 250 709,33</b>	<b>69 833 455,34</b>	<b>43,17</b>
<b>ITALY</b>			<b>39 887 984,45</b>	<b>39 980 971,04</b>	<b>24,72</b>
<b>Government</b>			<b>39 887 984,45</b>	<b>39 980 971,04</b>	<b>24,72</b>
8 318 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 12/04/2024	EUR	8 100 980,81	8 077 443,44	4,99
8 180 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2024	EUR	7 906 425,28	8 000 530,80	4,95
8 160 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/02/2024	EUR	7 914 513,87	7 973 952,00	4,93

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

## Eurizon AM SICAV - Strategic Bond

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
8 260 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/06/2024	EUR	7 980 414,15	7 965 861,40	4,93
8 230 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/05/2024	EUR	7 985 650,34	7 963 183,40	4,92
<b>GERMANY</b>			<b>22 382 688,36</b>	<b>21 924 304,80</b>	<b>13,55</b>
<b>Government</b>			<b>14 526 125,86</b>	<b>14 021 109,80</b>	<b>8,67</b>
7 250 000,00	GERMAN TREASURY BILLS 0.00% 21/02/2024	EUR	7 107 701,26	7 087 890,00	4,38
7 670 000,00	BUNDESobligation 0.00% 16/04/2027	EUR	7 418 424,60	6 933 219,80	4,29
<b>Finance</b>			<b>7 856 562,50</b>	<b>7 903 195,00</b>	<b>4,88</b>
8 110 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 02/04/2024	EUR	7 856 562,50	7 903 195,00	4,88
<b>SPAIN</b>			<b>5 393 056,52</b>	<b>5 339 247,00</b>	<b>3,30</b>
<b>Government</b>			<b>5 393 056,52</b>	<b>5 339 247,00</b>	<b>3,30</b>
5 700 000,00	SPAIN GOVERNMENT BONDS 0.00% 31/05/2025	EUR	5 393 056,52	5 339 247,00	3,30
<b>LUXEMBOURG</b>			<b>2 586 980,00</b>	<b>2 588 932,50</b>	<b>1,60</b>
<b>Supranational</b>			<b>2 586 980,00</b>	<b>2 588 932,50</b>	<b>1,60</b>
2 750 000,00	EUROPEAN INVESTMENT BANK 0.00% 25/03/2025	EUR	2 586 980,00	2 588 932,50	1,60
<b>INVESTMENT FUNDS</b>			<b>10 511 279,25</b>	<b>10 454 675,48</b>	<b>6,46</b>
<b>UCI Units</b>			<b>10 511 279,25</b>	<b>10 454 675,48</b>	<b>6,46</b>
<b>LUXEMBOURG</b>			<b>10 511 279,25</b>	<b>10 454 675,48</b>	<b>6,46</b>
<b>Finance</b>			<b>10 511 279,25</b>	<b>10 454 675,48</b>	<b>6,46</b>
43 664,00	EURIZON OPPORTUNITA - OBBLIGAZIONI FLESSIBILE	EUR	4 677 724,64	4 557 648,63	2,82
34 988,59	EPSILON FUND - EMERGING BOND TOTAL RETURN	EUR	4 407 513,06	4 475 740,82	2,77
7 304,19	EURIZON FUND - MONEY MARKET EUR T1	EUR	721 059,76	721 215,72	0,44
7 335,55	EURIZON FUND - MONEY MARKET USD T1	USD	704 981,79	700 070,31	0,43
<b>Total Portfolio</b>			<b>161 131 072,30</b>	<b>159 881 994,17</b>	<b>98,84</b>

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

## Eurizon AM SICAV - Strategic Bond

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(332 056,38)</b>	<b>79 559 084,78</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>279 549,99</b>	<b>42 283 810,00</b>
100 000	(217)	Sale	SHORT EURO BTP	07/09/2023	EUR	137 679,99	22 709 050,00
100 000	(158)	Sale	EURO SCHATZ	07/09/2023	EUR	116 130,00	16 566 300,00
100 000	(26)	Sale	EURO BOBL	07/09/2023	EUR	25 740,00	3 008 460,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(611 606,37)</b>	<b>37 275 274,78</b>
200 000	77	Purchase	US 2YR NOTE (CBT)	29/09/2023	USD	(229 988,42)	14 351 479,28
100 000	45	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(96 671,60)	4 630 569,72
100 000	(42)	Sale	EURO BTP	07/09/2023	EUR	(92 242,92)	4 876 620,00
100 000	19	Purchase	LONG GILT	27/09/2023	GBP	(69 261,86)	2 110 022,07
100 000	31	Purchase	US 5YR NOTE (CBT)	29/09/2023	USD	(65 086,65)	3 042 992,87
100 000	30	Purchase	US 10YR ULTRA	20/09/2023	USD	(48 325,01)	3 256 758,84
100 000	27	Purchase	EURO BUND	07/09/2023	EUR	(9 084,69)	3 610 980,00
100 000	12	Purchase	US LONG BOND (CBT)	20/09/2023	USD	(945,22)	1 395 852,00

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

## Eurizon AM SICAV - Strategic Bond

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>UNQUOTED</b>				<b>208 006,94</b>	<b>34 504,75</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>208 006,94</b>	<b>34 504,75</b>	—
16 860 000	CALL	EUR/USD CALL 1,13 14/07/23	EUR	145 153,49	286,62	—
5 140 000	CALL	EUR/GBP CALL 0,89 08/08/23	EUR	36 637,92	5 078,32	—
6 020 000	CALL	EUR/GBP CALL 0,89 08/08/23	EUR	10 217,38	5 947,76	—
3 010 000	CALL	EUR/USD CALL 1,11 13/09/23	EUR	15 998,15	23 192,05	—

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



## Eurizon AM SICAV - Strategic Bond

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>76 391,60</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>199 530,11</b>
28/07/2023	18 662 137,80	EUR	20 191 500,00	USD	175 557,53
28/07/2023	19 840 000,00	NOK	1 680 179,81	EUR	16 671,21
28/07/2023	285 009,49	EUR	44 210 000,00	JPY	3 919,31
28/07/2023	1 701 088,35	EUR	19 850 000,00	NOK	3 382,06
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(123 138,51)</b>
28/07/2023	228 740 000,00	JPY	1 541 473,24	EUR	(87 128,80)
28/07/2023	2 057 000,00	USD	1 909 925,43	EUR	(26 613,36)
28/07/2023	1 208 301,78	EUR	1 330 000,00	USD	(9 396,35)

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

## Eurizon AM SICAV - Strategic Bond

### SWAP CONTRACTS AS AT 30 JUNE 2023

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>12 961,82</b>	<b>330 980,70</b>
CDX.EM.39	USD	L	1 640 000,00	BNP PARIBAS S.A.	20/06/2028	459,99	5 097,52
CDX.EM.39	USD	L	3 990 000,00	JP MORGAN SE	20/06/2028	1 116,63	100 098,37
CDX.NA.IG.40	USD	L	4 850 000,00	JP MORGAN SE	20/06/2028	1 357,30	43 784,73
CDX.NA.IG.40	USD	L	5 270 000,00	JP MORGAN SE	20/06/2028	1 478,18	12 775,77
ITRAXX EUROPE CROSSOVER SERIES 39 VERSION 1	EUR	L	1 560 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/06/2028	2 166,67	7 264,51
ITRAXX EUROPE CROSSOVER SERIES 39 VERSION 1	EUR	L	1 570 000,00	JP MORGAN SE	20/06/2028	2 398,61	8 224,39
ITRAXX EUROPE SERIES 39 VERSION 1	EUR	L	13 040 000,00	BANK OF AMERICA SECURITIES EUROPE S.A.	20/06/2028	3 984,44	153 735,41
Counterparty	Currency		Notional	Maturity	Interest receivable (EUR)	Interest payable (EUR)	Unrealised profit / (loss) (EUR)
<b>INTEREST RATE SWAP CONTRACTS</b>						<b>—</b>	<b>—</b>
CITIGROUP GLOBAL MARKETS EUROPE AG	JPY		513 510 000,00	16/06/2033	—	—	(20 882,30)
CITIGROUP GLOBAL MARKETS EUROPE AG	JPY		513 640 000,00	20/06/2033	—	—	(25 481,07)

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

## Eurizon AM SICAV - Euro High Yield

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	274 177 225,65	
Banks	(Note 2)	1 029 802,95	
Other banks and broker accounts	(Notes 2, 12)	1 118 608,24	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	13 320,84	
Other interest receivable		3 938 639,16	
Receivable on investments sold		10 124 148,26	
Receivable on subscriptions		124 760,36	
Other assets	(Notes 3, 13)	186 241,00	
<b>Total assets</b>		<b>290 712 746,46</b>	
<b>Liabilities</b>			
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(80 267,42)	
Unrealised loss on future contracts	(Notes 2, 12)	(113 420,00)	
Payable on investments purchased		(11 387 118,86)	
Payable on redemptions		(604 802,52)	
Other liabilities		(364 556,38)	
<b>Total liabilities</b>		<b>(12 550 165,18)</b>	
<b>Total net assets</b>		<b>278 162 581,28</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class I	EUR	5,19	3 654 304,816
Class Primaclasse	EUR	4,71	5 558 673,373
Class R	EUR	4,88	47 681 650,305
Class U	EUR	5,43	61 287,777

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

## Eurizon AM SICAV - Euro High Yield

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>328 702 267,61</b>
Net income from investments	(Note 2)	6 221 047,97
Other income	(Notes 5, 8)	22 877,47
<b>Total income</b>		<b>6 243 925,44</b>
Management fee	(Note 8)	(1 621 649,07)
Performance fee	(Note 9)	(4,10)
Administrative fees	(Note 10)	(250 158,79)
Subscription tax	(Note 6)	(65 468,96)
Interest paid on swap contracts	(Note 2)	(593 305,55)
Other charges and taxes	(Notes 3, 7)	(206 998,70)
<b>Total expenses</b>		<b>(2 737 585,17)</b>
<b>Net investment income / (loss)</b>		<b>3 506 340,27</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(8 846 645,23)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	17 281 523,68
- forward foreign exchange contracts	(Note 2)	(182 195,65)
- foreign currencies	(Note 2)	7 514,90
- future contracts	(Note 2)	(113 420,00)
- swap contracts	(Note 2)	(869 578,74)
<b>Net result of operations for the period</b>		<b>10 783 539,23</b>
Subscriptions for the period		17 743 220,23
Redemptions for the period		(79 066 445,79)
<b>Net assets at the end of the period</b>		<b>278 162 581,28</b>

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

## Eurizon AM SICAV - Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>297 757 922,93</b>	<b>274 177 225,65</b>	<b>98,57</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>292 012 720,65</b>	<b>268 409 677,22</b>	<b>96,50</b>
<b>Ordinary Bonds</b>			<b>209 541 525,78</b>	<b>192 568 135,70</b>	<b>69,23</b>
<b>FRANCE</b>			<b>46 997 930,77</b>	<b>42 920 382,00</b>	<b>15,43</b>
<b>Consumer Retail</b>			<b>21 026 055,77</b>	<b>19 648 410,00</b>	<b>7,06</b>
4 200 000,00	RENAULT SA 2.375% 25/05/2026	EUR	4 095 100,00	3 882 942,00	1,40
3 900 000,00	FORVIA 3.125% 15/06/2026	EUR	3 985 337,19	3 670 290,00	1,32
2 700 000,00	FORVIA 2.75% 15/02/2027	EUR	2 700 000,00	2 441 016,00	0,88
2 400 000,00	LOXAM SAS 2.875% 15/04/2026	EUR	2 375 275,86	2 223 888,00	0,80
2 000 000,00	AFFLELOU SAS 4.25% 19/05/2026	EUR	1 880 553,57	1 912 020,00	0,69
1 400 000,00	REXEL SA 2.125% 15/06/2028	EUR	1 351 396,15	1 232 728,00	0,44
1 100 000,00	VALEO SA 5.375% 28/05/2027	EUR	1 094 313,00	1 101 914,00	0,40
1 000 000,00	FORVIA 3.75% 15/06/2028	EUR	1 023 630,00	903 860,00	0,32
984 000,00	IM GROUP SAS 8.00% 01/03/2028	EUR	983 850,00	872 808,00	0,31
800 000,00	FORVIA 2.375% 15/06/2027	EUR	717 600,00	703 472,00	0,25
800 000,00	FORVIA 2.375% 15/06/2027	EUR	819 000,00	703 472,00	0,25
<b>Telecommunication</b>			<b>12 965 330,00</b>	<b>10 798 422,00</b>	<b>3,88</b>
5 200 000,00	ALTICE FRANCE SA 3.375% 15/01/2028	EUR	5 041 720,00	3 793 816,00	1,36
2 700 000,00	ILIAD SA 5.375% 14/06/2027	EUR	2 700 000,00	2 666 223,00	0,96
2 500 000,00	ILIAD HOLDING SASU 5.125% 15/10/2026	EUR	2 540 810,00	2 387 500,00	0,86
1 000 000,00	ILIAD HOLDING SASU 5.625% 15/10/2028	EUR	1 000 000,00	925 580,00	0,33
900 000,00	ALTICE FRANCE HOLDING SA 8.00% 15/05/2027	EUR	982 800,00	522 801,00	0,19
700 000,00	ALTICE FRANCE SA 4.25% 15/10/2029	EUR	700 000,00	502 502,00	0,18
<b>Industries</b>			<b>6 795 795,00</b>	<b>6 639 354,00</b>	<b>2,39</b>
3 200 000,00	VALLOUREC SA 8.50% 30/06/2026	EUR	3 385 995,00	3 198 112,00	1,15
3 000 000,00	CROWN EUROPEAN HOLDINGS SA 5.00% 15/05/2028	EUR	3 009 800,00	3 029 370,00	1,09
400 000,00	NEXANS SA 5.50% 05/04/2028	EUR	400 000,00	411 872,00	0,15
<b>Basic Goods</b>			<b>3 982 350,00</b>	<b>3 978 672,00</b>	<b>1,43</b>
1 600 000,00	TEREOS FINANCE GROUPE I SA 7.25% 15/04/2028	EUR	1 582 350,00	1 628 400,00	0,58
1 400 000,00	TEREOS FINANCE GROUPE I SA 4.75% 30/04/2027	EUR	1 400 000,00	1 326 542,00	0,48
1 000 000,00	TEREOS FINANCE GROUPE I SA 7.50% 30/10/2025	EUR	1 000 000,00	1 023 730,00	0,37
<b>Health</b>			<b>2 228 400,00</b>	<b>1 855 524,00</b>	<b>0,67</b>
2 200 000,00	CHROME BIDCO SASU 3.50% 31/05/2028	EUR	2 228 400,00	1 855 524,00	0,67
<b>ITALY</b>			<b>34 801 401,44</b>	<b>32 044 741,00</b>	<b>11,52</b>
<b>Telecommunication</b>			<b>10 821 816,11</b>	<b>10 014 147,00</b>	<b>3,60</b>
6 000 000,00	TELECOM ITALIA SPA 2.75% 15/04/2025	EUR	6 059 144,21	5 658 840,00	2,03
2 400 000,00	TELECOM ITALIA SPA 6.875% 15/02/2028	EUR	2 407 500,00	2 394 408,00	0,86
1 000 000,00	TELECOM ITALIA SPA 4.00% 11/04/2024	EUR	1 055 171,90	986 250,00	0,36
1 300 000,00	EOLO SPA 4.875% 21/10/2028	EUR	1 300 000,00	974 649,00	0,35
<b>Consumer Retail</b>			<b>7 422 570,49</b>	<b>7 200 599,00</b>	<b>2,59</b>
3 000 000,00	LOTTOMATICA SPA 6.25% 15/07/2025	EUR	3 023 430,49	3 046 350,00	1,09
2 300 000,00	SHIBA BIDCO SPA 4.50% 31/10/2028	EUR	2 289 500,00	2 031 061,00	0,73
1 300 000,00	LOTTOMATICA SPA 9.75% 30/09/2027	EUR	1 409 640,00	1 407 354,00	0,51
700 000,00	LOTTOMATICA SPA 7.125% 01/06/2028	EUR	700 000,00	715 834,00	0,26
<b>Industries</b>			<b>7 263 974,70</b>	<b>6 957 747,00</b>	<b>2,50</b>
3 400 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	3 455 108,94	3 355 766,00	1,21
1 600 000,00	IMA INDUSTRIA MACCHINE AUTOMATICHE SPA 3.75% 15/01/2028	EUR	1 607 507,69	1 405 408,00	0,51
1 100 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	1 089 291,25	1 085 689,00	0,39

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

## Eurizon AM SICAV - Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
800 000,00	WEBUILD SPA 3.875% 28/07/2026	EUR	704 123,29	736 088,00	0,26
400 000,00	REKEEP SPA 7.25% 01/02/2026	EUR	407 943,53	374 796,00	0,13
<b>Finance</b>			<b>7 771 050,14</b>	<b>6 479 708,00</b>	<b>2,33</b>
3 600 000,00	INTESA SANPAOLO SPA 2.925% 14/10/2030	EUR	3 811 327,71	2 981 556,00	1,07
1 800 000,00	NEXI SPA 1.625% 30/04/2026	EUR	1 761 046,50	1 642 716,00	0,59
1 800 000,00	NEXI SPA 2.125% 30/04/2029	EUR	1 800 000,00	1 500 012,00	0,54
400 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA 1.875% 09/01/2026	EUR	398 675,93	355 424,00	0,13
<b>Multi-Utilities</b>			<b>1 521 990,00</b>	<b>1 392 540,00</b>	<b>0,50</b>
1 500 000,00	ITELYUM REGENERATION SPA 4.625% 01/10/2026	EUR	1 521 990,00	1 392 540,00	0,50
<b>LUXEMBOURG</b>			<b>21 514 900,05</b>	<b>19 634 649,70</b>	<b>7,06</b>
<b>Telecommunication</b>			<b>10 559 364,49</b>	<b>9 010 919,00</b>	<b>3,24</b>
3 000 000,00	ALTICE FINANCING SA 2.25% 15/01/2025	EUR	2 952 750,00	2 791 140,00	1,00
3 000 000,00	ALTICE FINANCING SA 4.25% 15/08/2029	EUR	3 003 000,00	2 305 830,00	0,83
2 000 000,00	TELENET FINANCE LUXEMBOURG NOTES SARL 3.50% 01/03/2028	EUR	2 062 500,00	1 846 760,00	0,66
1 000 000,00	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	1 434 121,63	1 045 190,00	0,38
1 100 000,00	MATTERHORN TELECOM SA 3.125% 15/09/2026	EUR	1 106 992,86	1 021 999,00	0,37
<b>Consumer Retail</b>			<b>8 861 505,56</b>	<b>8 514 457,70</b>	<b>3,06</b>
2 300 000,00	SUMMER BC HOLDCO B SARL 5.75% 31/10/2026	EUR	2 144 690,00	2 045 344,00	0,74
2 200 000,00	DANA FINANCING LUXEMBOURG SARL 3.00% 15/07/2029	EUR	2 132 000,00	1 783 782,00	0,64
1 500 000,00	CIRSA FINANCE INTERNATIONAL SARL 4.50% 15/03/2027	EUR	1 500 000,00	1 372 875,00	0,49
1 370 000,00	SAMSONITE FINCO SARL 3.50% 15/05/2026	EUR	1 331 160,00	1 321 789,70	0,48
1 200 000,00	CIRSA FINANCE INTERNATIONAL SARL 4.75% 22/05/2025	EUR	955 155,56	1 181 304,00	0,42
500 000,00	STENA INTERNATIONAL SA 7.25% 15/02/2028	EUR	500 000,00	510 875,00	0,18
300 000,00	MOTION FINCO SARL 7.375% 15/06/2030	EUR	298 500,00	298 488,00	0,11
<b>Finance</b>			<b>1 079 155,00</b>	<b>1 178 738,00</b>	<b>0,42</b>
1 100 000,00	CIRSA FINANCE INTERNATIONAL SARL 10.375% 30/11/2027	EUR	1 079 155,00	1 178 738,00	0,42
<b>Health</b>			<b>714 875,00</b>	<b>633 808,00</b>	<b>0,23</b>
700 000,00	CIDRON AIDA FINCO SARL 5.00% 01/04/2028	EUR	714 875,00	633 808,00	0,23
<b>Raw materials</b>			<b>300 000,00</b>	<b>296 727,00</b>	<b>0,11</b>
300 000,00	MONITCHEM HOLDCO 3 SA 8.75% 01/05/2028	EUR	300 000,00	296 727,00	0,11
<b>GERMANY</b>			<b>20 098 075,32</b>	<b>18 393 128,00</b>	<b>6,61</b>
<b>Consumer Retail</b>			<b>9 635 595,22</b>	<b>8 885 956,00</b>	<b>3,19</b>
4 000 000,00	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	EUR	3 967 582,22	3 795 000,00	1,36
1 200 000,00	DEUTSCHE LUFTHANSA AG 2.875% 16/05/2027	EUR	1 192 632,00	1 102 404,00	0,40
1 200 000,00	DEUTSCHE LUFTHANSA AG 3.50% 14/07/2029	EUR	1 189 521,00	1 086 000,00	0,39
1 000 000,00	ZF FINANCE GMBH 3.75% 21/09/2028	EUR	985 860,00	897 500,00	0,32
900 000,00	SCHAEFFLER AG 3.375% 12/10/2028	EUR	900 000,00	819 738,00	0,30
800 000,00	DOUGLAS GMBH 6.00% 08/04/2026	EUR	800 000,00	732 728,00	0,26
600 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	600 000,00	452 586,00	0,16
<b>Health</b>			<b>5 438 642,21</b>	<b>5 134 073,00</b>	<b>1,85</b>
1 500 000,00	GRUENENTHAL GMBH 3.625% 15/11/2026	EUR	1 495 850,00	1 410 210,00	0,51
1 300 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 3.50% 11/02/2027	EUR	1 318 649,35	1 179 399,00	0,43
1 000 000,00	CHEPLAPHARM ARZNEIMITTEL GMBH 7.50% 15/05/2030	EUR	1 000 000,00	1 005 000,00	0,36
1 000 000,00	GRUENENTHAL GMBH 4.125% 15/05/2028	EUR	1 024 142,86	926 540,00	0,33
600 000,00	GRUENENTHAL GMBH 6.75% 15/05/2030	EUR	600 000,00	612 924,00	0,22
<b>Industries</b>			<b>5 023 837,89</b>	<b>4 373 099,00</b>	<b>1,57</b>
3 400 000,00	TK ELEVATOR MIDCO GMBH 4.375% 15/07/2027	EUR	3 504 397,89	3 045 414,00	1,09
1 000 000,00	DEUTSCHE LUFTHANSA AG 3.75% 11/02/2028	EUR	1 007 400,00	942 200,00	0,34
500 000,00	PCF GMBH 4.75% 15/04/2026	EUR	512 040,00	385 485,00	0,14

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## Eurizon AM SICAV - Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>18 575 508,07</b>	<b>17 220 266,00</b>	<b>6,19</b>
<b>Health</b>			<b>6 220 836,37</b>	<b>6 244 055,00</b>	<b>2,24</b>
4 700 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 1.875% 31/03/2027	EUR	3 825 086,37	3 995 000,00	1,43
1 700 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 3.75% 09/05/2027	EUR	1 695 750,00	1 534 964,00	0,55
700 000,00	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 7.375% 15/09/2029	EUR	700 000,00	714 091,00	0,26
<b>Industries</b>			<b>3 592 085,65</b>	<b>3 391 886,00</b>	<b>1,22</b>
1 400 000,00	TRIVIUM PACKAGING FINANCE BV 3.75% 15/08/2026	EUR	1 459 195,65	1 290 926,00	0,46
1 100 000,00	OI EUROPEAN GROUP BV 6.25% 15/05/2028	EUR	1 112 750,00	1 125 740,00	0,41
1 000 000,00	OI EUROPEAN GROUP BV 2.875% 15/02/2025	EUR	1 020 140,00	975 220,00	0,35
<b>Consumer Retail</b>			<b>3 850 772,52</b>	<b>3 359 728,00</b>	<b>1,21</b>
2 000 000,00	DUFFRY ONE BV 2.00% 15/02/2027	EUR	1 947 000,00	1 741 200,00	0,63
1 300 000,00	GOODYEAR EUROPE BV 2.75% 15/08/2028	EUR	1 303 719,44	1 094 938,00	0,39
600 000,00	ZF EUROPE FINANCE BV 2.50% 23/10/2027	EUR	600 053,08	523 590,00	0,19
<b>Telecommunication</b>			<b>3 519 406,25</b>	<b>2 898 615,00</b>	<b>1,04</b>
2 300 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	2 319 406,25	1 851 615,00	0,66
1 200 000,00	TMNL HOLDING BV 3.75% 15/01/2029	EUR	1 200 000,00	1 047 000,00	0,38
<b>Energy</b>			<b>1 392 407,28</b>	<b>1 325 982,00</b>	<b>0,48</b>
1 400 000,00	SAIPEM FINANCE INTERNATIONAL BV 3.375% 15/07/2026	EUR	1 392 407,28	1 325 982,00	0,48
<b>UNITED KINGDOM</b>			<b>17 857 410,48</b>	<b>16 572 016,00</b>	<b>5,96</b>
<b>Consumer Retail</b>			<b>8 947 538,30</b>	<b>8 481 843,00</b>	<b>3,05</b>
3 300 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 5.875% 15/11/2024	EUR	3 300 000,00	3 304 488,00	1,19
2 500 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/07/2028	EUR	2 502 750,00	2 180 450,00	0,78
1 900 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 3.50% 15/06/2026	EUR	1 942 288,30	1 831 923,00	0,66
1 300 000,00	INTERNATIONAL GAME TECHNOLOGY PLC 2.375% 15/04/2028	EUR	1 202 500,00	1 164 982,00	0,42
<b>Industries</b>			<b>4 735 264,73</b>	<b>4 524 885,00</b>	<b>1,63</b>
2 500 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	2 622 484,73	2 460 700,00	0,89
1 300 000,00	ROLLS-ROYCE PLC 1.625% 09/05/2028	EUR	1 183 380,00	1 096 485,00	0,39
1 000 000,00	ROLLS-ROYCE PLC 0.875% 09/05/2024	EUR	929 400,00	967 700,00	0,35
<b>Raw materials</b>			<b>1 906 956,45</b>	<b>1 700 196,00</b>	<b>0,61</b>
1 900 000,00	INEOS QUATTRO FINANCE 2 PLC 2.50% 15/01/2026	EUR	1 906 956,45	1 700 196,00	0,61
<b>Telecommunication</b>			<b>1 917 651,00</b>	<b>1 558 247,00</b>	<b>0,56</b>
1 900 000,00	VMED O2 U.K. FINANCING I PLC 3.25% 31/01/2031	EUR	1 917 651,00	1 558 247,00	0,56
<b>Basic Goods</b>			<b>350 000,00</b>	<b>306 845,00</b>	<b>0,11</b>
350 000,00	NOMAD FOODS BONDCO PLC 2.50% 24/06/2028	EUR	350 000,00	306 845,00	0,11
<b>SPAIN</b>			<b>15 175 985,36</b>	<b>14 252 689,00</b>	<b>5,12</b>
<b>Industries</b>			<b>6 652 371,87</b>	<b>6 072 866,00</b>	<b>2,18</b>
2 800 000,00	CELLNEX FINANCE CO. SA 1.50% 08/06/2028	EUR	2 574 108,03	2 395 904,00	0,86
2 600 000,00	CELLNEX FINANCE CO. SA 1.25% 15/01/2029	EUR	2 525 463,84	2 153 450,00	0,77
1 400 000,00	CELLNEX FINANCE CO. SA 2.00% 15/09/2032	EUR	1 103 200,00	1 101 002,00	0,40
500 000,00	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	449 600,00	422 510,00	0,15
<b>Health</b>			<b>3 311 736,23</b>	<b>2 944 498,00</b>	<b>1,06</b>
2 300 000,00	GRIFOLS SA 2.25% 15/11/2027	EUR	2 310 402,90	2 086 468,00	0,75
1 000 000,00	GRIFOLS ESCROW ISSUER SA 3.875% 15/10/2028	EUR	1 001 333,33	858 030,00	0,31
<b>Telecommunication</b>			<b>3 061 812,41</b>	<b>2 827 857,00</b>	<b>1,02</b>
2 200 000,00	LORCA TELECOM BONDCO SA 4.00% 18/09/2027	EUR	2 236 512,41	2 007 786,00	0,72
900 000,00	EDREAMS ODIGEO SA 5.50% 15/07/2027	EUR	825 300,00	820 071,00	0,30

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## Eurizon AM SICAV - Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>2 150 064,85</b>	<b>2 407 468,00</b>	<b>0,86</b>
2 800 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	EUR	2 150 064,85	2 407 468,00	0,86
<b>UNITED STATES</b>			<b>9 951 870,31</b>	<b>9 193 713,00</b>	<b>3,31</b>
<b>Consumer Retail</b>			<b>3 491 384,00</b>	<b>3 471 883,00</b>	<b>1,25</b>
2 700 000,00	FORD MOTOR CREDIT CO. LLC 4.867% 03/08/2027	EUR	2 691 384,00	2 650 347,00	0,95
800 000,00	FORD MOTOR CREDIT CO. LLC 6.125% 15/05/2028	EUR	800 000,00	821 536,00	0,30
<b>Industries</b>			<b>3 473 960,00</b>	<b>3 077 000,00</b>	<b>1,11</b>
2 100 000,00	BELDEN, INC. 3.375% 15/07/2031	EUR	2 100 000,00	1 828 512,00	0,66
800 000,00	SILGAN HOLDINGS, INC. 2.25% 01/06/2028	EUR	804 260,00	688 712,00	0,25
600 000,00	BELDEN, INC. 3.375% 15/07/2027	EUR	569 700,00	559 776,00	0,20
<b>Computing and IT</b>			<b>2 986 526,31</b>	<b>2 644 830,00</b>	<b>0,95</b>
3 000 000,00	IQVIA, INC. 2.25% 15/01/2028	EUR	2 986 526,31	2 644 830,00	0,95
<b>SWEDEN</b>			<b>9 315 718,93</b>	<b>8 407 398,00</b>	<b>3,02</b>
<b>Consumer Retail</b>			<b>6 805 398,00</b>	<b>6 314 274,00</b>	<b>2,27</b>
4 100 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	4 133 868,00	3 649 820,00	1,31
1 600 000,00	VERISURE MIDHOLDING AB 5.25% 15/02/2029	EUR	1 378 000,00	1 385 952,00	0,50
1 000 000,00	VOLVO CAR AB 4.25% 31/05/2028	EUR	993 530,00	959 020,00	0,34
300 000,00	VERISURE HOLDING AB 9.25% 15/10/2027	EUR	300 000,00	319 482,00	0,12
<b>Finance</b>			<b>2 510 320,93</b>	<b>2 093 124,00</b>	<b>0,75</b>
2 000 000,00	INTRUM AB 3.50% 15/07/2026	EUR	1 889 420,93	1 483 900,00	0,53
400 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.75% 14/01/2025	EUR	329 400,00	330 244,00	0,12
400 000,00	SAMHALLSBYGGNADSBOLAGET I NORDEN AB 1.125% 04/09/2026	EUR	291 500,00	278 980,00	0,10
<b>AUSTRIA</b>			<b>4 166 218,54</b>	<b>3 655 355,00</b>	<b>1,31</b>
<b>Computing and IT</b>			<b>4 166 218,54</b>	<b>3 655 355,00</b>	<b>1,31</b>
4 100 000,00	AMS-OSRAM AG 6.00% 31/07/2025	EUR	4 166 218,54	3 655 355,00	1,31
<b>IRELAND</b>			<b>3 252 694,91</b>	<b>2 888 706,00</b>	<b>1,04</b>
<b>Industries</b>			<b>2 753 194,91</b>	<b>2 446 636,00</b>	<b>0,88</b>
2 500 000,00	ARDAGH PACKAGING FINANCE PLC/ARDAGH HOLDINGS USA, INC. 2.125% 15/08/2026	EUR	2 451 904,91	2 223 325,00	0,80
300 000,00	ARDAGH METAL PACKAGING FINANCE USA LLC/ARDAGH METAL PACKAGING FINANCE PLC 3.00% 01/09/2029	EUR	301 290,00	223 311,00	0,08
<b>Telecommunication</b>			<b>499 500,00</b>	<b>442 070,00</b>	<b>0,16</b>
500 000,00	EIRCOM FINANCE DAC 2.625% 15/02/2027	EUR	499 500,00	442 070,00	0,16
<b>JAPAN</b>			<b>2 921 735,50</b>	<b>2 839 000,00</b>	<b>1,02</b>
<b>Telecommunication</b>			<b>2 921 735,50</b>	<b>2 839 000,00</b>	<b>1,02</b>
3 400 000,00	SOFTBANK GROUP CORP. 4.00% 19/09/2029	EUR	2 921 735,50	2 839 000,00	1,02
<b>BELGIUM</b>			<b>2 312 274,55</b>	<b>2 206 227,00</b>	<b>0,79</b>
<b>Consumer Retail</b>			<b>1 510 500,00</b>	<b>1 501 995,00</b>	<b>0,54</b>
1 500 000,00	AZELIS FINANCE NV 5.75% 15/03/2028	EUR	1 510 500,00	1 501 995,00	0,54
<b>Basic Goods</b>			<b>801 774,55</b>	<b>704 232,00</b>	<b>0,25</b>
800 000,00	ONTEX GROUP NV 3.50% 15/07/2026	EUR	801 774,55	704 232,00	0,25

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## Eurizon AM SICAV - Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NORWAY</b>			<b>1 330 590,00</b>	<b>1 209 078,00</b>	<b>0,44</b>
<b>Telecommunication</b>			<b>1 330 590,00</b>	<b>1 209 078,00</b>	<b>0,44</b>
1 300 000,00	ADEVINTA ASA 3.00% 15/11/2027	EUR	1 330 590,00	1 209 078,00	0,44
<b>CAYMAN ISLANDS</b>			<b>879 211,55</b>	<b>772 389,00</b>	<b>0,28</b>
<b>Telecommunication</b>			<b>879 211,55</b>	<b>772 389,00</b>	<b>0,28</b>
900 000,00	UPCB FINANCE VII LTD. 3.625% 15/06/2029	EUR	879 211,55	772 389,00	0,28
<b>FINLAND</b>			<b>390 000,00</b>	<b>358 398,00</b>	<b>0,13</b>
<b>Finance</b>			<b>390 000,00</b>	<b>358 398,00</b>	<b>0,13</b>
600 000,00	SBB TREASURY OYJ 0.75% 14/12/2028	EUR	390 000,00	358 398,00	0,13
<b>Floating Rate Notes</b>			<b>82 471 194,87</b>	<b>75 841 541,52</b>	<b>27,27</b>
<b>ITALY</b>			<b>30 750 236,99</b>	<b>28 661 967,52</b>	<b>10,31</b>
<b>Finance</b>			<b>30 750 236,99</b>	<b>28 661 967,52</b>	<b>10,31</b>
4 000 000,00	BANCO BPM SPA FRN 31/12/2099	EUR	4 314 000,00	3 638 920,00	1,31
3 000 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	2 717 691,28	2 831 400,00	1,02
2 300 000,00	BANCO BPM SPA FRN 01/10/2029	EUR	2 345 371,28	2 238 153,00	0,80
2 200 000,00	BPER BANCA FRN 30/11/2030	EUR	2 200 000,00	2 066 438,00	0,74
2 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA FRN 23/11/2030	EUR	1 930 000,00	1 804 120,00	0,65
2 000 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	1 844 290,98	1 697 460,00	0,61
2 100 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	1 963 500,00	1 590 750,00	0,57
1 500 000,00	BANCO BPM SPA FRN 14/06/2028	EUR	1 499 325,00	1 491 150,00	0,54
1 600 000,00	BPER BANCA FRN 25/07/2032	EUR	1 600 000,00	1 359 632,00	0,49
1 300 000,00	BANCO BPM SPA FRN 14/09/2030	EUR	1 422 200,00	1 271 738,00	0,46
1 200 000,00	ICCREA BANCA SPA FRN 28/11/2029	EUR	1 117 368,34	1 134 288,00	0,41
1 200 000,00	UNICREDIT SPA FRN 03/04/2049	USD	1 132 392,18	1 075 721,02	0,39
1 050 000,00	BPER BANCA FRN 01/02/2028	EUR	1 048 393,50	1 058 389,50	0,38
1 000 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	1 056 716,43	986 810,00	0,35
1 000 000,00	INTESA SANPAOLO VITA SPA FRN 31/12/2049	EUR	957 238,00	970 310,00	0,35
900 000,00	INTESA SANPAOLO SPA FRN 20/02/2034	EUR	900 000,00	889 578,00	0,32
800 000,00	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 02/03/2026	EUR	800 000,00	800 968,00	0,29
700 000,00	ICCREA BANCA SPA FRN 20/01/2028	EUR	701 750,00	718 634,00	0,26
600 000,00	INTESA SANPAOLO SPA FRN 31/12/2099	EUR	600 000,00	520 164,00	0,19
600 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2099	EUR	600 000,00	517 344,00	0,18
<b>SPAIN</b>			<b>9 386 535,00</b>	<b>8 626 374,00</b>	<b>3,10</b>
<b>Finance</b>			<b>9 386 535,00</b>	<b>8 626 374,00</b>	<b>3,10</b>
3 400 000,00	BANCO DE SABADELL SA FRN 24/03/2026	EUR	3 320 840,00	3 233 638,00	1,16
1 400 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	1 466 080,00	1 173 354,00	0,42
1 100 000,00	BANCO DE SABADELL SA FRN 16/08/2033	EUR	1 097 965,00	1 014 497,00	0,36
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	1 057 000,00	991 250,00	0,36
1 000 000,00	CAIXABANK SA FRN 31/12/2099	EUR	1 083 750,00	990 430,00	0,36
500 000,00	BANCO DE SABADELL SA FRN 12/12/2028	EUR	494 000,00	498 205,00	0,18
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	437 400,00	386 952,00	0,14
400 000,00	CAIXABANK SA FRN 31/12/2099	EUR	429 500,00	338 048,00	0,12
<b>UNITED KINGDOM</b>			<b>9 883 002,56</b>	<b>8 568 889,00</b>	<b>3,08</b>
<b>Telecommunication</b>			<b>6 005 946,00</b>	<b>5 472 285,00</b>	<b>1,97</b>
4 400 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	4 496 571,00	3 964 620,00	1,43
1 500 000,00	VODAFONE GROUP PLC FRN 30/08/2084	EUR	1 509 375,00	1 507 665,00	0,54
<b>Basic Goods</b>			<b>3 877 056,56</b>	<b>3 096 604,00</b>	<b>1,11</b>
2 300 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	2 286 256,56	1 760 236,00	0,63
1 600 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	1 590 800,00	1 336 368,00	0,48

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

## Eurizon AM SICAV - Euro High Yield

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>9 097 647,82</b>	<b>8 478 869,00</b>	<b>3,05</b>
<b>Telecommunication</b>			<b>9 097 647,82</b>	<b>8 478 869,00</b>	<b>3,05</b>
3 500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	3 503 589,82	3 237 500,00	1,16
2 900 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 876 708,00	2 798 500,00	1,01
2 300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 185 000,00	1 980 369,00	0,71
500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	532 350,00	462 500,00	0,17
<b>FRANCE</b>			<b>9 679 343,93</b>	<b>8 322 658,00</b>	<b>2,99</b>
<b>Multi-Utilities</b>			<b>9 679 343,93</b>	<b>8 322 658,00</b>	<b>2,99</b>
6 600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	6 823 135,23	5 634 882,00	2,03
1 400 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2029	EUR	1 415 000,00	1 422 596,00	0,51
1 400 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	1 441 208,70	1 265 180,00	0,45
<b>PORTUGAL</b>			<b>6 175 670,57</b>	<b>5 892 518,00</b>	<b>2,12</b>
<b>Multi-Utilities</b>			<b>4 205 900,00</b>	<b>4 165 686,00</b>	<b>1,50</b>
4 200 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 23/04/2083	EUR	4 205 900,00	4 165 686,00	1,50
<b>Finance</b>			<b>1 969 770,57</b>	<b>1 726 832,00</b>	<b>0,62</b>
1 200 000,00	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	1 185 460,57	1 026 000,00	0,37
800 000,00	BANCO COMERCIAL PORTUGUES SA FRN 12/02/2027	EUR	784 310,00	700 832,00	0,25
<b>BELGIUM</b>			<b>4 118 952,00</b>	<b>3 918 612,00</b>	<b>1,41</b>
<b>Raw materials</b>			<b>4 118 952,00</b>	<b>3 918 612,00</b>	<b>1,41</b>
2 000 000,00	SOLVAY SA FRN 31/12/2099	EUR	2 016 060,00	1 989 300,00	0,72
2 100 000,00	SOLVAY SA FRN 31/12/2099	EUR	2 102 892,00	1 929 312,00	0,69
<b>GERMANY</b>			<b>2 168 210,00</b>	<b>2 152 754,00</b>	<b>0,77</b>
<b>Finance</b>			<b>2 168 210,00</b>	<b>2 152 754,00</b>	<b>0,77</b>
2 300 000,00	COMMERZBANK AG FRN 05/12/2030	EUR	2 168 210,00	2 152 754,00	0,77
<b>IRELAND</b>			<b>1 211 596,00</b>	<b>1 218 900,00</b>	<b>0,44</b>
<b>Finance</b>			<b>1 211 596,00</b>	<b>1 218 900,00</b>	<b>0,44</b>
1 200 000,00	BANK OF IRELAND GROUP PLC FRN 01/03/2033	EUR	1 211 596,00	1 218 900,00	0,44
<b>INVESTMENT FUNDS</b>			<b>5 745 202,28</b>	<b>5 767 548,43</b>	<b>2,07</b>
<b>UCI Units</b>			<b>5 745 202,28</b>	<b>5 767 548,43</b>	<b>2,07</b>
<b>LUXEMBOURG</b>			<b>5 745 202,28</b>	<b>5 767 548,43</b>	<b>2,07</b>
<b>Finance</b>			<b>5 745 202,28</b>	<b>5 767 548,43</b>	<b>2,07</b>
37 939,09	EURIZON FUND - MONEY MARKET EUR T1	EUR	3 745 202,52	3 746 105,94	1,35
3 963,54	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS	EUR	1 999 999,76	2 021 442,49	0,72
<b>Total Portfolio</b>			<b>297 757 922,93</b>	<b>274 177 225,65</b>	<b>98,57</b>

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

## Eurizon AM SICAV - Euro High Yield

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(113 420,00)</b>	<b>12 265 260,00</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(113 420,00)</b>	<b>12 265 260,00</b>
100 000	106	Purchase	EURO BOBL	07/09/2023	EUR	(113 420,00)	12 265 260,00

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

## Eurizon AM SICAV - Euro High Yield

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(66 946,58)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>13 320,84</b>
10/07/2023	2 700 000,00	GBP	3 132 225,14	EUR	13 320,84
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(80 267,42)</b>
10/07/2023	3 069 307,00	EUR	2 700 000,00	GBP	(76 238,98)
10/07/2023	1 095 619,66	EUR	1 200 000,00	USD	(4 028,44)

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

## Eurizon AM SICAV - Social 4 Planet

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	1 088 361 169,57	
Banks	(Note 2)	9 953 704,36	
Other banks and broker accounts	(Notes 2, 12)	26 207 181,60	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	156 892,42	
Unrealised profit on future contracts	(Notes 2, 12)	84 816,06	
Other interest receivable		4 226 895,65	
Receivable on investments sold		420 030,23	
Receivable on subscriptions		4 162 964,35	
Other assets	(Notes 3, 13)	8 607 521,51	
<b>Total assets</b>		<b>1 142 181 175,75</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(1 456 846,00)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(217 663,92)	
Unrealised loss on future contracts	(Notes 2, 12)	(2 885 618,00)	
Payable on investments purchased		(753 928,26)	
Payable on redemptions		(5 045 578,62)	
Other liabilities		(1 207 477,39)	
<b>Total liabilities</b>		<b>(11 567 112,19)</b>	
<b>Total net assets</b>		<b>1 130 614 063,56</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	5,03	468 537,943
Class I	EUR	4,71	5 768 092,895
Class Primaclasse	EUR	5,55	167 790 973,263
Class R	EUR	5,71	21 498 113,300
Class U	EUR	5,73	8 121 951,172

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## Eurizon AM SICAV - Social 4 Planet

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 204 341 743,90</b>
Net income from investments	(Note 2)	10 007 069,58
Other income	(Notes 5, 8)	972 250,83
<b>Total income</b>		<b>10 979 320,41</b>
Management fee	(Note 8)	(4 836 827,26)
Administrative fees	(Note 10)	(963 252,58)
Subscription tax	(Note 6)	(284 948,13)
Other charges and taxes	(Notes 3, 7)	(3 256 915,84)
<b>Total expenses</b>		<b>(9 341 943,81)</b>
<b>Net investment income / (loss)</b>		<b>1 637 376,60</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(6 245 828,18)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	66 986 347,70
- forward foreign exchange contracts	(Note 2)	110 423,34
- foreign currencies	(Note 2)	(63 971,83)
- future contracts	(Note 2)	6 978 408,74
<b>Net result of operations for the period</b>		<b>69 402 756,37</b>
Subscriptions for the period		152 772 304,09
Redemptions for the period		(295 902 740,80)
<b>Net assets at the end of the period</b>		<b>1 130 614 063,56</b>

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

## Eurizon AM SICAV - Social 4 Planet

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>1 112 343 397,56</b>	<b>1 088 361 169,57</b>	<b>96,26</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>1 112 343 397,56</b>	<b>1 088 361 169,57</b>	<b>96,26</b>
<b>Shares</b>			<b>354 076 204,45</b>	<b>418 032 707,54</b>	<b>36,97</b>
<b>UNITED STATES</b>			<b>149 357 418,11</b>	<b>189 721 707,39</b>	<b>16,78</b>
<b>Computing and IT</b>			<b>50 813 970,89</b>	<b>80 513 648,26</b>	<b>7,12</b>
52 655,00	NVIDIA CORP.	USD	3 550 615,63	20 416 233,91	1,81
146 585,00	ADVANCED MICRO DEVICES, INC.	USD	11 561 024,11	15 304 759,10	1,35
136 047,00	ORACLE CORP.	USD	9 194 762,44	14 850 441,99	1,31
30 732,00	ADOBE, INC.	USD	9 476 375,04	13 774 185,17	1,22
43 964,00	TEXAS INSTRUMENTS, INC.	USD	5 386 631,81	7 254 259,24	0,64
226 241,00	INTEL CORP.	USD	9 533 479,31	6 934 460,77	0,61
16 138,00	INTERNATIONAL BUSINESS MACHINES CORP.	USD	2 111 082,55	1 979 308,08	0,18
<b>Consumer Retail</b>			<b>40 719 380,77</b>	<b>40 550 277,07</b>	<b>3,59</b>
51 066,00	LOWE'S COS., INC.	USD	6 460 087,16	10 564 246,22	0,94
134 014,00	TJX COS., INC.	USD	6 945 800,83	10 415 255,31	0,92
100 766,00	COLGATE-PALMOLIVE CO.	USD	6 564 006,02	7 115 499,76	0,63
63 867,00	NIKE, INC.	USD	6 479 890,96	6 461 043,64	0,57
27 890,00	TARGET CORP.	USD	5 624 223,44	3 371 851,38	0,30
149 870,00	VF CORP.	USD	8 645 372,36	2 622 380,76	0,23
<b>Industries</b>			<b>15 630 550,01</b>	<b>23 568 738,73</b>	<b>2,08</b>
62 539,00	WASTE MANAGEMENT, INC.	USD	6 206 862,14	9 940 889,11	0,88
19 380,00	DEERE & CO.	USD	3 410 053,43	7 197 598,32	0,64
16 782,00	CATERPILLAR, INC.	USD	1 896 969,27	3 784 793,60	0,33
28 836,00	3M CO.	USD	4 116 665,17	2 645 457,70	0,23
<b>Basic Goods</b>			<b>21 455 856,43</b>	<b>23 182 793,60</b>	<b>2,05</b>
148 746,00	COCA-COLA CO.	USD	6 481 618,14	8 210 340,37	0,73
37 811,00	PEPSICO, INC.	USD	6 182 786,46	6 419 203,71	0,57
72 601,00	GENERAL MILLS, INC.	USD	5 456 973,69	5 104 028,39	0,45
27 257,00	KIMBERLY-CLARK CORP.	USD	3 334 478,14	3 449 221,13	0,30
<b>Multi-Utilities</b>			<b>10 397 014,15</b>	<b>8 563 466,27</b>	<b>0,76</b>
125 913,00	NEXTERA ENERGY, INC.	USD	10 397 014,15	8 563 466,27	0,76
<b>Raw materials</b>			<b>5 368 798,31</b>	<b>7 484 404,03</b>	<b>0,66</b>
27 261,00	AIR PRODUCTS & CHEMICALS, INC.	USD	5 368 798,31	7 484 404,03	0,66
<b>Telecommunication</b>			<b>4 971 847,55</b>	<b>5 858 379,43</b>	<b>0,52</b>
123 531,00	CISCO SYSTEMS, INC.	USD	4 971 847,55	5 858 379,43	0,52
<b>FRANCE</b>			<b>71 590 268,67</b>	<b>83 559 856,48</b>	<b>7,39</b>
<b>Consumer Retail</b>			<b>32 183 211,40</b>	<b>36 896 346,90</b>	<b>3,26</b>
17 224,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	11 743 428,98	14 864 312,00	1,31
30 323,00	L'OREAL SA	EUR	10 150 099,88	12 950 953,30	1,15
17 961,00	KERING SA	EUR	10 289 682,54	9 081 081,60	0,80
<b>Basic Goods</b>			<b>19 303 204,29</b>	<b>20 813 676,90</b>	<b>1,84</b>
71 870,00	PERNOD RICARD SA	EUR	12 406 488,20	14 546 488,00	1,29
111 635,00	DANONE SA	EUR	6 896 716,09	6 267 188,90	0,55
<b>Industries</b>			<b>9 444 709,65</b>	<b>14 275 276,68</b>	<b>1,26</b>
85 758,00	SCHNEIDER ELECTRIC SE	EUR	9 444 709,65	14 275 276,68	1,26
<b>Health</b>			<b>10 659 143,33</b>	<b>11 574 556,00</b>	<b>1,03</b>
67 060,00	ESSILORLUXOTTICA SA	EUR	10 659 143,33	11 574 556,00	1,03

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

## Eurizon AM SICAV - Social 4 Planet

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>JAPAN</b>			<b>42 729 206,02</b>	<b>46 283 566,13</b>	<b>4,09</b>
<b>Consumer Retail</b>			<b>25 976 056,79</b>	<b>28 339 087,57</b>	<b>2,50</b>
190 900,00	DENSO CORP.	JPY	10 790 057,46	11 676 434,52	1,03
776 000,00	PANASONIC HOLDINGS CORP.	JPY	6 718 722,83	8 629 181,02	0,76
215 000,00	BRIDGESTONE CORP.	JPY	8 467 276,50	8 033 472,03	0,71
<b>Raw materials</b>			<b>9 421 462,99</b>	<b>9 944 789,75</b>	<b>0,88</b>
328 895,00	SHIN-ETSU CHEMICAL CO. LTD.	JPY	9 421 462,99	9 944 789,75	0,88
<b>Industries</b>			<b>7 331 686,24</b>	<b>7 999 688,81</b>	<b>0,71</b>
141 800,00	HITACHI LTD.	JPY	7 331 686,24	7 999 688,81	0,71
<b>IRELAND</b>			<b>22 665 337,38</b>	<b>26 486 077,07</b>	<b>2,34</b>
<b>Industries</b>			<b>12 725 234,06</b>	<b>14 121 414,61</b>	<b>1,25</b>
173 205,00	CRH PLC	EUR	7 801 895,13	8 746 852,50	0,77
30 658,00	TRANE TECHNOLOGIES PLC	USD	4 923 338,93	5 374 562,11	0,48
<b>Raw materials</b>			<b>9 940 103,32</b>	<b>12 364 662,46</b>	<b>1,09</b>
35 399,00	LINDE PLC	USD	9 940 103,32	12 364 662,46	1,09
<b>NETHERLANDS</b>			<b>18 370 527,20</b>	<b>24 799 772,72</b>	<b>2,19</b>
<b>Computing and IT</b>			<b>7 248 051,16</b>	<b>13 008 060,00</b>	<b>1,15</b>
19 620,00	ASML HOLDING NV	EUR	7 248 051,16	13 008 060,00	1,15
<b>Basic Goods</b>			<b>11 122 476,04</b>	<b>11 791 712,72</b>	<b>1,04</b>
125 204,00	HEINEKEN NV	EUR	11 122 476,04	11 791 712,72	1,04
<b>UNITED KINGDOM</b>			<b>18 860 447,22</b>	<b>20 665 519,58</b>	<b>1,83</b>
<b>Basic Goods</b>			<b>11 472 796,71</b>	<b>11 739 993,93</b>	<b>1,04</b>
298 153,00	DIAGEO PLC	GBP	11 472 796,71	11 739 993,93	1,04
<b>Consumer Retail</b>			<b>7 387 650,51</b>	<b>8 925 525,65</b>	<b>0,79</b>
292 231,00	RELX PLC	GBP	7 387 650,51	8 925 525,65	0,79
<b>SWITZERLAND</b>			<b>13 598 620,54</b>	<b>8 639 605,10</b>	<b>0,76</b>
<b>Health</b>			<b>13 598 620,54</b>	<b>8 639 605,10</b>	<b>0,76</b>
87 605,00	DSM-FIRMENICH AG	EUR	13 598 620,54	8 639 605,10	0,76
<b>CANADA</b>			<b>6 295 175,67</b>	<b>7 177 363,81</b>	<b>0,64</b>
<b>Telecommunication</b>			<b>6 295 175,67</b>	<b>7 177 363,81</b>	<b>0,64</b>
57 932,00	THOMSON REUTERS CORP.	CAD	6 295 175,67	7 177 363,81	0,64
<b>FINLAND</b>			<b>5 028 323,01</b>	<b>4 241 003,13</b>	<b>0,38</b>
<b>Raw materials</b>			<b>5 028 323,01</b>	<b>4 241 003,13</b>	<b>0,38</b>
155 519,00	UPM-KYMMENE OYJ	EUR	5 028 323,01	4 241 003,13	0,38
<b>GERMANY</b>			<b>2 521 017,67</b>	<b>3 512 761,88</b>	<b>0,31</b>
<b>Consumer Retail</b>			<b>2 521 017,67</b>	<b>3 512 761,88</b>	<b>0,31</b>
31 219,00	BAYERISCHE MOTOREN WERKE AG	EUR	2 521 017,67	3 512 761,88	0,31
<b>AUSTRALIA</b>			<b>3 059 862,96</b>	<b>2 945 474,25</b>	<b>0,26</b>
<b>Raw materials</b>			<b>3 059 862,96</b>	<b>2 945 474,25</b>	<b>0,26</b>
217 657,00	FORTESCUE METALS GROUP LTD.	AUD	3 059 862,96	2 945 474,25	0,26

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



## Eurizon AM SICAV - Social 4 Planet

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Ordinary Bonds</b>			<b>520 067 189,87</b>	<b>458 466 633,03</b>	<b>40,55</b>
<b>FRANCE</b>			<b>119 746 030,51</b>	<b>104 218 572,00</b>	<b>9,22</b>
<b>Finance</b>			<b>50 820 519,53</b>	<b>44 064 007,00</b>	<b>3,90</b>
7 700 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.01% 11/05/2026	EUR	7 681 986,00	6 840 988,00	0,61
5 000 000,00	SOCIETE GENERALE SA 0.25% 08/07/2027	EUR	5 020 500,00	4 266 000,00	0,38
3 800 000,00	BANQUE STELLANTIS FRANCE SACA 0.625% 21/06/2024	EUR	3 837 320,00	3 669 660,00	0,32
3 500 000,00	BPCE SA 0.25% 15/01/2026	EUR	3 529 750,00	3 172 050,00	0,28
3 000 000,00	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	3 405 738,65	2 879 460,00	0,26
2 800 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	2 801 332,00	2 579 528,00	0,23
2 800 000,00	LA BANQUE POSTALE SA 0.25% 12/07/2026	EUR	2 804 820,06	2 499 616,00	0,22
2 900 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 29/06/2028	EUR	2 892 576,00	2 425 009,00	0,21
2 800 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	2 783 844,00	2 364 460,00	0,21
2 500 000,00	CREDIT AGRICOLE SA 1.375% 03/05/2027	EUR	2 734 838,75	2 269 500,00	0,20
2 500 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	2 488 046,00	2 264 950,00	0,20
2 900 000,00	BPCE SA 0.75% 03/03/2031	EUR	2 899 449,00	2 234 914,00	0,20
2 500 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	2 504 290,45	2 126 200,00	0,19
2 200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 2.375% 24/03/2026	EUR	2 413 400,00	2 087 162,00	0,18
2 000 000,00	CREDIT AGRICOLE ASSURANCES SA 2.00% 17/07/2030	EUR	2 032 841,86	1 615 980,00	0,14
1 000 000,00	KLEPIERRE SA 0.625% 01/07/2030	EUR	989 786,76	768 530,00	0,07
<b>Consumer Retail</b>			<b>18 220 935,95</b>	<b>17 105 146,00</b>	<b>1,51</b>
4 600 000,00	RCI BANQUE SA 0.50% 15/09/2023	EUR	4 540 233,11	4 567 662,00	0,40
3 500 000,00	ALD SA 0.375% 18/07/2023	EUR	3 509 228,84	3 495 520,00	0,31
2 800 000,00	KERING SA 0.75% 13/05/2028	EUR	2 877 757,00	2 490 320,00	0,22
2 800 000,00	FORVIA 2.375% 15/06/2027	EUR	2 803 948,00	2 462 152,00	0,22
2 400 000,00	JCDECAUX SE 2.625% 24/04/2028	EUR	2 396 460,00	2 212 752,00	0,19
2 000 000,00	APRR SA 1.125% 09/01/2026	EUR	2 093 309,00	1 876 740,00	0,17
<b>Multi-Utilities</b>			<b>17 072 001,30</b>	<b>13 903 285,00</b>	<b>1,23</b>
8 000 000,00	ELECTRICITE DE FRANCE SA 1.00% 13/10/2026	EUR	8 248 894,20	7 313 520,00	0,65
3 600 000,00	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 1.00% 19/10/2026	EUR	3 742 179,10	3 301 920,00	0,29
2 500 000,00	ELECTRICITE DE FRANCE SA 1.875% 13/10/2036	EUR	2 733 316,00	1 832 725,00	0,16
2 400 000,00	RTE RESEAU DE TRANSPORT D'ELECTRICITE SADIR 1.125% 09/09/2049	EUR	2 347 612,00	1 455 120,00	0,13
<b>Industries</b>			<b>13 016 569,00</b>	<b>11 656 729,00</b>	<b>1,03</b>
3 800 000,00	VINCI SA 1.00% 26/09/2025	EUR	3 849 814,00	3 596 244,00	0,32
2 800 000,00	GETLINK SE 3.50% 30/10/2025	EUR	2 832 200,00	2 733 500,00	0,24
2 800 000,00	AEROPORTS DE PARIS 1.00% 05/01/2029	EUR	2 804 571,00	2 426 396,00	0,21
2 000 000,00	SCHNEIDER ELECTRIC SE 1.375% 21/06/2027	EUR	2 129 228,70	1 833 280,00	0,16
1 300 000,00	AEROPORTS DE PARIS 1.125% 18/06/2034	EUR	1 305 095,30	971 243,00	0,09
100 000,00	AEROPORTS DE PARIS 1.50% 07/04/2025	EUR	95 660,00	96 066,00	0,01
<b>Basic Goods</b>			<b>7 834 337,50</b>	<b>6 802 250,00</b>	<b>0,60</b>
5 000 000,00	PERNOD RICARD SA 0.50% 24/10/2027	EUR	5 033 087,50	4 416 350,00	0,39
2 500 000,00	CARREFOUR SA 2.625% 15/12/2027	EUR	2 801 250,00	2 385 900,00	0,21
<b>Health</b>			<b>3 974 174,00</b>	<b>3 594 420,00</b>	<b>0,32</b>
2 000 000,00	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	1 992 520,00	1 842 000,00	0,16
2 000 000,00	ESSILORLUXOTTICA SA 0.375% 27/11/2027	EUR	1 981 654,00	1 752 420,00	0,16
<b>Energy</b>			<b>3 913 120,00</b>	<b>3 284 485,00</b>	<b>0,29</b>
2 700 000,00	TOTALENERGIES CAPITAL INTERNATIONAL SA 1.491% 08/04/2027	EUR	2 897 640,00	2 492 235,00	0,22
1 000 000,00	TEREGA SA 0.875% 17/09/2030	EUR	1 015 480,00	792 250,00	0,07

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## Eurizon AM SICAV - Social 4 Planet

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>2 748 628,00</b>	<b>1 984 770,00</b>	<b>0,18</b>
2 700 000,00	EUTELSAT SA 1.50% 13/10/2028	EUR	2 748 628,00	1 984 770,00	0,18
<b>Computing and IT</b>			<b>2 145 745,23</b>	<b>1 823 480,00</b>	<b>0,16</b>
2 000 000,00	CAPGEMINI SE 2.00% 15/04/2029	EUR	2 145 745,23	1 823 480,00	0,16
<b>UNITED STATES</b>			<b>75 749 133,13</b>	<b>67 642 959,95</b>	<b>5,98</b>
<b>Finance</b>			<b>31 907 968,24</b>	<b>29 569 152,00</b>	<b>2,62</b>
11 600 000,00	GOLDMAN SACHS GROUP, INC. 1.375% 15/05/2024	EUR	11 933 248,46	11 334 012,00	1,00
6 000 000,00	JPMORGAN CHASE & CO. 0.625% 25/01/2024	EUR	6 032 384,12	5 894 760,00	0,52
5 300 000,00	AMERICAN TOWER CORP. 0.45% 15/01/2027	EUR	5 288 499,00	4 599 075,00	0,41
4 500 000,00	NASDAQ, INC. 1.75% 28/03/2029	EUR	4 804 120,00	3 945 240,00	0,35
3 900 000,00	METROPOLITAN LIFE GLOBAL FUNDING I 0.375% 09/04/2024	EUR	3 849 716,66	3 796 065,00	0,34
<b>Computing and IT</b>			<b>13 517 300,85</b>	<b>11 580 819,00</b>	<b>1,03</b>
9 000 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 1.25% 29/01/2027	EUR	9 463 982,00	8 225 460,00	0,73
2 300 000,00	FIDELITY NATIONAL INFORMATION SERVICES, INC. 0.625% 03/12/2025	EUR	2 318 718,85	2 107 973,00	0,19
1 400 000,00	THERMO FISHER SCIENTIFIC, INC. 2.875% 24/07/2037	EUR	1 734 600,00	1 247 386,00	0,11
<b>Consumer Retail</b>			<b>8 745 734,38</b>	<b>7 702 037,00</b>	<b>0,68</b>
2 500 000,00	WALGREENS BOOTS ALLIANCE, INC. 2.125% 20/11/2026	EUR	2 574 500,00	2 322 125,00	0,20
2 200 000,00	MCDONALD'S CORP. 0.90% 15/06/2026	EUR	2 239 057,97	2 027 828,00	0,18
2 000 000,00	HARLEY-DAVIDSON FINANCIAL SERVICES, INC. 0.90% 19/11/2024	EUR	2 036 000,00	1 904 360,00	0,17
1 900 000,00	PEPSICO, INC. 0.40% 09/10/2032	EUR	1 896 176,41	1 447 724,00	0,13
<b>Telecommunication</b>			<b>6 063 959,00</b>	<b>5 243 234,00</b>	<b>0,46</b>
5 000 000,00	VERIZON COMMUNICATIONS, INC. 0.875% 08/04/2027	EUR	5 154 959,00	4 470 350,00	0,39
900 000,00	BOOKING HOLDINGS, INC. 0.50% 08/03/2028	EUR	909 000,00	772 884,00	0,07
<b>Industries</b>			<b>4 136 230,80</b>	<b>3 728 157,00</b>	<b>0,33</b>
2 400 000,00	UNITED PARCEL SERVICE, INC. 1.00% 15/11/2028	EUR	2 426 871,30	2 085 192,00	0,18
1 700 000,00	EMERSON ELECTRIC CO. 0.375% 22/05/2024	EUR	1 709 359,50	1 642 965,00	0,15
<b>Raw materials</b>			<b>3 431 417,00</b>	<b>2 965 842,00</b>	<b>0,26</b>
3 300 000,00	INTERNATIONAL FLAVORS & FRAGRANCES, INC. 1.80% 25/09/2026	EUR	3 431 417,00	2 965 842,00	0,26
<b>Government</b>			<b>3 223 065,65</b>	<b>2 937 670,95</b>	<b>0,26</b>
4 000 000,00	U.S. TREASURY NOTES 0.63% 15/05/2030	USD	3 223 065,65	2 937 670,95	0,26
<b>Health</b>			<b>2 698 029,10</b>	<b>1 965 908,00</b>	<b>0,17</b>
2 800 000,00	THERMO FISHER SCIENTIFIC, INC. 1.50% 01/10/2039	EUR	2 698 029,10	1 965 908,00	0,17
<b>Basic Goods</b>			<b>2 025 428,11</b>	<b>1 950 140,00</b>	<b>0,17</b>
2 000 000,00	KELLOGG CO. 1.00% 17/05/2024	EUR	2 025 428,11	1 950 140,00	0,17
<b>NETHERLANDS</b>			<b>75 376 505,74</b>	<b>65 683 262,00</b>	<b>5,81</b>
<b>Finance</b>			<b>28 470 686,60</b>	<b>25 021 460,00</b>	<b>2,21</b>
5 600 000,00	LEASEPLAN CORP. NV 0.25% 23/02/2026	EUR	5 579 050,00	5 018 216,00	0,44
5 700 000,00	ABN AMRO BANK NV 0.60% 15/01/2027	EUR	5 694 819,15	5 006 880,00	0,44
4 300 000,00	DE VOLKSBANK NV 0.25% 22/06/2026	EUR	4 275 103,00	3 785 935,00	0,33
4 000 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	4 117 208,00	3 673 640,00	0,32
3 600 000,00	VONOVIA FINANCE BV 1.50% 22/03/2026	EUR	3 826 440,00	3 257 856,00	0,29
2 100 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	2 092 440,00	1 879 521,00	0,17
1 900 000,00	LSEG NETHERLANDS BV 0.25% 06/04/2028	EUR	1 898 226,45	1 639 852,00	0,15
1 000 000,00	WPC EUROBOND BV 0.95% 01/06/2030	EUR	987 400,00	759 560,00	0,07

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### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>11 848 123,99</b>	<b>10 204 387,00</b>	<b>0,90</b>
7 500 000,00	CRH FUNDING BV 1.625% 05/05/2030	EUR	7 768 048,60	6 577 425,00	0,58
2 800 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	2 785 974,00	2 429 168,00	0,21
1 300 000,00	SIGNIFY NV 2.375% 11/05/2027	EUR	1 294 101,39	1 197 794,00	0,11
<b>Telecommunication</b>			<b>11 960 172,84</b>	<b>10 118 901,00</b>	<b>0,89</b>
8 400 000,00	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV 1.50% 03/04/2028	EUR	9 014 352,84	7 616 868,00	0,67
2 900 000,00	RELX FINANCE BV 0.50% 10/03/2028	EUR	2 945 820,00	2 502 033,00	0,22
<b>Consumer Retail</b>			<b>6 982 966,31</b>	<b>6 553 921,00</b>	<b>0,58</b>
3 100 000,00	FERRARI NV 1.50% 27/05/2025	EUR	3 077 463,60	2 957 741,00	0,26
2 500 000,00	MERCEDES-BENZ INTERNATIONAL FINANCE BV 0.625% 06/05/2027	EUR	2 398 325,00	2 253 125,00	0,20
1 500 000,00	BMW FINANCE NV 0.375% 14/01/2027	EUR	1 507 177,71	1 343 055,00	0,12
<b>Multi-Utilities</b>			<b>5 849 163,90</b>	<b>5 032 972,00</b>	<b>0,45</b>
2 800 000,00	E.ON INTERNATIONAL FINANCE BV 1.625% 30/05/2026	EUR	3 000 225,00	2 642 136,00	0,24
2 800 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	2 848 938,90	2 390 836,00	0,21
<b>Energy</b>			<b>5 345 022,10</b>	<b>4 523 127,00</b>	<b>0,40</b>
3 300 000,00	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	EUR	3 350 103,10	2 779 227,00	0,25
2 000 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	1 994 919,00	1 743 900,00	0,15
<b>Raw materials</b>			<b>3 027 400,00</b>	<b>2 684 668,00</b>	<b>0,24</b>
2 800 000,00	SYNGENTA FINANCE NV 3.375% 16/04/2026	EUR	3 027 400,00	2 684 668,00	0,24
<b>Basic Goods</b>			<b>1 892 970,00</b>	<b>1 543 826,00</b>	<b>0,14</b>
1 900 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	1 892 970,00	1 543 826,00	0,14
<b>ITALY</b>			<b>45 027 681,40</b>	<b>41 571 190,68</b>	<b>3,68</b>
<b>Finance</b>			<b>31 521 479,00</b>	<b>28 647 955,68</b>	<b>2,53</b>
7 600 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	8 051 920,00	7 279 660,00	0,64
7 900 000,00	INTESA SANPAOLO SPA 0.625% 24/02/2026	EUR	7 926 554,00	7 146 024,00	0,63
5 000 000,00	INTESA SANPAOLO SPA 1.625% 21/04/2025	EUR	5 241 000,00	4 766 000,00	0,42
3 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	3 033 261,00	2 649 150,00	0,23
1 400 000,00	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	1 400 000,00	1 416 058,00	0,13
1 114 000,00	NEXI SPA 1.625% 30/04/2026	EUR	1 114 000,00	1 016 658,68	0,09
1 000 000,00	INTESA SANPAOLO SPA 2.625% 20/06/2024	EUR	1 069 600,00	985 180,00	0,09
1 100 000,00	INTESA SANPAOLO SPA 0.75% 16/03/2028	EUR	1 099 472,00	937 805,00	0,08
1 000 000,00	INTESA SANPAOLO SPA 1.00% 19/11/2026	EUR	1 031 400,00	898 620,00	0,08
800 000,00	INTESA SANPAOLO SPA 4.00% 19/05/2026	EUR	799 072,00	791 944,00	0,07
800 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	755 200,00	760 856,00	0,07
<b>Government</b>			<b>5 994 000,00</b>	<b>5 959 800,00</b>	<b>0,53</b>
6 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	5 994 000,00	5 959 800,00	0,53
<b>Industries</b>			<b>4 367 760,40</b>	<b>3 989 884,00</b>	<b>0,35</b>
4 300 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	4 367 760,40	3 989 884,00	0,35
<b>Multi-Utilities</b>			<b>1 653 340,00</b>	<b>1 637 687,00</b>	<b>0,15</b>
600 000,00	2I RETE GAS SPA 4.375% 06/06/2033	EUR	595 578,00	592 134,00	0,05
600 000,00	ITALGAS SPA 0.25% 24/06/2025	EUR	558 162,00	555 048,00	0,05
500 000,00	SNAM SPA 3.375% 05/12/2026	EUR	499 600,00	490 505,00	0,05
<b>Energy</b>			<b>1 491 102,00</b>	<b>1 335 864,00</b>	<b>0,12</b>
1 200 000,00	ERG SPA 0.50% 11/09/2027	EUR	1 191 156,00	1 040 616,00	0,09
300 000,00	ENI SPA 3.625% 19/05/2027	EUR	299 946,00	295 248,00	0,03

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### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>39 413 362,95</b>	<b>34 616 762,00</b>	<b>3,06</b>
<b>Finance</b>			<b>23 902 691,08</b>	<b>21 538 343,00</b>	<b>1,90</b>
4 500 000,00	SANTANDER CONSUMER FINANCE SA 1.00% 27/02/2024	EUR	4 605 415,20	4 412 610,00	0,39
4 000 000,00	BANCO SANTANDER SA 2.50% 18/03/2025	EUR	4 237 804,22	3 854 040,00	0,34
4 300 000,00	BANCO SANTANDER SA 0.20% 11/02/2028	EUR	4 277 286,00	3 600 347,00	0,32
3 100 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 15/11/2026	EUR	3 059 543,90	2 746 414,00	0,24
2 400 000,00	CAIXABANK SA 0.875% 25/03/2024	EUR	2 434 113,00	2 344 056,00	0,21
1 900 000,00	MERLIN PROPERTIES SOCIMI SA 1.875% 02/11/2026	EUR	2 028 174,00	1 747 240,00	0,15
2 000 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	1 992 560,00	1 706 140,00	0,15
1 200 000,00	INMOBILIARIA COLONIAL SOCIMI SA 2.00% 17/04/2026	EUR	1 267 794,76	1 127 496,00	0,10
<b>Industries</b>			<b>11 125 964,87</b>	<b>9 667 339,00</b>	<b>0,86</b>
4 300 000,00	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	4 286 781,00	3 633 586,00	0,32
3 500 000,00	ABERTIS INFRAESTRUCTURAS SA 1.125% 26/03/2028	EUR	3 596 250,00	3 055 185,00	0,27
2 500 000,00	FERROVIAL EMISIONES SA 1.375% 31/03/2025	EUR	2 539 453,37	2 386 725,00	0,21
700 000,00	FERROVIAL EMISIONES SA 0.54% 12/11/2028	EUR	703 480,50	591 843,00	0,06
<b>Telecommunication</b>			<b>4 384 707,00</b>	<b>3 411 080,00</b>	<b>0,30</b>
4 000 000,00	TELEFONICA EMISIONES SA 1.807% 21/05/2032	EUR	4 384 707,00	3 411 080,00	0,30
<b>UNITED KINGDOM</b>			<b>29 600 778,43</b>	<b>25 867 783,40</b>	<b>2,29</b>
<b>Multi-Utilities</b>			<b>7 655 365,93</b>	<b>6 899 561,00</b>	<b>0,61</b>
3 800 000,00	SSE PLC 1.25% 16/04/2025	EUR	3 785 560,00	3 613 382,00	0,32
3 900 000,00	NATIONAL GRID PLC 0.163% 20/01/2028	EUR	3 869 805,93	3 286 179,00	0,29
<b>Finance</b>			<b>6 599 619,09</b>	<b>6 128 572,00</b>	<b>0,54</b>
4 600 000,00	NATIONWIDE BUILDING SOCIETY 0.25% 22/07/2025	EUR	4 600 082,00	4 248 192,00	0,37
2 000 000,00	LLOYDS BANK CORPORATE MARKETS PLC 0.375% 28/01/2025	EUR	1 999 537,09	1 880 380,00	0,17
<b>Basic Goods</b>			<b>7 048 263,00</b>	<b>5 848 325,00</b>	<b>0,52</b>
3 500 000,00	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	3 567 087,00	3 040 310,00	0,27
3 500 000,00	TESCO CORPORATE TREASURY SERVICES PLC 0.375% 27/07/2029	EUR	3 481 176,00	2 808 015,00	0,25
<b>Telecommunication</b>			<b>6 203 930,41</b>	<b>5 032 245,40</b>	<b>0,45</b>
4 030 000,00	VODAFONE GROUP PLC 2.20% 25/08/2026	EUR	4 425 930,41	3 823 583,40	0,34
1 400 000,00	VODAFONE GROUP PLC 2.875% 20/11/2037	EUR	1 778 000,00	1 208 662,00	0,11
<b>Industries</b>			<b>2 093 600,00</b>	<b>1 959 080,00</b>	<b>0,17</b>
2 000 000,00	INTERNATIONAL DISTRIBUTIONS SERVICES PLC 2.375% 29/07/2024	EUR	2 093 600,00	1 959 080,00	0,17
<b>GERMANY</b>			<b>25 657 005,00</b>	<b>22 055 740,00</b>	<b>1,95</b>
<b>Finance</b>			<b>6 364 864,20</b>	<b>5 713 734,00</b>	<b>0,51</b>
4 200 000,00	COMMERZBANK AG 1.00% 04/03/2026	EUR	4 317 571,50	3 904 614,00	0,35
2 000 000,00	COMMERZBANK AG 1.125% 22/06/2026	EUR	2 047 292,70	1 809 120,00	0,16
<b>Health</b>			<b>5 573 282,00</b>	<b>4 793 404,00</b>	<b>0,42</b>
3 000 000,00	FRESENIUS SE & CO. KGAA 0.375% 28/09/2026	EUR	2 979 990,00	2 662 470,00	0,23
2 600 000,00	FRESENIUS MEDICAL CARE AG & CO. KGAA 1.50% 29/05/2030	EUR	2 593 292,00	2 130 934,00	0,19
<b>Multi-Utilities</b>			<b>5 341 580,30</b>	<b>4 538 878,00</b>	<b>0,40</b>
2 300 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	2 368 250,00	1 851 776,00	0,16
1 500 000,00	E.ON SE 0.875% 08/01/2025	EUR	1 498 200,00	1 432 800,00	0,13
1 400 000,00	EUROGRID GMBH 1.50% 18/04/2028	EUR	1 475 130,30	1 254 302,00	0,11

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### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

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<b>Consumer Retail</b>			<b>3 900 000,00</b>	<b>2 941 809,00</b>	<b>0,26</b>
3 900 000,00	MAHLE GMBH 2.375% 14/05/2028	EUR	3 900 000,00	2 941 809,00	0,26
<b>Computing and IT</b>			<b>2 492 785,00</b>	<b>2 315 275,00</b>	<b>0,20</b>
2 500 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	2 492 785,00	2 315 275,00	0,20
<b>Industries</b>			<b>1 984 493,50</b>	<b>1 752 640,00</b>	<b>0,16</b>
2 000 000,00	HOCHTIEF AG 0.50% 03/09/2027	EUR	1 984 493,50	1 752 640,00	0,16
<b>AUSTRALIA</b>			<b>19 501 505,20</b>	<b>16 888 329,00</b>	<b>1,49</b>
<b>Consumer Retail</b>			<b>6 304 977,00</b>	<b>5 262 108,00</b>	<b>0,46</b>
5 800 000,00	TRANSURBAN FINANCE CO. PTY. LTD. 1.75% 29/03/2028	EUR	6 304 977,00	5 262 108,00	0,46
<b>Multi-Utilities</b>			<b>5 156 130,00</b>	<b>4 515 539,00</b>	<b>0,40</b>
2 600 000,00	ORIGIN ENERGY FINANCE LTD. 1.00% 17/09/2029	EUR	2 568 550,00	2 400 710,00	0,21
2 700 000,00	AUSNET SERVICES HOLDINGS PTY. LTD. 0.625% 25/08/2030	EUR	2 587 580,00	2 114 829,00	0,19
<b>Finance</b>			<b>3 444 632,20</b>	<b>3 265 666,00</b>	<b>0,29</b>
3 400 000,00	NATIONAL AUSTRALIA BANK LTD. 0.625% 18/09/2024	EUR	3 444 632,20	3 265 666,00	0,29
<b>Industries</b>			<b>3 196 200,00</b>	<b>2 703 792,00</b>	<b>0,24</b>
2 800 000,00	AURIZON NETWORK PTY. LTD. 3.125% 01/06/2026	EUR	3 196 200,00	2 703 792,00	0,24
<b>Energy</b>			<b>1 399 566,00</b>	<b>1 141 224,00</b>	<b>0,10</b>
1 400 000,00	APA INFRASTRUCTURE LTD. 0.75% 15/03/2029	EUR	1 399 566,00	1 141 224,00	0,10
<b>IRELAND</b>			<b>15 176 599,31</b>	<b>13 669 280,00</b>	<b>1,21</b>
<b>Multi-Utilities</b>			<b>5 423 834,11</b>	<b>4 502 320,00</b>	<b>0,40</b>
3 200 000,00	ESB FINANCE DAC 1.125% 11/06/2030	EUR	3 319 353,00	2 727 264,00	0,24
1 900 000,00	ESB FINANCE DAC 2.125% 08/06/2027	EUR	2 104 481,11	1 775 056,00	0,16
<b>Finance</b>			<b>4 247 140,00</b>	<b>4 089 330,00</b>	<b>0,36</b>
4 200 000,00	AIB GROUP PLC 1.25% 28/05/2024	EUR	4 247 140,00	4 089 330,00	0,36
<b>Industries</b>			<b>2 906 629,40</b>	<b>2 617 105,00</b>	<b>0,23</b>
2 900 000,00	EATON CAPITAL UNLTD CO. 0.128% 08/03/2026	EUR	2 906 629,40	2 617 105,00	0,23
<b>Health</b>			<b>2 598 995,80</b>	<b>2 460 525,00</b>	<b>0,22</b>
2 500 000,00	FRESENIUS FINANCE IRELAND PLC 1.50% 30/01/2024	EUR	2 598 995,80	2 460 525,00	0,22
<b>JAPAN</b>			<b>14 317 991,73</b>	<b>12 568 605,00</b>	<b>1,11</b>
<b>Finance</b>			<b>7 802 376,00</b>	<b>7 117 071,00</b>	<b>0,63</b>
5 700 000,00	MIZUHO FINANCIAL GROUP, INC. 0.184% 13/04/2026	EUR	5 698 240,00	5 097 396,00	0,45
2 100 000,00	MITSUBISHI UFJ FINANCIAL GROUP, INC. 0.339% 19/07/2024	EUR	2 104 136,00	2 019 675,00	0,18
<b>Basic Goods</b>			<b>5 834 930,00</b>	<b>4 887 486,00</b>	<b>0,43</b>
5 800 000,00	ASAHI GROUP HOLDINGS LTD. 0.541% 23/10/2028	EUR	5 834 930,00	4 887 486,00	0,43
<b>Health</b>			<b>680 685,73</b>	<b>564 048,00</b>	<b>0,05</b>
600 000,00	TAKEDA PHARMACEUTICAL CO. LTD. 3.00% 21/11/2030	EUR	680 685,73	564 048,00	0,05
<b>LUXEMBOURG</b>			<b>11 124 654,72</b>	<b>9 683 615,00</b>	<b>0,86</b>
<b>Finance</b>			<b>4 220 412,37</b>	<b>3 275 258,00</b>	<b>0,29</b>
2 800 000,00	GRAND CITY PROPERTIES SA 0.125% 11/01/2028	EUR	2 743 960,00	2 089 304,00	0,18
1 400 000,00	GRAND CITY PROPERTIES SA 1.375% 03/08/2026	EUR	1 476 452,37	1 185 954,00	0,11
<b>Industries</b>			<b>3 365 250,00</b>	<b>3 132 345,00</b>	<b>0,28</b>
2 000 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 25/03/2027	EUR	2 148 000,00	1 847 040,00	0,16
1 500 000,00	WHIRLPOOL EMEA FINANCE SARL 0.50% 20/02/2028	EUR	1 217 250,00	1 285 305,00	0,12

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### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Raw materials</b>			<b>1 962 229,00</b>	<b>1 896 540,00</b>	<b>0,17</b>
2 000 000,00	ARCELORMITTAL SA 1.75% 19/11/2025	EUR	1 962 229,00	1 896 540,00	0,17
<b>Computing and IT</b>			<b>1 576 763,35</b>	<b>1 379 472,00</b>	<b>0,12</b>
1 600 000,00	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	1 576 763,35	1 379 472,00	0,12
<b>BELGIUM</b>			<b>7 358 376,14</b>	<b>6 817 383,00</b>	<b>0,60</b>
<b>Basic Goods</b>			<b>4 675 261,94</b>	<b>4 130 775,00</b>	<b>0,36</b>
4 500 000,00	ANHEUSER-BUSCH INBEV SA 1.15% 22/01/2027	EUR	4 675 261,94	4 130 775,00	0,36
<b>Finance</b>			<b>2 683 114,20</b>	<b>2 686 608,00</b>	<b>0,24</b>
2 700 000,00	BELFIUS BANK SA 0.625% 30/08/2023	EUR	2 683 114,20	2 686 608,00	0,24
<b>NORWAY</b>			<b>7 197 728,70</b>	<b>6 644 376,00</b>	<b>0,59</b>
<b>Finance</b>			<b>3 290 271,00</b>	<b>3 253 734,00</b>	<b>0,29</b>
3 300 000,00	DNB BANK ASA 0.05% 14/11/2023	EUR	3 290 271,00	3 253 734,00	0,29
<b>Telecommunication</b>			<b>2 872 213,00</b>	<b>2 559 592,00</b>	<b>0,23</b>
2 800 000,00	TELENOR ASA 0.75% 31/05/2026	EUR	2 872 213,00	2 559 592,00	0,23
<b>Energy</b>			<b>1 035 244,70</b>	<b>831 050,00</b>	<b>0,07</b>
1 000 000,00	EQUINOR ASA 1.375% 22/05/2032	EUR	1 035 244,70	831 050,00	0,07
<b>DENMARK</b>			<b>7 627 275,63</b>	<b>6 508 560,00</b>	<b>0,58</b>
<b>Finance</b>			<b>5 573 354,00</b>	<b>4 621 120,00</b>	<b>0,41</b>
5 600 000,00	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	5 573 354,00	4 621 120,00	0,41
<b>Industries</b>			<b>2 053 921,63</b>	<b>1 887 440,00</b>	<b>0,17</b>
2 000 000,00	AP MOLLER - MAERSK AS 1.75% 16/03/2026	EUR	2 053 921,63	1 887 440,00	0,17
<b>AUSTRIA</b>			<b>7 260 615,60</b>	<b>6 128 891,00</b>	<b>0,54</b>
<b>Finance</b>			<b>6 545 203,00</b>	<b>5 609 512,00</b>	<b>0,50</b>
4 300 000,00	ERSTE GROUP BANK AG 0.875% 13/05/2027	EUR	4 461 764,00	3 795 868,00	0,34
2 100 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	2 083 439,00	1 813 644,00	0,16
<b>Energy</b>			<b>715 412,60</b>	<b>519 379,00</b>	<b>0,04</b>
700 000,00	OMV AG 1.00% 03/07/2034	EUR	715 412,60	519 379,00	0,04
<b>SWEDEN</b>			<b>5 392 982,53</b>	<b>4 824 765,00</b>	<b>0,43</b>
<b>Finance</b>			<b>5 392 982,53</b>	<b>4 824 765,00</b>	<b>0,43</b>
2 700 000,00	SVENSKA HANDELSBANKEN AB 0.125% 18/06/2024	EUR	2 698 382,53	2 601 828,00	0,23
2 700 000,00	SKANDINAVISKA ENSKILDA BANKEN AB 0.375% 21/06/2028	EUR	2 694 600,00	2 222 937,00	0,20
<b>SWITZERLAND</b>			<b>4 695 535,00</b>	<b>4 176 984,00</b>	<b>0,37</b>
<b>Finance</b>			<b>4 695 535,00</b>	<b>4 176 984,00</b>	<b>0,37</b>
4 700 000,00	UBS AG 0.01% 31/03/2026	EUR	4 695 535,00	4 176 984,00	0,37
<b>JERSEY</b>			<b>3 208 046,04</b>	<b>2 957 369,00</b>	<b>0,26</b>
<b>Consumer Retail</b>			<b>3 208 046,04</b>	<b>2 957 369,00</b>	<b>0,26</b>
3 100 000,00	APTIV PLC 1.50% 10/03/2025	EUR	3 208 046,04	2 957 369,00	0,26
<b>PORTUGAL</b>			<b>2 752 344,00</b>	<b>2 532 654,00</b>	<b>0,22</b>
<b>Energy</b>			<b>2 752 344,00</b>	<b>2 532 654,00</b>	<b>0,22</b>
2 700 000,00	GALP ENERGIA SGPS SA 2.00% 15/01/2026	EUR	2 752 344,00	2 532 654,00	0,22

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### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FINLAND</b>			<b>2 480 010,00</b>	<b>2 050 250,00</b>	<b>0,18</b>
<b>Raw materials</b>			<b>2 480 010,00</b>	<b>2 050 250,00</b>	<b>0,18</b>
2 500 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	2 480 010,00	2 050 250,00	0,18
<b>CANADA</b>			<b>1 403 028,11</b>	<b>1 359 302,00</b>	<b>0,12</b>
<b>Finance</b>			<b>1 403 028,11</b>	<b>1 359 302,00</b>	<b>0,12</b>
1 400 000,00	TORONTO-DOMINION BANK 0.375% 25/04/2024	EUR	1 403 028,11	1 359 302,00	0,12
<b>Floating Rate Notes</b>			<b>224 171 635,24</b>	<b>199 441 757,00</b>	<b>17,64</b>
<b>FRANCE</b>			<b>61 457 053,83</b>	<b>54 195 446,00</b>	<b>4,79</b>
<b>Finance</b>			<b>49 684 481,20</b>	<b>43 824 441,00</b>	<b>3,87</b>
5 600 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	5 679 583,00	5 186 552,00	0,46
5 000 000,00	AXA SA FRN 06/07/2047	EUR	5 809 000,00	4 662 450,00	0,41
4 700 000,00	BNP PARIBAS SA FRN 19/02/2028	EUR	4 689 435,00	4 065 500,00	0,36
4 000 000,00	SOCIETE GENERALE SA FRN 21/04/2026	EUR	4 078 357,24	3 748 640,00	0,33
4 000 000,00	BNP PARIBAS SA FRN 13/04/2027	EUR	3 976 826,66	3 535 840,00	0,31
2 700 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/10/2049	EUR	2 998 965,10	2 617 893,00	0,23
2 900 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	2 894 200,00	2 564 151,00	0,23
2 600 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	2 635 100,00	2 471 326,00	0,22
2 500 000,00	LA MONDIALE SAM FRN 29/12/2049	EUR	2 828 750,00	2 448 850,00	0,22
2 400 000,00	SOGECAP SA FRN 29/12/2049	EUR	2 645 539,20	2 283 096,00	0,20
2 600 000,00	BNP PARIBAS SA FRN 15/01/2032	EUR	2 477 490,00	2 211 820,00	0,20
2 500 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	2 499 949,00	2 196 900,00	0,19
2 400 000,00	SOCIETE GENERALE SA FRN 22/09/2028	EUR	2 396 262,00	2 052 720,00	0,18
2 000 000,00	SOCIETE GENERALE SA FRN 30/06/2031	EUR	2 023 580,00	1 736 440,00	0,15
1 200 000,00	BNP PARIBAS SA FRN 31/03/2032	EUR	1 066 944,00	1 068 588,00	0,10
500 000,00	AXA SA FRN 29/11/2049	EUR	494 000,00	486 875,00	0,04
500 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	490 500,00	486 800,00	0,04
<b>Raw materials</b>			<b>4 950 450,00</b>	<b>4 490 280,00</b>	<b>0,40</b>
4 500 000,00	SOLVAY FINANCE SACA FRN 29/11/2049	EUR	4 950 450,00	4 490 280,00	0,40
<b>Energy</b>			<b>5 308 178,29</b>	<b>4 483 220,00</b>	<b>0,40</b>
3 000 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	3 283 178,29	2 820 360,00	0,25
2 000 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	2 025 000,00	1 662 860,00	0,15
<b>Consumer Retail</b>			<b>1 513 944,34</b>	<b>1 397 505,00</b>	<b>0,12</b>
1 500 000,00	RCI BANQUE SA FRN 18/02/2030	EUR	1 513 944,34	1 397 505,00	0,12
<b>NETHERLANDS</b>			<b>52 019 138,72</b>	<b>46 691 329,00</b>	<b>4,13</b>
<b>Multi-Utilities</b>			<b>29 391 275,00</b>	<b>26 488 380,00</b>	<b>2,34</b>
7 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	7 387 600,00	6 892 410,00	0,61
7 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	7 224 775,00	6 300 000,00	0,56
5 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	5 420 000,00	4 853 600,00	0,43
4 000 000,00	NATURGY FINANCE BV FRN 29/12/2049	EUR	4 256 470,00	3 895 000,00	0,34
2 800 000,00	STEDIN HOLDING NV FRN 31/12/2099	EUR	2 801 080,00	2 384 956,00	0,21
2 300 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	2 301 350,00	2 162 414,00	0,19
<b>Finance</b>			<b>16 627 663,72</b>	<b>14 899 069,00</b>	<b>1,32</b>
8 900 000,00	ING GROEP NV FRN 15/02/2029	EUR	9 411 413,72	8 710 519,00	0,77
2 900 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	3 443 750,00	2 758 915,00	0,24
2 500 000,00	AEGON NV FRN 25/04/2044	EUR	2 630 000,00	2 453 075,00	0,22
1 000 000,00	ARGENTUM NETHERLANDS BV FOR SWISS LIFE AG FRN 29/12/2049	EUR	1 142 500,00	976 560,00	0,09
<b>Energy</b>			<b>3 034 500,00</b>	<b>2 806 380,00</b>	<b>0,25</b>
3 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	3 034 500,00	2 806 380,00	0,25

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### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>2 965 700,00</b>	<b>2 497 500,00</b>	<b>0,22</b>
2 700 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	2 965 700,00	2 497 500,00	0,22
<b>SPAIN</b>			<b>24 563 197,09</b>	<b>23 241 306,00</b>	<b>2,06</b>
<b>Finance</b>			<b>23 663 197,09</b>	<b>22 369 107,00</b>	<b>1,98</b>
5 700 000,00	BANCO DE SABADELL SA FRN 07/11/2025	EUR	5 715 400,00	5 389 977,00	0,48
4 000 000,00	CAIXABANK SA FRN 10/07/2026	EUR	4 004 113,85	3 722 280,00	0,33
4 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	3 990 464,00	3 567 280,00	0,32
3 500 000,00	CAIXABANK SA FRN 14/07/2028	EUR	3 709 825,00	3 498 880,00	0,31
3 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 22/02/2029	EUR	3 111 062,83	2 941 140,00	0,26
2 000 000,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	1 512 500,00	1 801 060,00	0,16
1 000 000,00	MAPFRE SA FRN 31/03/2047	EUR	1 119 831,41	947 500,00	0,08
500 000,00	BANCO SANTANDER SA FRN 16/01/2025	EUR	500 000,00	500 990,00	0,04
<b>Multi-Utilities</b>			<b>900 000,00</b>	<b>872 199,00</b>	<b>0,08</b>
900 000,00	IBERDROLA FINANZAS SA FRN 25/01/2030	EUR	900 000,00	872 199,00	0,08
<b>ITALY</b>			<b>22 421 246,46</b>	<b>19 606 672,00</b>	<b>1,73</b>
<b>Finance</b>			<b>9 995 751,46</b>	<b>9 241 204,00</b>	<b>0,82</b>
5 600 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	5 650 590,00	5 285 280,00	0,47
2 000 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	1 936 600,00	1 935 600,00	0,17
1 300 000,00	POSTE ITALIANE SPA FRN 31/12/2099	EUR	1 300 000,00	984 750,00	0,09
1 000 000,00	UNICREDIT SPA FRN 16/06/2026	EUR	1 001 180,64	938 450,00	0,08
100 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	107 380,82	97 124,00	0,01
<b>Multi-Utilities</b>			<b>9 533 997,00</b>	<b>8 097 320,00</b>	<b>0,71</b>
3 500 000,00	ENEL SPA FRN 10/01/2074	EUR	3 927 875,00	3 496 080,00	0,31
3 400 000,00	ENEL SPA FRN 31/12/2099	EUR	3 373 922,00	2 766 240,00	0,24
2 000 000,00	ENEL SPA FRN 24/11/2081	EUR	2 232 200,00	1 835 000,00	0,16
<b>Energy</b>			<b>2 891 498,00</b>	<b>2 268 148,00</b>	<b>0,20</b>
2 900 000,00	ENI SPA FRN 31/12/2099	EUR	2 891 498,00	2 268 148,00	0,20
<b>UNITED KINGDOM</b>			<b>16 596 619,82</b>	<b>15 344 308,00</b>	<b>1,36</b>
<b>Finance</b>			<b>13 919 119,82</b>	<b>13 078 708,00</b>	<b>1,16</b>
4 200 000,00	VIRGIN MONEY U.K. PLC FRN 24/06/2025	EUR	4 196 388,00	4 069 086,00	0,36
4 000 000,00	LLOYDS BANKING GROUP PLC FRN 12/11/2025	EUR	3 977 685,29	3 782 240,00	0,34
2 800 000,00	NATWEST GROUP PLC FRN 15/11/2025	EUR	2 819 600,00	2 652 188,00	0,24
2 000 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	2 026 574,29	1 856 760,00	0,16
900 000,00	NATWEST GROUP PLC FRN 26/02/2030	EUR	898 872,24	718 434,00	0,06
<b>Multi-Utilities</b>			<b>2 677 500,00</b>	<b>2 265 600,00</b>	<b>0,20</b>
2 500 000,00	SSE PLC FRN 31/12/2099	EUR	2 677 500,00	2 265 600,00	0,20
<b>UNITED STATES</b>			<b>10 793 730,00</b>	<b>9 521 457,00</b>	<b>0,84</b>
<b>Finance</b>			<b>10 793 730,00</b>	<b>9 521 457,00</b>	<b>0,84</b>
5 000 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	5 002 200,00	4 077 900,00	0,36
3 000 000,00	JPMORGAN CHASE & CO. FRN 11/03/2027	EUR	3 091 800,00	2 742 450,00	0,24
2 700 000,00	GOLDMAN SACHS GROUP, INC. FRN 30/04/2024	EUR	2 699 730,00	2 701 107,00	0,24
<b>GERMANY</b>			<b>11 457 990,00</b>	<b>8 809 950,00</b>	<b>0,78</b>
<b>Finance</b>			<b>11 457 990,00</b>	<b>8 809 950,00</b>	<b>0,78</b>
5 000 000,00	ALLIANZ SE FRN 31/12/2099	EUR	5 120 100,00	3 494 850,00	0,31
3 000 000,00	ALLIANZ SE FRN 31/12/2099	EUR	3 274 500,00	2 920 830,00	0,26
3 000 000,00	ALLIANZ SE FRN 25/09/2049	EUR	3 063 390,00	2 394 270,00	0,21

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<b>BELGIUM</b>			<b>7 874 377,00</b>	<b>7 227 927,00</b>	<b>0,64</b>
<b>Finance</b>			<b>7 874 377,00</b>	<b>7 227 927,00</b>	<b>0,64</b>
3 800 000,00	KBC GROUP NV FRN 10/09/2026	EUR	3 795 592,00	3 454 086,00	0,30
2 000 000,00	KBC GROUP NV FRN 18/09/2029	EUR	1 989 000,00	1 898 940,00	0,17
2 100 000,00	KBC GROUP NV FRN 16/06/2027	EUR	2 089 785,00	1 874 901,00	0,17
<b>AUSTRIA</b>			<b>5 039 602,30</b>	<b>4 382 196,00</b>	<b>0,39</b>
<b>Energy</b>			<b>3 166 622,30</b>	<b>2 667 496,00</b>	<b>0,24</b>
2 600 000,00	OMV AG FRN 29/12/2049	EUR	3 166 622,30	2 667 496,00	0,24
<b>Finance</b>			<b>1 872 980,00</b>	<b>1 714 700,00</b>	<b>0,15</b>
2 000 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	1 872 980,00	1 714 700,00	0,15
<b>SWITZERLAND</b>			<b>3 733 032,00</b>	<b>3 265 496,00</b>	<b>0,29</b>
<b>Finance</b>			<b>3 733 032,00</b>	<b>3 265 496,00</b>	<b>0,29</b>
2 800 000,00	UBS GROUP AG FRN 05/11/2028	EUR	2 769 032,00	2 297 456,00	0,20
1 000 000,00	UBS GROUP AG FRN 17/04/2025	EUR	964 000,00	968 040,00	0,09
<b>IRELAND</b>			<b>2 928 886,02</b>	<b>2 726 145,00</b>	<b>0,24</b>
<b>Finance</b>			<b>2 928 886,02</b>	<b>2 726 145,00</b>	<b>0,24</b>
2 900 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	2 928 886,02	2 726 145,00	0,24
<b>LUXEMBOURG</b>			<b>2 991 826,00</b>	<b>2 385 630,00</b>	<b>0,21</b>
<b>Finance</b>			<b>2 991 826,00</b>	<b>2 385 630,00</b>	<b>0,21</b>
3 000 000,00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	2 991 826,00	2 385 630,00	0,21
<b>FINLAND</b>			<b>1 995 680,00</b>	<b>1 746 100,00</b>	<b>0,15</b>
<b>Finance</b>			<b>1 995 680,00</b>	<b>1 746 100,00</b>	<b>0,15</b>
2 000 000,00	NORDEA BANK ABP FRN 18/08/2031	EUR	1 995 680,00	1 746 100,00	0,15
<b>NORWAY</b>			<b>299 256,00</b>	<b>297 795,00</b>	<b>0,03</b>
<b>Finance</b>			<b>299 256,00</b>	<b>297 795,00</b>	<b>0,03</b>
300 000,00	DNB BANK ASA FRN 13/09/2033	EUR	299 256,00	297 795,00	0,03
<b>Zero-Coupon Bonds</b>			<b>14 028 368,00</b>	<b>12 420 072,00</b>	<b>1,10</b>
<b>FRANCE</b>			<b>6 379 678,00</b>	<b>5 739 680,00</b>	<b>0,51</b>
<b>Telecommunication</b>			<b>4 981 750,00</b>	<b>4 459 450,00</b>	<b>0,40</b>
5 000 000,00	ORANGE SA 0.00% 04/09/2026	EUR	4 981 750,00	4 459 450,00	0,40
<b>Basic Goods</b>			<b>1 397 928,00</b>	<b>1 280 230,00</b>	<b>0,11</b>
1 400 000,00	DANONE SA 0.00% 01/12/2025	EUR	1 397 928,00	1 280 230,00	0,11
<b>NETHERLANDS</b>			<b>2 798 320,00</b>	<b>2 556 596,00</b>	<b>0,22</b>
<b>Consumer Retail</b>			<b>2 798 320,00</b>	<b>2 556 596,00</b>	<b>0,22</b>
2 800 000,00	BMW FINANCE NV 0.00% 11/01/2026	EUR	2 798 320,00	2 556 596,00	0,22
<b>BELGIUM</b>			<b>2 782 250,00</b>	<b>2 467 836,00</b>	<b>0,22</b>
<b>Finance</b>			<b>2 782 250,00</b>	<b>2 467 836,00</b>	<b>0,22</b>
2 800 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	2 782 250,00	2 467 836,00	0,22

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

## Eurizon AM SICAV - Social 4 Planet

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>2 068 120,00</b>	<b>1 655 960,00</b>	<b>0,15</b>
<b>Government</b>			<b>2 068 120,00</b>	<b>1 655 960,00</b>	<b>0,15</b>
2 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2031	EUR	2 068 120,00	1 655 960,00	0,15
<b>Total Portfolio</b>			<b>1 112 343 397,56</b>	<b>1 088 361 169,57</b>	<b>96,26</b>

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

## Eurizon AM SICAV - Social 4 Planet

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(2 800 801,94)</b>	<b>373 594 202,96</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>84 816,06</b>	<b>12 992 320,00</b>
100 000	82	Purchase	EURO BTP	07/09/2023	EUR	54 516,06	9 521 020,00
100 000	(30)	Sale	EURO BOBL	07/09/2023	EUR	30 300,00	3 471 300,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(2 885 618,00)</b>	<b>360 601 882,96</b>
100 000	1 184	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(1 586 148,20)	121 835 434,30
100 000	1 046	Purchase	EURO BUND	07/09/2023	EUR	(698 243,70)	139 892 040,00
100 000	663	Purchase	SHORT EURO BTP	07/09/2023	EUR	(578 447,61)	69 382 950,00
100 000	153	Purchase	US LONG BOND (CBT)	20/09/2023	USD	(14 242,88)	17 797 112,96
100 000	6	Purchase	US 5YR NOTE (CBT)	29/09/2023	USD	(7 690,76)	588 966,36
100 000	100	Purchase	LONG GILT	27/09/2023	GBP	(844,85)	11 105 379,34

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

## Eurizon AM SICAV - Social 4 Planet

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(60 771,50)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>156 892,42</b>
19/09/2023	38 783 292,00	USD	35 271 743,07	EUR	142 555,83
19/09/2023	8 791 650,00	GBP	10 193 606,23	EUR	14 336,59
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(217 663,92)</b>
19/09/2023	40 794 675,07	EUR	44 801 936,00	USD	(115 445,53)
19/09/2023	2 848 564 355,00	JPY	18 289 455,18	EUR	(78 149,88)
19/09/2023	16 509 396,85	EUR	14 239 543,00	GBP	(24 068,51)

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

## Eurizon AM SICAV - Absolute Return Solution

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	877 879 833,61	
Banks	(Note 2)	17 940 066,71	
Other banks and broker accounts	(Notes 2, 12)	17 698 418,40	
Option contracts	(Notes 2, 12)	5 512 939,11	
Swap premium paid		4 860 283,25	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	171 020,00	
Unrealised profit on future contracts	(Notes 2, 12)	2 110 582,65	
Unrealised profit on swap contracts	(Notes 2, 11)	2 156 073,91	
Other interest receivable		5 348 140,69	
Receivable on investments sold		8 924 831,17	
Receivable on subscriptions		1 033 179,35	
Other assets	(Notes 3, 13)	7 115 504,27	
<b>Total assets</b>		<b>950 750 873,12</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(6 516 200,43)	
Option contracts	(Notes 2, 12)	(2 447 161,50)	
Swap premium received		(6 856 501,37)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(1 020 246,28)	
Unrealised loss on future contracts	(Notes 2, 12)	(4 985 431,86)	
Unrealised loss on swap contracts	(Notes 2, 11)	(9 605 626,25)	
Interest payable on swap contracts	(Notes 2, 11)	(296 432,59)	
Payable on investments purchased		(446 027,40)	
Payable on redemptions		(4 250 082,59)	
Other liabilities		(1 151 795,94)	
<b>Total liabilities</b>		<b>(37 575 506,21)</b>	
<b>Total net assets</b>		<b>913 175 366,91</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	4,57	2 289 940,782
Class I	EUR	4,97	6 255 142,917
Class Primaclasse	EUR	4,51	146 525 308,005
Class R	EUR	4,64	22 141 183,976
Class U	EUR	4,64	23 241 606,220

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

## Eurizon AM SICAV - Absolute Return Solution

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>1 227 352 911,24</b>
Net income from investments	(Note 2)	14 803 852,06
Interest received on swap contracts	(Note 2)	636 508,53
Other income	(Notes 5, 8)	1 962 785,39
<b>Total income</b>		<b>17 403 145,98</b>
Management fee	(Note 8)	(5 463 170,87)
Administrative fees	(Note 10)	(886 864,46)
Subscription tax	(Note 6)	(217 283,02)
Interest paid on swap contracts	(Note 2)	(4 952 376,31)
Other charges and taxes	(Notes 3, 7)	(4 810 832,99)
<b>Total expenses</b>		<b>(16 330 527,65)</b>
<b>Net investment income / (loss)</b>		<b>1 072 618,33</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(49 961 053,48)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	23 169 673,61
- option contracts	(Note 2)	(3 873 452,38)
- forward foreign exchange contracts	(Note 2)	(3 180 716,93)
- foreign currencies	(Note 2)	204 945,76
- future contracts	(Note 2)	(10 066 287,90)
- swap contracts	(Note 2)	(5 057 326,98)
<b>Net result of operations for the period</b>		<b>(47 691 599,97)</b>
Subscriptions for the period		72 492 770,88
Redemptions for the period		(338 978 715,24)
<b>Net assets at the end of the period</b>		<b>913 175 366,91</b>

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

## Eurizon AM SICAV - Absolute Return Solution

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>895 034 560,35</b>	<b>877 879 833,61</b>	<b>96,14</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>844 622 433,55</b>	<b>824 316 554,10</b>	<b>90,27</b>
<b>Shares</b>			<b>183 370 334,95</b>	<b>189 566 274,88</b>	<b>20,76</b>
<b>UNITED STATES</b>			<b>69 729 391,36</b>	<b>73 156 902,59</b>	<b>8,01</b>
<b>Computing and IT</b>			<b>14 413 934,53</b>	<b>16 297 688,86</b>	<b>1,78</b>
9 671,00	MICROSOFT CORP.	USD	2 647 391,31	3 018 662,99	0,33
3 783,00	ADOBE, INC.	USD	1 287 744,31	1 695 553,25	0,19
2 032,00	LAM RESEARCH CORP.	USD	1 183 766,01	1 197 333,74	0,13
20 430,00	MICRON TECHNOLOGY, INC.	USD	1 057 996,68	1 181 793,68	0,13
2 672,00	INTUIT, INC.	USD	1 004 701,09	1 122 166,18	0,12
2 722,00	NVIDIA CORP.	USD	970 487,05	1 055 417,12	0,11
5 104,00	SALESFORCE, INC.	USD	783 120,92	988 332,45	0,11
8 557,00	ORACLE CORP.	USD	685 494,61	934 053,91	0,10
7 937,00	FISERV, INC.	USD	862 043,17	917 738,07	0,10
1 775,00	SERVICENOW, INC.	USD	746 930,27	914 295,55	0,10
7 503,00	QUALCOMM, INC.	USD	728 429,44	818 658,88	0,09
7 325,00	ADVANCED MICRO DEVICES, INC.	USD	829 826,66	764 794,22	0,08
13 067,00	MARVELL TECHNOLOGY, INC.	USD	736 068,75	715 989,93	0,08
1 353,00	SYNOPSYS, INC.	USD	474 874,51	539 972,09	0,06
2 014,00	CADENCE DESIGN SYSTEMS, INC.	USD	415 059,75	432 926,80	0,05
<b>Health</b>			<b>12 770 524,72</b>	<b>14 072 154,05</b>	<b>1,54</b>
6 165,00	ELI LILLY & CO.	USD	1 770 687,34	2 650 101,56	0,29
13 789,00	ABBVIE, INC.	USD	1 742 713,71	1 702 833,54	0,19
3 707,00	HUMANA, INC.	USD	1 649 462,37	1 519 257,93	0,17
4 484,00	STRYKER CORP.	USD	1 219 725,81	1 253 916,72	0,14
14 238,00	EDWARDS LIFESCIENCES CORP.	USD	1 124 920,49	1 231 045,03	0,13
9 657,00	MERCK & CO., INC.	USD	765 462,58	1 021 375,70	0,11
2 134,00	THERMO FISHER SCIENTIFIC, INC.	USD	1 073 031,70	1 020 544,60	0,11
9 321,00	ABBOTT LABORATORIES	USD	1 007 694,44	931 416,23	0,10
1 407,00	REGENERON PHARMACEUTICALS, INC.	USD	910 471,38	926 659,46	0,10
2 853,00	INTUITIVE SURGICAL, INC.	USD	595 972,86	894 183,79	0,10
1 918,00	BECTON DICKINSON & CO.	USD	460 620,73	464 134,76	0,05
3 422,00	ZIMMER BIOMET HOLDINGS, INC.	USD	449 761,31	456 684,73	0,05
<b>Telecommunication</b>			<b>13 014 936,81</b>	<b>13 745 569,63</b>	<b>1,51</b>
30 088,00	ALPHABET, INC.	USD	3 186 174,54	3 336 154,20	0,37
26 002,00	T-MOBILE U.S., INC.	USD	3 515 802,91	3 310 427,76	0,36
25 465,00	AMAZON.COM, INC.	USD	2 733 441,18	3 042 728,11	0,34
891,00	BOOKING HOLDINGS, INC.	USD	1 932 244,91	2 205 310,07	0,24
2 260,00	NETFLIX, INC.	USD	653 824,18	912 472,13	0,10
10 069,00	CISCO SYSTEMS, INC.	USD	460 352,67	477 515,95	0,05
27 111,00	GEN DIGITAL, INC.	USD	533 096,42	460 961,41	0,05
<b>Consumer Retail</b>			<b>9 904 704,91</b>	<b>9 979 005,40</b>	<b>1,09</b>
12 870,00	MARRIOTT INTERNATIONAL, INC.	USD	2 017 098,63	2 166 901,53	0,24
12 650,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	1 664 086,73	1 687 632,38	0,18
11 811,00	NIKE, INC.	USD	1 224 541,42	1 194 848,46	0,13
6 071,00	ESTEE LAUDER COS., INC.	USD	1 337 679,51	1 092 779,66	0,12
11 219,00	STARBUCKS CORP.	USD	990 386,93	1 018 656,09	0,11
7 065,00	WALMART, INC.	USD	940 346,02	1 017 851,84	0,11
1 798,00	ULTA BEAUTY, INC.	USD	740 555,29	775 554,12	0,09
13 620,00	TAPESTRY, INC.	USD	489 482,89	534 313,31	0,06
8 518,00	GXO LOGISTICS, INC.	USD	500 527,49	490 468,01	0,05

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## Eurizon AM SICAV - Absolute Return Solution

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>9 839 668,56</b>	<b>8 867 152,78</b>	<b>0,97</b>
11 692,00	AMERICAN TOWER CORP.	USD	2 389 772,18	2 078 410,43	0,23
15 324,00	CROWN CASTLE, INC.	USD	2 124 602,17	1 600 381,32	0,17
7 297,00	SBA COMMUNICATIONS CORP.	USD	1 849 611,13	1 550 093,67	0,17
6 324,00	VISA, INC.	USD	1 272 558,79	1 376 556,42	0,15
3 754,00	MASTERCARD, INC.	USD	1 224 308,31	1 353 297,66	0,15
3 532,00	CIGNA GROUP	USD	978 815,98	908 413,28	0,10
<b>Basic Goods</b>			<b>6 138 361,96</b>	<b>6 169 505,66</b>	<b>0,68</b>
29 981,00	KROGER CO.	USD	1 281 719,85	1 291 573,39	0,14
7 563,00	PEPSICO, INC.	USD	1 289 328,50	1 283 976,56	0,14
22 505,00	COCA-COLA CO.	USD	1 287 652,54	1 242 209,61	0,14
5 314,00	CONSTELLATION BRANDS, INC.	USD	1 054 161,19	1 198 839,98	0,13
24 343,00	CONAGRA BRANDS, INC.	USD	829 362,95	752 379,20	0,08
1 750,00	HERSHEY CO.	USD	396 136,93	400 526,92	0,05
<b>Industries</b>			<b>2 173 159,40</b>	<b>2 493 171,06</b>	<b>0,27</b>
3 543,00	ROCKWELL AUTOMATION, INC.	USD	927 128,35	1 069 881,75	0,12
9 140,00	EMERSON ELECTRIC CO.	USD	688 775,56	757 254,21	0,08
1 863,00	PARKER-HANNIFIN CORP.	USD	557 255,49	666 035,10	0,07
<b>Raw materials</b>			<b>728 716,25</b>	<b>847 104,49</b>	<b>0,09</b>
5 636,00	NUCOR CORP.	USD	728 716,25	847 104,49	0,09
<b>Multi-Utilities</b>			<b>745 384,22</b>	<b>685 550,66</b>	<b>0,08</b>
10 080,00	NEXTERA ENERGY, INC.	USD	745 384,22	685 550,66	0,08
<b>ITALY</b>			<b>42 296 164,81</b>	<b>44 145 804,79</b>	<b>4,83</b>
<b>Consumer Retail</b>			<b>16 589 545,19</b>	<b>17 968 070,72</b>	<b>1,97</b>
2 972 152,00	RAI WAY SPA	EUR	14 961 103,61	16 376 557,52	1,79
134 770,00	TECHNOGYM SPA	EUR	1 197 348,84	1 142 849,60	0,13
29 134,00	INTERCOS SPA	EUR	431 092,74	448 663,60	0,05
<b>Finance</b>			<b>13 164 559,26</b>	<b>13 505 502,85</b>	<b>1,48</b>
149 489,00	UNICREDIT SPA	EUR	2 826 244,60	3 178 883,59	0,35
191 951,00	FINECOBANK BANCA FINECO SPA	EUR	2 422 491,41	2 363 876,57	0,26
287 271,00	NEXI SPA	EUR	2 341 444,36	2 063 180,32	0,22
823 188,00	INTESA SANPAOLO SPA	EUR	1 971 870,72	1 975 651,20	0,22
443 033,00	BANCO BPM SPA	EUR	1 725 785,77	1 882 890,25	0,21
491 062,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	984 257,68	1 130 424,72	0,12
91 831,00	POSTE ITALIANE SPA	EUR	892 464,72	910 596,20	0,10
<b>Industries</b>			<b>3 856 924,04</b>	<b>4 276 006,08</b>	<b>0,47</b>
227 631,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	2 452 836,37	2 749 782,48	0,30
39 870,00	PRYSMIAN SPA	EUR	1 404 087,67	1 526 223,60	0,17
<b>Computing and IT</b>			<b>3 123 160,50</b>	<b>3 172 479,96</b>	<b>0,35</b>
220 259,00	TECHNOPROBE SPA	EUR	1 413 535,76	1 594 675,16	0,18
13 792,00	SESA SPA	EUR	1 709 624,74	1 577 804,80	0,17
<b>Telecommunication</b>			<b>2 961 685,32</b>	<b>2 607 496,80</b>	<b>0,28</b>
25 048,00	REPLY SPA	EUR	2 961 685,32	2 607 496,80	0,28
<b>Multi-Utilities</b>			<b>1 754 705,32</b>	<b>1 792 334,45</b>	<b>0,19</b>
290 586,00	ENEL SPA	EUR	1 754 705,32	1 792 334,45	0,19
<b>Energy</b>			<b>845 585,18</b>	<b>823 913,93</b>	<b>0,09</b>
646 207,00	SAIPEM SPA	EUR	845 585,18	823 913,93	0,09

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## Eurizon AM SICAV - Absolute Return Solution

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>16 758 377,61</b>	<b>16 713 880,64</b>	<b>1,83</b>
<b>Consumer Retail</b>			<b>6 609 679,89</b>	<b>6 767 860,64</b>	<b>0,74</b>
4 466,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	3 728 742,05	3 854 158,00	0,42
2 534,00	L'OREAL SA	EUR	1 041 149,70	1 082 271,40	0,12
1 917,00	KERING SA	EUR	1 046 008,20	969 235,20	0,11
39 972,00	FORVIA	EUR	793 779,94	862 196,04	0,09
<b>Energy</b>			<b>2 786 087,11</b>	<b>2 600 121,45</b>	<b>0,29</b>
49 479,00	TOTALENERGIES SE	EUR	2 786 087,11	2 600 121,45	0,29
<b>Finance</b>			<b>2 694 866,96</b>	<b>2 489 925,36</b>	<b>0,27</b>
43 138,00	BNP PARIBAS SA	EUR	2 694 866,96	2 489 925,36	0,27
<b>Industries</b>			<b>1 816 531,28</b>	<b>2 046 034,69</b>	<b>0,22</b>
9 738,00	VINCI SA	EUR	1 013 786,73	1 035 928,44	0,11
18 125,00	CIE DE SAINT-GOBAIN	EUR	802 744,55	1 010 106,25	0,11
<b>Health</b>			<b>1 085 340,41</b>	<b>1 087 270,40</b>	<b>0,12</b>
11 072,00	SANOFI	EUR	1 085 340,41	1 087 270,40	0,12
<b>Computing and IT</b>			<b>1 150 690,44</b>	<b>982 454,50</b>	<b>0,11</b>
29 327,00	WORLDLINE SA	EUR	1 150 690,44	982 454,50	0,11
<b>Raw materials</b>			<b>615 181,52</b>	<b>740 213,60</b>	<b>0,08</b>
4 508,00	AIR LIQUIDE SA	EUR	615 181,52	740 213,60	0,08
<b>GERMANY</b>			<b>13 640 481,21</b>	<b>13 391 836,41</b>	<b>1,47</b>
<b>Consumer Retail</b>			<b>3 260 990,92</b>	<b>3 444 806,75</b>	<b>0,38</b>
23 881,00	DR ING HC F PORSCHE AG	EUR	2 611 774,45	2 716 463,75	0,30
22 071,00	DAIMLER TRUCK HOLDING AG	EUR	649 216,47	728 343,00	0,08
<b>Multi-Utilities</b>			<b>3 006 201,16</b>	<b>2 905 527,55</b>	<b>0,32</b>
52 081,00	RWE AG	EUR	2 208 048,57	2 076 469,47	0,23
70 981,00	E.ON SE	EUR	798 152,59	829 058,08	0,09
<b>Computing and IT</b>			<b>1 953 889,65</b>	<b>2 145 275,02</b>	<b>0,23</b>
17 143,00	SAP SE	EUR	1 953 889,65	2 145 275,02	0,23
<b>Health</b>			<b>1 993 917,68</b>	<b>1 805 025,33</b>	<b>0,20</b>
31 863,00	SIEMENS HEALTHINEERS AG	EUR	1 697 809,57	1 652 415,18	0,18
16 863,00	SYNLAB AG	EUR	296 108,11	152 610,15	0,02
<b>Telecommunication</b>			<b>1 732 763,26</b>	<b>1 625 207,41</b>	<b>0,18</b>
81 358,00	DEUTSCHE TELEKOM AG	EUR	1 732 763,26	1 625 207,41	0,18
<b>Finance</b>			<b>812 324,17</b>	<b>808 924,55</b>	<b>0,09</b>
79 697,00	COMMERZBANK AG	EUR	812 324,17	808 924,55	0,09
<b>Industries</b>			<b>880 394,37</b>	<b>657 069,80</b>	<b>0,07</b>
40 610,00	SIEMENS ENERGY AG	EUR	880 394,37	657 069,80	0,07
<b>UNITED KINGDOM</b>			<b>12 691 216,73</b>	<b>12 544 036,24</b>	<b>1,37</b>
<b>Health</b>			<b>3 027 835,54</b>	<b>3 140 461,44</b>	<b>0,34</b>
23 900,00	ASTRAZENECA PLC	GBP	3 027 835,54	3 140 461,44	0,34
<b>Basic Goods</b>			<b>3 015 836,39</b>	<b>2 847 513,65</b>	<b>0,31</b>
23 100,00	RECKITT BENCKISER GROUP PLC	GBP	1 611 172,39	1 591 427,66	0,17
31 900,00	DIAGEO PLC	GBP	1 404 664,00	1 256 085,99	0,14

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## Eurizon AM SICAV - Absolute Return Solution

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>2 394 252,78</b>	<b>2 610 487,69</b>	<b>0,29</b>
254 900,00	HSBC HOLDINGS PLC	GBP	1 531 430,33	1 846 678,11	0,20
272 200,00	NATWEST GROUP PLC	GBP	862 822,45	763 809,58	0,09
<b>Consumer Retail</b>			<b>2 525 776,66</b>	<b>2 355 426,48</b>	<b>0,26</b>
867 100,00	JD SPORTS FASHION PLC	GBP	1 653 480,51	1 475 239,52	0,16
13 900,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	872 296,15	880 186,96	0,10
<b>Multi-Utilities</b>			<b>864 343,85</b>	<b>903 184,30</b>	<b>0,10</b>
42 100,00	SSE PLC	GBP	864 343,85	903 184,30	0,10
<b>Raw materials</b>			<b>863 171,51</b>	<b>686 962,68</b>	<b>0,07</b>
26 400,00	ANGLO AMERICAN PLC	GBP	863 171,51	686 962,68	0,07
<b>NETHERLANDS</b>			<b>10 474 592,15</b>	<b>10 813 684,09</b>	<b>1,18</b>
<b>Telecommunication</b>			<b>3 298 511,30</b>	<b>3 440 931,03</b>	<b>0,38</b>
51 273,00	PROSUS NV	EUR	3 298 511,30	3 440 931,03	0,38
<b>Consumer Retail</b>			<b>2 361 385,82</b>	<b>2 593 969,00</b>	<b>0,28</b>
5 590,00	FERRARI NV	EUR	1 489 554,31	1 674 205,00	0,18
580,00	ADYEN NV	EUR	871 831,51	919 764,00	0,10
<b>Finance</b>			<b>1 381 849,44</b>	<b>1 329 913,02</b>	<b>0,15</b>
107 790,00	ING GROEP NV	EUR	1 381 849,44	1 329 913,02	0,15
<b>Industries</b>			<b>1 209 716,49</b>	<b>1 230 084,38</b>	<b>0,13</b>
149 065,00	IVECO GROUP NV	EUR	1 209 716,49	1 230 084,38	0,13
<b>Basic Goods</b>			<b>1 211 509,09</b>	<b>1 195 426,74</b>	<b>0,13</b>
12 693,00	HEINEKEN NV	EUR	1 211 509,09	1 195 426,74	0,13
<b>Energy</b>			<b>1 011 620,01</b>	<b>1 023 359,92</b>	<b>0,11</b>
105 719,00	ARISTON HOLDING NV	EUR	1 011 620,01	1 023 359,92	0,11
<b>SWITZERLAND</b>			<b>5 657 129,74</b>	<b>5 790 001,55</b>	<b>0,63</b>
<b>Health</b>			<b>3 493 603,60</b>	<b>3 576 664,09</b>	<b>0,39</b>
24 361,00	ALCON, INC.	CHF	1 754 646,41	1 849 418,80	0,20
9 415,00	NOVARTIS AG	CHF	862 223,17	868 130,04	0,10
3 066,00	ROCHE HOLDING AG	CHF	876 734,02	859 115,25	0,09
<b>Consumer Retail</b>			<b>1 310 225,99</b>	<b>1 346 738,47</b>	<b>0,15</b>
8 668,00	CIE FINANCIERE RICHEMONT SA	CHF	1 310 225,99	1 346 738,47	0,15
<b>Industries</b>			<b>853 300,15</b>	<b>866 598,99</b>	<b>0,09</b>
3 308,00	SIKA AG	CHF	853 300,15	866 598,99	0,09
<b>SPAIN</b>			<b>4 146 244,00</b>	<b>4 538 540,57</b>	<b>0,50</b>
<b>Finance</b>			<b>1 235 524,97</b>	<b>1 271 697,50</b>	<b>0,14</b>
199 051,00	BANCO SANTANDER SA	EUR	640 582,91	673 787,64	0,07
85 027,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	594 942,06	597 909,86	0,07
<b>Telecommunication</b>			<b>1 174 897,52</b>	<b>1 244 232,63</b>	<b>0,14</b>
33 637,00	CELLNEX TELECOM SA	EUR	1 174 897,52	1 244 232,63	0,14
<b>Consumer Retail</b>			<b>904 348,41</b>	<b>1 135 216,44</b>	<b>0,12</b>
32 014,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	904 348,41	1 135 216,44	0,12
<b>Multi-Utilities</b>			<b>831 473,10</b>	<b>887 394,00</b>	<b>0,10</b>
45 160,00	ENDESA SA	EUR	831 473,10	887 394,00	0,10

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## Eurizon AM SICAV - Absolute Return Solution

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>3 848 379,86</b>	<b>4 150 543,06</b>	<b>0,46</b>
<b>Industries</b>			<b>1 216 750,83</b>	<b>1 454 149,78</b>	<b>0,16</b>
7 889,00	EATON CORP. PLC	USD	1 216 750,83	1 454 149,78	0,16
<b>Raw materials</b>			<b>1 334 727,12</b>	<b>1 405 579,29</b>	<b>0,16</b>
3 928,00	LINDE PLC	USD	1 307 433,43	1 372 027,29	0,15
96,00	LINDE PLC	EUR	27 293,69	33 552,00	0,01
<b>Health</b>			<b>1 296 901,91</b>	<b>1 290 813,99</b>	<b>0,14</b>
15 985,00	MEDTRONIC PLC	USD	1 296 901,91	1 290 813,99	0,14
<b>PORTUGAL</b>			<b>1 282 475,27</b>	<b>1 175 728,82</b>	<b>0,13</b>
<b>Multi-Utilities</b>			<b>1 282 475,27</b>	<b>1 175 728,82</b>	<b>0,13</b>
262 674,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	1 282 475,27	1 175 728,82	0,13
<b>TAIWAN</b>			<b>1 216 434,74</b>	<b>1 167 378,56</b>	<b>0,13</b>
<b>Computing and IT</b>			<b>1 216 434,74</b>	<b>1 167 378,56</b>	<b>0,13</b>
12 620,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO. LTD.	USD	1 216 434,74	1 167 378,56	0,13
<b>DENMARK</b>			<b>828 045,97</b>	<b>827 313,38</b>	<b>0,09</b>
<b>Health</b>			<b>828 045,97</b>	<b>827 313,38</b>	<b>0,09</b>
7 220,00	COLOPLAST AS	DKK	828 045,97	827 313,38	0,09
<b>JERSEY</b>			<b>571 628,24</b>	<b>605 517,60</b>	<b>0,07</b>
<b>Raw materials</b>			<b>571 628,24</b>	<b>605 517,60</b>	<b>0,07</b>
116 900,00	GLENCORE PLC	GBP	571 628,24	605 517,60	0,07
<b>CANADA</b>			<b>229 773,26</b>	<b>545 106,58</b>	<b>0,06</b>
<b>Computing and IT</b>			<b>229 773,26</b>	<b>545 106,58</b>	<b>0,06</b>
7 243,00	TOPICUS.COM, INC.	CAD	229 773,26	545 106,58	0,06
<b>Ordinary Bonds</b>			<b>510 778 672,89</b>	<b>490 184 542,15</b>	<b>53,68</b>
<b>UNITED STATES</b>			<b>159 884 079,71</b>	<b>153 282 150,87</b>	<b>16,78</b>
<b>Government</b>			<b>140 184 308,16</b>	<b>134 509 358,97</b>	<b>14,73</b>
97 552 581,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.75% 15/07/2028	USD	88 346 261,25	84 751 506,56	9,28
49 534 380,00	U.S. TREASURY INFLATION-INDEXED NOTES 1.125% 15/01/2033	USD	42 352 095,08	40 733 322,12	4,46
9 600 000,00	U.S. TREASURY NOTES 4.50% 30/11/2024	USD	9 159 959,52	8 706 115,52	0,95
100 000,00	U.S. TREASURY NOTES 2.88% 15/05/2028	USD	88 536,37	86 496,02	0,01
100 000,00	U.S. TREASURY NOTES 1.63% 15/08/2029	USD	81 824,33	79 950,99	0,01
100 000,00	U.S. TREASURY NOTES 1.88% 15/02/2032	USD	80 486,96	78 525,99	0,01
100 000,00	U.S. TREASURY NOTES 0.63% 15/05/2030	USD	75 144,65	73 441,77	0,01
<b>Finance</b>			<b>8 594 618,05</b>	<b>8 326 407,90</b>	<b>0,91</b>
4 000 000,00	CITIGROUP, INC. 0.75% 26/10/2023	EUR	3 910 020,00	3 960 960,00	0,43
2 445 000,00	GOLDMAN SACHS GROUP, INC. 3.375% 27/03/2025	EUR	2 739 598,05	2 411 307,90	0,27
2 000 000,00	GOLDMAN SACHS GROUP, INC. 1.375% 15/05/2024	EUR	1 945 000,00	1 954 140,00	0,21
<b>Telecommunication</b>			<b>7 552 737,50</b>	<b>7 301 988,00</b>	<b>0,80</b>
4 000 000,00	AT&T, INC. 1.30% 05/09/2023	EUR	3 946 400,00	3 981 480,00	0,44
3 400 000,00	NETFLIX, INC. 3.625% 15/05/2027	EUR	3 606 337,50	3 320 508,00	0,36
<b>Basic Goods</b>			<b>2 164 200,00</b>	<b>1 848 360,00</b>	<b>0,20</b>
2 000 000,00	KRAFT HEINZ FOODS CO. 2.25% 25/05/2028	EUR	2 164 200,00	1 848 360,00	0,20
<b>Health</b>			<b>989 400,00</b>	<b>899 780,00</b>	<b>0,10</b>
1 000 000,00	THERMO FISHER SCIENTIFIC, INC. 2.375% 15/04/2032	EUR	989 400,00	899 780,00	0,10

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## Eurizon AM SICAV - Absolute Return Solution

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>398 816,00</b>	<b>396 256,00</b>	<b>0,04</b>
400 000,00	VF CORP. 4.125% 07/03/2026	EUR	398 816,00	396 256,00	0,04
<b>ITALY</b>			<b>127 402 547,40</b>	<b>123 689 281,56</b>	<b>13,54</b>
<b>Government</b>			<b>60 876 848,40</b>	<b>59 528 304,76</b>	<b>6,52</b>
23 800 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	23 776 200,00	23 640 540,00	2,59
10 643 978,95	ITALY BUONI POLIENNALI DEL TESORO 1.40% 26/05/2025	EUR	10 500 251,85	10 532 536,49	1,16
10 400 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.40% 28/03/2025	EUR	10 344 464,00	10 321 168,00	1,13
9 500 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.80% 15/04/2026	EUR	9 593 100,00	9 509 500,00	1,04
3 642 903,00	ITALY BUONI POLIENNALI DEL TESORO 0.15% 15/05/2051	EUR	3 527 194,44	2 404 680,27	0,26
1 800 000,00	CASSA DEPOSITI E PRESTITI SPA 2.125% 21/03/2026	EUR	1 787 184,00	1 726 380,00	0,19
1 500 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.00% 01/02/2028	EUR	1 348 454,11	1 393 500,00	0,15
<b>Finance</b>			<b>38 991 143,00</b>	<b>37 419 469,80</b>	<b>4,10</b>
9 300 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	9 281 679,00	8 908 005,00	0,98
7 000 000,00	BPER BANCA 1.875% 07/07/2025	EUR	6 969 900,00	6 624 240,00	0,73
4 000 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	3 909 600,00	3 874 160,00	0,42
3 250 000,00	INTESA SANPAOLO SPA 6.625% 13/09/2023	EUR	3 825 308,00	3 261 375,00	0,36
2 300 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	2 273 550,00	2 168 095,00	0,24
1 500 000,00	INTESA SANPAOLO SPA 4.75% 06/09/2027	EUR	1 509 150,00	1 505 250,00	0,16
1 500 000,00	INTESA SANPAOLO SPA 4.00% 30/10/2023	EUR	1 509 300,00	1 500 210,00	0,16
1 500 000,00	CA AUTO BANK SPA 0.125% 16/11/2023	EUR	1 495 950,00	1 479 315,00	0,16
1 500 000,00	INTESA SANPAOLO SPA 2.625% 20/06/2024	EUR	1 522 350,00	1 477 770,00	0,16
1 400 000,00	INTESA SANPAOLO SPA 4.00% 19/05/2026	EUR	1 398 376,00	1 385 902,00	0,15
1 400 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	1 323 000,00	1 331 498,00	0,15
1 200 000,00	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	1 200 000,00	1 213 764,00	0,13
1 300 000,00	INTESA SANPAOLO SPA 1.00% 19/11/2026	EUR	1 167 530,00	1 168 206,00	0,13
928 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 2.25% 25/01/2024	EUR	951 200,00	917 188,80	0,10
500 000,00	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	487 500,00	438 905,00	0,05
200 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	166 750,00	165 586,00	0,02
<b>Telecommunication</b>			<b>10 933 475,00</b>	<b>10 796 978,00</b>	<b>1,18</b>
7 800 000,00	TELECOM ITALIA SPA 2.50% 19/07/2023	EUR	7 815 325,00	7 788 768,00	0,85
2 100 000,00	RAI-RADIOTELEVISIONE ITALIANA SPA 1.375% 04/12/2024	EUR	2 118 150,00	2 010 540,00	0,22
1 000 000,00	TELECOM ITALIA SPA 6.875% 15/02/2028	EUR	1 000 000,00	997 670,00	0,11
<b>Consumer Retail</b>			<b>6 824 259,00</b>	<b>6 493 398,00</b>	<b>0,71</b>
3 000 000,00	AUTOSTRADIE PER L'ITALIA SPA 5.875% 09/06/2024	EUR	3 147 735,00	3 047 100,00	0,33
3 000 000,00	MUNDYS SPA 1.625% 03/02/2025	EUR	3 078 300,00	2 855 730,00	0,31
600 000,00	PIRELLI & C SPA 4.25% 18/01/2028	EUR	598 224,00	590 568,00	0,07
<b>Basic Goods</b>			<b>3 382 052,00</b>	<b>3 357 378,00</b>	<b>0,37</b>
2 700 000,00	ESSELUNGA SPA 0.875% 25/10/2023	EUR	2 667 300,00	2 657 178,00	0,29
800 000,00	AUTOSTRADIE PER L'ITALIA SPA 2.00% 04/12/2028	EUR	714 752,00	700 200,00	0,08
<b>Energy</b>			<b>2 979 240,00</b>	<b>2 779 560,00</b>	<b>0,30</b>
3 000 000,00	ENI SPA 1.25% 18/05/2026	EUR	2 979 240,00	2 779 560,00	0,30
<b>Multi-Utilities</b>			<b>2 324 660,00</b>	<b>2 232 893,00</b>	<b>0,24</b>
1 300 000,00	SNAM SPA 3.375% 05/12/2026	EUR	1 298 960,00	1 275 313,00	0,14
1 000 000,00	2I RETE GAS SPA 2.195% 11/09/2025	EUR	1 025 700,00	957 580,00	0,10
<b>Industries</b>			<b>1 090 870,00</b>	<b>1 081 300,00</b>	<b>0,12</b>
1 100 000,00	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	EUR	1 090 870,00	1 081 300,00	0,12

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## Eurizon AM SICAV - Absolute Return Solution

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>GERMANY</b>			<b>111 968 475,20</b>	<b>109 380 529,73</b>	<b>11,98</b>
<b>Government</b>			<b>88 666 097,20</b>	<b>87 538 037,73</b>	<b>9,59</b>
60 000 000,00	BUNDESSCHATZANWEISUNGEN 2.20% 12/12/2024	EUR	60 072 000,00	59 057 400,00	6,47
28 207 680,00	DEUTSCHE BUNDESREPUBLIK BONDS INFLATION-LINKED 0.10% 15/04/2033	EUR	28 401 031,20	28 287 507,73	3,10
200 000,00	BUNDESSCHATZANWEISUNGEN 0.40% 13/09/2024	EUR	193 066,00	193 130,00	0,02
<b>Consumer Retail</b>			<b>7 941 437,00</b>	<b>7 811 199,00</b>	<b>0,86</b>
4 300 000,00	MERCEDES-BENZ INTERNATIONAL FINANCE BV 2.625% 07/04/2025	EUR	4 282 714,00	4 220 020,00	0,46
3 300 000,00	CONTINENTAL AG 2.50% 27/08/2026	EUR	3 260 103,00	3 189 615,00	0,35
400 000,00	ZF FINANCE GMBH 5.75% 03/08/2026	EUR	398 620,00	401 564,00	0,05
<b>Health</b>			<b>4 887 358,00</b>	<b>4 015 991,00</b>	<b>0,44</b>
4 900 000,00	FRESENIUS MEDICAL CARE AG & CO. KGAA 1.50% 29/05/2030	EUR	4 887 358,00	4 015 991,00	0,44
<b>Industries</b>			<b>3 380 620,00</b>	<b>3 363 178,00</b>	<b>0,37</b>
3 400 000,00	MTU AERO ENGINES AG 3.00% 01/07/2025	EUR	3 380 620,00	3 363 178,00	0,37
<b>Computing and IT</b>			<b>3 082 361,00</b>	<b>2 870 941,00</b>	<b>0,31</b>
3 100 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	3 082 361,00	2 870 941,00	0,31
<b>Finance</b>			<b>1 998 202,00</b>	<b>1 854 343,00</b>	<b>0,20</b>
1 900 000,00	DEUTSCHE BANK AG 4.50% 19/05/2026	EUR	1 998 202,00	1 854 343,00	0,20
<b>Multi-Utilities</b>			<b>1 496 250,00</b>	<b>1 432 800,00</b>	<b>0,16</b>
1 500 000,00	E.ON SE 0.875% 08/01/2025	EUR	1 496 250,00	1 432 800,00	0,16
<b>Raw materials</b>			<b>516 150,00</b>	<b>494 040,00</b>	<b>0,05</b>
500 000,00	THYSSENKRUPP AG 2.875% 22/02/2024	EUR	516 150,00	494 040,00	0,05
<b>NETHERLANDS</b>			<b>34 426 138,00</b>	<b>32 905 949,00</b>	<b>3,60</b>
<b>Finance</b>			<b>11 846 182,00</b>	<b>11 075 783,00</b>	<b>1,21</b>
6 600 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	6 553 602,00	6 061 506,00	0,66
5 300 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	5 292 580,00	5 014 277,00	0,55
<b>Energy</b>			<b>9 078 994,00</b>	<b>8 784 182,00</b>	<b>0,96</b>
5 100 000,00	SHELL INTERNATIONAL FINANCE BV 0.50% 11/05/2024	EUR	5 080 314,00	4 949 142,00	0,54
4 000 000,00	REPSOL INTERNATIONAL FINANCE BV 2.00% 15/12/2025	EUR	3 998 680,00	3 835 040,00	0,42
<b>Consumer Retail</b>			<b>4 747 104,00</b>	<b>4 579 728,00</b>	<b>0,50</b>
4 800 000,00	FERRARI NV 1.50% 27/05/2025	EUR	4 747 104,00	4 579 728,00	0,50
<b>Health</b>			<b>4 100 000,00</b>	<b>3 965 151,00</b>	<b>0,44</b>
4 100 000,00	UPJOHN FINANCE BV 1.023% 23/06/2024	EUR	4 100 000,00	3 965 151,00	0,44
<b>Raw materials</b>			<b>3 758 898,00</b>	<b>3 657 418,00</b>	<b>0,40</b>
2 800 000,00	SYNGENTA FINANCE NV 3.375% 16/04/2026	EUR	2 777 628,00	2 684 668,00	0,29
1 000 000,00	URENCO FINANCE NV 2.375% 02/12/2024	EUR	981 270,00	972 750,00	0,11
<b>Basic Goods</b>			<b>894 960,00</b>	<b>843 687,00</b>	<b>0,09</b>
900 000,00	KONINKLIJKE AHOLD DELHAIZE NV 1.75% 02/04/2027	EUR	894 960,00	843 687,00	0,09
<b>FRANCE</b>			<b>26 780 054,00</b>	<b>25 026 311,00</b>	<b>2,74</b>
<b>Consumer Retail</b>			<b>10 757 202,00</b>	<b>10 016 709,00</b>	<b>1,10</b>
3 300 000,00	JCDECAUX SE 2.00% 24/10/2024	EUR	3 284 028,00	3 207 732,00	0,35
2 800 000,00	PERNOD RICARD SA 1.75% 08/04/2030	EUR	2 786 784,00	2 511 292,00	0,28
2 000 000,00	ACCOR SA 3.00% 04/02/2026	EUR	2 128 800,00	1 929 840,00	0,21
1 500 000,00	STELLANTIS NV 2.00% 23/03/2024	EUR	1 563 300,00	1 478 445,00	0,16
1 000 000,00	KERING SA 0.75% 13/05/2028	EUR	994 290,00	889 400,00	0,10

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## Eurizon AM SICAV - Absolute Return Solution

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>6 611 618,00</b>	<b>6 067 175,00</b>	<b>0,66</b>
4 200 000,00	CREDIT MUTUEL ARKEA SA 1.25% 11/06/2029	EUR	4 162 368,00	3 604 230,00	0,39
1 500 000,00	BPCE SA 0.875% 31/01/2024	EUR	1 464 450,00	1 473 345,00	0,16
1 000 000,00	BNP PARIBAS SA 1.125% 22/11/2023	EUR	984 800,00	989 600,00	0,11
<b>Industries</b>			<b>4 547 144,00</b>	<b>4 301 992,00</b>	<b>0,47</b>
3 200 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.50% 04/05/2027	EUR	3 172 512,00	2 989 632,00	0,33
1 400 000,00	AEROPORTS DE PARIS 2.75% 02/04/2030	EUR	1 374 632,00	1 312 360,00	0,14
<b>Basic Goods</b>			<b>2 577 614,00</b>	<b>2 475 330,00</b>	<b>0,27</b>
2 600 000,00	ELO SACA 2.875% 29/01/2026	EUR	2 577 614,00	2 475 330,00	0,27
<b>Computing and IT</b>			<b>2 286 476,00</b>	<b>2 165 105,00</b>	<b>0,24</b>
2 300 000,00	CAPGEMINI SE 1.625% 15/04/2026	EUR	2 286 476,00	2 165 105,00	0,24
<b>UNITED KINGDOM</b>			<b>9 571 807,88</b>	<b>9 127 090,15</b>	<b>1,00</b>
<b>Multi-Utilities</b>			<b>5 080 620,00</b>	<b>4 849 539,00</b>	<b>0,53</b>
5 100 000,00	SSE PLC 1.25% 16/04/2025	EUR	5 080 620,00	4 849 539,00	0,53
<b>Finance</b>			<b>4 491 187,88</b>	<b>4 277 551,15</b>	<b>0,47</b>
2 727 000,00	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026	EUR	2 709 110,88	2 598 694,65	0,29
1 850 000,00	PHOENIX GROUP HOLDINGS PLC 4.375% 24/01/2029	EUR	1 782 077,00	1 678 856,50	0,18
<b>SPAIN</b>			<b>8 545 177,00</b>	<b>7 544 895,00</b>	<b>0,83</b>
<b>Industries</b>			<b>6 040 421,00</b>	<b>5 181 316,00</b>	<b>0,57</b>
4 300 000,00	CELLNEX TELECOM SA 1.875% 26/06/2029	EUR	4 260 311,00	3 633 586,00	0,40
1 800 000,00	CELLNEX FINANCE CO. SA 1.00% 15/09/2027	EUR	1 780 110,00	1 547 730,00	0,17
<b>Finance</b>			<b>1 550 198,00</b>	<b>1 543 508,00</b>	<b>0,17</b>
1 000 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	953 300,00	953 360,00	0,10
600 000,00	BANCO SANTANDER SA 3.875% 16/01/2028	EUR	596 898,00	590 148,00	0,07
<b>Basic Goods</b>			<b>954 558,00</b>	<b>820 071,00</b>	<b>0,09</b>
900 000,00	AMADEUS IT GROUP SA 1.875% 24/09/2028	EUR	954 558,00	820 071,00	0,09
<b>LUXEMBOURG</b>			<b>7 691 118,00</b>	<b>6 486 227,00</b>	<b>0,71</b>
<b>Telecommunication</b>			<b>3 307 450,00</b>	<b>2 612 975,00</b>	<b>0,28</b>
2 500 000,00	TELECOM ITALIA FINANCE SA 7.75% 24/01/2033	EUR	3 307 450,00	2 612 975,00	0,28
<b>Multi-Utilities</b>			<b>2 284 268,00</b>	<b>1 976 712,00</b>	<b>0,22</b>
2 300 000,00	CZECH GAS NETWORKS INVESTMENTS SARL 1.00% 16/07/2027	EUR	2 284 268,00	1 976 712,00	0,22
<b>Raw materials</b>			<b>2 099 400,00</b>	<b>1 896 540,00</b>	<b>0,21</b>
2 000 000,00	ARCELORMITTAL SA 1.75% 19/11/2025	EUR	2 099 400,00	1 896 540,00	0,21
<b>PORTUGAL</b>			<b>6 783 272,00</b>	<b>6 378 536,00</b>	<b>0,70</b>
<b>Energy</b>			<b>6 783 272,00</b>	<b>6 378 536,00</b>	<b>0,70</b>
6 800 000,00	GALP ENERGIA SGPS SA 2.00% 15/01/2026	EUR	6 783 272,00	6 378 536,00	0,70
<b>AUSTRALIA</b>			<b>5 464 532,00</b>	<b>5 076 008,00</b>	<b>0,56</b>
<b>Consumer Retail</b>			<b>4 571 066,00</b>	<b>4 317 974,00</b>	<b>0,47</b>
4 600 000,00	TRANSURBAN FINANCE CO. PTY. LTD. 3.00% 08/04/2030	EUR	4 571 066,00	4 317 974,00	0,47
<b>Telecommunication</b>			<b>893 466,00</b>	<b>758 034,00</b>	<b>0,09</b>
900 000,00	TELSTRA CORP. LTD. 1.00% 23/04/2030	EUR	893 466,00	758 034,00	0,09

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## Eurizon AM SICAV - Absolute Return Solution

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>4 189 206,00</b>	<b>3 707 592,00</b>	<b>0,41</b>
<b>Finance</b>			<b>4 189 206,00</b>	<b>3 707 592,00</b>	<b>0,41</b>
4 200 000,00	ERSTE GROUP BANK AG 0.875% 13/05/2027	EUR	4 189 206,00	3 707 592,00	0,41
<b>JAPAN</b>			<b>2 600 000,00</b>	<b>2 526 030,00</b>	<b>0,28</b>
<b>Finance</b>			<b>2 600 000,00</b>	<b>2 526 030,00</b>	<b>0,28</b>
2 600 000,00	MITSUBISHI UFJ FINANCIAL GROUP, INC. 0.978% 09/06/2024	EUR	2 600 000,00	2 526 030,00	0,28
<b>BELGIUM</b>			<b>1 796 940,00</b>	<b>1 697 130,00</b>	<b>0,19</b>
<b>Basic Goods</b>			<b>1 796 940,00</b>	<b>1 697 130,00</b>	<b>0,19</b>
1 800 000,00	ANHEUSER-BUSCH INBEV SA 2.125% 02/12/2027	EUR	1 796 940,00	1 697 130,00	0,19
<b>FINLAND</b>			<b>1 692 078,70</b>	<b>1 679 554,84</b>	<b>0,18</b>
<b>Industries</b>			<b>1 692 078,70</b>	<b>1 679 554,84</b>	<b>0,18</b>
1 697 000,00	CRH FINLAND SERVICES OYJ 0.875% 05/11/2023	EUR	1 692 078,70	1 679 554,84	0,18
<b>NORWAY</b>			<b>1 885 446,00</b>	<b>1 578 995,00</b>	<b>0,17</b>
<b>Energy</b>			<b>1 885 446,00</b>	<b>1 578 995,00</b>	<b>0,17</b>
1 900 000,00	EQUINOR ASA 1.375% 22/05/2032	EUR	1 885 446,00	1 578 995,00	0,17
<b>DENMARK</b>			<b>97 801,00</b>	<b>98 262,00</b>	<b>0,01</b>
<b>Finance</b>			<b>97 801,00</b>	<b>98 262,00</b>	<b>0,01</b>
100 000,00	DANSKE BANK AS 1.625% 15/03/2024	EUR	97 801,00	98 262,00	0,01
<b>Floating Rate Notes</b>			<b>145 568 427,43</b>	<b>139 679 847,07</b>	<b>15,30</b>
<b>ITALY</b>			<b>41 787 113,14</b>	<b>40 010 473,41</b>	<b>4,38</b>
<b>Finance</b>			<b>34 743 497,81</b>	<b>33 645 229,50</b>	<b>3,68</b>
11 200 000,00	UNICREDIT SPA FRN 22/07/2027	EUR	11 183 760,00	10 344 544,00	1,13
4 000 000,00	UNICREDIT SPA FRN 16/06/2026	EUR	3 982 520,00	3 753 800,00	0,41
3 800 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	3 679 540,00	3 677 640,00	0,40
3 500 000,00	UNICREDIT SPA FRN 16/02/2029	EUR	3 494 470,00	3 392 410,00	0,37
3 000 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	2 840 402,00	2 960 430,00	0,33
1 700 000,00	CREDITO EMILIANO SPA FRN 25/10/2025	EUR	1 697 722,00	1 622 276,00	0,18
1 500 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	1 494 435,00	1 498 200,00	0,16
1 400 000,00	BPER BANCA FRN 30/06/2025	EUR	1 398 460,00	1 379 798,00	0,15
1 500 000,00	UNICREDIT SPA FRN 31/12/2099	EUR	1 284 995,00	1 372 500,00	0,15
1 350 000,00	UNICREDIT SPA FRN 20/02/2029	EUR	1 364 190,00	1 341 859,50	0,15
1 000 000,00	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	1 019 490,00	1 007 340,00	0,11
1 000 000,00	BPER BANCA FRN 22/01/2025	EUR	1 000 500,00	997 090,00	0,11
200 000,00	BANCO BPM SPA FRN 21/01/2028	EUR	203 593,33	200 218,00	0,02
100 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	99 420,48	97 124,00	0,01
<b>Multi-Utilities</b>			<b>4 232 615,33</b>	<b>3 977 777,28</b>	<b>0,44</b>
1 600 000,00	ENEL SPA FRN 24/09/2073	USD	1 637 335,33	1 459 211,28	0,16
1 200 000,00	ENEL SPA FRN 24/11/2081	EUR	1 096 800,00	1 101 000,00	0,12
1 000 000,00	ENEL SPA FRN 31/12/2099	EUR	898 480,00	813 600,00	0,09
600 000,00	ENEL SPA FRN 31/12/2099	EUR	600 000,00	603 966,00	0,07
<b>Energy</b>			<b>2 811 000,00</b>	<b>2 387 466,63</b>	<b>0,26</b>
2 811 000,00	ENI SPA FRN 31/12/2099	EUR	2 811 000,00	2 387 466,63	0,26
<b>NETHERLANDS</b>			<b>23 159 162,00</b>	<b>21 896 084,12</b>	<b>2,40</b>
<b>Finance</b>			<b>5 608 102,00</b>	<b>5 591 552,00</b>	<b>0,61</b>
3 100 000,00	AEGON NV FRN 25/04/2044	EUR	3 051 150,00	3 041 813,00	0,33
1 000 000,00	NN GROUP NV FRN 29/06/2049	EUR	987 300,00	983 670,00	0,11

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## Eurizon AM SICAV - Absolute Return Solution

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
900 000,00	ING GROEP NV FRN 15/02/2029	EUR	880 740,00	880 839,00	0,10
700 000,00	ABN AMRO BANK NV FRN 22/02/2033	EUR	688 912,00	685 230,00	0,07
<b>Multi-Utilities</b>			<b>5 516 970,00</b>	<b>5 181 354,00</b>	<b>0,57</b>
2 300 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	2 331 120,00	2 264 649,00	0,25
1 500 000,00	NATURGY FINANCE BV FRN 29/12/2049	EUR	1 576 350,00	1 460 625,00	0,16
1 500 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 609 500,00	1 456 080,00	0,16
<b>Industries</b>			<b>3 681 735,00</b>	<b>3 595 480,00</b>	<b>0,40</b>
4 000 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	3 681 735,00	3 595 480,00	0,40
<b>Energy</b>			<b>3 969 200,00</b>	<b>3 484 720,00</b>	<b>0,38</b>
4 000 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	3 969 200,00	3 484 720,00	0,38
<b>Consumer Retail</b>			<b>2 374 810,00</b>	<b>2 100 478,12</b>	<b>0,23</b>
2 204 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/03/2049	EUR	2 374 810,00	2 100 478,12	0,23
<b>Telecommunication</b>			<b>2 008 345,00</b>	<b>1 942 500,00</b>	<b>0,21</b>
1 500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 490 250,00	1 447 500,00	0,16
500 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	518 095,00	495 000,00	0,05
<b>FRANCE</b>			<b>21 674 188,73</b>	<b>20 966 428,50</b>	<b>2,30</b>
<b>Finance</b>			<b>12 673 231,72</b>	<b>12 103 638,50</b>	<b>1,33</b>
3 700 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	3 697 854,00	3 470 526,00	0,38
3 000 000,00	CNP ASSURANCES FRN 31/12/2099	EUR	3 011 564,00	2 723 070,00	0,30
2 500 000,00	AXA SA FRN 29/11/2049	EUR	2 467 500,00	2 434 375,00	0,27
1 000 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	981 000,00	973 600,00	0,11
600 000,00	SOCIETE GENERALE SA FRN 29/12/2049	USD	550 436,72	538 003,50	0,06
600 000,00	BNP PARIBAS SA FRN 31/03/2032	EUR	533 472,00	534 294,00	0,06
500 000,00	BNP PARIBAS SA FRN 13/01/2029	EUR	499 405,00	497 905,00	0,05
500 000,00	LA MONDIALE SAM FRN 29/12/2049	EUR	489 000,00	489 770,00	0,05
500 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	443 000,00	442 095,00	0,05
<b>Energy</b>			<b>4 599 975,01</b>	<b>4 508 398,00</b>	<b>0,49</b>
2 500 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	2 501 575,01	2 418 750,00	0,26
2 200 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	2 098 400,00	2 089 648,00	0,23
<b>Multi-Utilities</b>			<b>1 610 800,00</b>	<b>1 604 728,00</b>	<b>0,18</b>
1 200 000,00	ENGIE SA FRN 31/12/2099	EUR	1 114 200,00	1 109 988,00	0,12
500 000,00	ENGIE SA FRN 02/06/2049	EUR	496 600,00	494 740,00	0,06
<b>Telecommunication</b>			<b>1 148 280,00</b>	<b>1 138 008,00</b>	<b>0,12</b>
1 200 000,00	ORANGE SA FRN 31/12/2099	EUR	1 148 280,00	1 138 008,00	0,12
<b>Industries</b>			<b>1 140 402,00</b>	<b>1 112 736,00</b>	<b>0,12</b>
1 200 000,00	LA POSTE SA FRN 31/12/2099	EUR	1 140 402,00	1 112 736,00	0,12
<b>Raw materials</b>			<b>501 500,00</b>	<b>498 920,00</b>	<b>0,06</b>
500 000,00	SOLVAY FINANCE SACA FRN 29/11/2049	EUR	501 500,00	498 920,00	0,06
<b>UNITED KINGDOM</b>			<b>17 284 157,50</b>	<b>16 503 414,00</b>	<b>1,81</b>
<b>Finance</b>			<b>17 284 157,50</b>	<b>16 503 414,00</b>	<b>1,81</b>
7 600 000,00	VIRGIN MONEY U.K. PLC FRN 24/06/2025	EUR	7 593 464,00	7 363 108,00	0,81
3 300 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	3 295 215,00	3 063 654,00	0,34
2 800 000,00	BARCLAYS PLC FRN 02/04/2025	EUR	2 790 536,00	2 767 240,00	0,30
2 250 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	2 510 189,50	2 233 260,00	0,24
1 100 000,00	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	1 094 753,00	1 076 152,00	0,12

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## Eurizon AM SICAV - Absolute Return Solution

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>10 976 793,21</b>	<b>11 182 804,27</b>	<b>1,23</b>
<b>Finance</b>			<b>10 076 793,21</b>	<b>10 310 605,27</b>	<b>1,13</b>
3 074 100,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	2 417 664,54	2 768 319,27	0,30
2 300 000,00	CAIXABANK SA FRN 15/02/2029	EUR	2 278 150,00	2 267 018,00	0,25
2 000 000,00	BANCO DE SABADELL SA FRN 12/12/2028	EUR	2 001 000,00	1 992 820,00	0,22
1 600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 31/12/2099	EUR	1 570 282,67	1 586 000,00	0,17
1 100 000,00	MAPFRE SA FRN 07/09/2048	EUR	1 109 922,00	1 006 456,00	0,11
500 000,00	BANCO SANTANDER SA FRN 16/01/2025	EUR	500 000,00	500 990,00	0,06
200 000,00	CAIXABANK SA FRN 13/04/2026	EUR	199 774,00	189 002,00	0,02
<b>Multi-Utilities</b>			<b>900 000,00</b>	<b>872 199,00</b>	<b>0,10</b>
900 000,00	IBERDROLA FINANZAS SA FRN 25/01/2030	EUR	900 000,00	872 199,00	0,10
<b>BELGIUM</b>			<b>8 796 176,00</b>	<b>8 628 298,00</b>	<b>0,95</b>
<b>Finance</b>			<b>6 807 926,00</b>	<b>6 607 114,00</b>	<b>0,73</b>
4 600 000,00	KBC GROUP NV FRN 16/06/2027	EUR	4 566 926,00	4 106 926,00	0,45
1 800 000,00	KBC GROUP NV FRN 31/12/2099	EUR	1 291 500,00	1 550 718,00	0,17
1 000 000,00	KBC GROUP NV FRN 18/09/2029	EUR	949 500,00	949 470,00	0,11
<b>Raw materials</b>			<b>1 988 250,00</b>	<b>2 021 184,00</b>	<b>0,22</b>
2 200 000,00	SOLVAY SA FRN 31/12/2099	EUR	1 988 250,00	2 021 184,00	0,22
<b>GERMANY</b>			<b>8 429 496,00</b>	<b>7 884 777,00</b>	<b>0,86</b>
<b>Finance</b>			<b>6 574 496,00</b>	<b>6 015 497,00</b>	<b>0,66</b>
3 000 000,00	ALLIANZ SE FRN 31/12/2099	EUR	2 994 650,00	2 920 830,00	0,32
1 700 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	1 698 946,00	1 605 922,00	0,18
1 900 000,00	DEUTSCHE PFANDBRIEFBANK AG FRN 28/06/2027	EUR	1 880 900,00	1 488 745,00	0,16
<b>Multi-Utilities</b>			<b>1 855 000,00</b>	<b>1 869 280,00</b>	<b>0,20</b>
2 000 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	1 855 000,00	1 869 280,00	0,20
<b>SWITZERLAND</b>			<b>3 815 088,00</b>	<b>3 768 012,00</b>	<b>0,41</b>
<b>Finance</b>			<b>3 815 088,00</b>	<b>3 768 012,00</b>	<b>0,41</b>
2 200 000,00	UBS GROUP AG FRN 17/04/2025	EUR	2 120 800,00	2 129 688,00	0,23
1 700 000,00	UBS GROUP AG FRN 02/04/2026	EUR	1 694 288,00	1 638 324,00	0,18
<b>LUXEMBOURG</b>			<b>3 567 024,00</b>	<b>2 862 756,00</b>	<b>0,31</b>
<b>Finance</b>			<b>3 567 024,00</b>	<b>2 862 756,00</b>	<b>0,31</b>
3 600 000,00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	3 567 024,00	2 862 756,00	0,31
<b>UNITED STATES</b>			<b>2 672 720,00</b>	<b>2 633 672,00</b>	<b>0,29</b>
<b>Finance</b>			<b>2 672 720,00</b>	<b>2 633 672,00</b>	<b>0,29</b>
1 600 000,00	BANK OF AMERICA CORP. FRN 31/03/2029	EUR	1 600 000,00	1 552 944,00	0,17
1 100 000,00	BANK OF AMERICA CORP. FRN 07/02/2025	EUR	1 072 720,00	1 080 728,00	0,12
<b>IRELAND</b>			<b>1 537 360,00</b>	<b>1 491 600,00</b>	<b>0,16</b>
<b>Finance</b>			<b>1 537 360,00</b>	<b>1 491 600,00</b>	<b>0,16</b>
800 000,00	AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO. LTD. FRN 02/10/2043	EUR	797 920,00	796 800,00	0,09
800 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	739 440,00	694 800,00	0,07
<b>NORWAY</b>			<b>1 387 398,85</b>	<b>1 369 032,77</b>	<b>0,15</b>
<b>Finance</b>			<b>1 387 398,85</b>	<b>1 369 032,77</b>	<b>0,15</b>
891 000,00	DNB BANK ASA FRN 16/02/2027	EUR	888 638,85	872 707,77	0,10
500 000,00	DNB BANK ASA FRN 13/09/2033	EUR	498 760,00	496 325,00	0,05

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

## Eurizon AM SICAV - Absolute Return Solution

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>DENMARK</b>			<b>481 750,00</b>	<b>482 495,00</b>	<b>0,05</b>
<b>Finance</b>			<b>481 750,00</b>	<b>482 495,00</b>	<b>0,05</b>
500 000,00	DANSKE BANK AS FRN 21/06/2029	EUR	481 750,00	482 495,00	0,05
<b>Zero-Coupon Bonds</b>			<b>4 904 998,28</b>	<b>4 885 890,00</b>	<b>0,53</b>
<b>LUXEMBOURG</b>			<b>2 654 960,00</b>	<b>2 618 514,00</b>	<b>0,29</b>
<b>Industries</b>			<b>2 654 960,00</b>	<b>2 618 514,00</b>	<b>0,29</b>
2 700 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 0.00% 01/04/2024	EUR	2 654 960,00	2 618 514,00	0,29
<b>ITALY</b>			<b>2 051 820,00</b>	<b>2 068 264,00</b>	<b>0,22</b>
<b>Industries</b>			<b>2 051 820,00</b>	<b>2 068 264,00</b>	<b>0,22</b>
2 200 000,00	POSTE ITALIANE SPA 0.00% 10/12/2024	EUR	2 051 820,00	2 068 264,00	0,22
<b>GERMANY</b>			<b>198 218,28</b>	<b>199 112,00</b>	<b>0,02</b>
<b>Government</b>			<b>198 218,28</b>	<b>199 112,00</b>	<b>0,02</b>
200 000,00	GERMAN TREASURY BILLS 0.00% 23/08/2023	EUR	198 218,28	199 112,00	0,02
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>1 524 825,02</b>	<b>1 521 763,96</b>	<b>0,17</b>
<b>Ordinary Bonds</b>			<b>1 524 825,02</b>	<b>1 521 763,96</b>	<b>0,17</b>
<b>NETHERLANDS</b>			<b>1 524 825,02</b>	<b>1 521 763,96</b>	<b>0,17</b>
<b>Finance</b>			<b>1 524 825,02</b>	<b>1 521 763,96</b>	<b>0,17</b>
1 500 000,00	ENEL FINANCE INTERNATIONAL NV 7.50% 14/10/2032	USD	1 524 825,02	1 521 763,96	0,17
<b>OTHER TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS</b>			<b>519 100,27</b>	<b>519 100,27</b>	<b>0,06</b>
<b>Shares</b>			<b>519 100,27</b>	<b>519 100,27</b>	<b>0,06</b>
<b>ITALY</b>			<b>519 100,27</b>	<b>519 100,27</b>	<b>0,06</b>
<b>Finance</b>			<b>519 100,27</b>	<b>519 100,27</b>	<b>0,06</b>
519 100,27	EUR AM ITER UNITS COMIT	EUR	519 100,27	519 100,27	0,06
<b>INVESTMENT FUNDS</b>			<b>48 368 201,51</b>	<b>51 522 415,28</b>	<b>5,64</b>
<b>UCI Units</b>			<b>48 368 201,51</b>	<b>51 522 415,28</b>	<b>5,64</b>
<b>LUXEMBOURG</b>			<b>42 802 858,18</b>	<b>47 267 986,89</b>	<b>5,18</b>
<b>Finance</b>			<b>42 802 858,18</b>	<b>47 267 986,89</b>	<b>5,18</b>
1 402 640,00	NB AURORA SA SICAF-RAIF	EUR	14 158 651,45	17 872 438,88	1,96
2 800 000,00	EURIZON AM SICAV - EURO CORPORATE BOND HIGH POTENTIAL	EUR	14 304 000,00	14 277 200,00	1,56
2 182 000,00	EURIZON AM SICAV - EURO HIGH YIELD	EUR	10 528 646,00	11 307 124,00	1,24
38 054,85	EURIZON FUND - MONEY MARKET EUR T1	EUR	3 757 907,23	3 757 536,09	0,41
562,56	EURIZON FUND - MONEY MARKET USD T1	USD	53 653,50	53 687,92	0,01
<b>IRELAND</b>			<b>3 360 919,19</b>	<b>2 842 397,70</b>	<b>0,31</b>
<b>Finance</b>			<b>3 360 919,19</b>	<b>2 842 397,70</b>	<b>0,31</b>
669 341,00	INVESCO S&P CHINA A 300 SWAP UCITS ETF	USD	3 360 919,19	2 842 397,70	0,31
<b>ITALY</b>			<b>2 204 424,14</b>	<b>1 412 030,69</b>	<b>0,15</b>
<b>Finance</b>			<b>2 204 424,14</b>	<b>1 412 030,69</b>	<b>0,15</b>
5,00	PRAMERICA SGR SPA	EUR	2 204 424,14	1 412 030,69	0,15
<b>Total Portfolio</b>			<b>895 034 560,35</b>	<b>877 879 833,61</b>	<b>96,14</b>

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

## Eurizon AM SICAV - Absolute Return Solution

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(2 874 849,21)</b>	<b>676 638 617,03</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>2 110 582,65</b>	<b>278 204 748,80</b>
100 000	1 544	Purchase	US LONG BOND (CBT)	20/09/2023	USD	1 160 919,23	179 599 623,55
100 000	(399)	Sale	SHORT EURO BTP	07/09/2023	EUR	343 140,00	41 755 350,00
1 000	11 350	Purchase	INTESA SANPAOLO	15/12/2023	EUR	215 650,00	2 440 250,00
100 000	(234)	Sale	EURO SCHATZ	07/09/2023	EUR	148 590,00	24 534 900,00
100 000	178	Purchase	LONG GILT	27/09/2023	GBP	138 974,56	19 767 575,22
50	(221)	Sale	MSCI EMERGING MARKETS INDEX	15/09/2023	USD	103 308,86	10 107 050,03
<b>Unrealised loss on future contracts and commitment</b>						<b>(4 985 431,86)</b>	<b>398 433 868,23</b>
100 000	2 192	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(2 753 071,77)	225 560 195,93
100	(157)	Sale	S&P 500 EMINI INDUSTRIAL	15/09/2023	USD	(735 352,66)	15 705 751,32
50	(119)	Sale	S&P 500 EMINI INDEX	15/09/2023	USD	(582 416,81)	24 477 616,16
100 000	260	Purchase	US 5YR NOTE (CBT)	29/09/2023	USD	(329 542,63)	25 521 875,69
100 000	345	Purchase	EURO BUND	07/09/2023	EUR	(230 300,27)	46 140 300,00
10	(272)	Sale	EURO STOXX 50	15/09/2023	EUR	(179 971,92)	12 041 440,00
100 000 000	(52)	Sale	JAPAN 10Y BOND (OSE)	12/09/2023	JPY	(174 775,80)	48 986 689,13

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

## Eurizon AM SICAV - Absolute Return Solution

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>8 766 125,82</b>	<b>3 065 777,61</b>	<b>47 876 505,42</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>12 237 251,37</b>	<b>5 512 939,11</b>	<b>—</b>
188	PUT	S&P 500 INDEX 4 300,00 15/12/23	USD	2 224 572,00	1 578 958,26	—
119	PUT	DAX INDEX 15 500,00 15/12/23	EUR	266 560,00	197 897,00	—
1 772	PUT	EURO STOXX 50 PR 4 200,00 15/12/23	EUR	2 326 636,00	1 564 676,00	—
2 433	PUT	EURO STOXX 50 PR 4 300,00 15/09/23	EUR	3 919 563,00	1 454 934,00	—
978	PUT	STOXX EUROPE 600 INDUSTRIAL GOODS & SERVICES 670,00 15/09/23	EUR	1 210 030,50	195 600,00	—
661	CALL	STOXX 600 BASIC RESOURCES 600,00 15/09/23	EUR	1 057 600,00	122 285,00	—
5 009	CALL	ENEL SPA 6,60 15/09/23	EUR	344 591,65	45 832,35	—
330	PUT	MONCLER SPA 60,00 21/07/23	EUR	374 566,50	72 781,50	—
1 114	CALL	EURO STOXX 50 PR 4 500,00 21/07/23	EUR	174 501,42	111 400,00	—
613	PUT	STOXX EUROPE 600 AUTOMOBILES & PARTS 580,00 15/09/23	EUR	338 630,30	168 575,00	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(3 471 125,55)</b>	<b>(2 447 161,50)</b>	<b>47 876 505,42</b>
(972)	CALL	STOXX EUROPE 600 INDUSTRIAL GOODS & SERVICES 760,00 15/09/23	EUR	(835 920,00)	(524 880,00)	12 821 396,37
(2 227)	CALL	STOXX EUROPE 600 AUTOMOBILES & PARTS 660,00 15/09/23	EUR	(1 440 436,73)	(1 647 980,00)	29 038 525,55
(119)	PUT	DAX INDEX 14 500,00 15/12/23	EUR	(154 128,80)	(111 205,50)	1 503 554,98
(3 023)	CALL	STOXX 600 OIL & GAS 370,00 15/09/23	EUR	(932 400,02)	(151 150,00)	4 181 022,12
(330)	PUT	MONCLER SPA 54,00 21/07/23	EUR	(108 240,00)	(11 946,00)	332 006,40

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

## Eurizon AM SICAV - Absolute Return Solution

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(849 226,28)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>171 020,00</b>
19/09/2023	354 367 000,00	NOK	30 173 837,50	EUR	108 968,02
19/09/2023	19 359 850,00	USD	15 200 932,60	GBP	28 385,25
19/09/2023	20 522 764,73	USD	16 119 526,00	GBP	23 706,51
19/09/2023	2 422 293,68	EUR	3 491 700,00	CAD	9 960,22
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(1 020 246,28)</b>
19/09/2023	258 155 595,21	EUR	283 487 113,00	USD	(705 807,12)
19/09/2023	6 073 101 517,00	JPY	38 996 419,34	EUR	(170 157,38)
19/09/2023	1 530 000 000,00	JPY	10 771 798,67	USD	(54 560,71)
19/09/2023	1 700 595 168,00	JPY	9 410 573,93	GBP	(54 408,80)
19/09/2023	16 700 761,42	EUR	14 399 318,00	GBP	(18 217,93)
19/09/2023	7 773 677,08	EUR	7 572 251,00	CHF	(17 094,34)

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

## Eurizon AM SICAV - Absolute Return Solution

### SWAP CONTRACTS AS AT 30 JUNE 2023

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(296 432,59)</b>	<b>(7 449 552,34)</b>
CDX.NA.HY.37	USD	L	20 000 000,00	BNP PARIBAS SA	20/12/2026	(27 985,71)	402 921,90
CDX.NA.HY.37	USD	L	18 000 000,00	DEUTSCHE BANK AG FRANKFURT	20/12/2026	(25 187,14)	243 933,75
CDX.NA.HY.37	USD	L	18 000 000,00	DEUTSCHE BANK AG FRANKFURT	20/12/2026	(25 187,14)	243 933,75
CDX.NA.HY.37	USD	L	15 000 000,00	DEUTSCHE BANK AG FRANKFURT	20/12/2026	(20 989,27)	203 278,13
ITRAXX EUROPE SERIES 38 VERSION 1	EUR	L	20 000 000,00	DEUTSCHE BANK AG FRANKFURT	20/12/2027	(6 111,11)	(519 566,25)
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	15 000 000,00	BNP PARIBAS SA	20/12/2026	(22 916,67)	318 914,49
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	18 000 000,00	JP MORGAN SE	20/12/2026	(27 500,00)	743 091,89
ITRAXX EUROPE CROSSOVER SERIES 38 VERSION 1	EUR	L	40 000 000,00	CITIGROUP GLOBAL MARKETS EUROPE AG	20/12/2027	(61 111,11)	(4 283 975,09)
ITRAXX EUROPE CROSSOVER SERIES 38 VERSION 1	EUR	L	52 000 000,00	JP MORGAN SE	20/12/2027	(79 444,44)	(4 802 084,91)

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

## Eurizon AM SICAV - Global Infrastructure

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	101 785 687,49	
Banks	(Note 2)	2 215 961,00	
Receivable on investments sold		1 903 331,08	
Receivable on subscriptions		50 973,77	
Other assets	(Notes 3, 13)	1 060 236,54	
<b>Total assets</b>		<b>107 016 189,88</b>	
<b>Liabilities</b>			
Payable on investments purchased		(1 150 361,10)	
Payable on redemptions		(212 409,73)	
Other liabilities		(171 582,85)	
<b>Total liabilities</b>		<b>(1 534 353,68)</b>	
<b>Total net assets</b>		<b>105 481 836,20</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	6,34	208 076,204
Class I	EUR	7,27	1 209 772,377
Class Primaclasse	EUR	4,98	9 765 776,406
Class R	EUR	5,78	2 451 899,113
Class U	EUR	6,48	5 033 883,739

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

## Eurizon AM SICAV - Global Infrastructure

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>116 962 043,50</b>
Net income from investments	(Note 2)	1 510 495,23
Other income	(Notes 5, 8)	89 267,23
<b>Total income</b>		<b>1 599 762,46</b>
Management fee	(Note 8)	(846 875,07)
Administrative fees	(Note 10)	(92 576,81)
Subscription tax	(Note 6)	(25 042,25)
Other charges and taxes	(Notes 3, 7)	(331 632,16)
<b>Total expenses</b>		<b>(1 296 126,29)</b>
<b>Net investment income / (loss)</b>		<b>303 636,17</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(211 635,52)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	368 135,79
- foreign currencies	(Note 2)	22 608,34
<b>Net result of operations for the period</b>		<b>482 744,78</b>
Subscriptions for the period		12 214 848,21
Redemptions for the period		(24 177 800,29)
<b>Net assets at the end of the period</b>		<b>105 481 836,20</b>

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



## Eurizon AM SICAV - Global Infrastructure

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>94 071 449,71</b>	<b>101 785 687,49</b>	<b>96,50</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>94 071 449,71</b>	<b>101 785 687,49</b>	<b>96,50</b>
<b>Shares</b>			<b>94 071 449,71</b>	<b>101 709 241,06</b>	<b>96,43</b>
<b>UNITED STATES</b>			<b>38 720 904,78</b>	<b>41 459 244,76</b>	<b>39,31</b>
<b>Multi-Utilities</b>			<b>26 197 515,01</b>	<b>27 235 284,19</b>	<b>25,82</b>
80 472,00	NEXTERA ENERGY, INC.	USD	4 786 349,04	5 472 979,42	5,19
51 897,00	SOUTHERN CO.	USD	3 405 144,66	3 341 671,05	3,17
59 401,00	CMS ENERGY CORP.	USD	3 371 993,35	3 198 723,80	3,03
127 366,00	NISOURCE, INC.	USD	3 273 028,78	3 192 904,69	3,03
102 176,00	CENTERPOINT ENERGY, INC.	USD	2 126 973,00	2 729 999,52	2,59
171 629,00	PG&E CORP.	USD	2 526 766,70	2 718 375,99	2,58
42 870,00	XCEL ENERGY, INC.	USD	2 663 178,80	2 442 921,24	2,31
16 250,00	SEMPRA ENERGY	USD	2 433 038,80	2 168 502,99	2,05
23 467,00	CONSTELLATION ENERGY CORP.	USD	1 611 041,88	1 969 205,49	1,87
<b>Energy</b>			<b>4 042 850,61</b>	<b>6 093 358,11</b>	<b>5,78</b>
36 491,00	TARGA RESOURCES CORP.	USD	1 177 062,88	2 545 338,44	2,41
16 745,00	CHENIERE ENERGY, INC.	USD	1 599 903,86	2 338 466,92	2,22
40 442,00	WILLIAMS COS., INC.	USD	1 265 883,87	1 209 552,75	1,15
<b>Finance</b>			<b>6 073 465,38</b>	<b>5 557 555,48</b>	<b>5,27</b>
12 192,00	AMERICAN TOWER CORP.	USD	2 850 494,06	2 167 292,16	2,06
16 593,00	DIGITAL REALTY TRUST, INC.	USD	1 621 948,55	1 731 846,31	1,64
2 308,00	EQUINIX, INC.	USD	1 601 022,77	1 658 417,01	1,57
<b>Industries</b>			<b>2 407 073,78</b>	<b>2 573 046,98</b>	<b>2,44</b>
57 384,00	CSX CORP.	USD	1 757 602,23	1 793 578,18	1,70
4 156,00	UNION PACIFIC CORP.	USD	649 471,55	779 468,80	0,74
<b>SPAIN</b>			<b>9 199 250,53</b>	<b>10 383 940,07</b>	<b>9,84</b>
<b>Industries</b>			<b>5 972 125,02</b>	<b>6 946 931,66</b>	<b>6,58</b>
27 259,00	AENA SME SA	EUR	3 708 720,97	4 034 332,00	3,82
931 138,00	SACYR SA	EUR	2 263 404,05	2 912 599,66	2,76
<b>Multi-Utilities</b>			<b>2 104 114,14</b>	<b>2 286 656,40</b>	<b>2,17</b>
191 352,00	IBERDROLA SA	EUR	2 104 114,14	2 286 656,40	2,17
<b>Telecommunication</b>			<b>1 123 011,37</b>	<b>1 150 352,01</b>	<b>1,09</b>
31 099,00	CELLNEX TELECOM SA	EUR	1 123 011,37	1 150 352,01	1,09
<b>FRANCE</b>			<b>7 378 145,11</b>	<b>8 050 715,06</b>	<b>7,63</b>
<b>Industries</b>			<b>5 823 262,42</b>	<b>6 462 175,78</b>	<b>6,13</b>
38 711,00	VINCI SA	EUR	3 507 332,33	4 118 076,18	3,90
13 070,00	EIFPAGE SA	EUR	1 149 224,54	1 249 230,60	1,19
8 326,00	AEROPORTS DE PARIS	EUR	1 166 705,55	1 094 869,00	1,04
<b>Multi-Utilities</b>			<b>1 554 882,69</b>	<b>1 588 539,28</b>	<b>1,50</b>
104 317,00	ENGIE SA	EUR	1 554 882,69	1 588 539,28	1,50
<b>UNITED KINGDOM</b>			<b>6 252 522,70</b>	<b>6 819 405,51</b>	<b>6,47</b>
<b>Multi-Utilities</b>			<b>6 252 522,70</b>	<b>6 819 405,51</b>	<b>6,47</b>
145 751,00	SSE PLC	GBP	3 086 226,61	3 126 841,22	2,97
1 862 976,00	CENTRICA PLC	GBP	2 155 159,78	2 690 879,73	2,55
82 613,00	NATIONAL GRID PLC	GBP	1 011 136,31	1 001 684,56	0,95

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

## Eurizon AM SICAV - Global Infrastructure

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>6 290 269,91</b>	<b>6 583 524,64</b>	<b>6,24</b>
<b>Multi-Utilities</b>			<b>3 135 050,36</b>	<b>3 296 868,42</b>	<b>3,12</b>
338 224,00	ENEL SPA	EUR	2 054 633,52	2 086 165,63	1,97
155 099,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	1 080 416,84	1 210 702,79	1,15
<b>Industries</b>			<b>3 155 219,55</b>	<b>3 286 656,22</b>	<b>3,12</b>
186 321,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	1 977 515,95	2 250 757,68	2,14
265 207,00	ENAV SPA	EUR	1 177 703,60	1 035 898,54	0,98
<b>CANADA</b>			<b>5 373 956,26</b>	<b>5 657 399,21</b>	<b>5,36</b>
<b>Industries</b>			<b>4 111 360,13</b>	<b>4 609 815,15</b>	<b>4,37</b>
30 175,00	CANADIAN PACIFIC KANSAS CITY LTD.	CAD	2 136 148,33	2 236 476,14	2,12
9 653,00	WASTE CONNECTIONS, INC.	USD	922 064,71	1 264 622,24	1,20
9 991,00	CANADIAN NATIONAL RAILWAY CO.	USD	1 053 147,09	1 108 716,77	1,05
<b>Energy</b>			<b>1 262 596,13</b>	<b>1 047 584,06</b>	<b>0,99</b>
14 189,00	TC ENERGY CORP.	CAD	705 626,09	526 215,17	0,50
15 286,00	ENBRIDGE, INC.	CAD	556 970,04	521 368,89	0,49
<b>NETHERLANDS</b>			<b>3 272 616,47</b>	<b>4 259 806,74</b>	<b>4,04</b>
<b>Industries</b>			<b>3 272 616,47</b>	<b>4 259 806,74</b>	<b>4,04</b>
147 042,00	FERROVIAL SE	EUR	3 272 616,47	4 259 806,74	4,04
<b>AUSTRALIA</b>			<b>4 773 728,63</b>	<b>4 187 139,35</b>	<b>3,97</b>
<b>Consumer Retail</b>			<b>3 480 761,49</b>	<b>3 173 437,64</b>	<b>3,01</b>
365 001,00	TRANSURBAN GROUP	AUD	3 480 761,49	3 173 437,64	3,01
<b>Energy</b>			<b>1 292 967,14</b>	<b>1 013 701,71</b>	<b>0,96</b>
171 461,00	APA GROUP	AUD	1 292 967,14	1 013 701,71	0,96
<b>GERMANY</b>			<b>3 824 874,61</b>	<b>3 936 027,72</b>	<b>3,73</b>
<b>Multi-Utilities</b>			<b>3 201 577,65</b>	<b>3 355 912,94</b>	<b>3,18</b>
190 343,00	E.ON SE	EUR	2 086 477,66	2 223 206,24	2,11
28 410,00	RWE AG	EUR	1 115 099,99	1 132 706,70	1,07
<b>Industries</b>			<b>623 296,96</b>	<b>580 114,78</b>	<b>0,55</b>
11 873,00	FRAPORT AG FRANKFURT AIRPORT SERVICES WORLDWIDE	EUR	623 296,96	580 114,78	0,55
<b>MEXICO</b>			<b>1 177 300,39</b>	<b>2 271 911,11</b>	<b>2,15</b>
<b>Industries</b>			<b>1 177 300,39</b>	<b>2 271 911,11</b>	<b>2,15</b>
138 366,00	GRUPO AEROPORTUARIO DEL PACIFICO SAB DE CV	MXN	1 177 300,39	2 271 911,11	2,15
<b>JAPAN</b>			<b>2 236 315,52</b>	<b>2 251 837,80</b>	<b>2,14</b>
<b>Industries</b>			<b>2 236 315,52</b>	<b>2 251 837,80</b>	<b>2,14</b>
59 280,00	WEST JAPAN RAILWAY CO.	JPY	2 236 315,52	2 251 837,80	2,14
<b>NEW ZEALAND</b>			<b>2 009 038,49</b>	<b>1 967 098,37</b>	<b>1,87</b>
<b>Industries</b>			<b>2 009 038,49</b>	<b>1 967 098,37</b>	<b>1,87</b>
409 706,00	AUCKLAND INTERNATIONAL AIRPORT LTD.	NZD	2 009 038,49	1 967 098,37	1,87
<b>INDIA</b>			<b>1 185 808,78</b>	<b>1 718 226,81</b>	<b>1,63</b>
<b>Multi-Utilities</b>			<b>1 185 808,78</b>	<b>1 718 226,81</b>	<b>1,63</b>
602 720,00	POWER GRID CORP. OF INDIA LTD.	INR	1 185 808,78	1 718 226,81	1,63

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

## Eurizon AM SICAV - Global Infrastructure

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>THAILAND</b>			<b>1 183 266,94</b>	<b>1 085 071,41</b>	<b>1,03</b>
<b>Industries</b>			<b>1 183 266,94</b>	<b>1 085 071,41</b>	<b>1,03</b>
584 977,00	AIRPORTS OF THAILAND PCL	THB	1 183 266,94	1 085 071,41	1,03
<b>CHINA</b>			<b>1 193 450,59</b>	<b>1 077 892,50</b>	<b>1,02</b>
<b>Industries</b>			<b>1 193 450,59</b>	<b>1 077 892,50</b>	<b>1,02</b>
1 817 691,00	BEIJING CAPITAL INTERNATIONAL AIRPORT CO. LTD.	HKD	1 193 450,59	1 077 892,50	1,02
<b>Rights</b>			<b>0,00</b>	<b>76 446,43</b>	<b>0,07</b>
<b>SPAIN</b>			<b>0,00</b>	<b>76 446,43</b>	<b>0,07</b>
<b>Industries</b>			<b>0,00</b>	<b>76 446,43</b>	<b>0,07</b>
931 138,00	SACYR SA 07/07/2023	EUR	0,00	76 446,43	0,07
<b>Total Portfolio</b>			<b>94 071 449,71</b>	<b>101 785 687,49</b>	<b>96,50</b>

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

## Eurizon AM SICAV - Global Absolute Bond Euro Hedged

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	60 640 795,75	
Banks	(Note 2)	106 847,64	
Other banks and broker accounts	(Notes 2, 12)	661 030,58	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	289 911,10	
Other interest receivable		277 297,66	
Receivable on investments sold		6 818 093,15	
Receivable on subscriptions		11 165,51	
Other assets	(Notes 3, 13)	659 215,91	
<b>Total assets</b>		<b>69 464 357,30</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(37 645,77)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(304 773,05)	
Unrealised loss on future contracts	(Notes 2, 12)	(375 175,81)	
Payable on investments purchased		(77 999,95)	
Payable on redemptions		(190 078,53)	
Other liabilities		(77 621,38)	
<b>Total liabilities</b>		<b>(1 063 294,49)</b>	
<b>Total net assets</b>		<b>68 401 062,81</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	4,43	5 577,461
Class I	EUR	4,85	2 063,132
Class Primaclasse	EUR	4,47	14 236 875,861
Class R	EUR	4,52	250 853,749
Class U	EUR	4,52	789 016,193

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

## Eurizon AM SICAV - Global Absolute Bond Euro Hedged

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>133 987 283,23</b>
Net income from investments	(Note 2)	1 486 738,78
Other income	(Notes 5, 8)	110 048,24
<b>Total income</b>		<b>1 596 787,02</b>
Management fee	(Note 8)	(376 152,60)
Administrative fees	(Note 10)	(91 042,17)
Subscription tax	(Note 6)	(16 338,28)
Interest paid on swap contracts	(Note 2)	(16 677,78)
Other charges and taxes	(Notes 3, 7)	(259 148,40)
<b>Total expenses</b>		<b>(759 359,23)</b>
<b>Net investment income / (loss)</b>		<b>837 427,79</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 504 184,22)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	5 236 406,71
- forward foreign exchange contracts	(Note 2)	(1 269 326,39)
- foreign currencies	(Note 2)	21 228,01
- future contracts	(Note 2)	(534 474,90)
<b>Net result of operations for the period</b>		<b>2 787 077,00</b>
Subscriptions for the period		1 134 267,17
Redemptions for the period		(69 507 564,59)
<b>Net assets at the end of the period</b>		<b>68 401 062,81</b>

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

## Eurizon AM SICAV - Global Absolute Bond Euro Hedged

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>62 593 829,13</b>	<b>60 640 795,75</b>	<b>88,65</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>46 575 706,57</b>	<b>45 682 030,27</b>	<b>66,78</b>
<b>Ordinary Bonds</b>			<b>3 443 001,69</b>	<b>3 100 751,14</b>	<b>4,53</b>
<b>IRELAND</b>			<b>3 443 001,69</b>	<b>3 100 751,14</b>	<b>4,53</b>
<b>Finance</b>			<b>3 443 001,69</b>	<b>3 100 751,14</b>	<b>4,53</b>
3 436 496,89	LAST MILE LOGISTICS PAN EURO FINANCE DAC -E- 6.058% 17/08/2033	EUR	3 443 001,69	3 100 751,14	4,53
<b>Zero-Coupon Bonds</b>			<b>34 667 807,38</b>	<b>34 662 732,70</b>	<b>50,67</b>
<b>ITALY</b>			<b>34 667 807,38</b>	<b>34 662 732,70</b>	<b>50,67</b>
<b>Government</b>			<b>34 667 807,38</b>	<b>34 662 732,70</b>	<b>50,67</b>
12 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/02/2024	EUR	11 724 718,25	11 726 400,00	17,14
10 710 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/05/2024	EUR	10 383 984,98	10 362 781,80	15,15
8 000 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/03/2024	EUR	7 796 752,40	7 824 480,00	11,44
4 860 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 12/04/2024	EUR	4 732 692,37	4 719 448,80	6,90
10 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 13/10/2023	EUR	9 910,03	9 906,60	0,02
10 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/11/2023	EUR	9 882,40	9 872,00	0,01
10 000,00	ITALY BUONI ORDINARI DEL TESORO BOT 0.00% 14/12/2023	EUR	9 866,95	9 843,50	0,01
<b>Asset and Mortgage Backed Securities</b>			<b>8 464 897,50</b>	<b>7 918 546,43</b>	<b>11,58</b>
<b>IRELAND</b>			<b>8 464 897,50</b>	<b>7 918 546,43</b>	<b>11,58</b>
<b>Finance</b>			<b>8 464 897,50</b>	<b>7 918 546,43</b>	<b>11,58</b>
3 000 000,00	FAIR OAKS LOAN FUNDING II DAC -C- 5.177% 15/04/2034	EUR	2 984 250,00	2 815 507,80	4,12
2 650 000,00	PALMER SQUARE EUROPEAN CLO 2021-1 DAC -D- 6.327% 15/04/2034	EUR	2 600 047,50	2 398 344,87	3,51
2 000 000,00	ST PAUL'S CLO X DAC -ER- 9.571% 22/04/2035	EUR	1 980 600,00	1 842 434,00	2,69
900 000,00	CVC CORDATUS LOAN FUND V DAC -CR- 5.255% 21/07/2030	EUR	900 000,00	862 259,76	1,26
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS DEALT IN ON ANOTHER REGULATED MARKET</b>			<b>9 621 300,00</b>	<b>8 557 626,32</b>	<b>12,51</b>
<b>Asset and Mortgage Backed Securities</b>			<b>9 621 300,00</b>	<b>8 557 626,32</b>	<b>12,51</b>
<b>IRELAND</b>			<b>9 621 300,00</b>	<b>8 557 626,32</b>	<b>12,51</b>
<b>Finance</b>			<b>9 621 300,00</b>	<b>8 557 626,32</b>	<b>12,51</b>
3 000 000,00	BILBAO CLO IV DAC 6.427% 15/04/2036	EUR	3 000 000,00	2 709 616,20	3,96
2 250 000,00	NEUBERGER BERMAN LOAN ADVISERS EURO CLO 3 DAC 6.461% 25/10/2034	EUR	2 250 000,00	2 021 986,80	2,96
2 400 000,00	HAYFIN EMERALD CLO I DAC 6.277% 17/04/2034	EUR	2 376 000,00	2 016 828,72	2,95
2 000 000,00	CIFC EUROPEAN FUNDING CLO V DAC 6.327% 23/11/2034	EUR	1 995 300,00	1 809 194,60	2,64
<b>INVESTMENT FUNDS</b>			<b>6 396 822,56</b>	<b>6 401 139,16</b>	<b>9,36</b>
<b>UCI Units</b>			<b>6 396 822,56</b>	<b>6 401 139,16</b>	<b>9,36</b>
<b>LUXEMBOURG</b>			<b>6 396 822,56</b>	<b>6 401 139,16</b>	<b>9,36</b>
<b>Finance</b>			<b>6 396 822,56</b>	<b>6 401 139,16</b>	<b>9,36</b>
53 019,18	EURIZON FUND - BOND SHORT TERM EUR T1	EUR	5 092 864,80	5 094 082,81	7,45
13 229,27	EURIZON FUND - MONEY MARKET EUR T1	EUR	1 303 158,69	1 306 258,71	1,91
8,36	EURIZON FUND - MONEY MARKET USD T1	USD	799,07	797,64	0,00
<b>Total Portfolio</b>			<b>62 593 829,13</b>	<b>60 640 795,75</b>	<b>88,65</b>

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

## Eurizon AM SICAV - Global Absolute Bond Euro Hedged

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(375 175,81)</b>	<b>78 162 269,50</b>
<b>Unrealised loss on future contracts and commitment</b>						<b>(375 175,81)</b>	<b>78 162 269,50</b>
250 000	60	Purchase	3 MONTH SOFR	18/03/2025	USD	(102 360,19)	13 195 458,79
250 000	60	Purchase	3 MONTH SOFR	16/09/2025	USD	(81 072,39)	13 248 391,86
250 000	60	Purchase	3 MONTH SOFR	17/06/2025	USD	(66 945,44)	13 227 768,59
250 000	35	Purchase	3 MONTH EURO EURIBOR	18/12/2023	EUR	(43 412,50)	8 400 875,00
250 000	60	Purchase	3 MONTH SOFR	17/12/2024	USD	(38 897,79)	13 148 025,26
250 000	35	Purchase	3 MONTH EURO EURIBOR	16/12/2024	EUR	(32 875,00)	8 449 000,00
250 000	35	Purchase	3 MONTH EURO EURIBOR	15/12/2025	EUR	(9 612,50)	8 492 750,00

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

## Eurizon AM SICAV - Global Absolute Bond Euro Hedged

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(14 861,95)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>289 911,10</b>
28/07/2023	29 935 244,69	EUR	32 388 438,00	USD	281 605,34
28/07/2023	5 400 000,00	USD	4 935 731,75	EUR	8 305,76
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(304 773,05)</b>
28/07/2023	8 370 000,00	USD	7 772 496,34	EUR	(109 238,19)
28/07/2023	4 390 000,00	USD	4 076 679,08	EUR	(57 359,69)
28/07/2023	2 800 000,00	USD	2 610 463,88	EUR	(46 888,87)
28/07/2023	3 630 000,00	USD	3 355 807,38	EUR	(32 315,50)
28/07/2023	3 000 000,00	USD	2 776 454,33	EUR	(29 766,82)
28/07/2023	3 700 000,00	USD	3 412 898,76	EUR	(25 317,50)
28/07/2023	500 000,00	USD	461 667,73	EUR	(3 886,48)

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



## Eurizon AM SICAV - Clean Water

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	162 054 507,75	
Banks	(Note 2)	1 515 763,54	
Other banks and broker accounts	(Notes 2, 12)	173 893,16	
Unrealised profit on future contracts	(Notes 2, 12)	7 789,98	
Receivable on investments sold		363 900,08	
Receivable on subscriptions		125 760,10	
Other assets	(Notes 3, 13)	2 278 854,33	
<b>Total assets</b>		<b>166 520 468,94</b>	
<b>Liabilities</b>			
Unrealised loss on future contracts	(Notes 2, 12)	(25 098,07)	
Payable on investments purchased		(147 954,59)	
Payable on redemptions		(198 568,02)	
Other liabilities		(281 181,25)	
<b>Total liabilities</b>		<b>(652 801,93)</b>	
<b>Total net assets</b>		<b>165 867 667,01</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	6,22	107 753,715
Class Primaclasse	EUR	6,06	22 819 471,821
Class R	EUR	6,29	1 252 721,210
Class U	EUR	6,31	3 009 185,456

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

## Eurizon AM SICAV - Clean Water

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>171 430 239,10</b>
Net income from investments	(Note 2)	2 129 300,20
Other income	(Notes 5, 8)	144 185,79
<b>Total income</b>		<b>2 273 485,99</b>
Management fee	(Note 8)	(1 364 325,18)
Administrative fees	(Note 10)	(139 787,11)
Subscription tax	(Note 6)	(38 819,98)
Other charges and taxes	(Notes 3, 7)	(477 115,70)
<b>Total expenses</b>		<b>(2 020 047,97)</b>
<b>Net investment income / (loss)</b>		<b>253 438,02</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	4 240 655,24
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	6 380 414,50
- foreign currencies	(Note 2)	79 643,68
- future contracts	(Note 2)	(118 039,19)
<b>Net result of operations for the period</b>		<b>10 836 112,25</b>
Subscriptions for the period		5 989 301,23
Redemptions for the period		(22 387 985,57)
<b>Net assets at the end of the period</b>		<b>165 867 667,01</b>

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

## Eurizon AM SICAV - Clean Water

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>143 564 144,03</b>	<b>162 054 507,75</b>	<b>97,70</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>137 296 617,17</b>	<b>155 754 682,64</b>	<b>93,90</b>
<b>Shares</b>			<b>137 296 617,17</b>	<b>155 754 682,64</b>	<b>93,90</b>
<b>UNITED STATES</b>			<b>69 521 505,36</b>	<b>81 691 816,19</b>	<b>49,25</b>
<b>Industries</b>			<b>26 635 747,48</b>	<b>37 297 795,54</b>	<b>22,49</b>
132 061,00	XYLEM, INC.	USD	9 681 406,45	13 632 177,10	8,22
45 407,00	TETRA TECH, INC.	USD	4 532 370,05	6 814 793,65	4,11
44 464,00	ADVANCED DRAINAGE SYSTEMS, INC.	USD	3 444 735,38	4 637 133,23	2,80
19 567,00	WATTS WATER TECHNOLOGIES, INC.	USD	1 939 550,19	3 295 182,21	1,99
28 377,00	FRANKLIN ELECTRIC CO., INC.	USD	1 699 973,67	2 676 436,66	1,61
95 726,00	ZURN ELKAY WATER SOLUTIONS CORP.	USD	1 845 318,82	2 359 368,78	1,42
101 933,00	MUELLER WATER PRODUCTS, INC.	USD	1 069 756,97	1 516 381,37	0,91
37 009,00	ENERGY RECOVERY, INC.	USD	785 304,13	948 122,12	0,57
7 275,00	LINDSAY CORP.	USD	875 397,00	795 782,06	0,48
16 122,00	MONTROSE ENVIRONMENTAL GROUP, INC.	USD	761 934,82	622 418,36	0,38
<b>Multi-Utilities</b>			<b>19 263 832,49</b>	<b>19 957 836,48</b>	<b>12,03</b>
85 863,00	AMERICAN WATER WORKS CO., INC.	USD	10 574 706,59	11 234 591,62	6,77
37 664,00	AMERICAN STATES WATER CO.	USD	3 012 171,15	3 003 452,78	1,81
55 866,00	CALIFORNIA WATER SERVICE GROUP	USD	2 732 577,37	2 643 776,98	1,60
27 188,00	SIW GROUP	USD	1 709 378,91	1 747 158,65	1,05
17 974,00	MIDDLESEX WATER CO.	USD	1 234 998,47	1 328 856,45	0,80
<b>Raw materials</b>			<b>10 426 227,78</b>	<b>10 715 136,59</b>	<b>6,46</b>
42 911,00	ECOLAB, INC.	USD	6 597 759,36	7 342 852,53	4,43
12 641,00	VALMONT INDUSTRIES, INC.	USD	3 828 468,42	3 372 284,06	2,03
<b>Energy</b>			<b>10 668 463,82</b>	<b>9 437 756,90</b>	<b>5,69</b>
231 527,00	ESSENTIAL UTILITIES, INC.	USD	9 613 763,50	8 469 513,94	5,11
130 414,00	SELECT WATER SOLUTIONS, INC.	USD	1 054 700,32	968 242,96	0,58
<b>Computing and IT</b>			<b>1 459 395,07</b>	<b>2 875 863,71</b>	<b>1,73</b>
21 263,00	BADGER METER, INC.	USD	1 459 395,07	2 875 863,71	1,73
<b>Consumer Retail</b>			<b>1 067 838,72</b>	<b>1 407 426,97</b>	<b>0,85</b>
48 995,00	CORE & MAIN, INC.	USD	1 067 838,72	1 407 426,97	0,85
<b>UNITED KINGDOM</b>			<b>18 686 909,18</b>	<b>17 942 733,82</b>	<b>10,82</b>
<b>Multi-Utilities</b>			<b>18 686 909,18</b>	<b>17 942 733,82</b>	<b>10,82</b>
880 543,00	UNITED UTILITIES GROUP PLC	GBP	9 915 796,44	9 867 008,92	5,95
232 832,00	SEVERN TRENT PLC	GBP	7 022 037,06	6 962 092,96	4,20
134 410,00	PENNON GROUP PLC	GBP	1 749 075,68	1 113 631,94	0,67
<b>SWITZERLAND</b>			<b>11 772 975,40</b>	<b>12 702 472,12</b>	<b>7,66</b>
<b>Industries</b>			<b>11 772 975,40</b>	<b>12 702 472,12</b>	<b>7,66</b>
12 108,00	GEBERIT AG	CHF	5 874 253,56	5 806 748,30	3,50
51 926,00	GEORG FISCHER AG	CHF	2 745 349,70	3 572 340,39	2,16
5 163,00	BELIMO HOLDING AG	CHF	2 221 118,47	2 360 226,27	1,42
12 225,00	SULZER AG	CHF	932 253,67	963 157,16	0,58
<b>FRANCE</b>			<b>5 902 393,89</b>	<b>7 271 082,00</b>	<b>4,38</b>
<b>Multi-Utilities</b>			<b>5 902 393,89</b>	<b>7 271 082,00</b>	<b>4,38</b>
251 160,00	VEOLIA ENVIRONNEMENT SA	EUR	5 902 393,89	7 271 082,00	4,38

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

## Eurizon AM SICAV - Clean Water

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>4 829 538,92</b>	<b>6 667 653,48</b>	<b>4,02</b>
<b>Industries</b>			<b>4 829 538,92</b>	<b>6 667 653,48</b>	<b>4,02</b>
112 607,00	PENTAIR PLC	USD	4 829 538,92	6 667 653,48	4,02
<b>CANADA</b>			<b>4 995 094,13</b>	<b>6 587 161,22</b>	<b>3,97</b>
<b>Industries</b>			<b>4 995 094,13</b>	<b>6 587 161,22</b>	<b>3,97</b>
109 951,00	STANTEC, INC.	CAD	4 995 094,13	6 587 161,22	3,97
<b>JAPAN</b>			<b>4 427 786,00</b>	<b>5 542 931,45</b>	<b>3,34</b>
<b>Industries</b>			<b>4 427 786,00</b>	<b>5 542 931,45</b>	<b>3,34</b>
77 200,00	KURITA WATER INDUSTRIES LTD.	JPY	2 283 781,81	2 689 726,01	1,62
50 500,00	EBARA CORP.	JPY	1 786 959,65	2 197 897,65	1,33
24 400,00	ORGANO CORP.	JPY	357 044,54	655 307,79	0,39
<b>BRAZIL</b>			<b>3 458 694,10</b>	<b>3 949 045,74</b>	<b>2,38</b>
<b>Multi-Utilities</b>			<b>3 458 694,10</b>	<b>3 949 045,74</b>	<b>2,38</b>
363 886,00	CIA DE SANEAMENTO BASICO DO ESTADO DE SAO PAULO SABESP	USD	3 458 694,10	3 949 045,74	2,38
<b>SPAIN</b>			<b>3 386 247,93</b>	<b>3 484 927,50</b>	<b>2,10</b>
<b>Multi-Utilities</b>			<b>3 386 247,93</b>	<b>3 484 927,50</b>	<b>2,10</b>
177 350,00	ENDESA SA	EUR	3 386 247,93	3 484 927,50	2,10
<b>NETHERLANDS</b>			<b>2 665 829,13</b>	<b>2 621 927,97</b>	<b>1,58</b>
<b>Industries</b>			<b>2 665 829,13</b>	<b>2 621 927,97</b>	<b>1,58</b>
68 049,00	AALBERTS NV	EUR	2 665 829,13	2 621 927,97	1,58
<b>ITALY</b>			<b>1 761 708,38</b>	<b>2 385 050,88</b>	<b>1,44</b>
<b>Industries</b>			<b>1 761 708,38</b>	<b>2 385 050,88</b>	<b>1,44</b>
46 876,00	INTERPUMP GROUP SPA	EUR	1 761 708,38	2 385 050,88	1,44
<b>AUSTRIA</b>			<b>1 354 638,81</b>	<b>1 656 098,48</b>	<b>1,00</b>
<b>Industries</b>			<b>1 354 638,81</b>	<b>1 656 098,48</b>	<b>1,00</b>
59 062,00	WIENERBERGER AG	EUR	1 354 638,81	1 656 098,48	1,00
<b>BERMUDA</b>			<b>1 832 121,26</b>	<b>1 168 928,78</b>	<b>0,70</b>
<b>Multi-Utilities</b>			<b>1 832 121,26</b>	<b>1 168 928,78</b>	<b>0,70</b>
5 373 134,00	BEIJING ENTERPRISES WATER GROUP LTD.	HKD	1 832 121,26	1 168 928,78	0,70
<b>AUSTRALIA</b>			<b>1 214 389,48</b>	<b>1 090 427,40</b>	<b>0,66</b>
<b>Industries</b>			<b>1 214 389,48</b>	<b>1 090 427,40</b>	<b>0,66</b>
435 905,00	RELIANCE WORLDWIDE CORP. LTD.	AUD	1 214 389,48	1 090 427,40	0,66
<b>SOUTH KOREA</b>			<b>829 325,02</b>	<b>613 471,99</b>	<b>0,37</b>
<b>Consumer Retail</b>			<b>829 325,02</b>	<b>613 471,99</b>	<b>0,37</b>
20 066,00	COWAY CO. LTD.	KRW	829 325,02	613 471,99	0,37
<b>CAYMAN ISLANDS</b>			<b>651 130,14</b>	<b>375 742,72</b>	<b>0,23</b>
<b>Industries</b>			<b>651 130,14</b>	<b>375 742,72</b>	<b>0,23</b>
625 000,00	CHINA LESSO GROUP HOLDINGS LTD.	HKD	651 130,14	375 742,72	0,23

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

## Eurizon AM SICAV - Clean Water

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>HONG KONG</b>			<b>6 330,04</b>	<b>3 210,90</b>	<b>0,00</b>
<b>Multi-Utilities</b>			<b>6 330,04</b>	<b>3 210,90</b>	<b>0,00</b>
4 061,00	GUANGDONG INVESTMENT LTD.	HKD	6 330,04	3 210,90	0,00
<b>INVESTMENT FUNDS</b>			<b>6 267 526,86</b>	<b>6 299 825,11</b>	<b>3,80</b>
<b>UCI Units</b>			<b>6 267 526,86</b>	<b>6 299 825,11</b>	<b>3,80</b>
<b>LUXEMBOURG</b>			<b>6 267 526,86</b>	<b>6 299 825,11</b>	<b>3,80</b>
<b>Finance</b>			<b>6 267 526,86</b>	<b>6 299 825,11</b>	<b>3,80</b>
31 572,92	EURIZON FUND - MONEY MARKET EUR T1	EUR	3 089 472,64	3 117 510,71	1,88
22 179,72	EURIZON FUND - BOND SHORT TERM EUR T1	EUR	2 127 701,03	2 131 027,11	1,29
11 015,70	EURIZON FUND - MONEY MARKET USD T1	USD	1 050 353,19	1 051 287,29	0,63
<b>Total Portfolio</b>			<b>143 564 144,03</b>	<b>162 054 507,75</b>	<b>97,70</b>

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

## Eurizon AM SICAV - Clean Water

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(17 308,09)</b>	<b>3 651 997,01</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>7 789,98</b>	<b>881 220,00</b>
50	(38)	Sale	STOXX EUROPE 600 INDEX	15/09/2023	EUR	7 789,98	881 220,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(25 098,07)</b>	<b>2 770 777,01</b>
50	(4)	Sale	S&P 500 EMINI INDEX	15/09/2023	USD	(13 098,07)	822 777,01
50	(100)	Sale	STOXX 600 UTILITIES INDEX	15/09/2023	EUR	(12 000,00)	1 948 000,00

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

## Eurizon AM SICAV - Low Carbon Euro

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	414 127 159,03	
Banks	(Note 2)	1 182 114,74	
Other banks and broker accounts	(Notes 2, 12)	4 673 204,45	
Option contracts	(Notes 2, 12)	81 487,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	55 532,19	
Unrealised profit on future contracts	(Notes 2, 12)	163 620,00	
Unrealised profit on swap contracts	(Notes 2, 11)	126 750,53	
Other interest receivable		1 196 466,72	
Receivable on investments sold		2 162 852,61	
Receivable on subscriptions		233 317,48	
Other assets	(Notes 3, 13)	3 480 039,83	
<b>Total assets</b>		<b>427 482 544,58</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(875 652,32)	
Swap premium received		(411 209,76)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(60 262,33)	
Unrealised loss on future contracts	(Notes 2, 12)	(1 543 029,15)	
Interest payable on swap contracts	(Notes 2, 11)	(8 402,78)	
Payable on investments purchased		(929 385,84)	
Payable on redemptions		(476 096,81)	
Other liabilities		(472 863,00)	
<b>Total liabilities</b>		<b>(4 776 901,99)</b>	
<b>Total net assets</b>		<b>422 705 642,59</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	4,96	224 383,407
Class Primaclasse	EUR	5,06	76 635 370,981
Class R	EUR	5,18	898 346,569
Class U	EUR	5,25	5 636 007,987

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

## Eurizon AM SICAV - Low Carbon Euro

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>418 977 331,06</b>
Net income from investments	(Note 2)	5 796 086,88
Other income	(Notes 5, 8)	473 615,00
<b>Total income</b>		<b>6 269 701,88</b>
Management fee	(Note 8)	(1 885 221,47)
Performance fee	(Note 9)	(20 659,19)
Administrative fees	(Note 10)	(341 388,08)
Subscription tax	(Note 6)	(92 011,89)
Interest paid on swap contracts	(Note 2)	(138 263,89)
Other charges and taxes	(Notes 3, 7)	(1 405 562,49)
<b>Total expenses</b>		<b>(3 883 107,01)</b>
<b>Net investment income / (loss)</b>		<b>2 386 594,87</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 440 079,08)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	25 809 012,36
- option contracts	(Note 2)	(88 523,00)
- forward foreign exchange contracts	(Note 2)	(135 162,14)
- foreign currencies	(Note 2)	(14 782,51)
- future contracts	(Note 2)	(47 211,02)
- swap contracts	(Note 2)	(130 710,42)
<b>Net result of operations for the period</b>		<b>26 339 139,06</b>
Subscriptions for the period		41 195 195,31
Redemptions for the period		(63 806 022,84)
<b>Net assets at the end of the period</b>		<b>422 705 642,59</b>

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



## Eurizon AM SICAV - Low Carbon Euro

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>413 515 718,08</b>	<b>414 127 159,03</b>	<b>97,97</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>377 535 147,34</b>	<b>378 104 226,59</b>	<b>89,45</b>
<b>Shares</b>			<b>154 702 231,63</b>	<b>184 643 447,40</b>	<b>43,68</b>
<b>FRANCE</b>			<b>57 157 429,90</b>	<b>71 482 611,25</b>	<b>16,91</b>
<b>Consumer Retail</b>			<b>12 269 747,60</b>	<b>18 572 621,50</b>	<b>4,39</b>
11 215,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	5 457 452,64	9 678 545,00	2,29
10 939,00	L'OREAL SA	EUR	3 174 789,23	4 672 046,90	1,11
4 391,00	KERING SA	EUR	2 334 730,41	2 220 089,60	0,52
1 006,00	HERMES INTERNATIONAL	EUR	1 302 775,32	2 001 940,00	0,47
<b>Industries</b>			<b>12 210 171,13</b>	<b>15 786 439,74</b>	<b>3,73</b>
29 745,00	SCHNEIDER ELECTRIC SE	EUR	2 909 675,53	4 951 352,70	1,17
29 769,00	AIRBUS SE	EUR	3 361 180,46	3 940 224,84	0,93
32 186,00	VINCI SA	EUR	3 026 312,48	3 423 946,68	0,81
44 094,00	CIE DE SAINT-GOBAIN	EUR	1 953 421,39	2 457 358,62	0,58
65 055,00	GETLINK SE	EUR	959 581,27	1 013 556,90	0,24
<b>Finance</b>			<b>6 409 826,53</b>	<b>7 466 109,91</b>	<b>1,77</b>
62 253,00	BNP PARIBAS SA	EUR	2 925 607,36	3 593 243,16	0,85
128 730,00	AXA SA	EUR	2 996 807,94	3 478 928,25	0,82
14 650,00	SCOR SE	EUR	487 411,23	393 938,50	0,10
<b>Health</b>			<b>6 136 062,21</b>	<b>7 428 229,00</b>	<b>1,76</b>
51 450,00	SANOFI	EUR	4 435 552,32	5 052 390,00	1,20
13 765,00	ESSILORLUXOTTICA SA	EUR	1 700 509,89	2 375 839,00	0,56
<b>Energy</b>			<b>4 349 061,27</b>	<b>5 298 879,25</b>	<b>1,25</b>
100 835,00	TOTALENERGIES SE	EUR	4 349 061,27	5 298 879,25	1,25
<b>Computing and IT</b>			<b>6 076 782,97</b>	<b>5 219 134,48</b>	<b>1,24</b>
16 112,00	CAPGEMINI SE	EUR	2 685 917,08	2 796 237,60	0,66
23 128,00	DASSAULT SYSTEMES SE	EUR	802 499,85	939 575,00	0,22
27 314,00	EXCLUSIVE NETWORKS SA	EUR	546 280,00	532 623,00	0,13
13 434,00	WORLDLINE SA	EUR	900 532,05	450 039,00	0,11
2 200,00	TELEPERFORMANCE	EUR	765 136,77	337 590,00	0,08
6 301,00	UBISOFT ENTERTAINMENT SA	EUR	376 417,22	163 069,88	0,04
<b>Raw materials</b>			<b>3 219 771,12</b>	<b>4 531 427,40</b>	<b>1,07</b>
27 597,00	AIR LIQUIDE SA	EUR	3 219 771,12	4 531 427,40	1,07
<b>Multi-Utilities</b>			<b>3 217 465,00</b>	<b>3 365 983,63</b>	<b>0,80</b>
66 998,00	VEOLIA ENVIRONNEMENT SA	EUR	1 844 460,92	1 939 592,10	0,46
93 669,00	ENGIE SA	EUR	1 373 004,08	1 426 391,53	0,34
<b>Basic Goods</b>			<b>2 700 895,37</b>	<b>3 256 008,80</b>	<b>0,77</b>
16 087,00	PERNOD RICARD SA	EUR	2 700 895,37	3 256 008,80	0,77
<b>Telecommunication</b>			<b>567 646,70</b>	<b>557 777,54</b>	<b>0,13</b>
52 119,00	ORANGE SA	EUR	567 646,70	557 777,54	0,13
<b>GERMANY</b>			<b>42 295 164,89</b>	<b>48 242 216,96</b>	<b>11,41</b>
<b>Finance</b>			<b>9 055 334,95</b>	<b>10 069 298,35</b>	<b>2,38</b>
21 405,00	ALLIANZ SE	EUR	4 301 535,47	4 563 546,00	1,08
7 092,00	MUENCHENER RUECKVERSICHERUNGS-GESELLSCHAFT AG IN MUENCHEN	EUR	1 935 588,44	2 436 811,20	0,57
12 980,00	DEUTSCHE BOERSE AG	EUR	1 918 206,78	2 194 918,00	0,52
2 383,00	HANNOVER RUECK SE	EUR	340 297,79	463 136,05	0,11
22 961,00	VONOVIA SE	EUR	559 706,47	410 887,10	0,10

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

## Eurizon AM SICAV - Low Carbon Euro

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>7 297 877,73</b>	<b>9 209 473,68</b>	<b>2,18</b>
35 376,00	SIEMENS AG	EUR	3 748 487,36	5 396 255,04	1,28
74 148,00	DEUTSCHE POST AG	EUR	2 854 825,61	3 316 640,04	0,78
1 566,00	SARTORIUS AG	EUR	694 564,76	496 578,60	0,12
<b>Computing and IT</b>			<b>6 781 986,68</b>	<b>8 523 233,56</b>	<b>2,02</b>
44 399,00	SAP SE	EUR	5 089 379,08	5 556 090,86	1,32
78 527,00	INFINEON TECHNOLOGIES AG	EUR	1 692 607,60	2 967 142,70	0,70
<b>Consumer Retail</b>			<b>6 072 767,46</b>	<b>6 280 494,46</b>	<b>1,48</b>
29 129,00	MERCEDES-BENZ GROUP AG	EUR	1 995 994,96	2 145 933,43	0,51
14 959,00	BEIERSDORF AG	EUR	1 598 055,56	1 813 778,75	0,43
3 830,00	ADIDAS AG	EUR	983 867,63	680 897,40	0,16
12 056,00	PUMA SE	EUR	700 356,63	664 526,72	0,16
5 033,00	BAYERISCHE MOTOREN WERKE AG	EUR	386 006,61	566 313,16	0,13
3 596,00	DR ING HC F PORSCHE AG	EUR	408 486,07	409 045,00	0,09
<b>Multi-Utilities</b>			<b>4 446 424,96</b>	<b>5 187 309,77</b>	<b>1,23</b>
82 587,00	RWE AG	EUR	2 856 411,68	3 292 743,69	0,78
162 206,00	E.ON SE	EUR	1 590 013,28	1 894 566,08	0,45
<b>Telecommunication</b>			<b>3 429 810,50</b>	<b>4 467 772,23</b>	<b>1,06</b>
223 657,00	DEUTSCHE TELEKOM AG	EUR	3 429 810,50	4 467 772,23	1,06
<b>Health</b>			<b>3 611 851,83</b>	<b>2 798 586,81</b>	<b>0,66</b>
32 375,00	SIEMENS HEALTHINEERS AG	EUR	1 736 213,20	1 678 967,50	0,40
3 602,00	MERCK KGAA	EUR	812 542,49	545 883,10	0,13
14 138,00	FRESENIUS SE & CO. KGAA	EUR	624 520,54	358 681,06	0,08
23 763,00	SYNLAB AG	EUR	438 575,60	215 055,15	0,05
<b>Raw materials</b>			<b>1 599 110,78</b>	<b>1 706 048,10</b>	<b>0,40</b>
23 646,00	BASF SE	EUR	1 153 253,12	1 051 537,62	0,25
13 756,00	COVESTRO AG	EUR	445 857,66	654 510,48	0,15
<b>NETHERLANDS</b>			<b>20 185 831,31</b>	<b>27 355 484,60</b>	<b>6,47</b>
<b>Computing and IT</b>			<b>7 439 651,97</b>	<b>14 377 445,26</b>	<b>3,40</b>
15 159,00	ASML HOLDING NV	EUR	4 604 153,10	10 050 417,00	2,38
63 521,00	STMICROELECTRONICS NV	EUR	1 732 673,10	2 894 016,76	0,68
3 690,00	ASM INTERNATIONAL NV	EUR	1 102 825,77	1 433 011,50	0,34
<b>Basic Goods</b>			<b>2 843 804,77</b>	<b>3 009 238,84</b>	<b>0,71</b>
21 166,00	HEINEKEN NV	EUR	2 059 951,08	1 993 413,88	0,47
32 496,00	KONINKLIJKE AHOLD DELHAIZE NV	EUR	783 853,69	1 015 824,96	0,24
<b>Consumer Retail</b>			<b>2 073 829,65</b>	<b>2 957 975,77</b>	<b>0,70</b>
6 667,00	FERRARI NV	EUR	959 329,98	1 996 766,50	0,47
496,00	ADYEN NV	EUR	944 192,02	786 556,80	0,19
13 763,00	DAVIDE CAMPARI-MILANO NV	EUR	170 307,65	174 652,47	0,04
<b>Telecommunication</b>			<b>2 854 135,46</b>	<b>2 688 896,37</b>	<b>0,63</b>
40 067,00	PROSUS NV	EUR	2 854 135,46	2 688 896,37	0,63
<b>Finance</b>			<b>1 943 319,47</b>	<b>2 062 629,83</b>	<b>0,49</b>
167 177,00	ING GROEP NV	EUR	1 943 319,47	2 062 629,83	0,49
<b>Raw materials</b>			<b>1 608 738,67</b>	<b>1 514 200,80</b>	<b>0,36</b>
20 265,00	AKZO NOBEL NV	EUR	1 608 738,67	1 514 200,80	0,36
<b>Health</b>			<b>1 422 351,32</b>	<b>745 097,73</b>	<b>0,18</b>
37 616,00	KONINKLIJKE PHILIPS NV	EUR	1 422 351,32	745 097,73	0,18

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## Eurizon AM SICAV - Low Carbon Euro

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>11 590 814,31</b>	<b>12 374 901,33</b>	<b>2,93</b>
<b>Finance</b>			<b>6 230 151,53</b>	<b>6 559 226,30</b>	<b>1,55</b>
127 742,00	UNICREDIT SPA	EUR	1 359 066,04	2 716 433,63	0,64
541 802,00	INTESA SANPAOLO SPA	EUR	1 177 742,65	1 300 324,80	0,31
153 382,00	NEXI SPA	EUR	2 218 857,96	1 101 589,52	0,26
86 451,00	FINECOBANK BANCA FINECO SPA	EUR	1 146 518,55	1 064 644,07	0,25
163 438,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	327 966,33	376 234,28	0,09
<b>Multi-Utilities</b>			<b>2 480 010,25</b>	<b>2 554 290,18</b>	<b>0,60</b>
370 359,00	ENEL SPA	EUR	2 266 389,53	2 284 374,31	0,54
34 578,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	213 620,72	269 915,87	0,06
<b>Industries</b>			<b>997 457,52</b>	<b>1 336 016,04</b>	<b>0,32</b>
82 575,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	822 732,11	997 506,00	0,24
8 843,00	PRYSMIAN SPA	EUR	174 725,41	338 510,04	0,08
<b>Energy</b>			<b>1 048 353,88</b>	<b>984 379,03</b>	<b>0,23</b>
74 676,00	ENI SPA	EUR	1 048 353,88	984 379,03	0,23
<b>Health</b>			<b>369 314,76</b>	<b>488 868,86</b>	<b>0,12</b>
14 554,00	AMPLIFON SPA	EUR	369 314,76	488 868,86	0,12
<b>Consumer Retail</b>			<b>465 526,37</b>	<b>452 120,92</b>	<b>0,11</b>
7 138,00	MONCLER SPA	EUR	465 526,37	452 120,92	0,11
<b>SPAIN</b>			<b>4 746 096,95</b>	<b>5 397 920,48</b>	<b>1,28</b>
<b>Multi-Utilities</b>			<b>1 738 145,54</b>	<b>2 086 706,21</b>	<b>0,50</b>
142 357,00	IBERDROLA SA	EUR	1 359 944,21	1 701 166,15	0,41
10 795,00	ENDESA SA	EUR	194 612,93	212 121,75	0,05
9 479,00	EDP RENOVAVEIS SA	EUR	183 588,40	173 418,31	0,04
<b>Consumer Retail</b>			<b>1 386 273,15</b>	<b>1 646 514,18</b>	<b>0,39</b>
46 433,00	INDUSTRIA DE DISENO TEXTIL SA	EUR	1 386 273,15	1 646 514,18	0,39
<b>Finance</b>			<b>650 238,36</b>	<b>812 467,70</b>	<b>0,19</b>
240 020,00	BANCO SANTANDER SA	EUR	650 238,36	812 467,70	0,19
<b>Telecommunication</b>			<b>623 355,84</b>	<b>427 271,49</b>	<b>0,10</b>
11 551,00	CELLNEX TELECOM SA	EUR	623 355,84	427 271,49	0,10
<b>Computing and IT</b>			<b>348 084,06</b>	<b>424 960,90</b>	<b>0,10</b>
6 097,00	AMADEUS IT GROUP SA	EUR	348 084,06	424 960,90	0,10
<b>FINLAND</b>			<b>4 779 348,46</b>	<b>4 862 433,46</b>	<b>1,15</b>
<b>Finance</b>			<b>4 059 859,13</b>	<b>4 205 591,10</b>	<b>0,99</b>
284 036,00	NORDEA BANK ABP	EUR	2 758 263,30	2 830 702,78	0,67
33 436,00	SAMPO OYJ	EUR	1 301 595,83	1 374 888,32	0,32
<b>Telecommunication</b>			<b>719 489,33</b>	<b>656 842,36</b>	<b>0,16</b>
8 352,00	ELISA OYJ	EUR	428 181,66	408 746,88	0,10
64 684,00	NOKIA OYJ	EUR	291 307,67	248 095,48	0,06
<b>UNITED KINGDOM</b>			<b>3 515 333,35</b>	<b>3 829 478,33</b>	<b>0,91</b>
<b>Health</b>			<b>1 195 899,66</b>	<b>1 481 667,08</b>	<b>0,35</b>
11 276,00	ASTRAZENECA PLC	GBP	1 195 899,66	1 481 667,08	0,35
<b>Energy</b>			<b>1 019 534,49</b>	<b>1 141 274,01</b>	<b>0,27</b>
41 358,00	SHELL PLC	EUR	1 019 534,49	1 141 274,01	0,27

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## Eurizon AM SICAV - Low Carbon Euro

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>814 587,68</b>	<b>795 114,25</b>	<b>0,19</b>
20 193,00	DIAGEO PLC	GBP	814 587,68	795 114,25	0,19
<b>Raw materials</b>			<b>485 311,52</b>	<b>411 422,99</b>	<b>0,10</b>
15 811,00	ANGLO AMERICAN PLC	GBP	485 311,52	411 422,99	0,10
<b>SWITZERLAND</b>			<b>3 560 575,76</b>	<b>3 279 495,67</b>	<b>0,77</b>
<b>Health</b>			<b>2 291 177,60</b>	<b>1 945 726,80</b>	<b>0,46</b>
13 475,00	DSM-FIRMENICH AG	EUR	1 518 526,47	1 328 904,50	0,31
758,00	LONZA GROUP AG	CHF	542 413,58	414 232,50	0,10
723,00	ROCHE HOLDING AG	CHF	230 237,55	202 589,80	0,05
<b>Basic Goods</b>			<b>728 479,46</b>	<b>782 364,30</b>	<b>0,18</b>
7 097,00	NESTLE SA	CHF	728 479,46	782 364,30	0,18
<b>Consumer Retail</b>			<b>540 918,70</b>	<b>551 404,57</b>	<b>0,13</b>
3 549,00	CIE FINANCIERE RICHEMONT SA	CHF	540 918,70	551 404,57	0,13
<b>IRELAND</b>			<b>2 357 633,12</b>	<b>2 795 477,60</b>	<b>0,66</b>
<b>Industries</b>			<b>909 909,07</b>	<b>1 307 344,00</b>	<b>0,31</b>
25 888,00	CRH PLC	EUR	909 909,07	1 307 344,00	0,31
<b>Basic Goods</b>			<b>1 089 784,77</b>	<b>824 083,60</b>	<b>0,19</b>
9 220,00	KERRY GROUP PLC	EUR	1 089 784,77	824 083,60	0,19
<b>Raw materials</b>			<b>357 939,28</b>	<b>664 050,00</b>	<b>0,16</b>
1 900,00	LINDE PLC	EUR	357 939,28	664 050,00	0,16
<b>DENMARK</b>			<b>1 486 722,72</b>	<b>2 005 929,10</b>	<b>0,47</b>
<b>Basic Goods</b>			<b>1 021 301,41</b>	<b>1 165 644,66</b>	<b>0,27</b>
7 959,00	CARLSBERG AS	DKK	1 021 301,41	1 165 644,66	0,27
<b>Health</b>			<b>465 421,31</b>	<b>840 284,44</b>	<b>0,20</b>
5 691,00	NOVO NORDISK AS	DKK	465 421,31	840 284,44	0,20
<b>BELGIUM</b>			<b>1 731 025,00</b>	<b>1 717 527,36</b>	<b>0,41</b>
<b>Finance</b>			<b>1 138 189,02</b>	<b>1 258 520,88</b>	<b>0,30</b>
19 689,00	KBC GROUP NV	EUR	1 138 189,02	1 258 520,88	0,30
<b>Basic Goods</b>			<b>592 835,98</b>	<b>459 006,48</b>	<b>0,11</b>
8 856,00	ANHEUSER-BUSCH INBEV SA	EUR	592 835,98	459 006,48	0,11
<b>JERSEY</b>			<b>499 124,30</b>	<b>467 350,53</b>	<b>0,11</b>
<b>Telecommunication</b>			<b>499 124,30</b>	<b>467 350,53</b>	<b>0,11</b>
48 707,00	WPP PLC	GBP	499 124,30	467 350,53	0,11
<b>NORWAY</b>			<b>411 941,37</b>	<b>423 165,20</b>	<b>0,10</b>
<b>Energy</b>			<b>411 941,37</b>	<b>423 165,20</b>	<b>0,10</b>
15 848,00	EQUINOR ASA	NOK	411 941,37	423 165,20	0,10
<b>PORTUGAL</b>			<b>385 190,19</b>	<b>409 455,53</b>	<b>0,10</b>
<b>Multi-Utilities</b>			<b>385 190,19</b>	<b>409 455,53</b>	<b>0,10</b>
91 478,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	385 190,19	409 455,53	0,10

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## Eurizon AM SICAV - Low Carbon Euro

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Ordinary Bonds</b>			<b>164 143 906,07</b>	<b>141 393 027,19</b>	<b>33,45</b>
<b>FRANCE</b>			<b>28 320 274,45</b>	<b>24 990 433,00</b>	<b>5,91</b>
<b>Finance</b>			<b>10 794 107,13</b>	<b>9 339 255,00</b>	<b>2,21</b>
3 000 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	2 998 597,00	2 763 780,00	0,66
1 400 000,00	CREDIT MUTUEL ARKEA SA 3.25% 01/06/2026	EUR	1 543 423,00	1 343 748,00	0,32
1 500 000,00	LA BANQUE POSTALE SA 1.375% 24/04/2029	EUR	1 595 234,00	1 282 245,00	0,30
1 200 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	1 196 532,00	975 120,00	0,23
1 000 000,00	ICADE 1.50% 13/09/2027	EUR	1 073 648,33	886 690,00	0,21
1 000 000,00	CREDIT MUTUEL ARKEA SA 1.25% 11/06/2029	EUR	992 079,00	858 150,00	0,20
700 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	696 670,00	634 186,00	0,15
700 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	697 923,80	595 336,00	0,14
<b>Consumer Retail</b>			<b>5 424 383,50</b>	<b>5 241 724,00</b>	<b>1,24</b>
3 600 000,00	RCI BANQUE SA 0.50% 15/09/2023	EUR	3 604 750,00	3 574 692,00	0,85
1 000 000,00	KERING SA 0.75% 13/05/2028	EUR	1 009 172,50	889 400,00	0,21
800 000,00	JCDECAUX SE 2.00% 24/10/2024	EUR	810 461,00	777 632,00	0,18
<b>Industries</b>			<b>4 780 480,40</b>	<b>4 045 731,00</b>	<b>0,96</b>
2 000 000,00	ALSTOM SA 0.25% 14/10/2026	EUR	1 981 414,00	1 776 480,00	0,42
1 600 000,00	AEROPORTS DE PARIS 1.125% 18/06/2034	EUR	1 699 066,40	1 195 376,00	0,28
1 100 000,00	GETLINK SE 3.50% 30/10/2025	EUR	1 100 000,00	1 073 875,00	0,26
<b>Multi-Utilities</b>			<b>3 892 120,42</b>	<b>3 256 518,00</b>	<b>0,77</b>
2 000 000,00	ELECTRICITE DE FRANCE SA 1.00% 13/10/2026	EUR	2 100 138,00	1 828 380,00	0,43
1 800 000,00	ENGIE SA 0.50% 24/10/2030	EUR	1 791 982,42	1 428 138,00	0,34
<b>Health</b>			<b>1 494 390,00</b>	<b>1 381 500,00</b>	<b>0,33</b>
1 500 000,00	ESSILORLUXOTTICA SA 0.375% 05/01/2026	EUR	1 494 390,00	1 381 500,00	0,33
<b>Telecommunication</b>			<b>1 420 926,00</b>	<b>1 305 682,00</b>	<b>0,31</b>
1 400 000,00	VIVENDI SE 0.625% 11/06/2025	EUR	1 420 926,00	1 305 682,00	0,31
<b>Energy</b>			<b>299 907,00</b>	<b>237 675,00</b>	<b>0,05</b>
300 000,00	TEREGA SA 0.875% 17/09/2030	EUR	299 907,00	237 675,00	0,05
<b>Computing and IT</b>			<b>213 960,00</b>	<b>182 348,00</b>	<b>0,04</b>
200 000,00	CAPGEMINI SE 2.00% 15/04/2029	EUR	213 960,00	182 348,00	0,04
<b>NETHERLANDS</b>			<b>25 312 359,23</b>	<b>21 879 598,00</b>	<b>5,18</b>
<b>Finance</b>			<b>10 971 701,50</b>	<b>9 612 236,00</b>	<b>2,27</b>
2 700 000,00	VONOVIA FINANCE BV 1.50% 22/03/2026	EUR	2 869 830,00	2 443 392,00	0,58
2 100 000,00	AEGON BANK NV 0.625% 21/06/2024	EUR	2 144 363,00	2 026 143,00	0,48
1 200 000,00	DE VOLKSBANK NV 1.75% 22/10/2030	EUR	1 226 711,00	1 088 364,00	0,25
1 200 000,00	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	EUR	1 210 049,00	962 856,00	0,23
1 000 000,00	LEASEPLAN CORP. NV 0.25% 23/02/2026	EUR	996 140,00	896 110,00	0,21
1 000 000,00	ABN AMRO BANK NV 0.60% 15/01/2027	EUR	1 028 038,50	878 400,00	0,21
800 000,00	LSEG NETHERLANDS BV 0.25% 06/04/2028	EUR	799 090,00	690 464,00	0,16
700 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	697 480,00	626 507,00	0,15
<b>Multi-Utilities</b>			<b>3 440 918,80</b>	<b>3 053 741,00</b>	<b>0,72</b>
1 500 000,00	ENEL FINANCE INTERNATIONAL NV 1.00% 16/09/2024	EUR	1 558 403,00	1 446 765,00	0,34
1 000 000,00	ENEXIS HOLDING NV 0.875% 28/04/2026	EUR	1 047 407,00	923 880,00	0,22
800 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	835 108,80	683 096,00	0,16
<b>Basic Goods</b>			<b>3 549 330,50</b>	<b>2 860 937,00</b>	<b>0,68</b>
1 500 000,00	HEINEKEN NV 1.25% 07/05/2033	EUR	1 621 396,50	1 209 915,00	0,29
1 200 000,00	KONINKLIJKE FRIESLANDCAMPINA NV 2.85% 31/12/2099	EUR	1 230 524,00	1 082 244,00	0,26
700 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	697 410,00	568 778,00	0,13

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## Eurizon AM SICAV - Low Carbon Euro

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Industries</b>			<b>2 986 046,00</b>	<b>2 563 462,00</b>	<b>0,61</b>
1 000 000,00	ROYAL SCHIPHOL GROUP NV 2.00% 06/04/2029	EUR	1 099 595,00	918 740,00	0,22
800 000,00	DANFOSS FINANCE I BV 0.375% 28/10/2028	EUR	793 176,00	663 496,00	0,16
600 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	595 602,00	520 536,00	0,12
500 000,00	SIGNIFY NV 2.375% 11/05/2027	EUR	497 673,00	460 690,00	0,11
<b>Consumer Retail</b>			<b>1 545 356,10</b>	<b>1 379 610,00</b>	<b>0,33</b>
1 500 000,00	BMW FINANCE NV 0.75% 13/07/2026	EUR	1 545 356,10	1 379 610,00	0,33
<b>Energy</b>			<b>1 600 046,33</b>	<b>1 374 288,00</b>	<b>0,33</b>
900 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	892 569,80	784 755,00	0,19
700 000,00	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	EUR	707 476,53	589 533,00	0,14
<b>Telecommunication</b>			<b>1 218 960,00</b>	<b>1 035 324,00</b>	<b>0,24</b>
1 200 000,00	RELX FINANCE BV 0.50% 10/03/2028	EUR	1 218 960,00	1 035 324,00	0,24
<b>ITALY</b>			<b>26 017 348,77</b>	<b>21 066 236,56</b>	<b>4,98</b>
<b>Government</b>			<b>15 588 561,77</b>	<b>11 877 941,00</b>	<b>2,81</b>
4 500 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.85% 15/12/2029	EUR	4 538 700,00	4 511 700,00	1,07
5 018 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.70% 01/09/2051	EUR	5 231 842,07	3 015 818,00	0,71
3 600 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030	EUR	3 566 906,10	2 945 520,00	0,70
2 270 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.50% 30/04/2045	EUR	2 251 113,60	1 404 903,00	0,33
<b>Finance</b>			<b>8 522 115,00</b>	<b>7 402 549,56</b>	<b>1,75</b>
2 400 000,00	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	2 574 960,00	2 146 896,00	0,51
2 100 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	2 150 960,00	1 732 017,00	0,41
1 200 000,00	INTESA SANPAOLO SPA 2.855% 23/04/2025	EUR	1 277 425,00	1 158 864,00	0,27
1 000 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	1 003 518,00	883 050,00	0,21
400 000,00	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	400 000,00	404 588,00	0,10
438 000,00	NEXI SPA 1.625% 30/04/2026	EUR	438 000,00	399 727,56	0,09
400 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	377 600,00	380 428,00	0,09
300 000,00	INTESA SANPAOLO SPA 4.00% 19/05/2026	EUR	299 652,00	296 979,00	0,07
<b>Industries</b>			<b>1 231 310,00</b>	<b>1 113 456,00</b>	<b>0,26</b>
1 200 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	1 231 310,00	1 113 456,00	0,26
<b>Multi-Utilities</b>			<b>384 580,00</b>	<b>382 394,00</b>	<b>0,09</b>
200 000,00	ZI RETE GAS SPA 4.375% 06/06/2033	EUR	198 526,00	197 378,00	0,05
200 000,00	ITALGAS SPA 0.25% 24/06/2025	EUR	186 054,00	185 016,00	0,04
<b>Telecommunication</b>			<b>190 800,00</b>	<b>191 480,00</b>	<b>0,05</b>
200 000,00	RAI-RADIOTELEVISIONE ITALIANA SPA 1.375% 04/12/2024	EUR	190 800,00	191 480,00	0,05
<b>Energy</b>			<b>99 982,00</b>	<b>98 416,00</b>	<b>0,02</b>
100 000,00	ENI SPA 3.625% 19/05/2027	EUR	99 982,00	98 416,00	0,02
<b>UNITED STATES</b>			<b>23 260 161,28</b>	<b>20 280 493,63</b>	<b>4,80</b>
<b>Finance</b>			<b>7 050 766,35</b>	<b>6 252 777,00</b>	<b>1,48</b>
3 500 000,00	CITIGROUP, INC. 1.75% 28/01/2025	EUR	3 769 165,00	3 374 385,00	0,80
1 600 000,00	GOLDMAN SACHS GROUP, INC. 1.375% 15/05/2024	EUR	1 663 531,35	1 563 312,00	0,37
1 500 000,00	NASDAQ, INC. 1.75% 28/03/2029	EUR	1 618 070,00	1 315 080,00	0,31
<b>Consumer Retail</b>			<b>5 464 907,20</b>	<b>4 612 014,00</b>	<b>1,09</b>
1 500 000,00	MCDONALD'S CORP. 0.90% 15/06/2026	EUR	1 559 736,00	1 382 610,00	0,33
1 600 000,00	PEPSICO, INC. 0.40% 09/10/2032	EUR	1 598 778,00	1 219 136,00	0,29
1 300 000,00	VF CORP. 0.25% 25/02/2028	EUR	1 284 393,20	1 081 418,00	0,25
1 000 000,00	WALGREENS BOOTS ALLIANCE, INC. 2.125% 20/11/2026	EUR	1 022 000,00	928 850,00	0,22

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## Eurizon AM SICAV - Low Carbon Euro

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Government</b>			<b>2 981 335,73</b>	<b>2 717 345,63</b>	<b>0,65</b>
3 700 000,00	U.S. TREASURY NOTES 0.63% 15/05/2030	USD	2 981 335,73	2 717 345,63	0,65
<b>Computing and IT</b>			<b>2 784 181,00</b>	<b>2 376 244,00</b>	<b>0,56</b>
2 600 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 1.25% 29/01/2027	EUR	2 784 181,00	2 376 244,00	0,56
<b>Basic Goods</b>			<b>2 569 008,00</b>	<b>2 248 759,00</b>	<b>0,53</b>
1 700 000,00	MONDELEZ INTERNATIONAL, INC. 1.625% 08/03/2027	EUR	1 841 442,00	1 566 210,00	0,37
700 000,00	KELLOGG CO. 1.00% 17/05/2024	EUR	727 566,00	682 549,00	0,16
<b>Telecommunication</b>			<b>1 513 347,00</b>	<b>1 343 715,00</b>	<b>0,32</b>
1 500 000,00	AT&T, INC. 1.60% 19/05/2028	EUR	1 513 347,00	1 343 715,00	0,32
<b>Industries</b>			<b>896 616,00</b>	<b>729 639,00</b>	<b>0,17</b>
900 000,00	FEDEX CORP. 0.45% 04/05/2029	EUR	896 616,00	729 639,00	0,17
<b>GERMANY</b>			<b>13 710 703,70</b>	<b>11 996 299,00</b>	<b>2,84</b>
<b>Multi-Utilities</b>			<b>3 512 935,50</b>	<b>2 926 190,00</b>	<b>0,69</b>
2 000 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	2 021 183,50	1 610 240,00	0,38
1 500 000,00	E.ON SE 0.375% 29/09/2027	EUR	1 491 752,00	1 315 950,00	0,31
<b>Health</b>			<b>1 991 159,00</b>	<b>1 700 290,00</b>	<b>0,40</b>
1 100 000,00	FRESENIUS MEDICAL CARE AG & CO. KGAA 1.50% 29/05/2030	EUR	1 097 162,00	901 549,00	0,21
900 000,00	FRESENIUS SE & CO. KGAA 0.375% 28/09/2026	EUR	893 997,00	798 741,00	0,19
<b>Finance</b>			<b>1 654 023,00</b>	<b>1 587 248,00</b>	<b>0,38</b>
1 600 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	1 654 023,00	1 587 248,00	0,38
<b>Industries</b>			<b>1 789 307,00</b>	<b>1 577 376,00</b>	<b>0,37</b>
1 800 000,00	HOCHTIEF AG 0.50% 03/09/2027	EUR	1 789 307,00	1 577 376,00	0,37
<b>Computing and IT</b>			<b>1 510 326,00</b>	<b>1 389 165,00</b>	<b>0,33</b>
1 500 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	1 510 326,00	1 389 165,00	0,33
<b>Telecommunication</b>			<b>1 456 322,00</b>	<b>1 129 520,00</b>	<b>0,27</b>
1 400 000,00	DEUTSCHE TELEKOM AG 1.375% 05/07/2034	EUR	1 456 322,00	1 129 520,00	0,27
<b>Raw materials</b>			<b>1 196 631,20</b>	<b>1 112 448,00</b>	<b>0,26</b>
1 200 000,00	COVESTRO AG 0.875% 03/02/2026	EUR	1 196 631,20	1 112 448,00	0,26
<b>Consumer Retail</b>			<b>600 000,00</b>	<b>574 062,00</b>	<b>0,14</b>
600 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	600 000,00	574 062,00	0,14
<b>UNITED KINGDOM</b>			<b>9 922 041,10</b>	<b>8 716 880,00</b>	<b>2,06</b>
<b>Telecommunication</b>			<b>5 345 240,10</b>	<b>4 700 135,00</b>	<b>1,11</b>
3 300 000,00	VODAFONE GROUP PLC 0.90% 24/11/2026	EUR	3 421 326,10	3 013 296,00	0,71
1 900 000,00	OMNICOM FINANCE HOLDINGS PLC 0.80% 08/07/2027	EUR	1 923 914,00	1 686 839,00	0,40
<b>Multi-Utilities</b>			<b>2 499 935,00</b>	<b>2 215 605,00</b>	<b>0,52</b>
1 500 000,00	NATIONAL GRID PLC 0.163% 20/01/2028	EUR	1 485 895,00	1 263 915,00	0,30
1 000 000,00	DRAX FINCO PLC 2.625% 01/11/2025	EUR	1 014 040,00	951 690,00	0,22
<b>Health</b>			<b>1 069 166,00</b>	<b>932 480,00</b>	<b>0,22</b>
1 000 000,00	GLAXOSMITHKLINE CAPITAL PLC 1.25% 21/05/2026	EUR	1 069 166,00	932 480,00	0,22
<b>Basic Goods</b>			<b>1 007 700,00</b>	<b>868 660,00</b>	<b>0,21</b>
1 000 000,00	COCA-COLA EUROPACIFIC PARTNERS PLC 1.125% 12/04/2029	EUR	1 007 700,00	868 660,00	0,21

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## Eurizon AM SICAV - Low Carbon Euro

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>SPAIN</b>			<b>6 951 158,89</b>	<b>5 868 559,00</b>	<b>1,39</b>
<b>Finance</b>			<b>4 107 837,89</b>	<b>3 576 673,00</b>	<b>0,85</b>
1 500 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	1 504 790,00	1 331 535,00	0,32
1 300 000,00	INMOBILIARIA COLONIAL SOCIMI SA 2.00% 17/04/2026	EUR	1 405 155,89	1 221 454,00	0,29
1 200 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	1 197 892,00	1 023 684,00	0,24
<b>Industries</b>			<b>2 843 321,00</b>	<b>2 291 886,00</b>	<b>0,54</b>
2 300 000,00	ABERTIS INFRAESTRUCTURAS SA 1.875% 26/03/2032	EUR	2 337 896,00	1 869 141,00	0,44
500 000,00	FERROVIAL EMISIONES SA 0.54% 12/11/2028	EUR	505 425,00	422 745,00	0,10
<b>JAPAN</b>			<b>4 806 229,36</b>	<b>4 223 857,00</b>	<b>1,00</b>
<b>Finance</b>			<b>2 712 340,50</b>	<b>2 499 553,00</b>	<b>0,59</b>
1 600 000,00	MIZUHO FINANCIAL GROUP, INC. 0.184% 13/04/2026	EUR	1 599 450,00	1 430 848,00	0,34
1 100 000,00	MITSUBISHI UFJ FINANCIAL GROUP, INC. 0.978% 09/06/2024	EUR	1 112 890,50	1 068 705,00	0,25
<b>Basic Goods</b>			<b>1 613 600,00</b>	<b>1 348 272,00</b>	<b>0,32</b>
1 600 000,00	ASAHI GROUP HOLDINGS LTD. 0.541% 23/10/2028	EUR	1 613 600,00	1 348 272,00	0,32
<b>Health</b>			<b>480 288,86</b>	<b>376 032,00</b>	<b>0,09</b>
400 000,00	TAKEDA PHARMACEUTICAL CO. LTD. 3.00% 21/11/2030	EUR	480 288,86	376 032,00	0,09
<b>LUXEMBOURG</b>			<b>4 229 691,67</b>	<b>3 315 550,00</b>	<b>0,78</b>
<b>Industries</b>			<b>1 074 000,00</b>	<b>923 520,00</b>	<b>0,22</b>
1 000 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 25/03/2027	EUR	1 074 000,00	923 520,00	0,22
<b>Computing and IT</b>			<b>1 012 671,67</b>	<b>862 170,00</b>	<b>0,20</b>
1 000 000,00	DH EUROPE FINANCE II SARL 0.45% 18/03/2028	EUR	1 012 671,67	862 170,00	0,20
<b>Finance</b>			<b>1 064 690,00</b>	<b>826 900,00</b>	<b>0,19</b>
1 000 000,00	GRAND CITY PROPERTIES SA 1.50% 22/02/2027	EUR	1 064 690,00	826 900,00	0,19
<b>Health</b>			<b>1 078 330,00</b>	<b>702 960,00</b>	<b>0,17</b>
1 000 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.50% 02/07/2039	EUR	1 078 330,00	702 960,00	0,17
<b>IRELAND</b>			<b>3 074 201,00</b>	<b>2 920 950,00</b>	<b>0,69</b>
<b>Finance</b>			<b>3 074 201,00</b>	<b>2 920 950,00</b>	<b>0,69</b>
3 000 000,00	AIB GROUP PLC 1.25% 28/05/2024	EUR	3 074 201,00	2 920 950,00	0,69
<b>AUSTRIA</b>			<b>3 346 160,85</b>	<b>2 823 823,00</b>	<b>0,67</b>
<b>Finance</b>			<b>2 634 259,60</b>	<b>2 304 444,00</b>	<b>0,55</b>
1 400 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	1 396 347,60	1 209 096,00	0,29
1 200 000,00	ERSTE GROUP BANK AG 0.875% 22/05/2026	EUR	1 237 912,00	1 095 348,00	0,26
<b>Energy</b>			<b>711 901,25</b>	<b>519 379,00</b>	<b>0,12</b>
700 000,00	OMV AG 1.00% 03/07/2034	EUR	711 901,25	519 379,00	0,12
<b>DENMARK</b>			<b>2 957 812,92</b>	<b>2 613 468,00</b>	<b>0,62</b>
<b>Finance</b>			<b>2 957 812,92</b>	<b>2 613 468,00</b>	<b>0,62</b>
1 400 000,00	DANSKE BANK AS 1.625% 15/03/2024	EUR	1 465 432,92	1 375 668,00	0,33
1 500 000,00	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	1 492 380,00	1 237 800,00	0,29
<b>BELGIUM</b>			<b>2 878 876,00</b>	<b>2 441 348,00</b>	<b>0,58</b>
<b>Basic Goods</b>			<b>1 684 576,00</b>	<b>1 468 720,00</b>	<b>0,35</b>
1 600 000,00	ANHEUSER-BUSCH INBEV SA 1.15% 22/01/2027	EUR	1 684 576,00	1 468 720,00	0,35
<b>Finance</b>			<b>794 616,00</b>	<b>660 760,00</b>	<b>0,16</b>
800 000,00	KBC GROUP NV 0.125% 14/01/2029	EUR	794 616,00	660 760,00	0,16

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## Eurizon AM SICAV - Low Carbon Euro

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>399 684,00</b>	<b>311 868,00</b>	<b>0,07</b>
400 000,00	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	399 684,00	311 868,00	0,07
<b>PORTUGAL</b>			<b>1 716 830,00</b>	<b>1 594 634,00</b>	<b>0,38</b>
<b>Energy</b>			<b>1 716 830,00</b>	<b>1 594 634,00</b>	<b>0,38</b>
1 700 000,00	GALP ENERGIA SGPS SA 2.00% 15/01/2026	EUR	1 716 830,00	1 594 634,00	0,38
<b>SWEDEN</b>			<b>1 663 300,00</b>	<b>1 446 752,00</b>	<b>0,34</b>
<b>Consumer Retail</b>			<b>1 663 300,00</b>	<b>1 446 752,00</b>	<b>0,34</b>
1 600 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	1 663 300,00	1 446 752,00	0,34
<b>FINLAND</b>			<b>1 594 129,36</b>	<b>1 370 438,00</b>	<b>0,32</b>
<b>Multi-Utilities</b>			<b>1 098 759,36</b>	<b>960 388,00</b>	<b>0,23</b>
1 100 000,00	ELENIA VERKKO OYJ 0.375% 06/02/2027	EUR	1 098 759,36	960 388,00	0,23
<b>Raw materials</b>			<b>495 370,00</b>	<b>410 050,00</b>	<b>0,09</b>
500 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	495 370,00	410 050,00	0,09
<b>AUSTRALIA</b>			<b>1 197 493,00</b>	<b>997 986,00</b>	<b>0,24</b>
<b>Consumer Retail</b>			<b>1 197 493,00</b>	<b>997 986,00</b>	<b>0,24</b>
1 100 000,00	TRANSURBAN FINANCE CO. PTY. LTD. 1.75% 29/03/2028	EUR	1 197 493,00	997 986,00	0,24
<b>SWITZERLAND</b>			<b>1 098 955,00</b>	<b>977 592,00</b>	<b>0,23</b>
<b>Finance</b>			<b>1 098 955,00</b>	<b>977 592,00</b>	<b>0,23</b>
1 100 000,00	UBS AG 0.01% 31/03/2026	EUR	1 098 955,00	977 592,00	0,23
<b>JERSEY</b>			<b>1 050 364,67</b>	<b>953 990,00</b>	<b>0,22</b>
<b>Consumer Retail</b>			<b>1 050 364,67</b>	<b>953 990,00</b>	<b>0,22</b>
1 000 000,00	APTIV PLC 1.50% 10/03/2025	EUR	1 050 364,67	953 990,00	0,22
<b>NORWAY</b>			<b>1 035 814,82</b>	<b>914 140,00</b>	<b>0,22</b>
<b>Telecommunication</b>			<b>1 035 814,82</b>	<b>914 140,00</b>	<b>0,22</b>
1 000 000,00	TELENOR ASA 0.75% 31/05/2026	EUR	1 035 814,82	914 140,00	0,22
<b>Floating Rate Notes</b>			<b>54 022 104,94</b>	<b>47 736 018,00</b>	<b>11,29</b>
<b>FRANCE</b>			<b>14 145 226,60</b>	<b>12 289 865,00</b>	<b>2,91</b>
<b>Finance</b>			<b>12 017 158,60</b>	<b>10 472 144,00</b>	<b>2,48</b>
2 700 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	2 707 863,00	2 372 652,00	0,56
2 100 000,00	AXA SA FRN 04/07/2043	EUR	2 439 457,00	2 099 874,00	0,50
1 600 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	1 665 255,00	1 481 872,00	0,35
1 400 000,00	BNP PARIBAS SA FRN 15/01/2032	EUR	1 411 081,00	1 190 980,00	0,28
1 200 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	1 197 600,00	1 061 028,00	0,25
1 100 000,00	BNP PARIBAS SA FRN 20/11/2030	EUR	1 191 976,60	1 020 107,00	0,24
900 000,00	SOGECAP SA FRN 29/12/2049	EUR	1 010 126,00	856 161,00	0,20
200 000,00	AXA SA FRN 29/11/2049	EUR	197 600,00	194 750,00	0,05
200 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	196 200,00	194 720,00	0,05
<b>Multi-Utilities</b>			<b>1 213 740,00</b>	<b>1 065 625,00</b>	<b>0,25</b>
1 100 000,00	ENGIE SA FRN 31/12/2099	EUR	1 213 740,00	1 065 625,00	0,25
<b>Energy</b>			<b>914 328,00</b>	<b>752 096,00</b>	<b>0,18</b>
800 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	914 328,00	752 096,00	0,18

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## Eurizon AM SICAV - Low Carbon Euro

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>10 366 091,92</b>	<b>9 075 926,00</b>	<b>2,15</b>
<b>Finance</b>			<b>3 891 205,00</b>	<b>3 392 653,00</b>	<b>0,80</b>
2 300 000,00	ING GROEP NV FRN 15/02/2029	EUR	2 472 385,00	2 251 033,00	0,53
1 200 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	1 418 820,00	1 141 620,00	0,27
<b>Multi-Utilities</b>			<b>2 834 560,00</b>	<b>2 521 596,00</b>	<b>0,60</b>
1 000 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	1 000 540,00	940 180,00	0,22
1 000 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	1 033 750,00	900 000,00	0,22
800 000,00	STEDIN HOLDING NV FRN 31/12/2099	EUR	800 270,00	681 416,00	0,16
<b>Telecommunication</b>			<b>1 624 192,00</b>	<b>1 378 000,00</b>	<b>0,33</b>
1 600 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	1 624 192,00	1 378 000,00	0,33
<b>Consumer Retail</b>			<b>1 540 139,92</b>	<b>1 334 242,00</b>	<b>0,31</b>
1 400 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/03/2049	EUR	1 540 139,92	1 334 242,00	0,31
<b>Industries</b>			<b>475 995,00</b>	<b>449 435,00</b>	<b>0,11</b>
500 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	475 995,00	449 435,00	0,11
<b>ITALY</b>			<b>5 198 794,00</b>	<b>4 823 491,00</b>	<b>1,14</b>
<b>Finance</b>			<b>4 106 464,00</b>	<b>3 909 230,00</b>	<b>0,92</b>
2 000 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	2 018 040,00	1 887 600,00	0,45
1 000 000,00	UNICREDIT SPA FRN 16/06/2026	EUR	1 006 500,00	938 450,00	0,22
600 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	597 774,00	599 280,00	0,14
500 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	484 150,00	483 900,00	0,11
<b>Multi-Utilities</b>			<b>1 092 330,00</b>	<b>914 261,00</b>	<b>0,22</b>
1 000 000,00	ENEL SPA FRN 31/12/2099	EUR	992 330,00	813 600,00	0,19
100 000,00	ENEL SPA FRN 31/12/2099	EUR	100 000,00	100 661,00	0,03
<b>UNITED STATES</b>			<b>4 652 177,80</b>	<b>4 194 470,00</b>	<b>0,99</b>
<b>Finance</b>			<b>4 652 177,80</b>	<b>4 194 470,00</b>	<b>0,99</b>
2 200 000,00	BANK OF AMERICA CORP. FRN 09/05/2026	EUR	2 251 477,80	2 052 248,00	0,48
1 400 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	1 400 800,00	1 141 812,00	0,27
1 000 000,00	GOLDMAN SACHS GROUP, INC. FRN 30/04/2024	EUR	999 900,00	1 000 410,00	0,24
<b>SPAIN</b>			<b>4 456 193,12</b>	<b>4 023 812,00</b>	<b>0,95</b>
<b>Finance</b>			<b>4 056 193,12</b>	<b>3 636 168,00</b>	<b>0,86</b>
1 500 000,00	CAIXABANK SA FRN 14/07/2028	EUR	1 589 955,00	1 499 520,00	0,36
1 000 000,00	MAPFRE SA FRN 31/03/2047	EUR	1 169 183,12	947 500,00	0,22
900 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	897 885,00	802 638,00	0,19
200 000,00	BANCO SANTANDER SA FRN 16/01/2025	EUR	200 000,00	200 396,00	0,05
200 000,00	CAIXABANK SA FRN 10/07/2026	EUR	199 170,00	186 114,00	0,04
<b>Multi-Utilities</b>			<b>400 000,00</b>	<b>387 644,00</b>	<b>0,09</b>
400 000,00	IBERDROLA FINANZAS SA FRN 25/01/2030	EUR	400 000,00	387 644,00	0,09
<b>GERMANY</b>			<b>4 736 614,00</b>	<b>3 892 259,00</b>	<b>0,92</b>
<b>Finance</b>			<b>3 758 114,00</b>	<b>2 957 619,00</b>	<b>0,70</b>
2 200 000,00	ALLIANZ SE FRN 31/12/2099	EUR	2 240 500,00	1 537 734,00	0,37
1 400 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	1 419 264,00	1 322 524,00	0,31
100 000,00	ALLIANZ SE FRN 31/12/2099	EUR	98 350,00	97 361,00	0,02
<b>Multi-Utilities</b>			<b>978 500,00</b>	<b>934 640,00</b>	<b>0,22</b>
1 000 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	978 500,00	934 640,00	0,22

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

## Eurizon AM SICAV - Low Carbon Euro

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>2 263 848,00</b>	<b>2 080 810,00</b>	<b>0,49</b>
<b>Multi-Utilities</b>			<b>1 268 710,00</b>	<b>1 188 000,00</b>	<b>0,28</b>
1 200 000,00	ELIA GROUP SA FRN 31/12/2049	EUR	1 268 710,00	1 188 000,00	0,28
<b>Finance</b>			<b>995 138,00</b>	<b>892 810,00</b>	<b>0,21</b>
1 000 000,00	KBC GROUP NV FRN 16/06/2027	EUR	995 138,00	892 810,00	0,21
<b>UNITED KINGDOM</b>			<b>2 264 931,00</b>	<b>2 070 681,00</b>	<b>0,49</b>
<b>Finance</b>			<b>2 264 931,00</b>	<b>2 070 681,00</b>	<b>0,49</b>
1 500 000,00	NATWEST GROUP PLC FRN 15/11/2025	EUR	1 520 145,00	1 420 815,00	0,34
700 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	744 786,00	649 866,00	0,15
<b>DENMARK</b>			<b>1 561 769,00</b>	<b>1 434 472,00</b>	<b>0,34</b>
<b>Multi-Utilities</b>			<b>1 369 069,00</b>	<b>1 241 474,00</b>	<b>0,29</b>
1 300 000,00	ORSTED AS FRN 24/11/3017	EUR	1 369 069,00	1 241 474,00	0,29
<b>Finance</b>			<b>192 700,00</b>	<b>192 998,00</b>	<b>0,05</b>
200 000,00	DANSKE BANK AS FRN 21/06/2029	EUR	192 700,00	192 998,00	0,05
<b>SWEDEN</b>			<b>1 194 397,50</b>	<b>1 068 924,00</b>	<b>0,25</b>
<b>Telecommunication</b>			<b>1 194 397,50</b>	<b>1 068 924,00</b>	<b>0,25</b>
1 200 000,00	TELIA CO. AB FRN 11/05/2081	EUR	1 194 397,50	1 068 924,00	0,25
<b>IRELAND</b>			<b>1 195 332,00</b>	<b>1 056 780,00</b>	<b>0,25</b>
<b>Finance</b>			<b>1 195 332,00</b>	<b>1 056 780,00</b>	<b>0,25</b>
1 200 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	1 195 332,00	1 056 780,00	0,25
<b>SWITZERLAND</b>			<b>1 188 490,00</b>	<b>1 014 128,00</b>	<b>0,24</b>
<b>Finance</b>			<b>1 188 490,00</b>	<b>1 014 128,00</b>	<b>0,24</b>
1 000 000,00	UBS GROUP AG FRN 05/11/2028	EUR	995 690,00	820 520,00	0,19
200 000,00	UBS GROUP AG FRN 17/04/2025	EUR	192 800,00	193 608,00	0,05
<b>FINLAND</b>			<b>698 488,00</b>	<b>611 135,00</b>	<b>0,15</b>
<b>Finance</b>			<b>698 488,00</b>	<b>611 135,00</b>	<b>0,15</b>
700 000,00	NORDEA BANK ABP FRN 18/08/2031	EUR	698 488,00	611 135,00	0,15
<b>NORWAY</b>			<b>99 752,00</b>	<b>99 265,00</b>	<b>0,02</b>
<b>Finance</b>			<b>99 752,00</b>	<b>99 265,00</b>	<b>0,02</b>
100 000,00	DNB BANK ASA FRN 13/09/2033	EUR	99 752,00	99 265,00	0,02
<b>Zero-Coupon Bonds</b>			<b>4 666 904,70</b>	<b>4 331 734,00</b>	<b>1,03</b>
<b>FRANCE</b>			<b>1 994 010,00</b>	<b>1 795 060,00</b>	<b>0,43</b>
<b>Telecommunication</b>			<b>1 494 750,00</b>	<b>1 337 835,00</b>	<b>0,32</b>
1 500 000,00	ORANGE SA 0.00% 04/09/2026	EUR	1 494 750,00	1 337 835,00	0,32
<b>Basic Goods</b>			<b>499 260,00</b>	<b>457 225,00</b>	<b>0,11</b>
500 000,00	DANONE SA 0.00% 01/12/2025	EUR	499 260,00	457 225,00	0,11
<b>ITALY</b>			<b>1 497 420,00</b>	<b>1 479 030,00</b>	<b>0,35</b>
<b>Government</b>			<b>1 497 420,00</b>	<b>1 479 030,00</b>	<b>0,35</b>
1 500 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 29/11/2023	EUR	1 497 420,00	1 479 030,00	0,35

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

## Eurizon AM SICAV - Low Carbon Euro

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>BELGIUM</b>			<b>1 175 474,70</b>	<b>1 057 644,00</b>	<b>0,25</b>
<b>Finance</b>			<b>1 175 474,70</b>	<b>1 057 644,00</b>	<b>0,25</b>
1 200 000,00	BELFIUS BANK SA 0.00% 28/08/2026	EUR	1 175 474,70	1 057 644,00	0,25
<b>INVESTMENT FUNDS</b>			<b>35 980 570,74</b>	<b>36 022 932,44</b>	<b>8,52</b>
<b>UCI Units</b>			<b>35 980 570,74</b>	<b>36 022 932,44</b>	<b>8,52</b>
<b>LUXEMBOURG</b>			<b>35 980 570,74</b>	<b>36 022 932,44</b>	<b>8,52</b>
<b>Finance</b>			<b>35 980 570,74</b>	<b>36 022 932,44</b>	<b>8,52</b>
291 905,92	EURIZON FUND - BOND SHORT TERM EUR T1	EUR	28 030 476,91	28 046 320,79	6,63
80 783,99	EURIZON FUND - MONEY MARKET EUR T1	EUR	7 950 093,54	7 976 611,37	1,89
0,01	EURIZON FUND - MONEY MARKET USD T1	USD	0,29	0,28	0,00
<b>Total Portfolio</b>			<b>413 515 718,08</b>	<b>414 127 159,03</b>	<b>97,97</b>

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

## Eurizon AM SICAV - Low Carbon Euro

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(1 379 409,15)</b>	<b>181 188 949,87</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>163 620,00</b>	<b>18 745 020,00</b>
100 000	(162)	Sale	EURO BOBL	07/09/2023	EUR	163 620,00	18 745 020,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(1 543 029,15)</b>	<b>162 443 929,87</b>
100 000	750	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(1 004 739,15)	77 176 161,93
100 000	259	Purchase	SHORT EURO BTP	07/09/2023	EUR	(225 969,73)	27 104 350,00
100 000	254	Purchase	EURO BUND	07/09/2023	EUR	(169 554,40)	33 969 960,00
10	(124)	Sale	EURO STOXX 50	15/09/2023	EUR	(97 526,00)	5 489 480,00
100 000	(83)	Sale	EURO BTP	07/09/2023	EUR	(37 188,98)	9 637 130,00
100 000	42	Purchase	US LONG BOND (CBT)	20/09/2023	USD	(3 909,81)	4 885 481,99
100 000	3	Purchase	US 5YR NOTE (CBT)	29/09/2023	USD	(3 845,38)	294 483,18
100 000	35	Purchase	LONG GILT	27/09/2023	GBP	(295,70)	3 886 882,77

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

## Eurizon AM SICAV - Low Carbon Euro

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>114 660,00</b>	<b>81 487,00</b>	<b>—</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>114 660,00</b>	<b>81 487,00</b>	<b>—</b>
49	PUT	DAX INDEX 15 500,00 15/12/23	EUR	114 660,00	81 487,00	—

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

## Eurizon AM SICAV - Low Carbon Euro

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(4 730,14)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>55 532,19</b>
19/09/2023	15 203 359,00	USD	13 830 428,92	EUR	52 257,98
19/09/2023	2 007 846,00	GBP	2 328 026,19	EUR	3 274,21
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(60 262,33)</b>
19/09/2023	18 222 719,28	EUR	20 012 737,00	USD	(51 568,78)
19/09/2023	5 963 198,86	EUR	5 143 327,00	GBP	(8 693,55)

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

## Eurizon AM SICAV - Low Carbon Euro

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### SWAP CONTRACTS AS AT 30 JUNE 2023

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(8 402,78)</b>	<b>126 750,53</b>
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	5 500 000,00	BNP PARIBAS SA	20/12/2026	(8 402,78)	126 750,53

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

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## Eurizon AM SICAV - Cedola

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	89 880 793,06	
Banks	(Note 2)	155 702,95	
Other interest receivable		1 054 145,54	
Other assets	(Notes 3, 13)	992 488,47	
<b>Total assets</b>		<b>92 083 130,02</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(82,49)	
Payable on redemptions		(170 249,61)	
Other liabilities		(83 878,84)	
<b>Total liabilities</b>		<b>(254 210,94)</b>	
<b>Total net assets</b>		<b>91 828 919,08</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class Primaclasse	EUR	4,72	19 465 253,268

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

## Eurizon AM SICAV - Cedola

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>100 790 548,07</b>
Net income from investments	(Note 2)	1 285 084,79
Other income	(Notes 5, 8)	94 982,00
<b>Total income</b>		<b>1 380 066,79</b>
Management fee	(Note 8)	(322 782,55)
Administrative fees	(Note 10)	(79 695,45)
Subscription tax	(Note 6)	(23 325,44)
Other charges and taxes	(Notes 3, 7)	(311 335,44)
<b>Total expenses</b>		<b>(737 138,88)</b>
<b>Net investment income / (loss)</b>		<b>642 927,91</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(987 788,22)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	2 179 031,51
- foreign currencies	(Note 2)	251,52
<b>Net result of operations for the period</b>		<b>1 834 422,72</b>
Subscriptions for the period		150 617,44
Redemptions for the period		(10 252 475,82)
Dividend distributions	(Note 15)	(694 193,33)
<b>Net assets at the end of the period</b>		<b>91 828 919,08</b>

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

## Eurizon AM SICAV - Cedola

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>98 799 946,29</b>	<b>89 880 793,06</b>	<b>97,88</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>98 476 946,20</b>	<b>89 557 825,68</b>	<b>97,53</b>
<b>Ordinary Bonds</b>			<b>45 839 062,88</b>	<b>41 859 020,68</b>	<b>45,59</b>
<b>FRANCE</b>			<b>7 616 001,20</b>	<b>6 873 289,00</b>	<b>7,49</b>
<b>Consumer Retail</b>			<b>3 590 329,20</b>	<b>3 321 043,00</b>	<b>3,62</b>
900 000,00	RENAULT SA 2.375% 25/05/2026	EUR	916 514,00	832 059,00	0,91
700 000,00	ACCOR SA 3.00% 04/02/2026	EUR	736 470,00	675 444,00	0,74
600 000,00	ELIS SA 1.00% 03/04/2025	EUR	554 220,00	562 944,00	0,61
600 000,00	FORVIA 2.375% 15/06/2029	EUR	614 052,00	490 392,00	0,53
400 000,00	FORVIA 2.625% 15/06/2025	EUR	384 800,00	381 156,00	0,42
400 000,00	VALEO SA 1.50% 18/06/2025	EUR	384 273,20	379 048,00	0,41
<b>Telecommunication</b>			<b>2 316 774,00</b>	<b>2 005 103,00</b>	<b>2,18</b>
700 000,00	ILIAD SA 1.50% 14/10/2024	EUR	710 682,00	672 546,00	0,73
600 000,00	EUTELSAT SA 2.00% 02/10/2025	EUR	598 248,00	542 310,00	0,59
700 000,00	ALTICE FRANCE SA 4.125% 15/01/2029	EUR	705 180,00	506 828,00	0,55
300 000,00	WPP FINANCE SA 2.25% 22/09/2026	EUR	302 664,00	283 419,00	0,31
<b>Industries</b>			<b>751 450,00</b>	<b>673 015,00</b>	<b>0,73</b>
700 000,00	CROWN EUROPEAN HOLDINGS SA 2.875% 01/02/2026	EUR	751 450,00	673 015,00	0,73
<b>Finance</b>			<b>652 588,00</b>	<b>582 000,00</b>	<b>0,64</b>
600 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 3.00% 11/09/2025	EUR	652 588,00	582 000,00	0,64
<b>Multi-Utilities</b>			<b>304 860,00</b>	<b>292 128,00</b>	<b>0,32</b>
300 000,00	ORANO SA 3.375% 23/04/2026	EUR	304 860,00	292 128,00	0,32
<b>ITALY</b>			<b>7 245 707,80</b>	<b>6 716 139,50</b>	<b>7,31</b>
<b>Finance</b>			<b>3 240 181,80</b>	<b>3 065 496,50</b>	<b>3,34</b>
700 000,00	DOVALUE SPA 5.00% 04/08/2025	EUR	692 391,00	661 052,00	0,72
700 000,00	NEXI SPA 1.625% 30/04/2026	EUR	700 000,00	638 834,00	0,69
650 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.125% 23/04/2025	EUR	606 996,00	612 722,50	0,67
600 000,00	INTESA SANPAOLO SPA 3.928% 15/09/2026	EUR	645 301,80	584 682,00	0,64
300 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	311 171,00	287 355,00	0,31
300 000,00	UNICREDIT SPA 0.50% 09/04/2025	EUR	284 322,00	280 851,00	0,31
<b>Industries</b>			<b>2 123 148,00</b>	<b>1 908 363,00</b>	<b>2,08</b>
700 000,00	WEBUILD SPA 5.875% 15/12/2025	EUR	768 727,00	690 893,00	0,75
700 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	727 163,00	649 516,00	0,71
600 000,00	LEONARDO SPA 2.375% 08/01/2026	EUR	627 258,00	567 954,00	0,62
<b>Basic Goods</b>			<b>666 806,00</b>	<b>646 674,00</b>	<b>0,70</b>
700 000,00	AUTOSTRADIE PER L'ITALIA SPA 1.75% 26/06/2026	EUR	666 806,00	646 674,00	0,70
<b>Telecommunication</b>			<b>613 142,00</b>	<b>565 884,00</b>	<b>0,61</b>
600 000,00	TELECOM ITALIA SPA 2.75% 15/04/2025	EUR	613 142,00	565 884,00	0,61
<b>Consumer Retail</b>			<b>602 430,00</b>	<b>529 722,00</b>	<b>0,58</b>
600 000,00	MUNDYS SPA 1.875% 13/07/2027	EUR	602 430,00	529 722,00	0,58
<b>UNITED STATES</b>			<b>4 828 570,00</b>	<b>4 500 654,00</b>	<b>4,90</b>
<b>Finance</b>			<b>1 768 834,00</b>	<b>1 600 689,00</b>	<b>1,74</b>
700 000,00	WELLS FARGO & CO. 1.625% 02/06/2025	EUR	735 274,00	663 943,00	0,72
700 000,00	GOLDMAN SACHS GROUP, INC. 1.625% 27/07/2026	EUR	728 718,00	652 463,00	0,71
300 000,00	AMERICAN TOWER CORP. 1.375% 04/04/2025	EUR	304 842,00	284 283,00	0,31

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

## Eurizon AM SICAV - Cedola

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>936 560,00</b>	<b>944 582,00</b>	<b>1,03</b>
600 000,00	FORD MOTOR CREDIT CO. LLC 2.386% 17/02/2026	EUR	565 344,00	562 566,00	0,61
400 000,00	GENERAL MOTORS FINANCIAL CO., INC. 1.694% 26/03/2025	EUR	371 216,00	382 016,00	0,42
<b>Industries</b>			<b>906 928,00</b>	<b>846 172,00</b>	<b>0,92</b>
500 000,00	SILGAN HOLDINGS, INC. 3.25% 15/03/2025	EUR	504 895,00	489 120,00	0,53
400 000,00	BALL CORP. 1.50% 15/03/2027	EUR	402 033,00	357 052,00	0,39
<b>Basic Goods</b>			<b>613 908,00</b>	<b>570 708,00</b>	<b>0,62</b>
600 000,00	ALTRIA GROUP, INC. 1.70% 15/06/2025	EUR	613 908,00	570 708,00	0,62
<b>Computing and IT</b>			<b>300 000,00</b>	<b>277 584,00</b>	<b>0,30</b>
300 000,00	IQVIA, INC. 1.75% 15/03/2026	EUR	300 000,00	277 584,00	0,30
<b>Raw materials</b>			<b>302 340,00</b>	<b>260 919,00</b>	<b>0,29</b>
300 000,00	DOW CHEMICAL CO. 0.50% 15/03/2027	EUR	302 340,00	260 919,00	0,29
<b>SPAIN</b>			<b>4 683 148,00</b>	<b>4 347 650,00</b>	<b>4,73</b>
<b>Finance</b>			<b>2 959 799,00</b>	<b>2 704 948,00</b>	<b>2,95</b>
700 000,00	BANKINTER SA 0.875% 08/07/2026	EUR	716 618,00	626 346,00	0,68
600 000,00	BANCO SANTANDER SA 3.25% 04/04/2026	EUR	676 194,00	578 490,00	0,63
400 000,00	CAIXABANK SA 1.00% 25/06/2024	EUR	377 376,00	387 124,00	0,42
300 000,00	BANCO SANTANDER SA 1.125% 17/01/2025	EUR	303 702,00	285 603,00	0,31
300 000,00	SANTANDER CONSUMER FINANCE SA 0.375% 17/01/2025	EUR	291 852,00	283 038,00	0,31
300 000,00	CAIXABANK SA 0.375% 03/02/2025	EUR	290 772,00	281 847,00	0,31
300 000,00	BANCO DE SABADELL SA 2.50% 15/04/2031	EUR	303 285,00	262 500,00	0,29
<b>Industries</b>			<b>574 752,00</b>	<b>544 893,00</b>	<b>0,59</b>
300 000,00	ABERTIS INFRAESTRUCTURAS SA 0.625% 15/07/2025	EUR	277 044,00	279 978,00	0,30
300 000,00	CELLNEX FINANCE CO. SA 0.75% 15/11/2026	EUR	297 708,00	264 915,00	0,29
<b>Consumer Retail</b>			<b>427 750,00</b>	<b>429 905,00</b>	<b>0,47</b>
500 000,00	INTERNATIONAL CONSOLIDATED AIRLINES GROUP SA 1.50% 04/07/2027	EUR	427 750,00	429 905,00	0,47
<b>Energy</b>			<b>424 957,00</b>	<b>378 728,00</b>	<b>0,41</b>
400 000,00	CEPSA FINANCE SA 2.25% 13/02/2026	EUR	424 957,00	378 728,00	0,41
<b>Health</b>			<b>295 890,00</b>	<b>289 176,00</b>	<b>0,31</b>
300 000,00	GRIFOLS SA 1.625% 15/02/2025	EUR	295 890,00	289 176,00	0,31
<b>UNITED KINGDOM</b>			<b>4 444 210,43</b>	<b>4 027 576,00</b>	<b>4,39</b>
<b>Basic Goods</b>			<b>1 731 401,00</b>	<b>1 555 280,00</b>	<b>1,70</b>
800 000,00	BAT INTERNATIONAL FINANCE PLC 2.75% 25/03/2025	EUR	858 137,00	777 776,00	0,85
800 000,00	IMPERIAL BRANDS FINANCE PLC 3.375% 26/02/2026	EUR	873 264,00	777 504,00	0,85
<b>Consumer Retail</b>			<b>840 931,43</b>	<b>847 074,00</b>	<b>0,92</b>
600 000,00	EASYJET PLC 0.875% 11/06/2025	EUR	571 588,00	563 214,00	0,61
300 000,00	JAGUAR LAND ROVER AUTOMOTIVE PLC 4.50% 15/01/2026	EUR	269 343,43	283 860,00	0,31
<b>Finance</b>			<b>762 718,00</b>	<b>680 260,00</b>	<b>0,74</b>
700 000,00	HSBC HOLDINGS PLC 3.00% 30/06/2025	EUR	762 718,00	680 260,00	0,74
<b>Telecommunication</b>			<b>700 960,00</b>	<b>551 250,00</b>	<b>0,60</b>
700 000,00	VIRGIN MEDIA FINANCE PLC 3.75% 15/07/2030	EUR	700 960,00	551 250,00	0,60
<b>Industries</b>			<b>408 200,00</b>	<b>393 712,00</b>	<b>0,43</b>
400 000,00	ROLLS-ROYCE PLC 4.625% 16/02/2026	EUR	408 200,00	393 712,00	0,43

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## Eurizon AM SICAV - Cedola

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>4 474 333,07</b>	<b>4 004 083,00</b>	<b>4,36</b>
<b>Finance</b>			<b>1 331 764,00</b>	<b>1 182 583,00</b>	<b>1,29</b>
600 000,00	DE VOLKSBANK NV 1.75% 22/10/2030	EUR	629 730,00	544 182,00	0,59
400 000,00	ABERTIS INFRASTRUCTURAS FINANCE BV 3.248% 31/12/2099	EUR	400 000,00	359 548,00	0,39
300 000,00	JAB HOLDINGS BV 1.75% 25/06/2026	EUR	302 034,00	278 853,00	0,31
<b>Consumer Retail</b>			<b>1 095 647,00</b>	<b>1 042 653,00</b>	<b>1,13</b>
600 000,00	ZF EUROPE FINANCE BV 2.00% 23/02/2026	EUR	550 668,00	545 868,00	0,59
500 000,00	STELLANTIS NV 3.875% 05/01/2026	EUR	544 979,00	496 785,00	0,54
<b>Telecommunication</b>			<b>1 175 010,00</b>	<b>925 578,00</b>	<b>1,01</b>
600 000,00	ZIGGO BV 2.875% 15/01/2030	EUR	602 730,00	483 030,00	0,53
600 000,00	ZIGGO BOND CO. BV 3.375% 28/02/2030	EUR	572 280,00	442 548,00	0,48
<b>Industries</b>			<b>596 338,07</b>	<b>577 284,00</b>	<b>0,63</b>
400 000,00	OI EUROPEAN GROUP BV 2.875% 15/02/2025	EUR	396 646,07	390 088,00	0,43
200 000,00	AIRBUS SE 1.375% 09/06/2026	EUR	199 692,00	187 196,00	0,20
<b>Energy</b>			<b>275 574,00</b>	<b>275 985,00</b>	<b>0,30</b>
300 000,00	WINTERSHALL DEA FINANCE BV 0.84% 25/09/2025	EUR	275 574,00	275 985,00	0,30
<b>GERMANY</b>			<b>2 342 202,00</b>	<b>2 132 527,00</b>	<b>2,32</b>
<b>Finance</b>			<b>805 156,00</b>	<b>763 408,00</b>	<b>0,83</b>
400 000,00	COMMERZBANK AG 4.00% 23/03/2026	EUR	422 140,00	388 180,00	0,42
400 000,00	DEUTSCHE BANK AG 1.125% 17/03/2025	EUR	383 016,00	375 228,00	0,41
<b>Industries</b>			<b>732 830,00</b>	<b>626 997,00</b>	<b>0,68</b>
700 000,00	TK ELEVATOR MIDCO GMBH 4.375% 15/07/2027	EUR	732 830,00	626 997,00	0,68
<b>Consumer Retail</b>			<b>496 260,00</b>	<b>474 375,00</b>	<b>0,52</b>
500 000,00	DEUTSCHE LUFTHANSA AG 3.00% 29/05/2026	EUR	496 260,00	474 375,00	0,52
<b>Multi-Utilities</b>			<b>307 956,00</b>	<b>267 747,00</b>	<b>0,29</b>
300 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG 1.875% 29/06/2080	EUR	307 956,00	267 747,00	0,29
<b>LUXEMBOURG</b>			<b>1 999 712,00</b>	<b>1 887 828,00</b>	<b>2,06</b>
<b>Industries</b>			<b>1 324 564,00</b>	<b>1 234 773,00</b>	<b>1,35</b>
900 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 12/09/2025	EUR	897 732,00	857 493,00	0,94
400 000,00	HEIDELBERGCEMENT FINANCE LUXEMBOURG SA 1.625% 07/04/2026	EUR	426 832,00	377 280,00	0,41
<b>Telecommunication</b>			<b>579 660,00</b>	<b>558 228,00</b>	<b>0,61</b>
600 000,00	ALTICE FINANCING SA 2.25% 15/01/2025	EUR	579 660,00	558 228,00	0,61
<b>Raw materials</b>			<b>95 488,00</b>	<b>94 827,00</b>	<b>0,10</b>
100 000,00	ARCELORMITTAL SA 1.75% 19/11/2025	EUR	95 488,00	94 827,00	0,10
<b>SWEDEN</b>			<b>1 931 790,80</b>	<b>1 715 553,00</b>	<b>1,87</b>
<b>Consumer Retail</b>			<b>1 317 330,80</b>	<b>1 196 188,00</b>	<b>1,30</b>
700 000,00	VERISURE HOLDING AB 3.25% 15/02/2027	EUR	701 076,00	623 140,00	0,68
600 000,00	VOLVO CAR AB 2.00% 24/01/2025	EUR	616 254,80	573 048,00	0,62
<b>Finance</b>			<b>614 460,00</b>	<b>519 365,00</b>	<b>0,57</b>
700 000,00	INTRUM AB 3.50% 15/07/2026	EUR	614 460,00	519 365,00	0,57
<b>IRELAND</b>			<b>1 738 885,00</b>	<b>1 576 010,00</b>	<b>1,72</b>
<b>Industries</b>			<b>890 845,00</b>	<b>800 397,00</b>	<b>0,87</b>
900 000,00	ARDAGH PACKAGING FINANCE PLC/ARDAGH HOLDINGS USA, INC. 2.125% 15/08/2026	EUR	890 845,00	800 397,00	0,87

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## Eurizon AM SICAV - Cedola

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>539 736,00</b>	<b>487 085,00</b>	<b>0,53</b>
500 000,00	RYANAIR DAC 2.875% 15/09/2025	EUR	539 736,00	487 085,00	0,53
<b>Finance</b>			<b>308 304,00</b>	<b>288 528,00</b>	<b>0,32</b>
300 000,00	AIB GROUP PLC 2.25% 03/07/2025	EUR	308 304,00	288 528,00	0,32
<b>FINLAND</b>			<b>1 222 379,58</b>	<b>1 166 347,18</b>	<b>1,27</b>
<b>Multi-Utilities</b>			<b>995 062,00</b>	<b>953 923,00</b>	<b>1,04</b>
700 000,00	TEOLLISUUDEN VOIMA OYJ 2.125% 04/02/2025	EUR	684 208,00	673 393,00	0,73
300 000,00	FORTUM OYJ 1.625% 27/02/2026	EUR	310 854,00	280 530,00	0,31
<b>Telecommunication</b>			<b>227 317,58</b>	<b>212 424,18</b>	<b>0,23</b>
226 000,00	NOKIA OYJ 2.00% 11/03/2026	EUR	227 317,58	212 424,18	0,23
<b>SWITZERLAND</b>			<b>734 776,00</b>	<b>630 182,00</b>	<b>0,69</b>
<b>Finance</b>			<b>734 776,00</b>	<b>630 182,00</b>	<b>0,69</b>
700 000,00	UBS GROUP AG 1.25% 01/09/2026	EUR	734 776,00	630 182,00	0,69
<b>JERSEY</b>			<b>629 412,00</b>	<b>549 684,00</b>	<b>0,60</b>
<b>Raw materials</b>			<b>629 412,00</b>	<b>549 684,00</b>	<b>0,60</b>
600 000,00	GLENCORE FINANCE EUROPE LTD. 1.50% 15/10/2026	EUR	629 412,00	549 684,00	0,60
<b>JAPAN</b>			<b>599 700,00</b>	<b>536 568,00</b>	<b>0,58</b>
<b>Finance</b>			<b>599 700,00</b>	<b>536 568,00</b>	<b>0,58</b>
600 000,00	MIZUHO FINANCIAL GROUP, INC. 0.184% 13/04/2026	EUR	599 700,00	536 568,00	0,58
<b>BELGIUM</b>			<b>433 244,00</b>	<b>381 192,00</b>	<b>0,42</b>
<b>Finance</b>			<b>433 244,00</b>	<b>381 192,00</b>	<b>0,42</b>
400 000,00	BELFIUS BANK SA 3.125% 11/05/2026	EUR	433 244,00	381 192,00	0,42
<b>AUSTRALIA</b>			<b>319 281,00</b>	<b>279 915,00</b>	<b>0,30</b>
<b>Finance</b>			<b>319 281,00</b>	<b>279 915,00</b>	<b>0,30</b>
300 000,00	NATIONAL AUSTRALIA BANK LTD. 1.25% 18/05/2026	EUR	319 281,00	279 915,00	0,30
<b>AUSTRIA</b>			<b>297 000,00</b>	<b>267 465,00</b>	<b>0,29</b>
<b>Computing and IT</b>			<b>297 000,00</b>	<b>267 465,00</b>	<b>0,29</b>
300 000,00	AMS-OSRAM AG 6.00% 31/07/2025	EUR	297 000,00	267 465,00	0,29
<b>NORWAY</b>			<b>298 710,00</b>	<b>266 358,00</b>	<b>0,29</b>
<b>Finance</b>			<b>298 710,00</b>	<b>266 358,00</b>	<b>0,29</b>
300 000,00	SANTANDER CONSUMER BANK AS 0.125% 14/04/2026	EUR	298 710,00	266 358,00	0,29
<b>Floating Rate Notes</b>			<b>52 322 811,32</b>	<b>47 414 447,00</b>	<b>51,63</b>
<b>FRANCE</b>			<b>11 985 617,06</b>	<b>10 650 070,00</b>	<b>11,60</b>
<b>Finance</b>			<b>7 929 738,06</b>	<b>7 030 200,00</b>	<b>7,66</b>
1 000 000,00	AXA SA FRN 20/05/2049	EUR	1 104 517,80	960 220,00	1,05
700 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	697 487,00	618 933,00	0,67
700 000,00	LA BANQUE POSTALE SA FRN 26/01/2031	EUR	700 282,00	614 082,00	0,67
600 000,00	CREDIT AGRICOLE ASSURANCES SA FRN 31/12/2099	EUR	650 519,00	584 322,00	0,64
600 000,00	CREDIT MUTUEL ARKEA SA FRN 25/10/2029	EUR	611 976,00	570 306,00	0,62
600 000,00	SCOR SE FRN 08/06/2046	EUR	659 493,00	562 278,00	0,61
600 000,00	BNP PARIBAS SA FRN 20/11/2030	EUR	632 028,86	556 422,00	0,61
600 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	605 909,40	555 702,00	0,60
500 000,00	CNP ASSURANCES FRN 05/06/2045	EUR	564 775,00	487 350,00	0,53
500 000,00	BNP PARIBAS CARDIF SA FRN 29/11/2049	EUR	537 945,00	481 675,00	0,52

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## Eurizon AM SICAV - Cedola

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	SOGECAP SA FRN 29/12/2049	EUR	531 745,00	475 645,00	0,52
300 000,00	CAISSE NATIONALE DE REASSURANCE MUTUELLE AGRICOLE	EUR	331 797,00	300 471,00	0,33
	GROUPAMA FRN 29/05/2049				
300 000,00	BPCE SA FRN 15/09/2027	EUR	301 263,00	262 794,00	0,29
<b>Multi-Utilities</b>			<b>2 106 298,00</b>	<b>1 908 645,00</b>	<b>2,08</b>
600 000,00	ELECTRICITE DE FRANCE SA FRN 31/12/2099	EUR	640 794,00	565 500,00	0,62
600 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	604 990,00	542 220,00	0,59
600 000,00	VEOLIA ENVIRONNEMENT SA FRN 31/12/2099	EUR	562 014,00	523 428,00	0,57
300 000,00	ENGIE SA FRN 31/12/2099	EUR	298 500,00	277 497,00	0,30
<b>Industries</b>			<b>725 549,00</b>	<b>649 096,00</b>	<b>0,71</b>
700 000,00	LA POSTE SA FRN 31/12/2099	EUR	725 549,00	649 096,00	0,71
<b>Telecommunication</b>			<b>478 532,00</b>	<b>398 000,00</b>	<b>0,43</b>
400 000,00	ORANGE SA FRN 29/10/2049	EUR	478 532,00	398 000,00	0,43
<b>Energy</b>			<b>441 000,00</b>	<b>376 048,00</b>	<b>0,41</b>
400 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	441 000,00	376 048,00	0,41
<b>Raw materials</b>			<b>304 500,00</b>	<b>288 081,00</b>	<b>0,31</b>
300 000,00	ARKEMA SA FRN 31/12/2099	EUR	304 500,00	288 081,00	0,31
<b>NETHERLANDS</b>			<b>9 663 205,56</b>	<b>8 754 934,00</b>	<b>9,53</b>
<b>Finance</b>			<b>3 858 441,00</b>	<b>3 437 561,00</b>	<b>3,74</b>
700 000,00	ING GROEP NV FRN 22/03/2030	EUR	712 762,00	654 696,00	0,71
500 000,00	AEGON NV FRN 25/04/2044	EUR	526 295,00	490 615,00	0,53
500 000,00	ACHMEA BV FRN 29/12/2049	EUR	538 679,00	485 430,00	0,53
500 000,00	NN GROUP NV FRN 15/07/2049	EUR	541 745,00	483 270,00	0,53
500 000,00	ARGENTUM NETHERLANDS BV FOR ZURICH INSURANCE CO. LTD. FRN 01/10/2046	EUR	561 295,00	469 305,00	0,51
400 000,00	ASR NEDERLAND NV FRN 29/09/2045	EUR	459 680,00	393 636,00	0,43
300 000,00	ELM BV FOR SWISS REINSURANCE CO. LTD. FRN 29/12/2049	EUR	314 067,00	278 793,00	0,30
200 000,00	COOPERATIEVE RABOBANK UA FRN 31/12/2099	EUR	203 918,00	181 816,00	0,20
<b>Multi-Utilities</b>			<b>2 844 874,80</b>	<b>2 607 913,00</b>	<b>2,84</b>
900 000,00	NATURGY FINANCE BV FRN 29/12/2049	EUR	907 911,00	876 375,00	0,95
700 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	700 000,00	630 000,00	0,69
600 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	617 323,80	564 108,00	0,61
400 000,00	ALLIANDER NV FRN 31/12/2099	EUR	419 640,00	367 076,00	0,40
200 000,00	STEDIN HOLDING NV FRN 31/12/2099	EUR	200 000,00	170 354,00	0,19
<b>Telecommunication</b>			<b>1 481 601,00</b>	<b>1 398 384,00</b>	<b>1,52</b>
900 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	909 351,00	832 500,00	0,91
600 000,00	KONINKLIJKE KPN NV FRN 31/12/2099	EUR	572 250,00	565 884,00	0,61
<b>Consumer Retail</b>			<b>638 581,09</b>	<b>571 818,00</b>	<b>0,62</b>
600 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/03/2049	EUR	638 581,09	571 818,00	0,62
<b>Basic Goods</b>			<b>517 846,67</b>	<b>458 620,00</b>	<b>0,50</b>
500 000,00	JT INTERNATIONAL FINANCIAL SERVICES BV FRN 07/04/2081	EUR	517 846,67	458 620,00	0,50
<b>Energy</b>			<b>321 861,00</b>	<b>280 638,00</b>	<b>0,31</b>
300 000,00	REPSOL INTERNATIONAL FINANCE BV FRN 31/12/2099	EUR	321 861,00	280 638,00	0,31
<b>ITALY</b>			<b>5 701 331,70</b>	<b>5 321 394,00</b>	<b>5,79</b>
<b>Finance</b>			<b>3 950 667,00</b>	<b>3 711 129,00</b>	<b>4,04</b>
1 000 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	1 078 770,00	971 240,00	1,06
600 000,00	CREDITO EMILIANO SPA FRN 25/10/2025	EUR	566 748,00	572 568,00	0,62
600 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	561 936,00	566 280,00	0,62
600 000,00	BANCO BPM SPA FRN 14/01/2031	EUR	614 076,00	546 000,00	0,59

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## Eurizon AM SICAV - Cedola

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	BPER BANCA FRN 30/11/2030	EUR	523 770,00	469 645,00	0,51
300 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	305 550,00	296 043,00	0,32
300 000,00	ICCREA BANCA SPA FRN 20/10/2025	EUR	299 817,00	289 353,00	0,32
<b>Multi-Utilities</b>			<b>750 011,00</b>	<b>667 317,00</b>	<b>0,73</b>
700 000,00	ENEL SPA FRN 24/05/2080	EUR	750 011,00	667 317,00	0,73
<b>Energy</b>			<b>711 709,00</b>	<b>645 750,00</b>	<b>0,70</b>
700 000,00	ENI SPA FRN 31/12/2099	EUR	711 709,00	645 750,00	0,70
<b>Consumer Retail</b>			<b>288 944,70</b>	<b>297 198,00</b>	<b>0,32</b>
300 000,00	MOONEY GROUP SPA FRN 17/12/2026	EUR	288 944,70	297 198,00	0,32
<b>GERMANY</b>			<b>5 374 581,00</b>	<b>4 827 594,00</b>	<b>5,26</b>
<b>Finance</b>			<b>2 364 910,00</b>	<b>2 062 367,00</b>	<b>2,25</b>
1 100 000,00	ALLIANZ SE FRN 07/07/2045	EUR	1 159 961,00	1 035 771,00	1,13
800 000,00	HANNOVER RUECK SE FRN 29/06/2049	EUR	882 731,00	765 152,00	0,83
300 000,00	TALANX AG FRN 05/12/2047	EUR	322 218,00	261 444,00	0,29
<b>Health</b>			<b>1 702 046,00</b>	<b>1 553 248,00</b>	<b>1,69</b>
1 000 000,00	BAYER AG FRN 12/11/2079	EUR	993 226,00	929 520,00	1,01
700 000,00	MERCK KGAA FRN 09/09/2080	EUR	708 820,00	623 728,00	0,68
<b>Industries</b>			<b>700 649,00</b>	<b>641 277,00</b>	<b>0,70</b>
700 000,00	DEUTSCHE BAHN FINANCE GMBH FRN 31/12/2099	EUR	700 649,00	641 277,00	0,70
<b>Computing and IT</b>			<b>606 976,00</b>	<b>570 702,00</b>	<b>0,62</b>
600 000,00	INFINEON TECHNOLOGIES AG FRN 31/12/2099	EUR	606 976,00	570 702,00	0,62
<b>UNITED KINGDOM</b>			<b>5 025 266,00</b>	<b>4 471 335,00</b>	<b>4,87</b>
<b>Finance</b>			<b>2 914 772,00</b>	<b>2 606 667,00</b>	<b>2,84</b>
700 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	743 379,00	649 866,00	0,71
600 000,00	AVIVA PLC FRN 04/12/2045	EUR	644 240,00	568 308,00	0,62
600 000,00	BARCLAYS PLC FRN 22/03/2031	EUR	599 334,00	519 600,00	0,57
300 000,00	HSBC HOLDINGS PLC FRN 29/12/2049	EUR	311 637,00	297 768,00	0,32
300 000,00	NATIONWIDE BUILDING SOCIETY FRN 25/07/2029	EUR	315 888,00	286 920,00	0,31
300 000,00	BARCLAYS PLC FRN 24/01/2026	EUR	300 294,00	284 205,00	0,31
<b>Telecommunication</b>			<b>914 022,00</b>	<b>810 714,00</b>	<b>0,88</b>
600 000,00	VODAFONE GROUP PLC FRN 27/08/2080	EUR	621 456,00	540 630,00	0,59
300 000,00	BRITISH TELECOMMUNICATIONS PLC FRN 18/08/2080	EUR	292 566,00	270 084,00	0,29
<b>Energy</b>			<b>600 000,00</b>	<b>552 816,00</b>	<b>0,60</b>
600 000,00	BP CAPITAL MARKETS PLC FRN 31/12/2099	EUR	600 000,00	552 816,00	0,60
<b>Basic Goods</b>			<b>596 472,00</b>	<b>501 138,00</b>	<b>0,55</b>
600 000,00	BRITISH AMERICAN TOBACCO PLC FRN 31/12/2099	EUR	596 472,00	501 138,00	0,55
<b>UNITED STATES</b>			<b>2 877 028,00</b>	<b>2 554 468,00</b>	<b>2,78</b>
<b>Finance</b>			<b>2 877 028,00</b>	<b>2 554 468,00</b>	<b>2,78</b>
700 000,00	MORGAN STANLEY FRN 23/10/2026	EUR	728 750,00	650 510,00	0,71
700 000,00	BANK OF AMERICA CORP. FRN 04/05/2027	EUR	748 096,00	647 451,00	0,70
700 000,00	JPMORGAN CHASE & CO. FRN 11/03/2027	EUR	720 684,00	639 905,00	0,70
700 000,00	CITIGROUP, INC. FRN 08/10/2027	EUR	679 498,00	616 602,00	0,67
<b>SPAIN</b>			<b>2 153 881,00</b>	<b>1 948 208,00</b>	<b>2,12</b>
<b>Finance</b>			<b>2 153 881,00</b>	<b>1 948 208,00</b>	<b>2,12</b>
600 000,00	CAIXABANK SA FRN 17/04/2030	EUR	581 868,00	556 554,00	0,61
600 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 16/01/2030	EUR	603 018,00	555 504,00	0,60

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



## Eurizon AM SICAV - Cedola

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
500 000,00	MAPFRE SA FRN 31/03/2047	EUR	556 487,00	473 750,00	0,52
400 000,00	BANCO DE SABADELL SA FRN 11/03/2027	EUR	412 508,00	362 400,00	0,39
<b>AUSTRIA</b>			<b>1 948 245,00</b>	<b>1 774 988,00</b>	<b>1,93</b>
<b>Finance</b>			<b>1 124 982,00</b>	<b>1 056 816,00</b>	<b>1,15</b>
600 000,00	ERSTE GROUP BANK AG FRN 10/06/2030	EUR	568 974,00	542 406,00	0,59
600 000,00	RAIFFEISEN BANK INTERNATIONAL AG FRN 12/03/2030	EUR	556 008,00	514 410,00	0,56
<b>Energy</b>			<b>823 263,00</b>	<b>718 172,00</b>	<b>0,78</b>
700 000,00	OMV AG FRN 29/12/2049	EUR	823 263,00	718 172,00	0,78
<b>SWEDEN</b>			<b>1 785 782,00</b>	<b>1 714 857,00</b>	<b>1,87</b>
<b>Finance</b>			<b>1 203 066,00</b>	<b>1 180 395,00</b>	<b>1,29</b>
600 000,00	SKANDINAVISKA ENSKILDA BANKEN AB FRN 31/10/2028	EUR	599 808,00	592 248,00	0,65
300 000,00	SWEDBANK AB FRN 18/09/2028	EUR	295 674,00	296 649,00	0,32
300 000,00	SVENSKA HANDELSBANKEN AB FRN 05/03/2029	EUR	307 584,00	291 498,00	0,32
<b>Telecommunication</b>			<b>582 716,00</b>	<b>534 462,00</b>	<b>0,58</b>
600 000,00	TELIA CO. AB FRN 11/05/2081	EUR	582 716,00	534 462,00	0,58
<b>BELGIUM</b>			<b>1 565 113,00</b>	<b>1 471 476,00</b>	<b>1,60</b>
<b>Finance</b>			<b>862 634,00</b>	<b>821 244,00</b>	<b>0,89</b>
700 000,00	KBC GROUP NV FRN 03/12/2029	EUR	671 076,00	648 942,00	0,70
200 000,00	KBC GROUP NV FRN 31/12/2099	EUR	191 558,00	172 302,00	0,19
<b>Raw materials</b>			<b>599 890,00</b>	<b>551 232,00</b>	<b>0,60</b>
600 000,00	SOLVAY SA FRN 31/12/2099	EUR	599 890,00	551 232,00	0,60
<b>Multi-Utilities</b>			<b>102 589,00</b>	<b>99 000,00</b>	<b>0,11</b>
100 000,00	ELIA GROUP SA FRN 31/12/2049	EUR	102 589,00	99 000,00	0,11
<b>PORTUGAL</b>			<b>992 624,00</b>	<b>877 726,00</b>	<b>0,96</b>
<b>Multi-Utilities</b>			<b>599 100,00</b>	<b>527 310,00</b>	<b>0,58</b>
600 000,00	EDP - ENERGIAS DE PORTUGAL SA FRN 02/08/2081	EUR	599 100,00	527 310,00	0,58
<b>Finance</b>			<b>393 524,00</b>	<b>350 416,00</b>	<b>0,38</b>
400 000,00	BANCO COMERCIAL PORTUGUES SA FRN 12/02/2027	EUR	393 524,00	350 416,00	0,38
<b>FINLAND</b>			<b>815 236,00</b>	<b>738 710,00</b>	<b>0,80</b>
<b>Finance</b>			<b>815 236,00</b>	<b>738 710,00</b>	<b>0,80</b>
600 000,00	OP CORPORATE BANK PLC FRN 09/06/2030	EUR	621 078,00	552 648,00	0,60
200 000,00	NORDEA BANK ABP FRN 31/12/2099	EUR	194 158,00	186 062,00	0,20
<b>IRELAND</b>			<b>676 129,00</b>	<b>663 647,00</b>	<b>0,72</b>
<b>Finance</b>			<b>676 129,00</b>	<b>663 647,00</b>	<b>0,72</b>
400 000,00	BANK OF IRELAND GROUP PLC FRN 14/10/2029	EUR	393 205,00	381 632,00	0,41
300 000,00	AIB GROUP PLC FRN 19/11/2029	EUR	282 924,00	282 015,00	0,31
<b>LUXEMBOURG</b>			<b>607 554,00</b>	<b>587 886,00</b>	<b>0,64</b>
<b>Telecommunication</b>			<b>305 757,00</b>	<b>296 817,00</b>	<b>0,32</b>
300 000,00	SES SA FRN 29/12/2049	EUR	305 757,00	296 817,00	0,32
<b>Industries</b>			<b>301 797,00</b>	<b>291 069,00</b>	<b>0,32</b>
300 000,00	HOLCIM FINANCE LUXEMBOURG SA FRN 31/12/2099	EUR	301 797,00	291 069,00	0,32
<b>DENMARK</b>			<b>571 968,00</b>	<b>555 654,00</b>	<b>0,61</b>
<b>Finance</b>			<b>571 968,00</b>	<b>555 654,00</b>	<b>0,61</b>
600 000,00	DANSKE BANK AS FRN 12/02/2030	EUR	571 968,00	555 654,00	0,61

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

## Eurizon AM SICAV - Cedola

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRALIA</b>			<b>579 250,00</b>	<b>501 500,00</b>	<b>0,55</b>
<b>Raw materials</b>			<b>579 250,00</b>	<b>501 500,00</b>	<b>0,55</b>
500 000,00	BHP BILLITON FINANCE LTD. FRN 22/10/2079	EUR	579 250,00	501 500,00	0,55
<b>Asset and Mortgage Backed Securities</b>			<b>315 072,00</b>	<b>284 358,00</b>	<b>0,31</b>
<b>SPAIN</b>			<b>315 072,00</b>	<b>284 358,00</b>	<b>0,31</b>
<b>Finance</b>			<b>315 072,00</b>	<b>284 358,00</b>	<b>0,31</b>
300 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 1.375% 14/05/2025	EUR	315 072,00	284 358,00	0,31
<b>INVESTMENT FUNDS</b>			<b>323 000,09</b>	<b>322 967,38</b>	<b>0,35</b>
<b>UCI Units</b>			<b>323 000,09</b>	<b>322 967,38</b>	<b>0,35</b>
<b>LUXEMBOURG</b>			<b>323 000,09</b>	<b>322 967,38</b>	<b>0,35</b>
<b>Finance</b>			<b>323 000,09</b>	<b>322 967,38</b>	<b>0,35</b>
3 270,89	EURIZON FUND - MONEY MARKET EUR T1	EUR	323 000,09	322 967,38	0,35
<b>Total Portfolio</b>			<b>98 799 946,29</b>	<b>89 880 793,06</b>	<b>97,88</b>

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

## Eurizon AM SICAV - Absolute Return Moderate ESG

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	287 327 731,12	
Banks	(Note 2)	5 247 295,74	
Other banks and broker accounts	(Notes 2, 12)	5 949 755,79	
Option contracts	(Notes 2, 12)	1 639 723,85	
Swap premium paid		1 075 880,64	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	46 507,49	
Unrealised profit on future contracts	(Notes 2, 12)	783 567,45	
Unrealised profit on swap contracts	(Notes 2, 11)	115 227,75	
Other interest receivable		1 574 674,62	
Receivable on investments sold		2 752 489,12	
Receivable on subscriptions		13 206,58	
Other assets	(Notes 3, 13)	3 417 902,67	
<b>Total assets</b>		<b>309 943 962,82</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(1 499 101,12)	
Option contracts	(Notes 2, 12)	(784 815,50)	
Swap premium received		(373 827,05)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(357 129,31)	
Unrealised loss on future contracts	(Notes 2, 12)	(502 040,91)	
Unrealised loss on swap contracts	(Notes 2, 11)	(2 352 634,15)	
Interest payable on swap contracts	(Notes 2, 11)	(47 666,66)	
Payable on investments purchased		(178 410,96)	
Payable on redemptions		(849 332,77)	
Other liabilities		(312 896,64)	
<b>Total liabilities</b>		<b>(7 257 855,07)</b>	
<b>Total net assets</b>		<b>302 686 107,75</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	4,54	59 677,340
Class I	EUR	4,67	600 000,000
Class Primaclasse	EUR	4,72	49 805 662,579
Class R	EUR	4,75	1 254 989,961
Class U	EUR	4,75	12 394 193,269

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

## Eurizon AM SICAV - Absolute Return Moderate ESG

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>377 497 123,18</b>
Net income from investments	(Note 2)	4 059 562,28
Other income	(Notes 5, 8)	692 683,66
<b>Total income</b>		<b>4 752 245,94</b>
Management fee	(Note 8)	(1 346 747,43)
Administrative fees	(Note 10)	(280 780,74)
Subscription tax	(Note 6)	(73 763,48)
Interest paid on swap contracts	(Note 2)	(784 333,32)
Other charges and taxes	(Notes 3, 7)	(1 636 869,76)
<b>Total expenses</b>		<b>(4 122 494,73)</b>
<b>Net investment income / (loss)</b>		<b>629 751,21</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(11 734 495,35)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	6 755 186,92
- option contracts	(Note 2)	(1 495 490,85)
- forward foreign exchange contracts	(Note 2)	(1 390 195,06)
- foreign currencies	(Note 2)	56 523,38
- future contracts	(Note 2)	(2 843 930,39)
- swap contracts	(Note 2)	(1 134 062,98)
<b>Net result of operations for the period</b>		<b>(11 156 713,12)</b>
Subscriptions for the period		1 659 658,82
Redemptions for the period		(65 313 961,13)
<b>Net assets at the end of the period</b>		<b>302 686 107,75</b>

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

## Eurizon AM SICAV - Absolute Return Moderate ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>300 756 365,92</b>	<b>287 327 731,12</b>	<b>94,93</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>285 675 709,72</b>	<b>271 968 247,87</b>	<b>89,85</b>
<b>Shares</b>			<b>42 755 218,90</b>	<b>44 139 501,67</b>	<b>14,58</b>
<b>UNITED STATES</b>			<b>16 107 555,13</b>	<b>16 908 348,46</b>	<b>5,59</b>
<b>Computing and IT</b>			<b>3 348 728,84</b>	<b>3 762 358,11</b>	<b>1,24</b>
2 455,00	MICROSOFT CORP.	USD	668 995,43	766 292,80	0,25
863,00	ADOBE, INC.	USD	310 579,16	386 799,49	0,13
658,00	INTUIT, INC.	USD	247 415,16	276 341,82	0,09
462,00	LAM RESEARCH CORP.	USD	269 143,64	272 228,44	0,09
644,00	NVIDIA CORP.	USD	229 608,25	249 701,92	0,08
4 054,00	MICRON TECHNOLOGY, INC.	USD	207 979,27	234 507,66	0,08
1 168,00	SALESFORCE, INC.	USD	179 209,49	226 170,12	0,08
1 822,00	FISERV, INC.	USD	196 508,00	210 673,90	0,07
402,00	SERVICENOW, INC.	USD	177 188,59	207 068,63	0,07
1 749,00	ORACLE CORP.	USD	140 111,03	190 915,07	0,06
1 720,00	QUALCOMM, INC.	USD	166 986,36	187 670,70	0,06
1 667,00	ADVANCED MICRO DEVICES, INC.	USD	188 849,29	174 049,41	0,06
2 974,00	MARVELL TECHNOLOGY, INC.	USD	167 526,47	162 956,61	0,05
297,00	SYNOPSYS, INC.	USD	104 240,74	118 530,46	0,04
458,00	CADENCE DESIGN SYSTEMS, INC.	USD	94 387,96	98 451,08	0,03
<b>Telecommunication</b>			<b>3 078 440,43</b>	<b>3 232 008,46</b>	<b>1,07</b>
6 383,00	T-MOBILE U.S., INC.	USD	850 927,36	812 647,50	0,27
6 889,00	ALPHABET, INC.	USD	735 763,88	763 851,58	0,25
5 842,00	AMAZON.COM, INC.	USD	633 544,97	698 041,14	0,23
212,00	BOOKING HOLDINGS, INC.	USD	471 951,79	524 720,24	0,17
514,00	NETFLIX, INC.	USD	148 729,43	207 526,85	0,07
2 860,00	CISCO SYSTEMS, INC.	USD	133 824,76	135 633,69	0,05
5 269,00	GEN DIGITAL, INC.	USD	103 698,24	89 587,46	0,03
<b>Health</b>			<b>2 763 726,89</b>	<b>3 146 765,09</b>	<b>1,04</b>
1 526,00	ELI LILLY & CO.	USD	424 410,34	655 969,99	0,22
3 099,00	ABBVIE, INC.	USD	382 449,91	382 702,24	0,13
4 123,00	EDWARDS LIFESCIENCES CORP.	USD	343 776,27	356 482,56	0,12
1 004,00	STRYKER CORP.	USD	273 196,30	280 761,01	0,09
857,00	INTUITIVE SURGICAL, INC.	USD	173 465,17	268 599,90	0,09
637,00	HUMANA, INC.	USD	284 103,24	261 064,82	0,09
525,00	THERMO FISHER SCIENTIFIC, INC.	USD	241 889,65	251 071,19	0,08
2 315,00	MERCK & CO., INC.	USD	189 019,63	244 846,72	0,08
2 016,00	ABBOTT LABORATORIES	USD	218 632,87	201 452,11	0,07
210,00	REGENERON PHARMACEUTICALS, INC.	USD	128 075,15	138 307,38	0,04
436,00	BECTON DICKINSON & CO.	USD	104 708,36	105 507,17	0,03
<b>Consumer Retail</b>			<b>2 323 286,56</b>	<b>2 289 549,73</b>	<b>0,76</b>
2 468,00	MARRIOTT INTERNATIONAL, INC.	USD	394 077,66	415 533,25	0,14
2 843,00	HILTON WORLDWIDE HOLDINGS, INC.	USD	367 851,34	379 283,70	0,12
609,00	ULTA BEAUTY, INC.	USD	253 799,76	262 687,69	0,09
2 570,00	NIKE, INC.	USD	268 069,59	259 991,58	0,09
1 331,00	ESTEE LAUDER COS., INC.	USD	296 120,47	239 579,93	0,08
2 543,00	STARBUCKS CORP.	USD	229 975,75	230 897,80	0,08
1 588,00	WALMART, INC.	USD	216 767,44	228 782,55	0,08
2 631,00	TAPESTRY, INC.	USD	94 554,29	103 214,27	0,03
1 700,00	GXO LOGISTICS, INC.	USD	111 937,41	97 886,31	0,03
593,00	TARGET CORP.	USD	90 132,85	71 692,65	0,02

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

## Eurizon AM SICAV - Absolute Return Moderate ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>2 316 980,11</b>	<b>2 091 590,25</b>	<b>0,69</b>
2 564,00	AMERICAN TOWER CORP.	USD	520 264,10	455 785,52	0,15
1 774,00	VISA, INC.	USD	359 830,75	386 149,76	0,13
1 071,00	MASTERCARD, INC.	USD	351 234,06	386 089,98	0,13
1 600,00	SBA COMMUNICATIONS CORP.	USD	403 990,63	339 886,24	0,11
3 155,00	CROWN CASTLE, INC.	USD	472 428,95	329 496,41	0,11
755,00	CIGNA GROUP	USD	209 231,62	194 182,34	0,06
<b>Basic Goods</b>			<b>1 432 355,61</b>	<b>1 441 375,04</b>	<b>0,48</b>
1 513,00	CONSTELLATION BRANDS, INC.	USD	300 733,61	341 333,25	0,11
6 109,00	COCA-COLA CO.	USD	355 253,56	337 198,78	0,11
1 718,00	PEPSICO, INC.	USD	292 881,98	291 666,23	0,10
4 903,00	KROGER CO.	USD	206 838,02	211 219,92	0,07
5 471,00	CONAGRA BRANDS, INC.	USD	186 396,28	169 094,47	0,06
397,00	HERSHEY CO.	USD	90 252,16	90 862,39	0,03
<b>Industries</b>			<b>484 530,65</b>	<b>565 861,23</b>	<b>0,19</b>
806,00	ROCKWELL AUTOMATION, INC.	USD	202 320,59	243 388,28	0,08
2 054,00	EMERSON ELECTRIC CO.	USD	154 786,10	170 175,07	0,06
426,00	PARKER-HANNIFIN CORP.	USD	127 423,96	152 297,88	0,05
<b>Raw materials</b>			<b>164 227,64</b>	<b>194 190,74</b>	<b>0,06</b>
1 292,00	NUCOR CORP.	USD	164 227,64	194 190,74	0,06
<b>Multi-Utilities</b>			<b>195 278,40</b>	<b>184 649,81</b>	<b>0,06</b>
2 715,00	NEXTERA ENERGY, INC.	USD	195 278,40	184 649,81	0,06
<b>ITALY</b>			<b>10 062 742,84</b>	<b>10 504 885,73</b>	<b>3,47</b>
<b>Consumer Retail</b>			<b>3 930 460,79</b>	<b>4 189 721,91</b>	<b>1,38</b>
703 513,00	RAI WAY SPA	EUR	3 609 740,45	3 876 356,63	1,28
30 946,00	TECHNOGYM SPA	EUR	274 989,47	262 422,08	0,08
3 308,00	INTERCOS SPA	EUR	45 730,87	50 943,20	0,02
<b>Finance</b>			<b>2 952 966,20</b>	<b>3 052 082,36</b>	<b>1,01</b>
34 238,00	UNICREDIT SPA	EUR	647 371,52	728 071,07	0,24
43 894,00	FINECOBANK BANCA FINECO SPA	EUR	554 656,26	540 554,61	0,18
65 843,00	NEXI SPA	EUR	516 434,16	472 884,43	0,16
188 346,00	INTESA SANPAOLO SPA	EUR	451 180,63	452 030,40	0,15
104 071,00	BANCO BPM SPA	EUR	398 068,72	442 301,75	0,14
21 052,00	POSTE ITALIANE SPA	EUR	204 595,04	208 751,63	0,07
90 134,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	180 659,87	207 488,47	0,07
<b>Computing and IT</b>			<b>972 788,66</b>	<b>1 034 055,32</b>	<b>0,34</b>
75 323,00	TECHNOPROBE SPA	EUR	429 341,10	545 338,52	0,18
4 272,00	SESA SPA	EUR	543 447,56	488 716,80	0,16
<b>Industries</b>			<b>860 479,38</b>	<b>968 982,44</b>	<b>0,32</b>
51 583,00	INFRASTRUTTURE WIRELESS ITALIANE SPA	EUR	542 296,98	623 122,64	0,21
9 035,00	PRYSMIAN SPA	EUR	318 182,40	345 859,80	0,11
<b>Telecommunication</b>			<b>751 061,97</b>	<b>661 451,40</b>	<b>0,22</b>
6 354,00	REPLY SPA	EUR	751 061,97	661 451,40	0,22
<b>Multi-Utilities</b>			<b>401 558,43</b>	<b>410 110,32</b>	<b>0,14</b>
66 490,00	ENEL SPA	EUR	401 558,43	410 110,32	0,14
<b>Energy</b>			<b>193 427,41</b>	<b>188 481,98</b>	<b>0,06</b>
147 829,00	SAIPEM SPA	EUR	193 427,41	188 481,98	0,06

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## Eurizon AM SICAV - Absolute Return Moderate ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>FRANCE</b>			<b>3 777 665,67</b>	<b>3 743 680,66</b>	<b>1,24</b>
<b>Consumer Retail</b>			<b>1 521 236,87</b>	<b>1 541 665,35</b>	<b>0,51</b>
1 021,00	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	856 909,38	881 123,00	0,29
574,00	L'OREAL SA	EUR	235 840,53	245 155,40	0,08
431,00	KERING SA	EUR	235 174,51	217 913,60	0,07
9 155,00	FORVIA	EUR	193 312,45	197 473,35	0,07
<b>Energy</b>			<b>640 184,27</b>	<b>595 496,60</b>	<b>0,20</b>
11 332,00	TOTALENERGIES SE	EUR	640 184,27	595 496,60	0,20
<b>Finance</b>			<b>622 100,30</b>	<b>570 677,64</b>	<b>0,19</b>
9 887,00	BNP PARIBAS SA	EUR	622 100,30	570 677,64	0,19
<b>Industries</b>			<b>324 951,93</b>	<b>375 872,47</b>	<b>0,12</b>
3 761,00	CIE DE SAINT-GOBAIN	EUR	166 572,26	209 600,53	0,07
1 563,00	VINCI SA	EUR	158 379,67	166 271,94	0,05
<b>Health</b>			<b>293 682,68</b>	<b>294 403,60</b>	<b>0,10</b>
2 998,00	SANOFI	EUR	293 682,68	294 403,60	0,10
<b>Computing and IT</b>			<b>249 309,08</b>	<b>212 859,00</b>	<b>0,07</b>
6 354,00	WORLDLINE SA	EUR	249 309,08	212 859,00	0,07
<b>Raw materials</b>			<b>126 200,54</b>	<b>152 706,00</b>	<b>0,05</b>
930,00	AIR LIQUIDE SA	EUR	126 200,54	152 706,00	0,05
<b>GERMANY</b>			<b>3 120 002,26</b>	<b>3 104 524,62</b>	<b>1,03</b>
<b>Consumer Retail</b>			<b>710 976,83</b>	<b>780 037,50</b>	<b>0,26</b>
5 478,00	DR ING HC F PORSCHE AG	EUR	571 108,94	623 122,50	0,21
4 755,00	DAIMLER TRUCK HOLDING AG	EUR	139 867,89	156 915,00	0,05
<b>Multi-Utilities</b>			<b>567 405,78</b>	<b>585 739,08</b>	<b>0,19</b>
11 820,00	RWE AG	EUR	458 083,02	471 263,40	0,15
9 801,00	E.ON SE	EUR	109 322,76	114 475,68	0,04
<b>Computing and IT</b>			<b>444 391,71</b>	<b>487 920,86</b>	<b>0,16</b>
3 899,00	SAP SE	EUR	444 391,71	487 920,86	0,16
<b>Health</b>			<b>524 522,45</b>	<b>442 785,50</b>	<b>0,15</b>
7 045,00	SIEMENS HEALTHINEERS AG	EUR	369 416,07	365 353,70	0,12
8 556,00	SYNLAB AG	EUR	155 106,38	77 431,80	0,03
<b>Telecommunication</b>			<b>419 313,25</b>	<b>423 314,63</b>	<b>0,14</b>
18 501,00	DEUTSCHE TELEKOM AG	EUR	366 441,34	369 575,98	0,12
1 330,00	DELIVERY HERO SE	EUR	52 871,91	53 738,65	0,02
<b>Industries</b>			<b>267 304,90</b>	<b>199 418,50</b>	<b>0,07</b>
12 325,00	SIEMENS ENERGY AG	EUR	267 304,90	199 418,50	0,07
<b>Finance</b>			<b>186 087,34</b>	<b>185 308,55</b>	<b>0,06</b>
18 257,00	COMMERZBANK AG	EUR	186 087,34	185 308,55	0,06
<b>UNITED KINGDOM</b>			<b>3 104 979,19</b>	<b>3 054 928,70</b>	<b>1,01</b>
<b>Health</b>			<b>770 779,74</b>	<b>782 881,56</b>	<b>0,26</b>
5 958,00	ASTRAZENECA PLC	GBP	770 779,74	782 881,56	0,26
<b>Basic Goods</b>			<b>692 701,39</b>	<b>652 575,63</b>	<b>0,22</b>
5 300,00	RECKITT BENCKISER GROUP PLC	GBP	370 257,52	365 132,75	0,12
7 300,00	DIAGEO PLC	GBP	322 443,87	287 442,88	0,10

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## Eurizon AM SICAV - Absolute Return Moderate ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>599 493,55</b>	<b>648 652,74</b>	<b>0,21</b>
58 200,00	HSBC HOLDINGS PLC	GBP	339 693,43	421 642,47	0,14
80 900,00	NATWEST GROUP PLC	GBP	259 800,12	227 010,27	0,07
<b>Consumer Retail</b>			<b>571 039,56</b>	<b>534 869,10</b>	<b>0,18</b>
199 000,00	JD SPORTS FASHION PLC	GBP	379 527,32	338 568,41	0,11
3 100,00	INTERCONTINENTAL HOTELS GROUP PLC	GBP	191 512,24	196 300,69	0,07
<b>Multi-Utilities</b>			<b>265 237,56</b>	<b>277 219,66</b>	<b>0,09</b>
12 922,00	SSE PLC	GBP	265 237,56	277 219,66	0,09
<b>Raw materials</b>			<b>205 727,39</b>	<b>158 730,01</b>	<b>0,05</b>
6 100,00	ANGLO AMERICAN PLC	GBP	205 727,39	158 730,01	0,05
<b>NETHERLANDS</b>			<b>2 374 942,78</b>	<b>2 460 309,46</b>	<b>0,81</b>
<b>Telecommunication</b>			<b>724 634,25</b>	<b>774 784,95</b>	<b>0,25</b>
11 545,00	PROSUS NV	EUR	724 634,25	774 784,95	0,25
<b>Consumer Retail</b>			<b>551 526,52</b>	<b>594 958,70</b>	<b>0,20</b>
1 277,00	FERRARI NV	EUR	340 068,05	382 461,50	0,13
134,00	ADYEN NV	EUR	211 458,47	212 497,20	0,07
<b>Finance</b>			<b>316 751,83</b>	<b>305 032,37</b>	<b>0,10</b>
24 723,00	ING GROEP NV	EUR	316 751,83	305 032,37	0,10
<b>Industries</b>			<b>275 841,22</b>	<b>280 485,48</b>	<b>0,09</b>
33 990,00	IVECO GROUP NV	EUR	275 841,22	280 485,48	0,09
<b>Basic Goods</b>			<b>277 750,84</b>	<b>274 063,80</b>	<b>0,09</b>
2 910,00	HEINEKEN NV	EUR	277 750,84	274 063,80	0,09
<b>Energy</b>			<b>228 438,12</b>	<b>230 984,16</b>	<b>0,08</b>
23 862,00	ARISTON HOLDING NV	EUR	228 438,12	230 984,16	0,08
<b>SWITZERLAND</b>			<b>1 285 024,85</b>	<b>1 310 472,12</b>	<b>0,43</b>
<b>Health</b>			<b>796 228,74</b>	<b>810 358,59</b>	<b>0,27</b>
5 489,00	ALCON, INC.	CHF	395 355,45	416 709,49	0,14
2 145,00	NOVARTIS AG	CHF	200 991,66	197 784,27	0,07
699,00	ROCHE HOLDING AG	CHF	199 881,63	195 864,83	0,06
<b>Consumer Retail</b>			<b>295 057,81</b>	<b>303 280,28</b>	<b>0,10</b>
1 952,00	CIE FINANCIERE RICHEMONT SA	CHF	295 057,81	303 280,28	0,10
<b>Industries</b>			<b>193 462,85</b>	<b>196 478,01</b>	<b>0,06</b>
750,00	SIKA AG	CHF	193 462,85	196 478,01	0,06
<b>Basic Goods</b>			<b>275,45</b>	<b>355,24</b>	<b>0,00</b>
13,00	COCA-COLA HBC AG	GBP	275,45	355,24	0,00
<b>SPAIN</b>			<b>966 609,51</b>	<b>1 060 716,95</b>	<b>0,35</b>
<b>Telecommunication</b>			<b>268 732,07</b>	<b>284 194,17</b>	<b>0,09</b>
7 683,00	CELLNEX TELECOM SA	EUR	268 732,07	284 194,17	0,09
<b>Finance</b>			<b>264 649,95</b>	<b>278 254,82</b>	<b>0,09</b>
42 015,00	BANCO SANTANDER SA	EUR	129 291,14	142 220,78	0,05
19 345,00	BANCO BILBAO VIZCAYA ARGENTARIA SA	EUR	135 358,81	136 034,04	0,04
<b>Consumer Retail</b>			<b>208 273,14</b>	<b>258 184,26</b>	<b>0,09</b>
7 281,00	INDUSTRIA DE DISEÑO TEXTIL SA	EUR	208 273,14	258 184,26	0,09
<b>Multi-Utilities</b>			<b>224 954,35</b>	<b>240 083,70</b>	<b>0,08</b>
12 218,00	ENDESA SA	EUR	224 954,35	240 083,70	0,08

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## Eurizon AM SICAV - Absolute Return Moderate ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>IRELAND</b>			<b>889 800,25</b>	<b>953 595,30</b>	<b>0,31</b>
<b>Raw materials</b>			<b>321 527,79</b>	<b>333 575,88</b>	<b>0,11</b>
955,00	LINDE PLC	USD	321 527,79	333 575,88	0,11
<b>Industries</b>			<b>273 456,61</b>	<b>326 810,44</b>	<b>0,11</b>
1 773,00	EATON CORP. PLC	USD	273 456,61	326 810,44	0,11
<b>Health</b>			<b>294 815,85</b>	<b>293 208,98</b>	<b>0,09</b>
3 631,00	MEDTRONIC PLC	USD	294 815,85	293 208,98	0,09
<b>PORTUGAL</b>			<b>293 543,64</b>	<b>269 070,26</b>	<b>0,09</b>
<b>Multi-Utilities</b>			<b>293 543,64</b>	<b>269 070,26</b>	<b>0,09</b>
60 114,00	EDP - ENERGIAS DE PORTUGAL SA	EUR	293 543,64	269 070,26	0,09
<b>TAIWAN</b>			<b>275 770,19</b>	<b>264 648,97</b>	<b>0,09</b>
<b>Computing and IT</b>			<b>275 770,19</b>	<b>264 648,97</b>	<b>0,09</b>
2 861,00	TAIWAN SEMICONDUCTOR MANUFACTURING CO. LTD.	USD	275 770,19	264 648,97	0,09
<b>DENMARK</b>			<b>229 248,33</b>	<b>224 703,81</b>	<b>0,07</b>
<b>Health</b>			<b>229 248,33</b>	<b>224 703,81</b>	<b>0,07</b>
1 961,00	COLOPLAST AS	DKK	229 248,33	224 703,81	0,07
<b>JERSEY</b>			<b>130 071,98</b>	<b>137 782,45</b>	<b>0,04</b>
<b>Raw materials</b>			<b>130 071,98</b>	<b>137 782,45</b>	<b>0,04</b>
26 600,00	GLENCORE PLC	GBP	130 071,98	137 782,45	0,04
<b>BELGIUM</b>			<b>77 327,43</b>	<b>92 364,40</b>	<b>0,03</b>
<b>Finance</b>			<b>77 327,43</b>	<b>92 364,40</b>	<b>0,03</b>
1 445,00	KBC GROUP NV	EUR	77 327,43	92 364,40	0,03
<b>FINLAND</b>			<b>59 934,85</b>	<b>49 469,78</b>	<b>0,02</b>
<b>Energy</b>			<b>59 934,85</b>	<b>49 469,78</b>	<b>0,02</b>
1 403,00	NESTE OYJ	EUR	59 934,85	49 469,78	0,02
<b>Ordinary Bonds</b>			<b>175 101 327,36</b>	<b>167 217 009,07</b>	<b>55,25</b>
<b>UNITED STATES</b>			<b>69 036 588,59</b>	<b>66 232 349,10</b>	<b>21,88</b>
<b>Government</b>			<b>64 765 375,99</b>	<b>62 214 306,46</b>	<b>20,56</b>
30 099 867,00	U.S. TREASURY INFLATION-INDEXED NOTES 0.75% 15/07/2028	USD	27 259 255,35	26 150 093,10	8,64
15 450 009,00	U.S. TREASURY INFLATION-INDEXED NOTES 1.125% 15/01/2033	USD	13 209 820,13	12 704 917,14	4,20
12 900 000,00	U.S. TREASURY NOTES 2.50% 31/01/2025	USD	11 826 020,47	11 346 893,72	3,75
12 500 000,00	U.S. TREASURY NOTES 1.25% 31/08/2024	USD	11 249 067,63	10 927 023,88	3,61
600 000,00	U.S. TREASURY NOTES 1.63% 15/08/2029	USD	543 963,67	479 705,97	0,16
600 000,00	U.S. TREASURY NOTES 0.63% 15/05/2030	USD	508 225,41	440 650,64	0,14
100 000,00	U.S. TREASURY NOTES 2.88% 15/05/2028	USD	88 536,37	86 496,02	0,03
100 000,00	U.S. TREASURY NOTES 1.88% 15/02/2032	USD	80 486,96	78 525,99	0,03
<b>Finance</b>			<b>2 578 658,38</b>	<b>2 422 769,76</b>	<b>0,80</b>
1 158 000,00	GOLDMAN SACHS GROUP, INC. 3.375% 27/03/2025	EUR	1 310 404,38	1 142 042,76	0,38
800 000,00	CITIGROUP, INC. 0.75% 26/10/2023	EUR	782 004,00	792 192,00	0,26
500 000,00	GOLDMAN SACHS GROUP, INC. 1.375% 15/05/2024	EUR	486 250,00	488 535,00	0,16
<b>Telecommunication</b>			<b>1 085 260,00</b>	<b>1 094 907,00</b>	<b>0,36</b>
1 100 000,00	AT&T, INC. 1.30% 05/09/2023	EUR	1 085 260,00	1 094 907,00	0,36

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## Eurizon AM SICAV - Absolute Return Moderate ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>507 590,22</b>	<b>401 301,88</b>	<b>0,13</b>
446 000,00	THERMO FISHER SCIENTIFIC, INC. 2.375% 15/04/2032	EUR	507 590,22	401 301,88	0,13
<b>Consumer Retail</b>			<b>99 704,00</b>	<b>99 064,00</b>	<b>0,03</b>
100 000,00	VF CORP. 4.125% 07/03/2026	EUR	99 704,00	99 064,00	0,03
<b>ITALY</b>			<b>57 592 119,10</b>	<b>55 951 248,60</b>	<b>18,49</b>
<b>Government</b>			<b>43 561 597,84</b>	<b>42 185 761,61</b>	<b>13,94</b>
11 433 127,46	ITALY BUONI POLIENNALI DEL TESORO 1.40% 26/05/2025	EUR	11 435 799,99	11 313 422,62	3,74
9 200 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	9 226 942,85	9 138 360,00	3,02
7 100 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.40% 28/03/2025	EUR	7 062 086,00	7 046 182,00	2,33
5 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 1.20% 15/08/2025	EUR	4 772 335,00	4 740 000,00	1,57
4 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.00% 01/02/2028	EUR	4 318 333,33	3 716 000,00	1,23
4 000 000,00	CASSA DEPOSITI E PRESTITI SPA 1.00% 11/02/2030	EUR	3 547 493,00	3 272 800,00	1,08
2 500 000,00	CASSA DEPOSITI E PRESTITI SPA 2.125% 27/09/2023	EUR	2 515 925,00	2 493 575,00	0,82
705 078,00	ITALY BUONI POLIENNALI DEL TESORO 0.15% 15/05/2051	EUR	682 682,67	465 421,99	0,15
<b>Finance</b>			<b>8 529 177,40</b>	<b>8 374 543,95</b>	<b>2,77</b>
3 500 000,00	INTESA SANPAOLO SPA 1.00% 04/07/2024	EUR	3 382 770,00	3 389 890,00	1,12
1 247 000,00	INTESA SANPAOLO SPA 2.125% 26/05/2025	EUR	1 270 992,40	1 194 438,95	0,40
1 000 000,00	INTESA SANPAOLO SPA 4.75% 06/09/2027	EUR	1 035 600,00	1 003 500,00	0,33
800 000,00	BPER BANCA 1.875% 07/07/2025	EUR	796 560,00	757 056,00	0,25
600 000,00	INTESA SANPAOLO SPA 4.00% 30/10/2023	EUR	603 720,00	600 084,00	0,20
500 000,00	INTESA SANPAOLO SPA 4.00% 19/05/2026	EUR	499 420,00	494 965,00	0,16
400 000,00	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	400 000,00	404 588,00	0,13
400 000,00	INTESA SANPAOLO SPA 1.00% 19/11/2026	EUR	359 240,00	359 448,00	0,12
100 000,00	IMMOBILIARE GRANDE DISTRIBUZIONE SIIQ SPA 2.125% 28/11/2024	EUR	97 500,00	87 781,00	0,03
100 000,00	ASSICURAZIONI GENERALI SPA 2.429% 14/07/2031	EUR	83 375,00	82 793,00	0,03
<b>Telecommunication</b>			<b>2 283 930,00</b>	<b>2 288 189,00</b>	<b>0,76</b>
1 800 000,00	TELECOM ITALIA SPA 2.50% 19/07/2023	EUR	1 793 130,00	1 797 408,00	0,60
300 000,00	TELECOM ITALIA SPA 6.875% 15/02/2028	EUR	300 000,00	299 301,00	0,10
200 000,00	RAI-RADIOTELEVISIONE ITALIANA SPA 1.375% 04/12/2024	EUR	190 800,00	191 480,00	0,06
<b>Basic Goods</b>			<b>978 444,00</b>	<b>973 251,00</b>	<b>0,32</b>
900 000,00	ESSELUNGA SPA 0.875% 25/10/2023	EUR	889 100,00	885 726,00	0,29
100 000,00	AUTOSTRADIE PER L'ITALIA SPA 2.00% 04/12/2028	EUR	89 344,00	87 525,00	0,03
<b>Multi-Utilities</b>			<b>912 530,00</b>	<b>871 194,00</b>	<b>0,29</b>
500 000,00	ZI RETE GAS SPA 2.195% 11/09/2025	EUR	512 850,00	478 790,00	0,16
400 000,00	SNAM SPA 3.375% 05/12/2026	EUR	399 680,00	392 404,00	0,13
<b>Energy</b>			<b>516 751,86</b>	<b>465 113,04</b>	<b>0,15</b>
502 000,00	ENI SPA 1.25% 18/05/2026	EUR	516 751,86	465 113,04	0,15
<b>Consumer Retail</b>			<b>413 008,00</b>	<b>399 996,00</b>	<b>0,13</b>
200 000,00	AUTOSTRADIE PER L'ITALIA SPA 5.875% 09/06/2024	EUR	213 600,00	203 140,00	0,07
200 000,00	PIRELLI & C SPA 4.25% 18/01/2028	EUR	199 408,00	196 856,00	0,06
<b>Industries</b>			<b>396 680,00</b>	<b>393 200,00</b>	<b>0,13</b>
400 000,00	FERROVIE DELLO STATO ITALIANE SPA 3.75% 14/04/2027	EUR	396 680,00	393 200,00	0,13
<b>GERMANY</b>			<b>25 717 225,79</b>	<b>25 226 317,07</b>	<b>8,33</b>
<b>Government</b>			<b>21 783 233,25</b>	<b>21 633 752,17</b>	<b>7,15</b>
12 900 000,00	BUNDESSCHATZANWEISUNGEN 2.20% 12/12/2024	EUR	12 811 377,00	12 697 341,00	4,20
8 814 900,00	DEUTSCHE BUNDESREPUBLIK BONDS INFLATION-LINKED 0.10% 15/04/2033	EUR	8 875 322,25	8 839 846,17	2,92
100 000,00	BUNDESSCHATZANWEISUNGEN 0.40% 13/09/2024	EUR	96 534,00	96 565,00	0,03

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

## Eurizon AM SICAV - Absolute Return Moderate ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Consumer Retail</b>			<b>1 490 334,54</b>	<b>1 378 039,90</b>	<b>0,45</b>
1 218 000,00	CONTINENTAL AG 2.50% 27/08/2026	EUR	1 291 024,54	1 177 257,90	0,39
200 000,00	ZF FINANCE GMBH 5.75% 03/08/2026	EUR	199 310,00	200 782,00	0,06
<b>Computing and IT</b>			<b>1 224 980,00</b>	<b>1 111 332,00</b>	<b>0,37</b>
1 200 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	1 224 980,00	1 111 332,00	0,37
<b>Multi-Utilities</b>			<b>721 528,00</b>	<b>608 608,00</b>	<b>0,20</b>
400 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	422 278,00	322 048,00	0,11
300 000,00	E.ON SE 0.875% 08/01/2025	EUR	299 250,00	286 560,00	0,09
<b>Industries</b>			<b>497 150,00</b>	<b>494 585,00</b>	<b>0,16</b>
500 000,00	MTU AERO ENGINES AG 3.00% 01/07/2025	EUR	497 150,00	494 585,00	0,16
<b>FRANCE</b>			<b>6 042 714,54</b>	<b>5 643 822,62</b>	<b>1,86</b>
<b>Consumer Retail</b>			<b>3 473 785,54</b>	<b>3 306 441,62</b>	<b>1,09</b>
1 346 000,00	RCI BANQUE SA 0.50% 15/09/2023	EUR	1 297 906,54	1 336 537,62	0,44
1 200 000,00	JCDECAUX SE 2.00% 24/10/2024	EUR	1 241 948,00	1 166 448,00	0,38
500 000,00	KERING SA 0.75% 13/05/2028	EUR	512 857,00	444 700,00	0,15
400 000,00	PERNOD RICARD SA 1.75% 08/04/2030	EUR	421 074,00	358 756,00	0,12
<b>Industries</b>			<b>855 962,00</b>	<b>748 664,00</b>	<b>0,25</b>
400 000,00	AEROPORTS DE PARIS 2.75% 02/04/2030	EUR	444 658,00	374 960,00	0,13
400 000,00	HOLDING D'INFRASTRUCTURES DE TRANSPORT SASU 2.50% 04/05/2027	EUR	411 304,00	373 704,00	0,12
<b>Finance</b>			<b>786 936,00</b>	<b>736 152,00</b>	<b>0,24</b>
400 000,00	BPCE SA 0.875% 31/01/2024	EUR	390 520,00	392 892,00	0,13
400 000,00	CREDIT MUTUEL ARKEA SA 1.25% 11/06/2029	EUR	396 416,00	343 260,00	0,11
<b>Basic Goods</b>			<b>504 767,00</b>	<b>476 025,00</b>	<b>0,16</b>
500 000,00	ELO SACA 2.875% 29/01/2026	EUR	504 767,00	476 025,00	0,16
<b>Computing and IT</b>			<b>421 264,00</b>	<b>376 540,00</b>	<b>0,12</b>
400 000,00	CAPGEMINI SE 1.625% 15/04/2026	EUR	421 264,00	376 540,00	0,12
<b>NETHERLANDS</b>			<b>3 917 867,29</b>	<b>3 685 961,72</b>	<b>1,22</b>
<b>Consumer Retail</b>			<b>1 314 645,54</b>	<b>1 248 929,99</b>	<b>0,41</b>
1 309 000,00	FERRARI NV 1.50% 27/05/2025	EUR	1 314 645,54	1 248 929,99	0,41
<b>Finance</b>			<b>995 222,00</b>	<b>929 482,00</b>	<b>0,31</b>
600 000,00	ACHMEA BV 1.50% 26/05/2027	EUR	595 782,00	551 046,00	0,18
400 000,00	ABN AMRO BANK NV 1.25% 28/05/2025	EUR	399 440,00	378 436,00	0,13
<b>Raw materials</b>			<b>793 481,00</b>	<b>767 394,76</b>	<b>0,25</b>
496 000,00	SYNGENTA FINANCE NV 3.375% 16/04/2026	EUR	499 100,00	475 569,76	0,16
300 000,00	URENCO FINANCE NV 2.375% 02/12/2024	EUR	294 381,00	291 825,00	0,09
<b>Basic Goods</b>			<b>515 676,75</b>	<b>449 028,97</b>	<b>0,15</b>
479 000,00	KONINKLIJKE AHOLD DELHAIZE NV 1.75% 02/04/2027	EUR	515 676,75	449 028,97	0,15
<b>Energy</b>			<b>298 842,00</b>	<b>291 126,00</b>	<b>0,10</b>
300 000,00	SHELL INTERNATIONAL FINANCE BV 0.50% 11/05/2024	EUR	298 842,00	291 126,00	0,10
<b>BELGIUM</b>			<b>4 144 947,84</b>	<b>2 550 056,20</b>	<b>0,84</b>
<b>Supranational</b>			<b>3 630 070,00</b>	<b>2 105 031,00</b>	<b>0,69</b>
2 050 000,00	EUROPEAN UNION 0.10% 04/10/2040	EUR	2 037 495,00	1 220 242,00	0,40
1 100 000,00	EUROPEAN UNION 0.30% 04/11/2050	EUR	1 094 665,00	539 924,00	0,18
500 000,00	EUROPEAN UNION 0.20% 04/06/2036	EUR	497 910,00	344 865,00	0,11

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## Eurizon AM SICAV - Absolute Return Moderate ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Basic Goods</b>			<b>514 877,84</b>	<b>445 025,20</b>	<b>0,15</b>
472 000,00	ANHEUSER-BUSCH INBEV SA 2.125% 02/12/2027	EUR	514 877,84	445 025,20	0,15
<b>SPAIN</b>			<b>1 474 545,00</b>	<b>1 363 061,00</b>	<b>0,45</b>
<b>Finance</b>			<b>980 070,00</b>	<b>933 136,00</b>	<b>0,31</b>
400 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA 0.375% 02/10/2024	EUR	381 320,00	381 344,00	0,13
400 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	399 784,00	355 076,00	0,12
200 000,00	BANCO SANTANDER SA 3.875% 16/01/2028	EUR	198 966,00	196 716,00	0,06
<b>Industries</b>			<b>494 475,00</b>	<b>429 925,00</b>	<b>0,14</b>
500 000,00	CELLNEX FINANCE CO. SA 1.00% 15/09/2027	EUR	494 475,00	429 925,00	0,14
<b>PORTUGAL</b>			<b>1 305 688,00</b>	<b>1 219 426,00</b>	<b>0,40</b>
<b>Energy</b>			<b>1 305 688,00</b>	<b>1 219 426,00</b>	<b>0,40</b>
1 300 000,00	GALP ENERGIA SGPS SA 2.00% 15/01/2026	EUR	1 305 688,00	1 219 426,00	0,40
<b>DENMARK</b>			<b>1 287 304,23</b>	<b>1 205 130,44</b>	<b>0,40</b>
<b>Industries</b>			<b>1 287 304,23</b>	<b>1 205 130,44</b>	<b>0,40</b>
1 277 000,00	AP MOLLER - MAERSK AS 1.75% 16/03/2026	EUR	1 287 304,23	1 205 130,44	0,40
<b>LUXEMBOURG</b>			<b>897 942,36</b>	<b>839 124,99</b>	<b>0,28</b>
<b>Industries</b>			<b>500 678,36</b>	<b>495 348,99</b>	<b>0,17</b>
523 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.875% 19/01/2026	EUR	500 678,36	495 348,99	0,17
<b>Multi-Utilities</b>			<b>397 264,00</b>	<b>343 776,00</b>	<b>0,11</b>
400 000,00	CZECH GAS NETWORKS INVESTMENTS SARL 1.00% 16/07/2027	EUR	397 264,00	343 776,00	0,11
<b>UNITED KINGDOM</b>			<b>797 184,12</b>	<b>741 730,05</b>	<b>0,25</b>
<b>Finance</b>			<b>498 324,12</b>	<b>456 463,05</b>	<b>0,15</b>
479 000,00	LLOYDS BANK CORPORATE MARKETS PLC 2.375% 09/04/2026	EUR	498 324,12	456 463,05	0,15
<b>Multi-Utilities</b>			<b>298 860,00</b>	<b>285 267,00</b>	<b>0,10</b>
300 000,00	SSE PLC 1.25% 16/04/2025	EUR	298 860,00	285 267,00	0,10
<b>AUSTRALIA</b>			<b>820 678,59</b>	<b>703 579,26</b>	<b>0,23</b>
<b>Telecommunication</b>			<b>522 565,59</b>	<b>421 972,26</b>	<b>0,14</b>
501 000,00	TELSTRA CORP. LTD. 1.00% 23/04/2030	EUR	522 565,59	421 972,26	0,14
<b>Consumer Retail</b>			<b>298 113,00</b>	<b>281 607,00</b>	<b>0,09</b>
300 000,00	TRANSURBAN FINANCE CO. PTY. LTD. 3.00% 08/04/2030	EUR	298 113,00	281 607,00	0,09
<b>FINLAND</b>			<b>525 951,96</b>	<b>510 695,52</b>	<b>0,17</b>
<b>Industries</b>			<b>525 951,96</b>	<b>510 695,52</b>	<b>0,17</b>
516 000,00	CRH FINLAND SERVICES OYJ 0.875% 05/11/2023	EUR	525 951,96	510 695,52	0,17
<b>JAPAN</b>			<b>519 272,85</b>	<b>498 405,15</b>	<b>0,17</b>
<b>Finance</b>			<b>519 272,85</b>	<b>498 405,15</b>	<b>0,17</b>
513 000,00	MITSUBISHI UFJ FINANCIAL GROUP, INC. 0.978% 09/06/2024	EUR	519 272,85	498 405,15	0,17
<b>AUSTRIA</b>			<b>511 778,50</b>	<b>441 380,00</b>	<b>0,15</b>
<b>Finance</b>			<b>511 778,50</b>	<b>441 380,00</b>	<b>0,15</b>
500 000,00	ERSTE GROUP BANK AG 0.875% 13/05/2027	EUR	511 778,50	441 380,00	0,15

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## Eurizon AM SICAV - Absolute Return Moderate ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NORWAY</b>			<b>509 518,60</b>	<b>404 721,35</b>	<b>0,13</b>
<b>Energy</b>			<b>509 518,60</b>	<b>404 721,35</b>	<b>0,13</b>
487 000,00	EQUINOR ASA 1.375% 22/05/2032	EUR	509 518,60	404 721,35	0,13
<b>Floating Rate Notes</b>			<b>30 599 247,68</b>	<b>29 341 463,76</b>	<b>9,69</b>
<b>ITALY</b>			<b>6 523 091,41</b>	<b>6 220 073,08</b>	<b>2,05</b>
<b>Finance</b>			<b>5 281 491,41</b>	<b>5 093 332,00</b>	<b>1,68</b>
1 900 000,00	UNICREDIT SPA FRN 22/07/2027	EUR	1 897 245,00	1 754 878,00	0,58
1 100 000,00	UNICREDIT SPA FRN 16/02/2029	EUR	1 098 262,00	1 066 186,00	0,35
700 000,00	UNICREDIT SPA FRN 25/06/2025	EUR	677 810,00	677 460,00	0,22
500 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	498 145,00	499 400,00	0,16
300 000,00	BANCO BPM SPA FRN 21/01/2028	EUR	305 389,98	300 327,00	0,10
300 000,00	BPER BANCA FRN 22/01/2025	EUR	300 150,00	299 127,00	0,10
200 000,00	ASSICURAZIONI GENERALI SPA FRN 27/10/2047	EUR	203 898,00	201 468,00	0,07
200 000,00	UNIPOLSAI ASSICURAZIONI SPA FRN 31/12/2049	EUR	198 100,00	197 362,00	0,07
100 000,00	ASSICURAZIONI GENERALI SPA FRN 30/11/2049	EUR	102 491,43	97 124,00	0,03
<b>Energy</b>			<b>776 000,00</b>	<b>659 080,08</b>	<b>0,22</b>
776 000,00	ENI SPA FRN 31/12/2099	EUR	776 000,00	659 080,08	0,22
<b>Multi-Utilities</b>			<b>465 600,00</b>	<b>467 661,00</b>	<b>0,15</b>
400 000,00	ENEL SPA FRN 24/11/2081	EUR	365 600,00	367 000,00	0,12
100 000,00	ENEL SPA FRN 31/12/2099	EUR	100 000,00	100 661,00	0,03
<b>FRANCE</b>			<b>5 487 770,00</b>	<b>5 397 662,00</b>	<b>1,78</b>
<b>Energy</b>			<b>1 759 150,00</b>	<b>1 727 372,00</b>	<b>0,57</b>
1 000 000,00	TOTALENERGIES SE FRN 31/12/2099	EUR	995 950,00	967 500,00	0,32
800 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	763 200,00	759 872,00	0,25
<b>Finance</b>			<b>1 768 210,00</b>	<b>1 720 272,00</b>	<b>0,57</b>
500 000,00	AXA SA FRN 29/11/2049	EUR	493 500,00	486 875,00	0,16
500 000,00	CREDIT AGRICOLE SA FRN 22/04/2026	EUR	507 729,00	468 990,00	0,16
300 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	294 300,00	292 080,00	0,10
200 000,00	LA MONDIALE SAM FRN 29/12/2049	EUR	195 600,00	195 908,00	0,06
200 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	177 200,00	176 838,00	0,06
100 000,00	BNP PARIBAS SA FRN 13/01/2029	EUR	99 881,00	99 581,00	0,03
<b>Raw materials</b>			<b>1 103 300,00</b>	<b>1 097 624,00</b>	<b>0,36</b>
1 100 000,00	SOLVAY FINANCE SACA FRN 29/11/2049	EUR	1 103 300,00	1 097 624,00	0,36
<b>Multi-Utilities</b>			<b>570 040,00</b>	<b>567 892,00</b>	<b>0,19</b>
400 000,00	ENGIE SA FRN 31/12/2099	EUR	371 400,00	369 996,00	0,12
200 000,00	ENGIE SA FRN 02/06/2049	EUR	198 640,00	197 896,00	0,07
<b>Telecommunication</b>			<b>287 070,00</b>	<b>284 502,00</b>	<b>0,09</b>
300 000,00	ORANGE SA FRN 31/12/2099	EUR	287 070,00	284 502,00	0,09
<b>NETHERLANDS</b>			<b>4 164 010,00</b>	<b>4 088 368,00</b>	<b>1,35</b>
<b>Multi-Utilities</b>			<b>1 591 180,00</b>	<b>1 535 403,00</b>	<b>0,51</b>
900 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	900 000,00	846 162,00	0,28
700 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	691 180,00	689 241,00	0,23
<b>Finance</b>			<b>1 181 680,00</b>	<b>1 178 208,00</b>	<b>0,39</b>
900 000,00	AEGON NV FRN 25/04/2044	EUR	885 490,00	883 107,00	0,29
300 000,00	NN GROUP NV FRN 29/06/2049	EUR	296 190,00	295 101,00	0,10
<b>Industries</b>			<b>993 750,00</b>	<b>988 757,00</b>	<b>0,32</b>
1 100 000,00	ABERTIS INFRAESTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	993 750,00	988 757,00	0,32

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## Eurizon AM SICAV - Absolute Return Moderate ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Telecommunication</b>			<b>397 400,00</b>	<b>386 000,00</b>	<b>0,13</b>
400 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	397 400,00	386 000,00	0,13
<b>UNITED KINGDOM</b>			<b>4 374 801,29</b>	<b>4 026 900,26</b>	<b>1,33</b>
<b>Finance</b>			<b>4 374 801,29</b>	<b>4 026 900,26</b>	<b>1,33</b>
1 199 000,00	BARCLAYS PLC FRN 02/04/2025	EUR	1 289 827,56	1 184 971,70	0,39
1 158 000,00	LLOYDS BANKING GROUP PLC FRN 01/04/2026	EUR	1 294 277,53	1 132 894,56	0,38
1 000 000,00	VIRGIN MONEY U.K. PLC FRN 24/06/2025	EUR	999 140,00	968 830,00	0,32
548 000,00	HSBC HOLDINGS PLC FRN 31/12/2099	EUR	491 991,20	461 690,00	0,15
300 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	299 565,00	278 514,00	0,09
<b>SPAIN</b>			<b>2 214 228,17</b>	<b>2 224 842,32</b>	<b>0,74</b>
<b>Finance</b>			<b>2 114 228,17</b>	<b>2 127 931,32</b>	<b>0,71</b>
700 000,00	CAIXABANK SA FRN 15/02/2029	EUR	693 350,00	689 962,00	0,23
628 900,00	BANCO SANTANDER SA FRN 31/12/2099	EUR	521 293,17	566 343,32	0,19
500 000,00	CAIXABANK SA FRN 13/04/2026	EUR	499 435,00	472 505,00	0,16
300 000,00	BANCO DE SABADELL SA FRN 12/12/2028	EUR	300 150,00	298 923,00	0,10
100 000,00	BANCO SANTANDER SA FRN 16/01/2025	EUR	100 000,00	100 198,00	0,03
<b>Multi-Utilities</b>			<b>100 000,00</b>	<b>96 911,00</b>	<b>0,03</b>
100 000,00	IBERDROLA FINANZAS SA FRN 25/01/2030	EUR	100 000,00	96 911,00	0,03
<b>GERMANY</b>			<b>1 883 096,72</b>	<b>1 824 400,94</b>	<b>0,60</b>
<b>Finance</b>			<b>1 419 346,72</b>	<b>1 357 080,94</b>	<b>0,45</b>
900 000,00	ALLIANZ SE FRN 31/12/2099	EUR	898 395,00	876 249,00	0,29
509 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	520 951,72	480 831,94	0,16
<b>Multi-Utilities</b>			<b>463 750,00</b>	<b>467 320,00</b>	<b>0,15</b>
500 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	463 750,00	467 320,00	0,15
<b>SWITZERLAND</b>			<b>1 969 049,33</b>	<b>1 800 361,80</b>	<b>0,59</b>
<b>Finance</b>			<b>1 969 049,33</b>	<b>1 800 361,80</b>	<b>0,59</b>
1 165 000,00	UBS GROUP AG FRN 02/04/2026	EUR	1 294 249,33	1 122 733,80	0,37
700 000,00	UBS GROUP AG FRN 17/04/2025	EUR	674 800,00	677 628,00	0,22
<b>BELGIUM</b>			<b>1 647 835,00</b>	<b>1 620 932,00</b>	<b>0,54</b>
<b>Finance</b>			<b>925 555,00</b>	<b>885 956,00</b>	<b>0,29</b>
500 000,00	KBC GROUP NV FRN 16/06/2027	EUR	496 405,00	446 405,00	0,15
400 000,00	KBC GROUP NV FRN 31/12/2099	EUR	334 200,00	344 604,00	0,11
100 000,00	KBC GROUP NV FRN 18/09/2029	EUR	94 950,00	94 947,00	0,03
<b>Raw materials</b>			<b>722 280,00</b>	<b>734 976,00</b>	<b>0,25</b>
800 000,00	SOLVAY SA FRN 31/12/2099	EUR	722 280,00	734 976,00	0,25
<b>UNITED STATES</b>			<b>891 886,56</b>	<b>808 404,52</b>	<b>0,27</b>
<b>Finance</b>			<b>891 886,56</b>	<b>808 404,52</b>	<b>0,27</b>
428 000,00	BANK OF AMERICA CORP. FRN 31/03/2029	EUR	501 806,56	415 412,52	0,14
400 000,00	BANK OF AMERICA CORP. FRN 07/02/2025	EUR	390 080,00	392 992,00	0,13
<b>IRELAND</b>			<b>484 080,00</b>	<b>472 500,00</b>	<b>0,16</b>
<b>Finance</b>			<b>484 080,00</b>	<b>472 500,00</b>	<b>0,16</b>
300 000,00	AQUARIUS & INVESTMENTS PLC FOR ZURICH INSURANCE CO. LTD. FRN 02/10/2043	EUR	299 220,00	298 800,00	0,10
200 000,00	BANK OF IRELAND GROUP PLC FRN 11/08/2031	EUR	184 860,00	173 700,00	0,06

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

## Eurizon AM SICAV - Absolute Return Moderate ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>LUXEMBOURG</b>			<b>495 420,00</b>	<b>397 605,00</b>	<b>0,13</b>
<b>Finance</b>			<b>495 420,00</b>	<b>397 605,00</b>	<b>0,13</b>
500 000,00	HELVETIA EUROPE SA FRN 30/09/2041	EUR	495 420,00	397 605,00	0,13
<b>NORWAY</b>			<b>271 279,20</b>	<b>266 415,84</b>	<b>0,09</b>
<b>Finance</b>			<b>271 279,20</b>	<b>266 415,84</b>	<b>0,09</b>
272 000,00	DNB BANK ASA FRN 16/02/2027	EUR	271 279,20	266 415,84	0,09
<b>DENMARK</b>			<b>192 700,00</b>	<b>192 998,00</b>	<b>0,06</b>
<b>Finance</b>			<b>192 700,00</b>	<b>192 998,00</b>	<b>0,06</b>
200 000,00	DANSKE BANK AS FRN 21/06/2029	EUR	192 700,00	192 998,00	0,06
<b>Zero-Coupon Bonds</b>			<b>37 219 915,78</b>	<b>31 270 273,37</b>	<b>10,33</b>
<b>GERMANY</b>			<b>36 567 125,78</b>	<b>30 612 189,37</b>	<b>10,11</b>
<b>Government</b>			<b>25 403 921,78</b>	<b>21 370 737,37</b>	<b>7,06</b>
10 000 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2029	EUR	10 529 500,00	8 629 400,00	2,85
7 500 000,00	BUNDESobligation 0.00% 10/10/2025	EUR	7 814 250,00	7 013 700,00	2,32
6 647 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.00% 15/08/2030	EUR	6 960 538,99	5 628 081,37	1,86
100 000,00	GERMAN TREASURY BILLS 0.00% 23/08/2023	EUR	99 632,79	99 556,00	0,03
<b>Finance</b>			<b>11 163 204,00</b>	<b>9 241 452,00</b>	<b>3,05</b>
10 800 000,00	KREDITANSTALT FUER WIEDERAUFBAU 0.00% 15/09/2028	EUR	11 163 204,00	9 241 452,00	3,05
<b>ITALY</b>			<b>652 790,00</b>	<b>658 084,00</b>	<b>0,22</b>
<b>Industries</b>			<b>652 790,00</b>	<b>658 084,00</b>	<b>0,22</b>
700 000,00	POSTE ITALIANE SPA 0.00% 10/12/2024	EUR	652 790,00	658 084,00	0,22
<b>INVESTMENT FUNDS</b>			<b>15 080 656,20</b>	<b>15 359 483,25</b>	<b>5,08</b>
<b>UCI Units</b>			<b>15 080 656,20</b>	<b>15 359 483,25</b>	<b>5,08</b>
<b>LUXEMBOURG</b>			<b>14 316 368,83</b>	<b>14 713 109,88</b>	<b>4,86</b>
<b>Finance</b>			<b>14 316 368,83</b>	<b>14 713 109,88</b>	<b>4,86</b>
61 924,34	EURIZON FUND - BOND SHORT TERM EUR T1	EUR	5 934 627,55	5 949 690,68	1,97
46 144,04	EURIZON FUND - MONEY MARKET EUR T1	EUR	4 518 330,14	4 556 262,02	1,50
26 726,96	EURIZON FUND - MONEY MARKET USD T1	USD	2 563 411,14	2 550 697,18	0,84
130 000,00	NB AURORA SA SICAF-RAIF	EUR	1 300 000,00	1 656 460,00	0,55
<b>IRELAND</b>			<b>764 287,37</b>	<b>646 373,37</b>	<b>0,22</b>
<b>Finance</b>			<b>764 287,37</b>	<b>646 373,37</b>	<b>0,22</b>
152 211,00	INVESCO S&P CHINA A 300 SWAP UCITS ETF	USD	764 287,37	646 373,37	0,22
<b>Total Portfolio</b>			<b>300 756 365,92</b>	<b>287 327 731,12</b>	<b>94,93</b>

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

## Eurizon AM SICAV - Absolute Return Moderate ESG

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>281 526,54</b>	<b>124 285 822,95</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>783 567,45</b>	<b>88 326 828,76</b>
100 000	536	Purchase	US LONG BOND (CBT)	20/09/2023	USD	403 013,41	62 348 055,84
10	162	Purchase	EURO STOXX 50	15/09/2023	EUR	166 447,68	7 171 740,00
100 000	(89)	Sale	SHORT EURO BTP	07/09/2023	EUR	76 540,00	9 313 850,00
1 000	3 560	Purchase	INTESA SANPAOLO	15/12/2023	EUR	67 640,00	765 400,00
100 000	58	Purchase	LONG GILT	27/09/2023	GBP	45 283,84	6 441 120,02
50	(50)	Sale	MSCI EMERGING MARKETS INDEX	15/09/2023	USD	24 642,52	2 286 662,90
<b>Unrealised loss on future contracts and commitment</b>						<b>(502 040,91)</b>	<b>35 958 994,19</b>
100 000	120	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(191 257,50)	12 348 185,91
100	(36)	Sale	S&P 500 EMINI INDUSTRIAL	15/09/2023	USD	(168 615,90)	3 601 318,77
50	(24)	Sale	S&P 500 EMINI INDEX	15/09/2023	USD	(88 390,34)	4 936 662,08
100 000 000	(16)	Sale	JAPAN 10Y BOND (OSE)	12/09/2023	JPY	(53 777,17)	15 072 827,43

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



## Eurizon AM SICAV - Absolute Return Moderate ESG

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>2 575 223,10</b>	<b>854 908,35</b>	<b>15 294 763,16</b>
<b>PURCHASED OPTION CONTRACTS</b>				<b>3 656 501,15</b>	<b>1 639 723,85</b>	<b>—</b>
46	PUT	S&P 500 INDEX 4 300,00 15/12/23	USD	544 310,17	386 340,85	—
39	PUT	DAX INDEX 15 500,00 15/12/23	EUR	87 360,00	64 857,00	—
579	PUT	EURO STOXX 50 PR 4 200,00 15/12/23	EUR	760 227,00	511 257,00	—
787	PUT	EURO STOXX 50 PR 4 300,00 15/09/23	EUR	1 267 857,00	470 626,00	—
306	PUT	STOXX EUROPE 600 INDUSTRIAL GOODS & SERVICES 670,00 15/09/23	EUR	378 598,50	61 200,00	—
212	CALL	STOXX 600 BASIC RESOURCES 600,00 15/09/23	EUR	339 200,00	39 220,00	—
1 620	CALL	ENEL SPA 6,60 15/09/23	EUR	111 447,09	14 823,00	—
364	CALL	EURO STOXX 50 PR 4 500,00 21/07/23	EUR	57 018,42	36 400,00	—
200	PUT	STOXX EUROPE 600 AUTOMOBILES & PARTS 580,00 15/09/23	EUR	110 482,97	55 000,00	—
<b>WRITTEN OPTION CONTRACTS</b>				<b>(1 081 278,05)</b>	<b>(784 815,50)</b>	<b>15 294 763,16</b>
(306)	CALL	STOXX EUROPE 600 INDUSTRIAL GOODS & SERVICES 760,00 15/09/23	EUR	(263 160,00)	(165 240,00)	4 036 365,52
(722)	CALL	STOXX EUROPE 600 AUTOMOBILES & PARTS 660,00 15/09/23	EUR	(466 263,93)	(534 280,00)	9 414 376,04
(39)	PUT	DAX INDEX 14 500,00 15/12/23	EUR	(50 512,80)	(36 445,50)	492 761,72
(977)	CALL	STOXX 600 OIL & GAS 370,00 15/09/23	EUR	(301 341,32)	(48 850,00)	1 351 259,88

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

## Eurizon AM SICAV - Absolute Return Moderate ESG

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(310 621,82)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>				<b>46 507,49</b>
19/09/2023	112 368 300,00	NOK	9 567 998,22	EUR 34 553,30
19/09/2023	5 911 715,00	USD	4 641 749,87	GBP 8 667,71
19/09/2023	2 845 114,30	USD	2 234 684,00	GBP 3 286,48
<b>Unrealised loss on forward foreign exchange contracts</b>				<b>(357 129,31)</b>
19/09/2023	93 323 117,20	EUR	102 490 247,00	USD (264 096,63)
19/09/2023	1 742 093 688,00	JPY	11 185 264,02	EUR (47 794,03)
19/09/2023	494 000 000,00	JPY	3 477 953,30	USD (17 616,33)
19/09/2023	523 328 368,00	JPY	2 895 939,25	GBP (16 743,35)
19/09/2023	6 386 954,32	EUR	5 506 802,00	GBP (6 967,18)
19/09/2023	1 778 890,36	EUR	1 732 797,00	CHF (3 911,79)

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

## Eurizon AM SICAV - Absolute Return Moderate ESG

### SWAP CONTRACTS AS AT 30 JUNE 2023

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(47 666,66)</b>	<b>(2 237 406,40)</b>
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	5 000 000,00	BNP PARIBAS SA	20/12/2026	(7 638,89)	115 227,75
ITRAXX EUROPE CROSSOVER SERIES 38 VERSION 1	EUR	L	16 000 000,00	BNP PARIBAS S.A.	20/12/2027	(24 444,44)	(1 411 001,27)
ITRAXX EUROPE CROSSOVER SERIES 38 VERSION 1	EUR	L	10 200 000,00	SOCIÉTÉ GÉNÉRALE S.A.	20/12/2027	(15 583,33)	(941 632,88)

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

## Eurizon AM SICAV - Global Multistrategy

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	168 789 209,43	
Banks	(Note 2)	2 257 342,05	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	284 975,83	
Unrealised profit on future contracts	(Notes 2, 12)	215 505,13	
Other interest receivable		88 297,89	
Receivable on subscriptions		45 194,61	
Other assets	(Notes 3, 13)	1 424 446,89	
<b>Total assets</b>		<b>173 104 971,83</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(217 574,95)	
Amounts due to brokers	(Notes 2, 12)	(132 145,70)	
Payable on redemptions		(237 888,87)	
Other liabilities		(223 153,20)	
<b>Total liabilities</b>		<b>(810 762,72)</b>	
<b>Total net assets</b>		<b>172 294 209,11</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	4,65	181 800,122
Class I	EUR	5,09	43 527,254
Class Primaclasse	EUR	4,74	17 067 464,923
Class R	EUR	4,74	15 064 539,307
Class U	EUR	4,74	3 995 402,655

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

## Eurizon AM SICAV - Global Multistrategy

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>184 157 910,35</b>
Net income from investments	(Note 2)	161 491,89
Other income	(Notes 5, 8)	357 538,65
<b>Total income</b>		<b>519 030,54</b>
Management fee	(Note 8)	(1 070 679,74)
Performance fee	(Note 9)	(36,13)
Administrative fees	(Note 10)	(148 272,52)
Subscription tax	(Note 6)	(21 924,23)
Other charges and taxes	(Notes 3, 7)	(394 529,23)
<b>Total expenses</b>		<b>(1 635 441,85)</b>
<b>Net investment income / (loss)</b>		<b>(1 116 411,31)</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	656 103,57
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	6 280 064,18
- forward foreign exchange contracts	(Note 2)	(113 892,58)
- foreign currencies	(Note 2)	(40 027,80)
- future contracts	(Note 2)	1 113 539,97
<b>Net result of operations for the period</b>		<b>6 779 376,03</b>
Subscriptions for the period		2 057 696,50
Redemptions for the period		(20 700 773,77)
<b>Net assets at the end of the period</b>		<b>172 294 209,11</b>

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

## Eurizon AM SICAV - Global Multistrategy

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>170 903 636,69</b>	<b>168 789 209,43</b>	<b>97,96</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>14 015 942,61</b>	<b>13 786 561,79</b>	<b>8,00</b>
<b>Shares</b>			<b>54 777,61</b>	<b>69 736,79</b>	<b>0,04</b>
<b>ITALY</b>			<b>54 777,61</b>	<b>69 736,79</b>	<b>0,04</b>
<b>Finance</b>			<b>54 777,61</b>	<b>69 736,79</b>	<b>0,04</b>
30 294,00	BANCA MONTE DEI PASCHI DI SIENA SPA	EUR	54 777,61	69 736,79	0,04
<b>Ordinary Bonds</b>			<b>13 961 165,00</b>	<b>13 716 825,00</b>	<b>7,96</b>
<b>ITALY</b>			<b>7 076 224,00</b>	<b>6 916 800,00</b>	<b>4,01</b>
<b>Government</b>			<b>7 076 224,00</b>	<b>6 916 800,00</b>	<b>4,01</b>
4 000 000,00	ITALY BUONI POLIENNALI DEL TESORO 2.00% 01/02/2028	EUR	3 803 200,00	3 716 000,00	2,15
3 200 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.75% 01/09/2024	EUR	3 273 024,00	3 200 800,00	1,86
<b>GERMANY</b>			<b>6 884 941,00</b>	<b>6 800 025,00</b>	<b>3,95</b>
<b>Government</b>			<b>6 884 941,00</b>	<b>6 800 025,00</b>	<b>3,95</b>
7 100 000,00	BUNDESREPUBLIK DEUTSCHLAND BUNDESANLEIHE 0.50% 15/02/2025	EUR	6 884 941,00	6 800 025,00	3,95
<b>INVESTMENT FUNDS</b>			<b>156 887 694,08</b>	<b>155 002 647,64</b>	<b>89,96</b>
<b>UCI Units</b>			<b>156 887 694,08</b>	<b>155 002 647,64</b>	<b>89,96</b>
<b>LUXEMBOURG</b>			<b>92 237 914,57</b>	<b>92 005 416,04</b>	<b>53,40</b>
<b>Finance</b>			<b>92 237 914,57</b>	<b>92 005 416,04</b>	<b>53,40</b>
41 043,26	EURIZON INVESTMENT SICAV - FLEXIBLE PLUS 7	EUR	20 399 864,04	19 498 422,00	11,32
128 445,81	EURIZON FUND - ABSOLUTE HIGH YIELD	EUR	13 051 444,89	12 958 897,37	7,52
93 653,01	EPSILON FUND - EMERGING BOND TOTAL RETURN	EUR	13 417 312,67	11 980 093,42	6,95
104 814,11	WORLD IMPACT SICAV-IMPATTO GLOBAL EQUITY	EUR	9 999 999,98	10 246 942,03	5,95
75 785,39	EURIZON FUND-EQUITY HIGH DIVIDEND	EUR	7 250 000,02	7 498 964,54	4,35
666 462,33	EURIZON AM SICAV - EUROPEAN EQUITY	EUR	3 600 149,64	4 475 961,01	2,60
27 752,72	EURIZON FUND - TOP EUROPEAN RESEARCH	EUR	3 999 999,97	4 324 151,77	2,51
26 298,49	EURIZON FUND - EQUITY USA	EUR	3 600 000,02	3 986 587,80	2,31
14 166,60	EURIZON FUND - BOND HIGH YIELD	EUR	3 499 999,95	3 614 891,07	2,10
7 060,01	EURIZON INVESTMENT SICAV - CONTINGENT CONVERTIBLE BONDS	EUR	3 499 999,96	3 600 675,70	2,09
28 346,97	EURIZON FUND - BOND CORPORATE EUR	EUR	3 500 000,02	3 486 110,00	2,02
29 721,56	EURIZON FUND - MONEY MARKET USD T1	USD	2 847 349,80	2 836 487,03	1,65
20 000,00	GLOBAL EQUITY INFRASTRUCTURE	EUR	2 000 000,00	1 915 200,00	1,11
310 263,23	EURIZON AM SICAV - EURO CORPORATE BOND HIGH POTENTIAL	EUR	1 571 793,51	1 582 032,20	0,92
0,00	EURIZON FUND - MONEY MARKET EUR T1	EUR	0,10	0,10	0,00
<b>IRELAND</b>			<b>59 649 779,51</b>	<b>57 527 452,45</b>	<b>33,39</b>
<b>Finance</b>			<b>59 649 779,51</b>	<b>57 527 452,45</b>	<b>33,39</b>
244 197,44	PGIM BROAD MARKET U.S. HIGH YIELD BOND FUND	EUR	27 230 037,86	26 148 905,54	15,18
10 255,40	PGIM FUNDS PLC - PGIM U.S. CORPORATE BOND UCITS FUND	EUR	11 758 859,25	10 557 086,19	6,13
330 804,88	PIMCO GIS GLOBAL BOND FUND	USD	9 927 360,66	9 887 757,77	5,74
66 782,75	PGIM BROAD MARKET U.S. HIGH YIELD BOND FUND	USD	7 839 141,13	8 117 682,05	4,71
2 562,42	PGIM FUNDS PLC - PGIM U.S. CORPORATE BOND UCITS FUND	USD	2 894 380,61	2 816 020,90	1,63

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

## Eurizon AM SICAV - Global Multistrategy

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>ITALY</b>			<b>5 000 000,00</b>	<b>5 469 779,15</b>	<b>3,17</b>
<b>Finance</b>			<b>5 000 000,00</b>	<b>5 469 779,15</b>	<b>3,17</b>
968 616,81	EPSILON - U.S. EQUITY ESG INDEX	EUR	5 000 000,00	5 469 779,15	3,17
<b>Total Portfolio</b>			<b>170 903 636,69</b>	<b>168 789 209,43</b>	<b>97,96</b>

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

## Eurizon AM SICAV - Global Multistrategy

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>215 505,13</b>	<b>6 047 883,09</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>215 505,13</b>	<b>6 047 883,09</b>
20	12	Purchase	NASDAQ 100 EMINI	15/09/2023	USD	132 363,54	3 373 857,80
50	13	Purchase	S&P 500 EMINI	15/09/2023	USD	83 141,59	2 674 025,29

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



## Eurizon AM SICAV - Global Multistrategy

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### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>284 975,83</b>
<b>Unrealised profit on forward foreign exchange contracts</b>			<b>284 975,83</b>
28/07/2023	29 857 644,67 EUR	32 300 000,00 USD	284 975,83

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

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## Eurizon AM SICAV - Social 4 Children ESG

### STATEMENT OF NET ASSETS AS AT 30 JUNE 2023 IN EUR

<b>Assets</b>	<b>Notes</b>		
Investments in securities	(Note 2)	87 307 299,85	
Banks	(Note 2)	535 095,37	
Other banks and broker accounts	(Notes 2, 12)	1 431 204,78	
Option contracts	(Notes 2, 12)	18 293,00	
Unrealised profit on forward foreign exchange contracts	(Notes 2, 12)	10 463,88	
Unrealised profit on future contracts	(Notes 2, 12)	4 679,32	
Unrealised profit on swap contracts	(Notes 2, 11)	34 568,33	
Other interest receivable		255 289,59	
Receivable on investments sold		290 371,60	
Receivable on subscriptions		28 473,87	
Other assets	(Notes 3, 13)	1 257 738,55	
<b>Total assets</b>		<b>91 173 478,14</b>	
<b>Liabilities</b>			
Bank overdrafts	(Note 2)	(102 842,73)	
Swap premium received		(112 148,12)	
Unrealised loss on forward foreign exchange contracts	(Notes 2, 12)	(28 505,92)	
Unrealised loss on future contracts	(Notes 2, 12)	(432 001,29)	
Interest payable on swap contracts	(Notes 2, 11)	(2 291,67)	
Payable on investments purchased		(92 837,21)	
Payable on redemptions		(136 488,26)	
Other liabilities		(109 375,28)	
<b>Total liabilities</b>		<b>(1 016 490,48)</b>	
<b>Total net assets</b>		<b>90 156 987,66</b>	
	<b>Currency</b>	<b>Net Asset Value per Share</b>	<b>Shares outstanding</b>
Class F	EUR	4,79	56 100,740
Class Primaclasse	EUR	4,88	18 064 521,250
Class R	EUR	4,95	134 957,166
Class U	EUR	4,95	213 754,974

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

## Eurizon AM SICAV - Social 4 Children ESG

### STATEMENT OF CHANGES IN NET ASSETS FOR THE PERIOD ENDED 30 JUNE 2023 IN EUR

<b>Net assets at the beginning of the period</b>	<b>Notes</b>	<b>98 425 537,62</b>
Net income from investments	(Note 2)	1 169 755,43
Other income	(Notes 5, 8)	118 880,85
<b>Total income</b>		<b>1 288 636,28</b>
Management fee	(Note 8)	(486 034,69)
Administrative fees	(Note 10)	(78 887,27)
Subscription tax	(Note 6)	(20 528,90)
Interest paid on swap contracts	(Note 2)	(37 708,34)
Other charges and taxes	(Notes 3, 7)	(328 704,99)
<b>Total expenses</b>		<b>(951 864,19)</b>
<b>Net investment income / (loss)</b>		<b>336 772,09</b>
Net realised profit / (loss) on sales of investments, currencies and other financial instruments	(Note 2)	(1 879 496,32)
Change in unrealised appreciation / (depreciation) on		
- investments	(Note 2)	3 856 992,95
- option contracts	(Note 2)	(19 647,00)
- forward foreign exchange contracts	(Note 2)	(140 118,83)
- foreign currencies	(Note 2)	(4 789,32)
- future contracts	(Note 2)	(3 148,73)
- swap contracts	(Note 2)	(35 648,30)
<b>Net result of operations for the period</b>		<b>2 110 916,54</b>
Subscriptions for the period		613 008,38
Redemptions for the period		(10 992 474,88)
<b>Net assets at the end of the period</b>		<b>90 156 987,66</b>

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

## Eurizon AM SICAV - Social 4 Children ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>PORTFOLIO</b>			<b>89 976 773,20</b>	<b>87 307 299,85</b>	<b>96,84</b>
<b>TRANSFERABLE SECURITIES AND MONEY MARKET INSTRUMENTS ADMITTED TO OFFICIAL STOCK EXCHANGE LISTING</b>			<b>84 491 771,07</b>	<b>81 900 015,44</b>	<b>90,84</b>
<b>Shares</b>			<b>43 740 577,17</b>	<b>46 542 129,04</b>	<b>51,62</b>
<b>UNITED STATES</b>			<b>14 516 452,38</b>	<b>15 347 602,53</b>	<b>17,02</b>
<b>Health</b>			<b>4 992 421,63</b>	<b>5 277 067,19</b>	<b>5,85</b>
6 394,00	JOHNSON & JOHNSON	USD	1 027 772,56	970 059,17	1,08
1 951,00	ELI LILLY & CO.	USD	605 945,72	838 661,50	0,93
10 971,00	BRISTOL-MYERS SQUIBB CO.	USD	776 126,26	643 075,37	0,71
1 903,00	VERTEX PHARMACEUTICALS, INC.	USD	360 087,46	613 826,33	0,68
9 245,00	INCYTE CORP.	USD	697 404,79	527 498,69	0,59
4 985,00	MERCK & CO., INC.	USD	341 985,27	527 240,12	0,58
1 709,00	SEAGEN, INC.	USD	232 815,55	301 479,41	0,33
5 012,00	CORTEVA, INC.	USD	319 761,07	263 233,28	0,29
235,00	REGENERON PHARMACEUTICALS, INC.	USD	113 745,80	154 772,55	0,17
1 748,00	EDWARDS LIFESCIENCES CORP.	USD	163 579,24	151 135,46	0,17
2 427,00	BAXTER INTERNATIONAL, INC.	USD	168 689,38	101 351,13	0,11
467,00	AMGEN, INC.	USD	106 898,18	95 035,11	0,11
1 129,00	BIOMARIN PHARMACEUTICAL, INC.	USD	77 610,35	89 699,07	0,10
<b>Basic Goods</b>			<b>3 416 746,96</b>	<b>3 393 663,77</b>	<b>3,76</b>
12 478,00	KELLOGG CO.	USD	711 039,29	770 867,96	0,85
10 172,00	GENERAL MILLS, INC.	USD	646 945,33	715 116,55	0,79
17 016,00	CONAGRA BRANDS, INC.	USD	565 266,70	525 920,57	0,58
3 242,00	KIMBERLY-CLARK CORP.	USD	399 527,25	410 256,99	0,46
5 782,00	SYSCO CORP.	USD	458 727,30	393 239,47	0,44
9 531,00	HORMEL FOODS CORP.	USD	386 968,53	351 362,70	0,39
4 271,00	CAMPBELL SOUP CO.	USD	210 579,08	178 943,49	0,20
522,00	CHURCH & DWIGHT CO., INC.	USD	37 693,48	47 956,04	0,05
<b>Consumer Retail</b>			<b>1 843 173,83</b>	<b>1 944 290,10</b>	<b>2,16</b>
15 539,00	COLGATE-PALMOLIVE CO.	USD	1 104 240,17	1 097 272,40	1,22
6 090,00	PROCTER & GAMBLE CO.	USD	738 933,66	847 017,70	0,94
<b>Multi-Utilities</b>			<b>1 854 261,21</b>	<b>1 771 293,73</b>	<b>1,96</b>
7 030,00	CONSOLIDATED EDISON, INC.	USD	625 464,81	582 503,94	0,65
6 179,00	WEC ENERGY GROUP, INC.	USD	481 555,18	499 756,91	0,55
6 770,00	CMS ENERGY CORP.	USD	417 063,28	364 562,22	0,40
12 144,00	CENTERPOINT ENERGY, INC.	USD	330 177,94	324 470,66	0,36
<b>Computing and IT</b>			<b>665 488,75</b>	<b>916 436,85</b>	<b>1,02</b>
2 634,00	MICROSOFT CORP.	USD	559 398,50	822 165,06	0,91
864,00	QUALCOMM, INC.	USD	106 090,25	94 271,79	0,11
<b>Telecommunication</b>			<b>655 882,72</b>	<b>789 185,91</b>	<b>0,88</b>
7 193,00	ALPHABET, INC.	USD	655 882,72	789 185,91	0,88
<b>Industries</b>			<b>551 225,52</b>	<b>676 512,64</b>	<b>0,75</b>
4 256,00	WASTE MANAGEMENT, INC.	USD	551 225,52	676 512,64	0,75
<b>Energy</b>			<b>537 251,76</b>	<b>579 152,34</b>	<b>0,64</b>
5 419,00	MARATHON PETROLEUM CORP.	USD	537 251,76	579 152,34	0,64
<b>FRANCE</b>			<b>4 863 375,36</b>	<b>5 509 115,52</b>	<b>6,11</b>
<b>Raw materials</b>			<b>804 648,91</b>	<b>1 068 121,00</b>	<b>1,19</b>
6 505,00	AIR LIQUIDE SA	EUR	804 648,91	1 068 121,00	1,19

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

## Eurizon AM SICAV - Social 4 Children ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Health</b>			<b>771 461,50</b>	<b>911 590,60</b>	<b>1,01</b>
9 283,00	SANOFI	EUR	771 461,50	911 590,60	1,01
<b>Industries</b>			<b>929 834,97</b>	<b>905 104,52</b>	<b>1,00</b>
58 094,00	GETLINK SE	EUR	929 834,97	905 104,52	1,00
<b>Consumer Retail</b>			<b>622 559,70</b>	<b>887 086,70</b>	<b>0,98</b>
2 077,00	L'OREAL SA	EUR	622 559,70	887 086,70	0,98
<b>Energy</b>			<b>866 929,50</b>	<b>835 702,65</b>	<b>0,93</b>
15 903,00	TOTALENERGIES SE	EUR	866 929,50	835 702,65	0,93
<b>Computing and IT</b>			<b>502 337,32</b>	<b>494 270,40</b>	<b>0,55</b>
2 848,00	CAPGEMINI SE	EUR	502 337,32	494 270,40	0,55
<b>Multi-Utilities</b>			<b>365 603,46</b>	<b>407 239,65</b>	<b>0,45</b>
14 067,00	VEOLIA ENVIRONNEMENT SA	EUR	365 603,46	407 239,65	0,45
<b>SWITZERLAND</b>			<b>3 766 230,43</b>	<b>4 082 629,35</b>	<b>4,53</b>
<b>Health</b>			<b>2 273 449,40</b>	<b>2 426 431,39</b>	<b>2,69</b>
12 866,00	NOVARTIS AG	CHF	960 387,36	1 186 336,81	1,31
3 470,00	ROCHE HOLDING AG	CHF	1 007 783,39	972 318,96	1,08
490,00	LONZA GROUP AG	CHF	305 278,65	267 775,62	0,30
<b>Industries</b>			<b>1 040 730,69</b>	<b>1 152 212,79</b>	<b>1,28</b>
1 616,00	GEBERIT AG	CHF	817 425,06	775 000,43	0,86
6 116,00	HOLCIM AG	CHF	223 305,63	377 212,36	0,42
<b>Finance</b>			<b>274 249,20</b>	<b>283 965,66</b>	<b>0,32</b>
2 933,00	BANQUE CANTONALE VAUDOISE	CHF	274 249,20	283 965,66	0,32
<b>Telecommunication</b>			<b>177 801,14</b>	<b>220 019,51</b>	<b>0,24</b>
385,00	SWISSCOM AG	CHF	177 801,14	220 019,51	0,24
<b>GERMANY</b>			<b>3 140 515,65</b>	<b>3 556 975,42</b>	<b>3,94</b>
<b>Consumer Retail</b>			<b>1 423 679,73</b>	<b>1 720 499,67</b>	<b>1,91</b>
11 943,00	BEIERSDORF AG	EUR	1 227 243,15	1 448 088,75	1,61
2 421,00	BAYERISCHE MOTOREN WERKE AG	EUR	196 436,58	272 410,92	0,30
<b>Raw materials</b>			<b>628 952,51</b>	<b>588 347,55</b>	<b>0,65</b>
20 925,00	EVONIK INDUSTRIES AG	EUR	397 056,70	364 722,75	0,40
3 132,00	BRENNTAG SE	EUR	231 895,81	223 624,80	0,25
<b>Finance</b>			<b>438 399,68</b>	<b>469 253,20</b>	<b>0,52</b>
2 201,00	ALLIANZ SE	EUR	438 399,68	469 253,20	0,52
<b>Computing and IT</b>			<b>214 910,44</b>	<b>322 003,77</b>	<b>0,36</b>
8 522,00	INFINEON TECHNOLOGIES AG	EUR	214 910,44	322 003,77	0,36
<b>Industries</b>			<b>227 178,62</b>	<b>230 204,79</b>	<b>0,25</b>
6 009,00	GEA GROUP AG	EUR	227 178,62	230 204,79	0,25
<b>Basic Goods</b>			<b>207 394,67</b>	<b>226 666,44</b>	<b>0,25</b>
3 094,00	HENKEL AG & CO. KGAA PREF	EUR	207 394,67	226 666,44	0,25
<b>UNITED KINGDOM</b>			<b>3 229 384,14</b>	<b>3 369 944,26</b>	<b>3,74</b>
<b>Multi-Utilities</b>			<b>995 995,73</b>	<b>1 004 532,42</b>	<b>1,11</b>
32 165,00	SSE PLC	GBP	673 949,67	690 045,68	0,76
25 937,00	NATIONAL GRID PLC	GBP	322 046,06	314 486,74	0,35

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## Eurizon AM SICAV - Social 4 Children ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Finance</b>			<b>852 981,97</b>	<b>914 656,33</b>	<b>1,02</b>
19 179,00	3I GROUP PLC	GBP	333 477,38	435 478,65	0,49
40 178,00	HSBC HOLDINGS PLC	GBP	228 942,54	291 078,20	0,32
22 519,00	SEGRO PLC	GBP	290 562,05	188 099,48	0,21
<b>Consumer Retail</b>			<b>860 700,18</b>	<b>843 763,22</b>	<b>0,94</b>
17 671,00	UNILEVER PLC	GBP	860 700,18	843 763,22	0,94
<b>Health</b>			<b>290 332,97</b>	<b>343 873,96</b>	<b>0,38</b>
2 617,00	ASTRAZENECA PLC	GBP	290 332,97	343 873,96	0,38
<b>Energy</b>			<b>229 373,29</b>	<b>263 118,33</b>	<b>0,29</b>
9 535,00	SHELL PLC	EUR	229 373,29	263 118,33	0,29
<b>JAPAN</b>			<b>3 300 270,27</b>	<b>3 328 026,45</b>	<b>3,69</b>
<b>Telecommunication</b>			<b>1 418 208,52</b>	<b>1 355 539,80</b>	<b>1,50</b>
138 800,00	SOFTBANK CORP.	JPY	1 418 208,52	1 355 539,80	1,50
<b>Multi-Utilities</b>			<b>991 727,34</b>	<b>1 017 071,50</b>	<b>1,13</b>
37 200,00	OSAKA GAS CO. LTD.	JPY	535 672,83	520 769,74	0,58
24 900,00	TOKYO GAS CO. LTD.	JPY	456 054,51	496 301,76	0,55
<b>Consumer Retail</b>			<b>324 631,20</b>	<b>327 183,34</b>	<b>0,36</b>
24 900,00	SEKISUI CHEMICAL CO. LTD.	JPY	324 631,20	327 183,34	0,36
<b>Finance</b>			<b>276 291,36</b>	<b>275 642,56</b>	<b>0,31</b>
15 700,00	SBI HOLDINGS, INC.	JPY	276 291,36	275 642,56	0,31
<b>Basic Goods</b>			<b>196 455,92</b>	<b>259 833,15</b>	<b>0,29</b>
4 500,00	YAKULT HONSHA CO. LTD.	JPY	196 455,92	259 833,15	0,29
<b>Computing and IT</b>			<b>92 955,93</b>	<b>92 756,10</b>	<b>0,10</b>
2 100,00	NEC CORP.	JPY	92 955,93	92 756,10	0,10
<b>NETHERLANDS</b>			<b>2 378 469,93</b>	<b>2 834 218,66</b>	<b>3,14</b>
<b>Computing and IT</b>			<b>725 947,32</b>	<b>882 340,80</b>	<b>0,98</b>
11 130,00	STMICROELECTRONICS NV	EUR	392 824,24	507 082,80	0,56
566,00	ASML HOLDING NV	EUR	333 123,08	375 258,00	0,42
<b>Consumer Retail</b>			<b>578 804,25</b>	<b>794 274,00</b>	<b>0,88</b>
2 652,00	FERRARI NV	EUR	578 804,25	794 274,00	0,88
<b>Industries</b>			<b>599 244,24</b>	<b>713 878,74</b>	<b>0,79</b>
24 642,00	FERROVIAL SE	EUR	599 244,24	713 878,74	0,79
<b>Telecommunication</b>			<b>210 047,42</b>	<b>215 020,44</b>	<b>0,24</b>
3 204,00	PROSUS NV	EUR	210 047,42	215 020,44	0,24
<b>Raw materials</b>			<b>173 928,88</b>	<b>140 212,54</b>	<b>0,15</b>
6 382,00	OCI NV	EUR	173 928,88	140 212,54	0,15
<b>Health</b>			<b>90 497,82</b>	<b>88 492,14</b>	<b>0,10</b>
2 151,00	QIAGEN NV	EUR	90 497,82	88 492,14	0,10
<b>HONG KONG</b>			<b>2 418 048,36</b>	<b>2 033 511,63</b>	<b>2,26</b>
<b>Finance</b>			<b>939 151,16</b>	<b>835 581,63</b>	<b>0,93</b>
34 000,00	HANG SENG BANK LTD.	HKD	519 767,82	443 405,65	0,49
140 000,00	BOC HONG KONG HOLDINGS LTD.	HKD	419 383,34	392 175,98	0,44
<b>Industries</b>			<b>680 075,92</b>	<b>646 335,95</b>	<b>0,72</b>
153 500,00	MTR CORP. LTD.	HKD	680 075,92	646 335,95	0,72

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## Eurizon AM SICAV - Social 4 Children ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>798 821,28</b>	<b>551 594,05</b>	<b>0,61</b>
696 600,00	HONG KONG & CHINA GAS CO. LTD.	HKD	798 821,28	551 594,05	0,61
<b>SPAIN</b>			<b>1 973 717,27</b>	<b>1 804 872,69</b>	<b>2,00</b>
<b>Multi-Utilities</b>			<b>697 888,91</b>	<b>597 645,71</b>	<b>0,66</b>
38 846,00	REDEIA CORP. SA	EUR	697 888,91	597 645,71	0,66
<b>Energy</b>			<b>454 345,21</b>	<b>443 224,50</b>	<b>0,49</b>
14 475,00	CORP. ACCIONA ENERGIAS RENOVABLES SA	EUR	454 345,21	443 224,50	0,49
<b>Finance</b>			<b>427 263,42</b>	<b>443 003,26</b>	<b>0,49</b>
116 980,00	CAIXABANK SA	EUR	427 263,42	443 003,26	0,49
<b>Telecommunication</b>			<b>394 219,73</b>	<b>320 999,22</b>	<b>0,36</b>
8 678,00	CELLNEX TELECOM SA	EUR	394 219,73	320 999,22	0,36
<b>ITALY</b>			<b>1 669 603,80</b>	<b>1 757 013,68</b>	<b>1,95</b>
<b>Industries</b>			<b>567 067,59</b>	<b>609 073,08</b>	<b>0,68</b>
15 911,00	PRYSMIAN SPA	EUR	567 067,59	609 073,08	0,68
<b>Energy</b>			<b>643 639,29</b>	<b>597 500,51</b>	<b>0,66</b>
45 327,00	ENI SPA	EUR	643 639,29	597 500,51	0,66
<b>Multi-Utilities</b>			<b>458 896,92</b>	<b>550 440,09</b>	<b>0,61</b>
70 515,00	TERNA - RETE ELETTRICA NAZIONALE	EUR	458 896,92	550 440,09	0,61
<b>DENMARK</b>			<b>670 688,17</b>	<b>1 095 299,43</b>	<b>1,21</b>
<b>Health</b>			<b>670 688,17</b>	<b>1 095 299,43</b>	<b>1,21</b>
5 575,00	NOVO NORDISK AS	DKK	366 389,81	823 156,87	0,91
2 375,00	COLOPLAST AS	DKK	304 298,36	272 142,56	0,30
<b>BELGIUM</b>			<b>872 220,27</b>	<b>926 053,26</b>	<b>1,03</b>
<b>Finance</b>			<b>585 123,97</b>	<b>624 370,56</b>	<b>0,69</b>
9 768,00	KBC GROUP NV	EUR	585 123,97	624 370,56	0,69
<b>Raw materials</b>			<b>287 096,30</b>	<b>301 682,70</b>	<b>0,34</b>
2 949,00	SOLVAY SA	EUR	287 096,30	301 682,70	0,34
<b>JERSEY</b>			<b>508 573,22</b>	<b>512 437,69</b>	<b>0,57</b>
<b>Raw materials</b>			<b>325 049,19</b>	<b>317 350,28</b>	<b>0,35</b>
61 267,00	GLENCORE PLC	GBP	325 049,19	317 350,28	0,35
<b>Consumer Retail</b>			<b>183 524,03</b>	<b>195 087,41</b>	<b>0,22</b>
1 353,00	FERGUSON PLC	USD	183 524,03	195 087,41	0,22
<b>FINLAND</b>			<b>321 463,62</b>	<b>279 082,49</b>	<b>0,31</b>
<b>Telecommunication</b>			<b>321 463,62</b>	<b>279 082,49</b>	<b>0,31</b>
72 763,00	NOKIA OYJ	EUR	321 463,62	279 082,49	0,31
<b>SWEDEN</b>			<b>111 564,30</b>	<b>105 345,98</b>	<b>0,12</b>
<b>Consumer Retail</b>			<b>111 564,30</b>	<b>105 345,98</b>	<b>0,12</b>
4 324,00	ESSITY AB	SEK	111 564,30	105 345,98	0,12

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

## Eurizon AM SICAV - Social 4 Children ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Ordinary Bonds</b>			<b>28 866 321,55</b>	<b>24 786 732,40</b>	<b>27,49</b>
<b>FRANCE</b>			<b>5 238 429,54</b>	<b>4 496 849,00</b>	<b>4,99</b>
<b>Finance</b>			<b>2 435 820,44</b>	<b>2 072 979,00</b>	<b>2,30</b>
500 000,00	CREDIT AGRICOLE SA 0.375% 21/10/2025	EUR	506 797,30	460 630,00	0,51
500 000,00	BANQUE FEDERATIVE DU CREDIT MUTUEL SA 0.25% 19/07/2028	EUR	498 555,00	406 300,00	0,45
400 000,00	CREDIT MUTUEL ARKEA SA 1.25% 11/06/2029	EUR	421 682,64	343 260,00	0,38
400 000,00	CREDIT AGRICOLE SA 0.125% 09/12/2027	EUR	399 199,10	337 780,00	0,38
300 000,00	UNIBAIL-RODAMCO-WESTFIELD SE 0.625% 04/05/2027	EUR	300 107,40	255 144,00	0,28
200 000,00	LA MONDIALE SAM 0.75% 20/04/2026	EUR	200 581,00	181 196,00	0,20
100 000,00	ICADE 1.50% 13/09/2027	EUR	108 898,00	88 669,00	0,10
<b>Consumer Retail</b>			<b>1 122 939,67</b>	<b>1 059 103,00</b>	<b>1,18</b>
700 000,00	RCI BANQUE SA 0.50% 15/09/2023	EUR	702 294,00	695 079,00	0,77
300 000,00	KERING SA 0.75% 13/05/2028	EUR	314 427,00	266 820,00	0,30
100 000,00	JCDECAUX SE 2.00% 24/10/2024	EUR	106 218,67	97 204,00	0,11
<b>Industries</b>			<b>821 734,70</b>	<b>694 656,00</b>	<b>0,77</b>
300 000,00	GETLINK SE 3.50% 30/10/2025	EUR	308 804,00	292 875,00	0,32
300 000,00	AEROPORTS DE PARIS 1.125% 18/06/2034	EUR	310 973,70	224 133,00	0,25
200 000,00	ALSTOM SA 0.25% 14/10/2026	EUR	201 957,00	177 648,00	0,20
<b>Multi-Utilities</b>			<b>414 227,40</b>	<b>317 364,00</b>	<b>0,35</b>
400 000,00	ENGIE SA 0.50% 24/10/2030	EUR	414 227,40	317 364,00	0,35
<b>Computing and IT</b>			<b>340 854,00</b>	<b>273 522,00</b>	<b>0,30</b>
300 000,00	CAPGEMINI SE 2.00% 15/04/2029	EUR	340 854,00	273 522,00	0,30
<b>Energy</b>			<b>102 853,33</b>	<b>79 225,00</b>	<b>0,09</b>
100 000,00	TEREGA SA 0.875% 17/09/2030	EUR	102 853,33	79 225,00	0,09
<b>ITALY</b>			<b>4 748 106,16</b>	<b>4 341 486,40</b>	<b>4,81</b>
<b>Finance</b>			<b>2 160 465,00</b>	<b>1 948 668,40</b>	<b>2,16</b>
500 000,00	MEDIOBANCA BANCA DI CREDITO FINANZIARIO SPA 1.00% 08/09/2027	EUR	513 875,00	441 525,00	0,49
400 000,00	INTESA SANPAOLO SPA 0.75% 04/12/2024	EUR	377 600,00	380 428,00	0,42
400 000,00	INTESA SANPAOLO SPA 1.75% 20/03/2028	EUR	429 160,00	357 816,00	0,40
200 000,00	ASSICURAZIONI GENERALI SPA 5.399% 20/04/2033	EUR	200 000,00	202 294,00	0,23
200 000,00	INTESA SANPAOLO SPA 2.855% 23/04/2025	EUR	212 980,00	193 144,00	0,21
200 000,00	ASSICURAZIONI GENERALI SPA 2.124% 01/10/2030	EUR	206 966,00	164 954,00	0,18
120 000,00	NEXI SPA 1.625% 30/04/2026	EUR	120 000,00	109 514,40	0,12
100 000,00	INTESA SANPAOLO SPA 4.00% 19/05/2026	EUR	99 884,00	98 993,00	0,11
<b>Government</b>			<b>1 476 325,16</b>	<b>1 341 500,00</b>	<b>1,49</b>
800 000,00	CASSA DEPOSITI E PRESTITI SPA 2.00% 20/04/2027	EUR	876 925,16	745 520,00	0,83
600 000,00	ITALY BUONI POLIENNALI DEL TESORO 3.50% 15/01/2026	EUR	599 400,00	595 980,00	0,66
<b>Energy</b>			<b>701 057,00</b>	<b>677 214,00</b>	<b>0,75</b>
600 000,00	ENI SPA 3.625% 19/05/2027	EUR	599 892,00	590 496,00	0,65
100 000,00	ERG SPA 0.50% 11/09/2027	EUR	101 165,00	86 718,00	0,10
<b>Industries</b>			<b>314 859,00</b>	<b>278 364,00</b>	<b>0,31</b>
300 000,00	INFRASTRUTTURE WIRELESS ITALIANE SPA 1.875% 08/07/2026	EUR	314 859,00	278 364,00	0,31
<b>Telecommunication</b>			<b>95 400,00</b>	<b>95 740,00</b>	<b>0,10</b>
100 000,00	RAI-RADIOTELEVISIONE ITALIANA SPA 1.375% 04/12/2024	EUR	95 400,00	95 740,00	0,10

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## Eurizon AM SICAV - Social 4 Children ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>NETHERLANDS</b>			<b>4 663 167,63</b>	<b>3 899 752,00</b>	<b>4,32</b>
<b>Finance</b>			<b>1 757 867,73</b>	<b>1 504 283,00</b>	<b>1,67</b>
500 000,00	VONOVIA FINANCE BV 1.50% 22/03/2026	EUR	539 090,40	452 480,00	0,50
400 000,00	LEASEPLAN CORP. NV 0.25% 23/02/2026	EUR	398 456,00	358 444,00	0,40
200 000,00	DE VOLKSBANK NV 1.75% 22/10/2030	EUR	209 081,00	181 394,00	0,20
200 000,00	ABN AMRO BANK NV 0.60% 15/01/2027	EUR	205 651,33	175 680,00	0,19
200 000,00	AKELIUS RESIDENTIAL PROPERTY FINANCING BV 1.00% 17/01/2028	EUR	204 500,00	160 476,00	0,18
100 000,00	COOPERATIEVE RABOBANK UA 0.25% 30/10/2026	EUR	101 400,00	89 501,00	0,10
100 000,00	LSEG NETHERLANDS BV 0.25% 06/04/2028	EUR	99 689,00	86 308,00	0,10
<b>Multi-Utilities</b>			<b>929 961,40</b>	<b>777 219,00</b>	<b>0,86</b>
700 000,00	ENEL FINANCE INTERNATIONAL NV 0.375% 17/06/2027	EUR	714 748,00	610 974,00	0,68
100 000,00	TENNET HOLDING BV 0.875% 03/06/2030	EUR	108 013,00	85 387,00	0,09
100 000,00	ENEXIS HOLDING NV 0.75% 02/07/2031	EUR	107 200,40	80 858,00	0,09
<b>Basic Goods</b>			<b>946 108,00</b>	<b>746 187,00</b>	<b>0,83</b>
500 000,00	HEINEKEN NV 1.25% 07/05/2033	EUR	543 222,00	403 305,00	0,45
200 000,00	KONINKLIJKE FRIESLANDCAMPINA NV 2.85% 31/12/2099	EUR	203 626,00	180 374,00	0,20
200 000,00	KONINKLIJKE AHOLD DELHAIZE NV 0.375% 18/03/2030	EUR	199 260,00	162 508,00	0,18
<b>Industries</b>			<b>422 826,00</b>	<b>353 705,00</b>	<b>0,39</b>
100 000,00	SIGNIFY NV 2.375% 11/05/2027	EUR	110 701,00	92 138,00	0,10
100 000,00	ROYAL SCHIPHOL GROUP NV 2.00% 06/04/2029	EUR	113 703,00	91 874,00	0,10
100 000,00	WABTEC TRANSPORTATION NETHERLANDS BV 1.25% 03/12/2027	EUR	99 267,00	86 756,00	0,10
100 000,00	DANFOSS FINANCE I BV 0.375% 28/10/2028	EUR	99 155,00	82 937,00	0,09
<b>Energy</b>			<b>403 244,50</b>	<b>345 804,00</b>	<b>0,38</b>
300 000,00	REPSOL INTERNATIONAL FINANCE BV 0.25% 02/08/2027	EUR	302 349,00	261 585,00	0,29
100 000,00	WINTERSHALL DEA FINANCE BV 1.332% 25/09/2028	EUR	100 895,50	84 219,00	0,09
<b>Telecommunication</b>			<b>203 160,00</b>	<b>172 554,00</b>	<b>0,19</b>
200 000,00	RELX FINANCE BV 0.50% 10/03/2028	EUR	203 160,00	172 554,00	0,19
<b>UNITED STATES</b>			<b>2 872 080,50</b>	<b>2 410 692,00</b>	<b>2,67</b>
<b>Computing and IT</b>			<b>753 292,00</b>	<b>639 758,00</b>	<b>0,71</b>
700 000,00	INTERNATIONAL BUSINESS MACHINES CORP. 1.25% 29/01/2027	EUR	753 292,00	639 758,00	0,71
<b>Finance</b>			<b>644 160,50</b>	<b>556 137,00</b>	<b>0,62</b>
300 000,00	GOLDMAN SACHS GROUP, INC. 1.375% 15/05/2024	EUR	310 062,50	293 121,00	0,33
300 000,00	NASDAQ, INC. 1.75% 28/03/2029	EUR	334 098,00	263 016,00	0,29
<b>Consumer Retail</b>			<b>628 797,00</b>	<b>507 243,00</b>	<b>0,56</b>
300 000,00	WALGREENS BOOTS ALLIANCE, INC. 2.125% 20/11/2026	EUR	324 733,00	278 655,00	0,31
300 000,00	PEPSICO, INC. 0.40% 09/10/2032	EUR	304 064,00	228 588,00	0,25
<b>Telecommunication</b>			<b>542 868,00</b>	<b>447 905,00</b>	<b>0,49</b>
500 000,00	AT&T, INC. 1.60% 19/05/2028	EUR	542 868,00	447 905,00	0,49
<b>Industries</b>			<b>199 248,00</b>	<b>162 142,00</b>	<b>0,18</b>
200 000,00	FEDEX CORP. 0.45% 04/05/2029	EUR	199 248,00	162 142,00	0,18
<b>Basic Goods</b>			<b>103 715,00</b>	<b>97 507,00</b>	<b>0,11</b>
100 000,00	KELLOGG CO. 1.00% 17/05/2024	EUR	103 715,00	97 507,00	0,11
<b>GERMANY</b>			<b>2 310 042,80</b>	<b>1 973 044,00</b>	<b>2,19</b>
<b>Health</b>			<b>506 807,00</b>	<b>443 745,00</b>	<b>0,49</b>
500 000,00	FRESENIUS SE & CO. KGAA 0.375% 28/09/2026	EUR	506 807,00	443 745,00	0,49

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## Eurizon AM SICAV - Social 4 Children ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Multi-Utilities</b>			<b>531 134,00</b>	<b>424 786,00</b>	<b>0,47</b>
300 000,00	EUROGRID GMBH 1.113% 15/05/2032	EUR	328 518,00	241 536,00	0,27
100 000,00	E.ON SE 0.875% 08/01/2025	EUR	99 880,00	95 520,00	0,10
100 000,00	E.ON SE 0.375% 29/09/2027	EUR	102 736,00	87 730,00	0,10
<b>Finance</b>			<b>310 264,00</b>	<b>297 609,00</b>	<b>0,33</b>
300 000,00	COMMERZBANK AG 1.25% 23/10/2023	EUR	310 264,00	297 609,00	0,33
<b>Consumer Retail</b>			<b>313 557,00</b>	<b>287 031,00</b>	<b>0,32</b>
300 000,00	SCHAEFFLER AG 2.75% 12/10/2025	EUR	313 557,00	287 031,00	0,32
<b>Computing and IT</b>			<b>315 243,00</b>	<b>277 833,00</b>	<b>0,31</b>
300 000,00	INFINEON TECHNOLOGIES AG 1.125% 24/06/2026	EUR	315 243,00	277 833,00	0,31
<b>Telecommunication</b>			<b>333 037,80</b>	<b>242 040,00</b>	<b>0,27</b>
300 000,00	DEUTSCHE TELEKOM AG 1.375% 05/07/2034	EUR	333 037,80	242 040,00	0,27
<b>UNITED KINGDOM</b>			<b>1 234 598,10</b>	<b>1 085 620,00</b>	<b>1,20</b>
<b>Telecommunication</b>			<b>726 316,10</b>	<b>631 591,00</b>	<b>0,70</b>
400 000,00	VODAFONE GROUP PLC 0.90% 24/11/2026	EUR	419 459,10	365 248,00	0,40
300 000,00	OMNICOM FINANCE HOLDINGS PLC 0.80% 08/07/2027	EUR	306 857,00	266 343,00	0,30
<b>Multi-Utilities</b>			<b>508 282,00</b>	<b>454 029,00</b>	<b>0,50</b>
300 000,00	DRAX FINCO PLC 2.625% 01/11/2025	EUR	308 098,00	285 507,00	0,31
200 000,00	NATIONAL GRID PLC 0.163% 20/01/2028	EUR	200 184,00	168 522,00	0,19
<b>SPAIN</b>			<b>1 137 209,05</b>	<b>969 887,00</b>	<b>1,08</b>
<b>Finance</b>			<b>623 407,00</b>	<b>525 690,00</b>	<b>0,59</b>
400 000,00	BANCO SANTANDER SA 1.125% 23/06/2027	EUR	421 917,00	355 076,00	0,40
200 000,00	BANKINTER SA 0.625% 06/10/2027	EUR	201 490,00	170 614,00	0,19
<b>Industries</b>			<b>513 802,05</b>	<b>444 197,00</b>	<b>0,49</b>
200 000,00	FCC SERVICIOS MEDIO AMBIENTE HOLDING SAU 0.815% 04/12/2023	EUR	203 878,00	197 114,00	0,22
200 000,00	ABERTIS INFRAESTRUCTURAS SA 1.875% 26/03/2032	EUR	208 758,05	162 534,00	0,18
100 000,00	FERROVIAL EMISIONES SA 0.54% 12/11/2028	EUR	101 166,00	84 549,00	0,09
<b>BELGIUM</b>			<b>1 015 544,00</b>	<b>839 666,00</b>	<b>0,93</b>
<b>Finance</b>			<b>397 308,00</b>	<b>330 380,00</b>	<b>0,37</b>
400 000,00	KBC GROUP NV 0.125% 14/01/2029	EUR	397 308,00	330 380,00	0,37
<b>Basic Goods</b>			<b>315 858,00</b>	<b>275 385,00</b>	<b>0,30</b>
300 000,00	ANHEUSER-BUSCH INBEV SA 1.15% 22/01/2027	EUR	315 858,00	275 385,00	0,30
<b>Multi-Utilities</b>			<b>302 378,00</b>	<b>233 901,00</b>	<b>0,26</b>
300 000,00	FLUVIUS SYSTEM OPERATOR CVBA 0.25% 02/12/2030	EUR	302 378,00	233 901,00	0,26
<b>JAPAN</b>			<b>848 848,80</b>	<b>709 101,00</b>	<b>0,79</b>
<b>Finance</b>			<b>299 890,00</b>	<b>268 284,00</b>	<b>0,30</b>
300 000,00	MIZUHO FINANCIAL GROUP, INC. 0.184% 13/04/2026	EUR	299 890,00	268 284,00	0,30
<b>Basic Goods</b>			<b>302 550,00</b>	<b>252 801,00</b>	<b>0,28</b>
300 000,00	ASAHI GROUP HOLDINGS LTD. 0.541% 23/10/2028	EUR	302 550,00	252 801,00	0,28
<b>Health</b>			<b>246 408,80</b>	<b>188 016,00</b>	<b>0,21</b>
200 000,00	TAKEDA PHARMACEUTICAL CO. LTD. 3.00% 21/11/2030	EUR	246 408,80	188 016,00	0,21

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## Eurizon AM SICAV - Social 4 Children ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>AUSTRIA</b>			<b>826 013,87</b>	<b>681 323,00</b>	<b>0,76</b>
<b>Finance</b>			<b>616 872,00</b>	<b>532 929,00</b>	<b>0,59</b>
300 000,00	ERSTE GROUP BANK AG 0.875% 22/05/2026	EUR	311 045,00	273 837,00	0,30
300 000,00	RAIFFEISEN BANK INTERNATIONAL AG 0.375% 25/09/2026	EUR	305 827,00	259 092,00	0,29
<b>Energy</b>			<b>209 141,87</b>	<b>148 394,00</b>	<b>0,17</b>
200 000,00	OMV AG 1.00% 03/07/2034	EUR	209 141,87	148 394,00	0,17
<b>LUXEMBOURG</b>			<b>853 077,00</b>	<b>665 718,00</b>	<b>0,74</b>
<b>Industries</b>			<b>322 200,00</b>	<b>277 056,00</b>	<b>0,31</b>
300 000,00	CNH INDUSTRIAL FINANCE EUROPE SA 1.75% 25/03/2027	EUR	322 200,00	277 056,00	0,31
<b>Finance</b>			<b>319 407,00</b>	<b>248 070,00</b>	<b>0,27</b>
300 000,00	GRAND CITY PROPERTIES SA 1.50% 22/02/2027	EUR	319 407,00	248 070,00	0,27
<b>Health</b>			<b>211 470,00</b>	<b>140 592,00</b>	<b>0,16</b>
200 000,00	MEDTRONIC GLOBAL HOLDINGS SCA 1.50% 02/07/2039	EUR	211 470,00	140 592,00	0,16
<b>DENMARK</b>			<b>718 312,10</b>	<b>640 608,00</b>	<b>0,71</b>
<b>Finance</b>			<b>718 312,10</b>	<b>640 608,00</b>	<b>0,71</b>
400 000,00	DANSKE BANK AS 1.625% 15/03/2024	EUR	419 836,10	393 048,00	0,44
300 000,00	NYKREDIT REALKREDIT AS 0.375% 17/01/2028	EUR	298 476,00	247 560,00	0,27
<b>AUSTRALIA</b>			<b>654 971,00</b>	<b>546 822,00</b>	<b>0,61</b>
<b>Consumer Retail</b>			<b>326 589,00</b>	<b>272 178,00</b>	<b>0,30</b>
300 000,00	TRANSURBAN FINANCE CO. PTY. LTD. 1.75% 29/03/2028	EUR	326 589,00	272 178,00	0,30
<b>Industries</b>			<b>228 360,00</b>	<b>193 128,00</b>	<b>0,22</b>
200 000,00	AURIZON NETWORK PTY. LTD. 3.125% 01/06/2026	EUR	228 360,00	193 128,00	0,22
<b>Energy</b>			<b>100 022,00</b>	<b>81 516,00</b>	<b>0,09</b>
100 000,00	APA INFRASTRUCTURE LTD. 0.75% 15/03/2029	EUR	100 022,00	81 516,00	0,09
<b>FINLAND</b>			<b>602 022,00</b>	<b>507 954,00</b>	<b>0,56</b>
<b>Multi-Utilities</b>			<b>303 675,00</b>	<b>261 924,00</b>	<b>0,29</b>
300 000,00	ELENIA VERKKO OYJ 0.375% 06/02/2027	EUR	303 675,00	261 924,00	0,29
<b>Raw materials</b>			<b>298 347,00</b>	<b>246 030,00</b>	<b>0,27</b>
300 000,00	UPM-KYMMENE OYJ 0.125% 19/11/2028	EUR	298 347,00	246 030,00	0,27
<b>JERSEY</b>			<b>422 933,00</b>	<b>381 596,00</b>	<b>0,42</b>
<b>Consumer Retail</b>			<b>422 933,00</b>	<b>381 596,00</b>	<b>0,42</b>
400 000,00	APTIV PLC 1.50% 10/03/2025	EUR	422 933,00	381 596,00	0,42
<b>SWEDEN</b>			<b>313 186,00</b>	<b>271 266,00</b>	<b>0,30</b>
<b>Consumer Retail</b>			<b>313 186,00</b>	<b>271 266,00</b>	<b>0,30</b>
300 000,00	VOLVO CAR AB 2.50% 07/10/2027	EUR	313 186,00	271 266,00	0,30
<b>PORTUGAL</b>			<b>207 970,00</b>	<b>187 604,00</b>	<b>0,21</b>
<b>Energy</b>			<b>207 970,00</b>	<b>187 604,00</b>	<b>0,21</b>
200 000,00	GALP ENERGIA SGPS SA 2.00% 15/01/2026	EUR	207 970,00	187 604,00	0,21
<b>SWITZERLAND</b>			<b>199 810,00</b>	<b>177 744,00</b>	<b>0,20</b>
<b>Finance</b>			<b>199 810,00</b>	<b>177 744,00</b>	<b>0,20</b>
200 000,00	UBS AG 0.01% 31/03/2026	EUR	199 810,00	177 744,00	0,20

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## Eurizon AM SICAV - Social 4 Children ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>Floating Rate Notes</b>			<b>11 186 586,35</b>	<b>9 916 336,00</b>	<b>11,00</b>
<b>FRANCE</b>			<b>3 313 754,30</b>	<b>2 921 610,00</b>	<b>3,24</b>
<b>Finance</b>			<b>2 873 670,30</b>	<b>2 542 699,00</b>	<b>2,82</b>
800 000,00	AXA SA FRN 04/07/2043	EUR	898 663,00	799 952,00	0,89
500 000,00	BNP PARIBAS SA FRN 20/11/2030	EUR	540 614,00	463 685,00	0,51
500 000,00	BNP PARIBAS SA FRN 14/10/2027	EUR	503 862,00	439 380,00	0,49
300 000,00	CREDIT AGRICOLE SA FRN 05/06/2030	EUR	312 183,00	277 851,00	0,31
200 000,00	SOGECAP SA FRN 29/12/2049	EUR	221 848,30	190 258,00	0,21
200 000,00	SOCIETE GENERALE SA FRN 24/11/2030	EUR	199 600,00	176 838,00	0,19
100 000,00	AXA SA FRN 29/11/2049	EUR	98 800,00	97 375,00	0,11
100 000,00	CNP ASSURANCES FRN 29/11/2049	EUR	98 100,00	97 360,00	0,11
<b>Energy</b>			<b>331 951,00</b>	<b>282 036,00</b>	<b>0,31</b>
300 000,00	TOTALENERGIES SE FRN 29/12/2049	EUR	331 951,00	282 036,00	0,31
<b>Multi-Utilities</b>			<b>108 133,00</b>	<b>96 875,00</b>	<b>0,11</b>
100 000,00	ENGIE SA FRN 31/12/2099	EUR	108 133,00	96 875,00	0,11
<b>NETHERLANDS</b>			<b>1 890 993,60</b>	<b>1 659 817,00</b>	<b>1,84</b>
<b>Finance</b>			<b>660 458,60</b>	<b>581 754,00</b>	<b>0,64</b>
400 000,00	ING GROEP NV FRN 15/02/2029	EUR	424 536,00	391 484,00	0,43
200 000,00	ELM BV FOR SWISS LIFE INSURANCE & PENSION GROUP FRN 29/12/2049	EUR	235 922,60	190 270,00	0,21
<b>Multi-Utilities</b>			<b>614 358,00</b>	<b>539 195,00</b>	<b>0,60</b>
400 000,00	IBERDROLA INTERNATIONAL BV FRN 31/12/2099	EUR	412 946,00	360 000,00	0,40
100 000,00	TENNET HOLDING BV FRN 31/12/2099	EUR	101 412,00	94 018,00	0,10
100 000,00	STEDIN HOLDING NV FRN 31/12/2099	EUR	100 000,00	85 177,00	0,10
<b>Telecommunication</b>			<b>302 614,00</b>	<b>258 375,00</b>	<b>0,29</b>
300 000,00	TELEFONICA EUROPE BV FRN 31/12/2099	EUR	302 614,00	258 375,00	0,29
<b>Consumer Retail</b>			<b>218 364,00</b>	<b>190 606,00</b>	<b>0,21</b>
200 000,00	VOLKSWAGEN INTERNATIONAL FINANCE NV FRN 29/03/2049	EUR	218 364,00	190 606,00	0,21
<b>Industries</b>			<b>95 199,00</b>	<b>89 887,00</b>	<b>0,10</b>
100 000,00	ABERTIS INFRASTRUCTURAS FINANCE BV FRN 31/12/2099	EUR	95 199,00	89 887,00	0,10
<b>ITALY</b>			<b>1 161 585,35</b>	<b>1 065 975,00</b>	<b>1,18</b>
<b>Finance</b>			<b>963 119,35</b>	<b>903 255,00</b>	<b>1,00</b>
500 000,00	UNICREDIT SPA FRN 23/09/2029	EUR	504 250,00	471 900,00	0,52
300 000,00	UNICREDIT SPA FRN 16/06/2026	EUR	309 425,85	281 535,00	0,31
150 000,00	INTESA SANPAOLO SPA FRN 08/03/2028	EUR	149 443,50	149 820,00	0,17
<b>Multi-Utilities</b>			<b>198 466,00</b>	<b>162 720,00</b>	<b>0,18</b>
200 000,00	ENEL SPA FRN 31/12/2099	EUR	198 466,00	162 720,00	0,18
<b>SPAIN</b>			<b>1 139 893,00</b>	<b>1 052 355,00</b>	<b>1,17</b>
<b>Finance</b>			<b>1 139 893,00</b>	<b>1 052 355,00</b>	<b>1,17</b>
400 000,00	CAIXABANK SA FRN 14/07/2028	EUR	417 451,00	399 872,00	0,44
300 000,00	CAIXABANK SA FRN 10/07/2026	EUR	307 679,00	279 171,00	0,31
200 000,00	BANCO BILBAO VIZCAYA ARGENTARIA SA FRN 24/03/2027	EUR	199 530,00	178 364,00	0,20
100 000,00	BANCO SANTANDER SA FRN 16/01/2025	EUR	100 000,00	100 198,00	0,11
100 000,00	MAPFRE SA FRN 31/03/2047	EUR	115 233,00	94 750,00	0,11

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

## Eurizon AM SICAV - Social 4 Children ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>UNITED STATES</b>			<b>1 123 314,00</b>	<b>1 016 186,00</b>	<b>1,13</b>
<b>Finance</b>			<b>1 123 314,00</b>	<b>1 016 186,00</b>	<b>1,13</b>
700 000,00	BANK OF AMERICA CORP. FRN 09/05/2026	EUR	722 198,00	652 988,00	0,73
200 000,00	GOLDMAN SACHS GROUP, INC. FRN 30/04/2024	EUR	199 980,00	200 082,00	0,22
200 000,00	MORGAN STANLEY FRN 26/10/2029	EUR	201 136,00	163 116,00	0,18
<b>GERMANY</b>			<b>1 028 603,10</b>	<b>844 380,00</b>	<b>0,94</b>
<b>Finance</b>			<b>829 576,10</b>	<b>657 452,00</b>	<b>0,73</b>
400 000,00	DEUTSCHE BANK AG FRN 10/06/2026	EUR	422 376,10	377 864,00	0,42
400 000,00	ALLIANZ SE FRN 31/12/2099	EUR	407 200,00	279 588,00	0,31
<b>Multi-Utilities</b>			<b>199 027,00</b>	<b>186 928,00</b>	<b>0,21</b>
200 000,00	ENBW ENERGIE BADEN-WUERTTEMBERG AG FRN 05/11/2079	EUR	199 027,00	186 928,00	0,21
<b>UNITED KINGDOM</b>			<b>518 289,00</b>	<b>469 839,00</b>	<b>0,52</b>
<b>Finance</b>			<b>518 289,00</b>	<b>469 839,00</b>	<b>0,52</b>
300 000,00	NATWEST GROUP PLC FRN 15/11/2025	EUR	305 493,00	284 163,00	0,31
200 000,00	STANDARD CHARTERED PLC FRN 09/09/2030	EUR	212 796,00	185 676,00	0,21
<b>DENMARK</b>			<b>209 096,00</b>	<b>190 996,00</b>	<b>0,21</b>
<b>Multi-Utilities</b>			<b>209 096,00</b>	<b>190 996,00</b>	<b>0,21</b>
200 000,00	ORSTED AS FRN 24/11/3017	EUR	209 096,00	190 996,00	0,21
<b>BELGIUM</b>			<b>203 250,00</b>	<b>178 562,00</b>	<b>0,20</b>
<b>Finance</b>			<b>203 250,00</b>	<b>178 562,00</b>	<b>0,20</b>
200 000,00	KBC GROUP NV FRN 16/06/2027	EUR	203 250,00	178 562,00	0,20
<b>IRELAND</b>			<b>199 236,00</b>	<b>176 130,00</b>	<b>0,19</b>
<b>Finance</b>			<b>199 236,00</b>	<b>176 130,00</b>	<b>0,19</b>
200 000,00	BANK OF IRELAND GROUP PLC FRN 10/05/2027	EUR	199 236,00	176 130,00	0,19
<b>SWITZERLAND</b>			<b>199 688,00</b>	<b>164 104,00</b>	<b>0,18</b>
<b>Finance</b>			<b>199 688,00</b>	<b>164 104,00</b>	<b>0,18</b>
200 000,00	UBS GROUP AG FRN 05/11/2028	EUR	199 688,00	164 104,00	0,18
<b>SWEDEN</b>			<b>99 100,00</b>	<b>89 077,00</b>	<b>0,10</b>
<b>Telecommunication</b>			<b>99 100,00</b>	<b>89 077,00</b>	<b>0,10</b>
100 000,00	TELIA CO. AB FRN 11/05/2081	EUR	99 100,00	89 077,00	0,10
<b>FINLAND</b>			<b>99 784,00</b>	<b>87 305,00</b>	<b>0,10</b>
<b>Finance</b>			<b>99 784,00</b>	<b>87 305,00</b>	<b>0,10</b>
100 000,00	NORDEA BANK ABP FRN 18/08/2031	EUR	99 784,00	87 305,00	0,10
<b>Zero-Coupon Bonds</b>			<b>698 286,00</b>	<b>654 818,00</b>	<b>0,73</b>
<b>FRANCE</b>			<b>398 802,00</b>	<b>359 012,00</b>	<b>0,40</b>
<b>Telecommunication</b>			<b>298 950,00</b>	<b>267 567,00</b>	<b>0,30</b>
300 000,00	ORANGE SA 0.00% 04/09/2026	EUR	298 950,00	267 567,00	0,30
<b>Basic Goods</b>			<b>99 852,00</b>	<b>91 445,00</b>	<b>0,10</b>
100 000,00	DANONE SA 0.00% 01/12/2025	EUR	99 852,00	91 445,00	0,10
<b>ITALY</b>			<b>299 484,00</b>	<b>295 806,00</b>	<b>0,33</b>
<b>Government</b>			<b>299 484,00</b>	<b>295 806,00</b>	<b>0,33</b>
300 000,00	ITALY BUONI POLIENNALI DEL TESORO 0.00% 29/11/2023	EUR	299 484,00	295 806,00	0,33

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

## Eurizon AM SICAV - Social 4 Children ESG

### PORTFOLIO AS AT 30 JUNE 2023 IN EUR

Nominal / Quantity	Description	Currency	Acquisition cost	Carrying amount value	% of Net Assets
<b>INVESTMENT FUNDS</b>			<b>5 485 002,13</b>	<b>5 407 284,41</b>	<b>6,00</b>
<b>UCI Units</b>			<b>5 485 002,13</b>	<b>5 407 284,41</b>	<b>6,00</b>
<b>LUXEMBOURG</b>			<b>5 485 002,13</b>	<b>5 407 284,41</b>	<b>6,00</b>
<b>Finance</b>			<b>5 485 002,13</b>	<b>5 407 284,41</b>	<b>6,00</b>
56 648,05	EURIZON FUND - MONEY MARKET USD T1	USD	5 483 944,34	5 406 226,71	6,00
10,71	EURIZON FUND - MONEY MARKET EUR T1	EUR	1 057,69	1 057,60	0,00
0,00	EURIZON FUND - BOND SHORT TERM EUR T1	EUR	0,10	0,10	0,00
<b>Total Portfolio</b>			<b>89 976 773,20</b>	<b>87 307 299,85</b>	<b>96,84</b>

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

## Eurizon AM SICAV - Social 4 Children ESG

### COMMITMENTS ON FUTURE CONTRACTS AS AT 30 JUNE 2023

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>(427 321,97)</b>	<b>31 725 353,98</b>
<b>Unrealised profit on future contracts and commitment</b>						<b>4 679,32</b>	<b>695 860,00</b>
100 000	4	Purchase	EURO BTP	07/09/2023	EUR	2 659,32	464 440,00
100 000	(2)	Sale	EURO BOBL	07/09/2023	EUR	2 020,00	231 420,00
<b>Unrealised loss on future contracts and commitment</b>						<b>(432 001,29)</b>	<b>31 029 493,98</b>
100 000	138	Purchase	US 10YR NOTE (CBT)	20/09/2023	USD	(264 837,22)	14 200 413,79
100 000	47	Purchase	US 5YR NOTE (CBT)	29/09/2023	USD	(80 437,91)	4 613 569,84
100 000	58	Purchase	EURO BUND	07/09/2023	EUR	(38 717,15)	7 756 920,00
100 000	23	Purchase	SHORT EURO BTP	07/09/2023	EUR	(20 066,81)	2 406 950,00
100 000	8	Purchase	LONG GILT	27/09/2023	GBP	(15 382,06)	888 430,35
100 000	10	Purchase	US LONG BOND (CBT)	20/09/2023	USD	(12 560,14)	1 163 210,00

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

## Eurizon AM SICAV - Social 4 Children ESG

### OPTION CONTRACTS AS AT 30 JUNE 2023

Quantity	Call/ Put	Description	Currency	Acquisition Cost (EUR)	Market Value (EUR)	Commitment (EUR)
<b>LISTED ON AN OFFICIAL STOCK EXCHANGE</b>				<b>25 740,00</b>	<b>18 293,00</b>	—
<b>PURCHASED OPTION CONTRACTS</b>				<b>25 740,00</b>	<b>18 293,00</b>	—
11	PUT	DAX INDEX 15 500,00 15/12/23	EUR	25 740,00	18 293,00	—

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



## Eurizon AM SICAV - Social 4 Children ESG

### FORWARD FOREIGN EXCHANGE CONTRACTS AS AT 30 JUNE 2023

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>(18 042,04)</b>
<b>Unrealised profit on forward foreign exchange contracts</b>					<b>10 463,88</b>
19/09/2023	3 044 245,00	USD	2 769 336,31	EUR	10 463,88
<b>Unrealised loss on forward foreign exchange contracts</b>					<b>(28 505,92)</b>
19/09/2023	7 652 612,41	EUR	8 404 089,00	USD	(21 437,53)
19/09/2023	195 739 862,00	JPY	1 256 764,81	EUR	(5 370,09)
19/09/2023	647 555,50	EUR	558 524,00	GBP	(944,05)
19/09/2023	607 562,11	EUR	523 916,00	GBP	(754,25)

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

## Eurizon AM SICAV - Social 4 Children ESG

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### SWAP CONTRACTS AS AT 30 JUNE 2023

Underlying name	Currency	Position	Notional	Counterparty	Maturity	Interest receivable/ (payable) (EUR)	Unrealised profit / (loss) (EUR)
<b>CREDIT DEFAULT SWAP CONTRACTS</b>						<b>(2 291,67)</b>	<b>34 568,33</b>
ITRAXX EUROPE CROSSOVER SERIES 36 VERSION 1	EUR	L	1 500 000,00	BNP PARIBAS SA	20/12/2026	(2 291,67)	34 568,33

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

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**1. GENERAL INFORMATION**

Eurizon AM SICAV, hereafter referred to as the "SICAV", is an open-ended investment company established in the Grand Duchy of Luxembourg on 27 March 1991 for an unlimited period of time. The SICAV is governed by the provisions of Part I of the Luxembourg amended Law of 17 December 2010 relating to Undertakings for Collective Investment.

The SICAV is an open-ended investment company with multiple Sub-Funds, i.e. it is composed of several Sub-Funds separately invested in accordance with their respective investment policies and objectives.

The SICAV is managed by Eurizon Capital S.A. as its designated Management Company governed by the Chapter 15 of the Law of 17 December 2010, relating to Undertakings for Collective Investment.

All Sub-Funds are denominated in Euro. As at 30 June 2023, 36 Sub-Funds were active:

<b>Active Sub-Funds</b>
Eurizon AM SICAV - Euro Fixed Income
Eurizon AM SICAV - USA Equity
Eurizon AM SICAV - Asia Pacific Equity
Eurizon AM SICAV - Emerging Markets Equity
Eurizon AM SICAV - Global Equity
Eurizon AM SICAV - Euro Corporate Bond
Eurizon AM SICAV - High Yield Bond
Eurizon AM SICAV - Euro Corporate Short Term
Eurizon AM SICAV - Emerging Markets Bond
Eurizon AM SICAV - Global Dynamic Allocation
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged
Eurizon AM SICAV - Global Multiasset 30
Eurizon AM SICAV - Italian Equity
Eurizon AM SICAV - European Equity
Eurizon AM SICAV - Global Stars
Eurizon AM SICAV - Social 4 Future
Eurizon AM SICAV - Global Multiasset 15
Eurizon AM SICAV - Euro Corporate Bond High Potential
Eurizon AM SICAV - Obiettivo Stabilità
Eurizon AM SICAV - Obiettivo Controllo
Eurizon AM SICAV - Obiettivo Equilibrio
Eurizon AM SICAV - Obiettivo Sviluppo
Eurizon AM SICAV - Globo (Global Bond)
Eurizon AM SICAV - Global Inflation Linked
Eurizon AM SICAV - Strategic Bond
Eurizon AM SICAV - Euro High Yield
Eurizon AM SICAV - Social 4 Planet
Eurizon AM SICAV - Absolute Return Solution
Eurizon AM SICAV - Global Infrastructure
Eurizon AM SICAV - Global Absolute Bond Euro Hedged
Eurizon AM SICAV - Clean Water
Eurizon AM SICAV - Low Carbon Euro
Eurizon AM SICAV - Cedola
Eurizon AM SICAV - Absolute Return Moderate ESG
Eurizon AM SICAV - Global Multistrategy
Eurizon AM SICAV - Social 4 Children ESG

The Board of Directors of the SICAV may issue one or more share classes for each Sub-Fund. The cost structures, the minimum provided for the initial investment, the currency in which the net asset value is expressed and the eligible investor categories may differ depending on the different share classes. They may also be differentiated on the basis of other objective factors as determined by the Board of Directors of the SICAV.

The current Prospectus and the Key Information Document (KID) are available free of charge on request from the SICAV's registered office.

**2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES**

a) Presentation of the financial statements

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to undertakings for collective investment in transferable securities ("UCITS") and with generally accepted accounting principles. The financial statements have been prepared on a going concern basis, using the last official/tradeable net asset value of the financial period (30 June 2023).

The figures of each Sub-Fund are presented in EUR that is the base currency for all of them, the combined financial statements are presented for information purposes only. The combined statement of net assets and the combined statement of changes in net assets are the sum of the statement of net assets and the statement of changes in net assets of each Sub-Fund converted into the currency of the SICAV using exchange rates prevailing at the closing date.

All cross Sub-Fund investments related amounts have not been eliminated from the calculation of the combined figures. As at 30 June 2023 the total cross Sub-Fund investments amounted to EUR 240 912 635,29 and therefore the Total Combined Net Assets at periodend without cross Sub-Fund investments would have been EUR 10 577 695 384,56.

b) Valuation of investments in securities, money market instruments and listed derivatives

The value of all portfolio securities and money market instruments or derivatives that are listed on an official stock exchange or traded on any other regulated market are based on the last available price on the principal market on which such securities or money market instruments or derivatives are traded, as furnished by a recognised pricing service approved by the Board of Directors of the SICAV. If such prices are not representative of the fair value, such securities, money market instruments or derivatives as well as other permitted assets, may be valued at a fair value at which it is expected that they may be resold, as determined in good faith by and under the direction of the Board of Directors of the SICAV.

The value of securities and money market instruments which are not quoted or dealt in on any regulated market are based on the last available price, unless such price is not representative of their true value; in this case, they may be valued at a fair value at which it is expected that they may be resold, as determined in good faith by and under the direction of the Board of Directors of the SICAV.

The amortised cost method of valuation for short-term transferable debt securities in certain Sub-Funds of the SICAV may be used. This method involves valuing a security at its cost and thereafter assuming a constant amortization to maturity of any discount or premium regardless of the impact of fluctuating interest rates on the market value of the security. While this method provides certainty in valuation, it may result in periods during which value as determined by amortised cost, is higher or lower than the price the Sub-Fund would receive if it sold the securities. For certain short term transferable debt securities, the yield to a shareholder may differ somewhat from that which could be obtained from a similar Sub-Fund which marks its portfolio securities to market each day.

The value of the investment in investment funds shall be based on the last available valuation. Generally, investment in investment funds will be valued in accordance with the methods described in the instruments governing such investment funds. These valuations shall normally be provided by the fund administrator or valuation agent of an investment fund. To ensure consistency within the valuation of each Sub-Fund, if the time at which the valuation of an investment fund was calculated does not coincide with the valuation time of any Sub-Fund, and such valuation is determined to have changed materially since it was calculated, then the Net Asset Value may be adjusted to reflect these changes as determined in good faith by and under the direction of the Board of Directors of the SICAV.

c) Valuation of other assets

The value of any cash in hand or on deposits, discount notes, bills and demand notes and accounts receivable, prepaid expenses, cash dividends and interest declared or accrued and not yet received, are deemed the full amount thereof, unless in any case the same is unlikely to be paid or received in full, in which case the value thereof is arrived at after making such discount as the Board of Directors of the SICAV may consider appropriate in such case to reflect the true value thereof.

d) Valuation of derivatives

- 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 counterparty.

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".

The caption "Swap premium received" and "Swap premium paid" of the Statement of Net Assets correspond to the amount paid or received by the SICAV when contracting a swap. This amount stands for the cost of the relating swap contracts.

All the Swap contracts are presented at clean price (except for inflation swap contracts which are presented at dirty price), therefore the interests related to Swap contracts are recorded under the heading "Interest received/paid on swap contracts" in the Statement of Changes in Net Assets.

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- Option contracts

Option contracts quoted on an official stock exchange or on another regulated market are valued according to the last known market price where the contracts were negotiated by the SICAV 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 SICAV.

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 gains and losses are either debited or credited to the appropriate account on a daily basis via the mark-to-market process.

Unrealised profits and losses are recorded in the Statement of Net Assets. 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.

Market value of option contracts is recorded in the Statement of Net Assets.

The variation of unrealised profits and losses on option contracts are recorded in the Statement of Changes in Net Assets under the heading "Change in unrealised appreciation / (depreciation) on option contracts".

- Valuation of 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".

- Valuation of futures 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".

e) Dividend and interest income

Dividends are shown net of withholding tax deducted at source, and are recorded as income on the ex-dividend date. Interest income is accrued on a daily basis.

f) Contracts for Difference

At each valuation date the difference between the opening price and the current market price of the underlying security to the contract for difference is recorded as unrealised profit / (loss) on contracts for difference in the Statement of Net Assets. When the Sub-Fund enters a closing transaction, the difference between the opening notional amount and the closing notional amount of the underlying security is recorded as a net realised profit / (loss) and change in net unrealised appreciation / (depreciation) in the Statement of Changes in Net Assets.

As at 30 June 2023, no Sub-Fund was investing in contracts for difference.

g) Foreign currency translation for each Sub-Fund

The accounts are maintained in EUR and the financial statements are expressed in that currency. Assets and liabilities expressed in currencies other than the Sub-Fund's currency are translated into the Sub-Fund's currency at the exchange rates applicable as at period-end. Income and expenses in currencies other than the Sub-Fund's currency are translated into the Sub-Fund's currency at the exchange rates applicable at the transaction date.

For securities in currencies other than the base currency of the Sub-Fund, the purchase price is calculated based on the exchange rates applicable at the date of the purchase.

Applicable exchange rates used as at 30 June 2023 are:

1 EUR =	4,007298792 AED
1 EUR =	280,087770977 ARS
1 EUR =	1,638999989 AUD
1 EUR =	5,262985632 BRL
1 EUR =	1,443666198 CAD
1 EUR =	0,976063453 CHF
1 EUR =	875,145921295 CLP
1 EUR =	7,93680926 CNH
1 EUR =	7,925081007 CNY
1 EUR =	4 555,771937289 COP
1 EUR =	23,758550715 CZK
1 EUR =	7,445913658 DKK
1 EUR =	60,103208632 DOP
1 EUR =	0,858142681 GBP
1 EUR =	8,54973325 HKD
1 EUR =	373,000141830 HUF
1 EUR =	16 356,822570615 IDR
1 EUR =	4,048647705 ILS
1 EUR =	89,501576495 INR
1 EUR =	157,687733883 JPY
1 EUR =	1 437,556595643 KRW
1 EUR =	18,711201300 MXN
1 EUR =	5,092244079 MYR
1 EUR =	11,688486673 NOK
1 EUR =	1,780788575 NZD
1 EUR =	3,954658026 PEN
1 EUR =	60,222673169 PHP
1 EUR =	4,432679824 PLN
1 EUR =	3,971241231 QAR
1 EUR =	4,959251137 RON
1 EUR =	97,644530270 RUB
1 EUR =	4,092014969 SAR
1 EUR =	11,784221953 SEK
1 EUR =	1,476505308 SGD
1 EUR =	38,681416991 THB
1 EUR =	28,442378817 TRY
1 EUR =	33,978660033 TWD
1 EUR =	1,091000338 USD
1 EUR =	40,776137641 UYU
1 EUR =	20,610360139 ZAR

#### h) Net realised profit / (loss) on sale of investments

Investments in securities are accounted for on a trade date basis. Net realised profit / (loss) on sale of investments in securities are based on the average weighted cost basis.

#### i) Valuation of securities lending

The SICAV may lend securities included in its portfolio to a borrower through a third party broker. The assets continue to be valued as part of the portfolio of the SICAV. If the prices of securities lent are not representative of their fair value, all such securities will be valued at their fair value at which it is expected they may be resold as determined in good faith by or under the direction of the Board of Directors of the SICAV. Securities lending generates additional income for the SICAV according to the contracts; the remuneration is recorded as "Income from securities lending" in the Statement of Changes in Net Assets.

j) Unrealised capital gain tax on investments

Accrued at each NAV calculation, a capital gain tax on Indian and Thai securities is payable when selling a stock with a profit.

The currencies used to calculate the tax are Indian Rupee (INR) and Thai Baht (THB). The capital gain tax calculation is as follows: Tax% \* (Market Value in security currency - Book cost in security currency) \* Exchange rate of the day

k) Rebates

The SICAV may receive rebates of part or all of the management or distribution fees from the underlying target funds. These rebates are recorded under caption "Other income" in the Statement of Changes in Net Assets.

l) Contingent assets

As at 30 June 2023, some of the Sub-Funds of the SICAV 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 at 30 June 2023, the following procedures are pending:

<b>Sub-Funds</b>	<b>Action name</b>
Eurizon AM SICAV - Global Equity	CANADIAN IMPERIAL BANK OF COMMERCE
	LYFT, INC
Eurizon AM SICAV - USA Equity	LYFT, INC

As of 30 June 2023, some the Sub-Funds of the SICAV 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 jurisdiction:

<b>SUB - FUNDS</b>	<b>COUNTRY</b>
Eurizon AM SICAV - Global Equity	Finland, Germany, Italy, Portugal
Eurizon AM SICAV - Italian Equity	Finland, Germany, Italy
Eurizon AM SICAV - European Equity	Finland, Germany, Italy, Portugal, Sweden
Eurizon AM SICAV - Social 4 Future	Italy
Eurizon AM SICAV - Obiettivo Stabilità	Finland, Germany, Italy, Portugal, Sweden
Eurizon AM SICAV - Obiettivo Controllo	Finland, Germany, Italy, Portugal, Sweden
Eurizon AM SICAV - Obiettivo Equilibrio	Finland, Germany, Italy, Portugal
Eurizon AM SICAV - Obiettivo Sviluppo	Finland
Eurizon AM SICAV - Absolute Return Solution	Finland, Italy
Eurizon AM SICAV - Global Infrastructure	Italy
Eurizon AM SICAV - Low Carbon Euro	Italy
Eurizon AM SICAV - Global Multistrategy	Finland, Germany, Italy, Portugal, Sweden

**3. PLACEMENT FEE**

For all Sub-Funds, a placement fee is charged to the Class "F" shares, amounting to 4,00%, Class "U" shares, amounting to 2,60% and Class "Primaclasse" shares, amounting 2,40%, at the time of each subscription; such fee is amortized over the first four years (five years for the Class "Primaclasse" shares) following each subscription by daily charge on the total net value of the share class.

The amount of the placement fees yet to be amortized is recorded in the Statement of Net Assets under the heading "Other assets". As at 30 June 2023 the residual amounts of placement fees were as follows (in EUR):

<b>Sub-Funds</b>	<b>Net amount</b>
Eurizon AM SICAV - Euro Fixed Income	160 240,27
Eurizon AM SICAV - USA Equity	110 360,20
Eurizon AM SICAV - Asia Pacific Equity	106 046,89
Eurizon AM SICAV - Emerging Markets Equity	1 090 596,15
Eurizon AM SICAV - Global Equity	520 673,71
Eurizon AM SICAV - Euro Corporate Bond	386 214,41
Eurizon AM SICAV - High Yield Bond	248 551,62
Eurizon AM SICAV - Euro Corporate Short Term	182 823,06
Eurizon AM SICAV - Emerging Markets Bond	198 021,10
Eurizon AM SICAV - Global Dynamic Allocation	1 560 844,43
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	1 268 682,19
Eurizon AM SICAV - Global Multiasset 30	788 196,28
Eurizon AM SICAV - Italian Equity	42 451,48

Sub-Funds	Net amount
Eurizon AM SICAV - European Equity	177 550,70
Eurizon AM SICAV - Global Stars	3 463 777,07
Eurizon AM SICAV - Social 4 Future	5 060 628,69
Eurizon AM SICAV - Global Multiasset 15	853 204,18
Eurizon AM SICAV - Euro Corporate Bond High Potential	925 374,47
Eurizon AM SICAV - Obiettivo Stabilità	265 320,31
Eurizon AM SICAV - Obiettivo Controllo	214 922,75
Eurizon AM SICAV - Obiettivo Equilibrio	269 390,55
Eurizon AM SICAV - Obiettivo Sviluppo	43 671,96
Eurizon AM SICAV - Globo (Global Bond)	2 558 515,77
Eurizon AM SICAV - Global Inflation Linked	1 082 681,84
Eurizon AM SICAV - Strategic Bond	166 203,82
Eurizon AM SICAV - Euro High Yield	181 551,70
Eurizon AM SICAV - Social 4 Planet	8 334 201,91
Eurizon AM SICAV - Absolute Return Solution	6 691 579,00
Eurizon AM SICAV - Global Infrastructure	733 806,65
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	653 937,74
Eurizon AM SICAV - Clean Water	1 282 576,50
Eurizon AM SICAV - Low Carbon Euro	3 178 849,93
Eurizon AM SICAV - Cedola	990 259,54
Eurizon AM SICAV - Absolute Return Moderate ESG	3 334 439,01
Eurizon AM SICAV - Global Multistrategy	1 310 147,54
Eurizon AM SICAV - Social 4 Children ESG	1 151 597,73
<b>Total</b>	<b>49 587 891,15</b>

For the financial period ended 30 June 2023, the amortization of placement fees recorded in the Statement of Changes in Net Assets under the Heading “Other charges and taxes” was as follows (in EUR):

Sub-Funds	Net amount
Eurizon AM SICAV - Euro Fixed Income	57 705,58
Eurizon AM SICAV - USA Equity	146 815,39
Eurizon AM SICAV - Asia Pacific Equity	33 956,64
Eurizon AM SICAV - Emerging Markets Equity	1 237 030,65
Eurizon AM SICAV - Global Equity	312 647,11
Eurizon AM SICAV - Euro Corporate Bond	167 358,40
Eurizon AM SICAV - High Yield Bond	131 193,56
Eurizon AM SICAV - Euro Corporate Short Term	118 714,93
Eurizon AM SICAV - Emerging Markets Bond	112 721,49
Eurizon AM SICAV - Global Dynamic Allocation	1 183 431,05
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	726 886,24
Eurizon AM SICAV - Global Multiasset 30	452 449,43
Eurizon AM SICAV - Italian Equity	34 542,12
Eurizon AM SICAV - European Equity	248 435,06
Eurizon AM SICAV - Global Stars	1 772 650,56
Eurizon AM SICAV - Social 4 Future	1 825 012,14
Eurizon AM SICAV - Global Multiasset 15	478 726,45
Eurizon AM SICAV - Euro Corporate Bond High Potential	415 646,14
Eurizon AM SICAV - Obiettivo Stabilità	101 957,88
Eurizon AM SICAV - Obiettivo Controllo	91 367,02
Eurizon AM SICAV - Obiettivo Equilibrio	161 874,06
Eurizon AM SICAV - Obiettivo Sviluppo	29 151,28
Eurizon AM SICAV - Globo (Global Bond)	2 756 040,60
Eurizon AM SICAV - Global Inflation Linked	1 410 098,44
Eurizon AM SICAV - Strategic Bond	220 632,72
Eurizon AM SICAV - Euro High Yield	110 829,05
Eurizon AM SICAV - Social 4 Planet	3 256 147,24
Eurizon AM SICAV - Absolute Return Solution	4 283 782,80
Eurizon AM SICAV - Global Infrastructure	332 310,20
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	259 088,46
Eurizon AM SICAV - Clean Water	477 004,78



Sub-Funds	Net amount
Eurizon AM SICAV - Low Carbon Euro	1 401 417,43
Eurizon AM SICAV - Cedola	311 271,16
Eurizon AM SICAV - Absolute Return Moderate ESG	1 524 237,65
Eurizon AM SICAV - Global Multistrategy	394 410,83
Eurizon AM SICAV - Social 4 Children ESG	328 032,21
<b>Total</b>	<b>26 905 576,75</b>

#### 4. START-UP FEES

On the first valuation day of the following Sub-Funds a start-up fee was charged to their shareholders as follows:

Sub-Funds	Start-up fees
Eurizon AM SICAV - Global Dynamic Allocation <sup>(1)</sup>	2,60% (Applicable to Class 1 shares and Class 2 shares)
Eurizon AM SICAV - Obiettivo Equilibrio <sup>(2)</sup>	2,60% (Applicable to Class B shares)
Eurizon AM SICAV - Euro High Yield <sup>(2)</sup>	2,60% (Applicable to Class B shares)

<sup>(1)</sup>Class "1" and Class "2" have been converted into "Class R" on 15 June 2023.

<sup>(2)</sup>Class "B" has been converted into "Class R" on 20 March 2023.

The fee has been calculated on the Initial Price multiplied by the number of shares outstanding on the first Valuation Day. This fee covers the activity of the sales intermediary which is mostly concentrated in the start-up phase due to the structure of the Sub-Fund for which requests for subscriptions received after the initial subscription period or after the extension of the initial subscription period are not considered.

Such fee has been recorded as an asset in the Statement of Net Assets under the caption "Other assets" and is amortized over a 5-year period. This asset was reduced during the period, where relevant, by a part of the redemption fee described below, corresponding to the unamortized fraction of the start-up fee related to the redeemed shares.

The amount of the start-up fee yet to be amortized is recorded in the Statement of Net Assets under the heading "Other assets". As at 30 June 2023 the residual amounts of start-up fee equal to 0.

For the financial period ended 30 June 2023, the amortization of start-up fees recorded in the Statement of Changes in Net Assets under the Heading "Other charges and taxes" was as follows (in EUR):

Sub-Funds	Net amount
Eurizon AM SICAV - Global Dynamic Allocation	210 275,73
Eurizon AM SICAV - Obiettivo Equilibrio	40 998,55
Eurizon AM SICAV - Euro High Yield	95 726,97
<b>Total</b>	<b>347 001,25</b>

#### 5. REDEMPTION FEES

As described in the Prospectus of the SICAV, redemption fees are applied at the following rates:

Sub-Funds	Classes Redemption Fee								
	1	2	A	B	C	F	Primaclasse	R	U
Eurizon AM SICAV - Euro Fixed Income	-	-	-	-	3,00% <sup>(1)</sup>	-	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - USA Equity	-	-	-	-	-	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Asia Pacific Equity	-	-	-	-	-	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Emerging Markets Equity	-	-	-	-	-	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Global Equity	-	-	-	-	3,00% <sup>(1)</sup>	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Euro Corporate Bond	-	-	-	-	3,00% <sup>(1)</sup>	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - High Yield Bond	-	-	-	-	3,00% <sup>(1)</sup>	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Euro Corporate Short Term	-	-	-	-	-	-	-(2)	3,00% <sup>(1)</sup>	-
Eurizon AM SICAV - Emerging Markets Bond	-	-	-	-	3,00% <sup>(1)</sup>	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Global Dynamic Allocation	-(5), (6)	-(5), (6)	-	-	3,00% <sup>(1)</sup>	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)

Sub-Funds	Classes Redemption Fee								
	1	2	A	B	C	F	Primaclasse	R	U
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	-	-	-	-	3,00% <sup>(1)</sup>	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Global Multiasset 30	-	-	-	-	3,00% <sup>(1)</sup>	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Italian Equity	-	-	-	-	-	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - European Equity	-	-	-	-	3,00% <sup>(1)</sup>	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Global Stars	-	-	-	-	3,00% <sup>(1)</sup>	-	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Social 4 Future	-	-	-	-	3,00% <sup>(1)</sup>	-	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Global Multiasset 15	-	-	-	-	3,00% <sup>(1)</sup>	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Euro Corporate Bond High Potential	-	-	-	-	3,00% <sup>(1)</sup>	-	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Obiettivo Stabilità	-	-	-	-	-	-	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Obiettivo Controllo	-	-	-	-	-	-	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Obiettivo Equilibrio	-	-	-	-(5), (7)	-	-	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Obiettivo Sviluppo	-	-	-	-	-	-	-(2)	-(1)	-(3)
Eurizon AM SICAV - Globo (Global Bond)	-	-	-	-	-	-(4)	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Global Inflation Linked	-	-	-	-	3,00% <sup>(1)</sup>	-	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Strategic Bond	-	-	-	-	-	-	-	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Euro High Yield	-	-	-	-(5), (7)	-	-	-(2)	3,00% <sup>(1)</sup>	-(3)
Eurizon AM SICAV - Social 4 Planet	-	-	-	-	-	-(4)	-(2)	-(1)	-(3)
Eurizon AM SICAV - Absolute Return Solution	-	-	-	-	-	-(4)	-(2)	-	-(3)
Eurizon AM SICAV - Global Infrastructure	-	-	-	-	-	-(4)	-(2)	-	-(3)
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	-	-	-	-	-	-(4)	-(2)	-	-(3)
Eurizon AM SICAV - Clean Water	-	-	-	-	-	-(4)	-(2)	-	-(3)
Eurizon AM SICAV - Low Carbon Euro	-	-	-	-	-	-(4)	-(2)	-	-(3)
Eurizon AM SICAV - Cedola	-	-	-	-	-	-	-(2)	-	-
Eurizon AM SICAV - Absolute Return Moderate ESG	-	-	-	-	-	-(4)	-(2)	-	-(3)
Eurizon AM SICAV - Global Multistrategy	-	-	-	-	-	-(4)	-(2)	-	-(3)
Eurizon AM SICAV - Social 4 Children ESG	-	-	-	-	-	-(4)	-(2)	-	-(3)

<sup>(1)</sup> maximum 3,00%, payable to the sales intermediaries.

Not applicable for "R" shares issued on or after 16 March 2018.

Not applicable for "C" shares issued on or after 1 August 2019.

<sup>(2)</sup> in the first five (5) years following each subscription, a decreasing redemption fee in favour of the share class will be applied. This redemption fee will be withdrawn from the equivalent value reimbursed and applied to the number of shares redeemed, multiplied by the respective initial subscription value. The Sub-Fund will reimburse the shares taking into account the order in which they were subscribed by the shareholder (i.e. on a "first-in-first-out" basis). The rate of the redemption fee to be applied to the redeemed shares, depending on their subscription duration, will be determined as follows:

$$\text{Redemption fee rate} = (\text{TOTAL\_DAYS} - \text{DAYS\_ELAPSED}) * (2.40\% / \text{TOTAL\_DAYS})$$

where:

- DAYS\_ELAPSED is the number of calendar days elapsed from the Subscription of the share until the date of the share value used for appreciation of the redemption;

- TOTAL\_DAYS is the number of calendar days in the five year period following the subscription, i.e. the time fixed to amortize the placement fee.

<sup>(3)</sup> in the first four (4) years following each subscription, a decreasing redemption fee in favor of the share class will be applied. This redemption fee will be withdrawn from the equivalent value reimbursed and applied to the number of shares redeemed, multiplied by the respective initial subscription value. The Sub-Fund will reimburse the shares taking into account the order in which they were subscribed by the shareholder (i.e. on a "first-in-first-out" basis).

The rate of the redemption fee to be applied to the redeemed shares, depending on their subscription duration, will be determined as follows:

$$\text{Redemption fee rate} = (\text{TOTAL\_DAYS} - \text{DAYS\_ELAPSED}) * (2.60\% / \text{TOTAL\_DAYS}) \text{ where:}$$

- DAYS\_ELAPSED is the number of calendar days elapsed from the Subscription of the share until the date of the share value used for appreciation of the redemption;

- TOTAL\_DAYS is the number of calendar days in the four year period following the subscription, i.e. the time fixed to amortize the placement fee.

<sup>(4)</sup> in the first four (4) years following each subscription, a decreasing redemption fee in favor of the share class will be applied. This redemption fee will be withdrawn from the equivalent value reimbursed and applied to the number of shares redeemed, multiplied by the respective initial subscription value. The Sub-Fund will reimburse the shares taking into account the order in which they were subscribed by the shareholder (i.e. on a "first-in-first-out" basis).

The rate of the redemption fee to be applied to the redeemed shares, depending on their subscription duration, will be determined as follows:

Redemption fee rate =  $(TOTAL\_DAYS - DAYS\_ELAPSED) * (4,00\% / TOTAL\_DAYS)$  where:

- DAYS\_ELAPSED is the number of calendar days elapsed from the Subscription of the share until the date of the share value used for appreciation of the redemption;

- TOTAL\_DAYS is the number of calendar days in the four year period following the subscription, i.e. the time fixed to amortize the placement fee.

<sup>(5)</sup> during the first five (5) years following the end of the Subscription Period, and in case of redemption, planned redemption or redemption for the purposes of subscription to other Sub-Funds ("switch"), a decreasing redemption fee shall be charged in favour of the share class, to be withdrawn from the redeemed amount and applied to the number of redeemed shares multiplied by the initial net asset value (5 Euro).

The redemption fee rate - to be applied exclusively to the shares subscribed during the offering period - shall be determined as follows:

Redemption fee rate =  $(TOTAL\_DAYS - DAYS\_ELAPSED) * (2,60\% / TOTAL\_DAYS)$  where:

- TOTAL\_DAYS is the number of calendar days comprised in the five year period following the end of the Subscription Period, i.e. the time envisaged for amortizing the front-end load;

- DAYS\_ELAPSED is the number of calendar days that have elapsed from the end of the Subscription Period to the date of calculation of the share value used to determine the redemption amount.

<sup>(6)</sup>Class "1" and Class "2" have been converted into "Class R" on 15 June 2023.

<sup>(7)</sup>Class "B" has been converted into "Class R" on 20 March 2023.

If not listed or mentioned above no decreasing redemption fee shall be charged.

Except Class U, Class F and Primaclasse, in case of conversion of a Sub-Fund, including share classes with startup fee, in another Sub-Fund/share class before the end of the redemption fee period, the redemption fee is still applied to the conversion.

The caption "Other income" contains the "Redemption fees" in the Statement of Changes in Net Assets.

For the period ended 30 June 2023 redemption fees are as follows (in EUR):

Sub-Funds	Net amount
Eurizon AM SICAV - Euro Fixed Income	15 831,85
Eurizon AM SICAV - USA Equity	113 233,01
Eurizon AM SICAV - Asia Pacific Equity	8 756,05
Eurizon AM SICAV - Emerging Markets Equity	1 024 825,17
Eurizon AM SICAV - Global Equity	62 353,60
Eurizon AM SICAV - Euro Corporate Bond	64 398,31
Eurizon AM SICAV - High Yield Bond	34 784,62
Eurizon AM SICAV - Euro Corporate Short Term	33 648,87
Eurizon AM SICAV - Emerging Markets Bond	34 325,52
Eurizon AM SICAV - Global Dynamic Allocation	277 750,49
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	159 483,82
Eurizon AM SICAV - Global Multiasset 30	129 137,69
Eurizon AM SICAV - Italian Equity	17 581,98
Eurizon AM SICAV - European Equity	182 163,39
Eurizon AM SICAV - Global Stars	403 618,67
Eurizon AM SICAV - Social 4 Future	486 229,51
Eurizon AM SICAV - Global Multiasset 15	101 571,43
Eurizon AM SICAV - Euro Corporate Bond High Potential	99 273,48
Eurizon AM SICAV - Obiettivo Stabilità	35 320,85
Eurizon AM SICAV - Obiettivo Controllo	28 665,04
Eurizon AM SICAV - Obiettivo Equilibrio	31 285,30
Eurizon AM SICAV - Obiettivo Sviluppo	6 454,98
Eurizon AM SICAV - Globo (Global Bond)	2 095 808,60
Eurizon AM SICAV - Global Inflation Linked	747 944,17
Eurizon AM SICAV - Strategic Bond	37 533,65
Eurizon AM SICAV - Euro High Yield	11 143,48
Eurizon AM SICAV - Social 4 Planet	972 221,33
Eurizon AM SICAV - Absolute Return Solution	1 847 428,41

Sub-Funds	Net amount
Eurizon AM SICAV - Global Infrastructure	89 267,23
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	85 065,16
Eurizon AM SICAV - Clean Water	138 039,38
Eurizon AM SICAV - Low Carbon Euro	454 244,01
Eurizon AM SICAV - Cedola	94 595,98
Eurizon AM SICAV - Absolute Return Moderate ESG	673 547,50
Eurizon AM SICAV - Global Multistrategy	142 449,37
Eurizon AM SICAV - Social 4 Children ESG	113 580,39
<b>Total</b>	<b>10 853 562,29</b>

## 6. SUBSCRIPTION TAX

Under legislation and regulations in Luxembourg the SICAV is subject to an annual subscription tax (“taxe d’abonnement”) of 0,05% per year. This tax rate is reduced to a rate of 0,01% per year in respect of the net assets attributable to such classes of shares which are reserved for institutional investors within the meaning of, and as provided for in, Article 174 of the Law of 17 December 2010. Such tax is payable and calculated quarterly, and it is based on the total net asset value of the relevant class of shares on the last day of every calendar quarter. The subscription tax does not apply to the part of the assets of the SICAV that are invested in other Luxembourg undertakings for collective investment already subject to the “taxe d’abonnement”.

## 7. OTHER CHARGES AND TAXES

The heading “Other charges and taxes” is mainly composed of the amortization of placement and start-up fees, distribution fees as well as correspondent bank fees and interest expenses.

## 8. MANAGEMENT FEE

By way of remuneration for the management and distribution services, as described in Part III, point VI of the latest available Prospectus, the Management Company charges each Sub-Fund a management fee, calculated and accrued daily on the net assets of the Sub-Funds and payable monthly in arrears. For the financial period ended 30 June 2023, the management fees rate chargeable for the active share classes are described in the below table:

Sub-Fund Management fee rates	Classes (Annual rate applicable per Class)								
	1	2	B	C	F	I	Primaclasse	R	U
Eurizon AM SICAV - Euro Fixed Income	-	-	-	1,00%	-	0,30%	0,52%	1,00%	0,35%
Eurizon AM SICAV - USA Equity	-	-	-	-	1,60%	0,65%	1,27%	1,75%	1,10%
Eurizon AM SICAV - Asia Pacific Equity	-	-	-	-	1,60%	0,65%	1,52%	2,00%	1,35%
Eurizon AM SICAV - Emerging Markets Equity	-	-	-	-	1,60%	0,65%	1,52%	2,00%	1,35%
Eurizon AM SICAV - Global Equity	-	-	-	1,75%	1,60%	0,65%	1,27%	1,75%	1,10%
Eurizon AM SICAV - Euro Corporate Bond	-	-	-	1,20%	0,80%	0,35%	0,72%	1,20%	0,55%
Eurizon AM SICAV - High Yield Bond	-	-	-	1,40%	1,25%	0,45%	0,92%	1,40%	0,75%
Eurizon AM SICAV - Euro Corporate Short Term	-	-	-	-	-	0,25%	0,42%	0,90%	-
Eurizon AM SICAV - Emerging Markets Bond	-	-	-	1,50%	1,25%	0,50%	1,02%	1,50%	0,85%
Eurizon AM SICAV - Global Dynamic Allocation	-(1)	-(2)	-	1,70%	1,50%	0,60%	1,22%	1,70%	1,05%
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	-	-	-	1,30%	1,15%	0,42%	0,82%	1,30%	0,65%
Eurizon AM SICAV - Global Multiasset 30	-	-	-	1,35%	1,00%	0,48%	0,87%	1,35%	0,70%
Eurizon AM SICAV - Italian Equity	-	-	-	-	1,60%	0,65%	1,27%	1,75%	1,10%
Eurizon AM SICAV - European Equity	-	-	-	1,75%	1,60%	0,65%	1,27%	1,75%	1,10%
Eurizon AM SICAV - Global Stars	-	-	-	1,40%	-	0,45%	0,92%	1,40%	0,75%
Eurizon AM SICAV - Social 4 Future	-	-	-	1,25%	-	0,42%	0,77%	1,25%	0,60%
Eurizon AM SICAV - Global Multiasset 15	-	-	-	1,30%	0,90%	0,45%	0,82%	1,30%	0,65%
Eurizon AM SICAV - Euro Corporate Bond High Potential	-	-	-	1,25%	-	0,42%	0,77%	1,25%	0,60%
Eurizon AM SICAV - Obiettivo Stabilità	-	-	-	-	0,40%	-	0,72%	1,20%	0,55%
Eurizon AM SICAV - Obiettivo Controllo	-	-	-	-	-	-	1,02%	1,50%	0,85%
Eurizon AM SICAV - Obiettivo Equilibrio	-	-	-(3)	-	-	-	1,22%	1,70%	1,05%
Eurizon AM SICAV - Obiettivo Sviluppo	-	-	-	-	-	-	1,32%	1,80%	1,15%
Eurizon AM SICAV - Globo (Global Bond)	-	-	-	-	1,00%	-	0,82%	1,30%	0,65%
Eurizon AM SICAV - Global Inflation Linked	-	-	-	1,15%	-	0,35%	0,67%	1,15%	0,50%

Sub-Fund Management fee rates	Classes (Annual rate applicable per Class)								
	1	2	B	C	F	I	Primaclasse	R	U
Eurizon AM SICAV - Strategic Bond	-	-	-	-	-	0,30%	0,47%	0,95%	0,30%
Eurizon AM SICAV - Euro High Yield	-	-	-(4)	-	-	0,42%	0,77%	1,25%	0,60%
Eurizon AM SICAV - Social 4 Planet	-	-	-	-	1,00%	0,42%	0,82%	1,30%	0,65%
Eurizon AM SICAV - Absolute Return Solution	-	-	-	-	1,25%	0,45%	1,02%	1,50%	0,85%
Eurizon AM SICAV - Global Infrastructure	-	-	-	-	1,60%	0,65%	1,62%	2,10%	1,45%
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	-	-	-	-	0,90%	0,42%	0,82%	1,30%	0,65%
Eurizon AM SICAV - Clean Water	-	-	-	-	1,60%	-	1,62%	2,10%	1,45%
Eurizon AM SICAV - Low Carbon Euro	-	-	-	-	1,25%	-	0,92%	1,40%	0,75%
Eurizon AM SICAV - Cedola	-	-	-	-	-	-	0,67%	-	-
Eurizon AM SICAV - Absolute Return Moderate ESG	-	-	-	-	0,90%	0,42%	0,82%	1,30%	0,65%
Eurizon AM SICAV - Global Multistrategy	-	-	-	-	1,25%	0,45%	1,02%	1,50%	0,85%
Eurizon AM SICAV - Social 4 Children ESG	-	-	-	-	1,35%	-	1,02%	1,50%	0,85%

<sup>(1)</sup>Commission rate for this class has been changed from 1,18% to 1,70% since 22 March 2023 and converted into Class "R" on 15 June 2023.

<sup>(2)</sup>Commission rate for this class has been changed from 1,18% to 1,70% since 24 April 2023 and converted into Class "R" on 15 June 2023.

<sup>(3)</sup>Commission rate for this class has been changed from 1,18% to 1,70% since 8 February 2023 and converted into Class R on 21 March 2023.

<sup>(4)</sup>Commission rate for this class has been changed from 0,73% to 1,25% since 8 February 2023 and converted into Class R on 21 March 2023.

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, administrative fees and management fees.

With regard to a Sub-Fund investing a substantial portion of its assets in other investment funds, the total management fee (excluding performance fee, if any) charged to the Sub-Fund and each of the UCITS and/or other UCIs in which it invests, shall not exceed 5% of the relevant net assets under management.

Management fees in cross-Sub-Funds investments and group-related funds are rebated.

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 AM SICAV - Euro Fixed Income	15 438,76
Eurizon AM SICAV - USA Equity	3 635,30
Eurizon AM SICAV - Asia Pacific Equity	1 509,17
Eurizon AM SICAV - Emerging Markets Equity	19 937,24
Eurizon AM SICAV - Global Equity	5 264,63
Eurizon AM SICAV - Euro Corporate Bond	2 012,62
Eurizon AM SICAV - Euro Corporate Short Term	13 580,21
Eurizon AM SICAV - Emerging Markets Bond	18 965,72
Eurizon AM SICAV - Global Dynamic Allocation	575 896,62
Eurizon AM SICAV - Global Multiasset 30	167 903,53
Eurizon AM SICAV - Italian Equity	2 066,81
Eurizon AM SICAV - European Equity	1 100,81
Eurizon AM SICAV - Global Stars	1 070 441,83
Eurizon AM SICAV - Global Multiasset 15	126 237,51
Eurizon AM SICAV - Euro Corporate Bond High Potential	25 344,08
Eurizon AM SICAV - Obiettivo Stabilità	188 699,84
Eurizon AM SICAV - Obiettivo Controllo	180 957,16
Eurizon AM SICAV - Obiettivo Equilibrio	155 663,94

Eurizon AM SICAV - Obiettivo Sviluppo	4 759,12
Eurizon AM SICAV - Globo (Global Bond)	42 252,93
Eurizon AM SICAV - Global Inflation Linked	2 645,43
Eurizon AM SICAV - Strategic Bond	20 545,69
Eurizon AM SICAV - Euro High Yield	11 733,99
Eurizon AM SICAV - Absolute Return Solution	115 356,98
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	8 733,08
Eurizon AM SICAV - Clean Water	6 146,41
Eurizon AM SICAV - Low Carbon Euro	19 370,99
Eurizon AM SICAV - Cedola	386,02
Eurizon AM SICAV - Absolute Return Moderate ESG	19 136,16
Eurizon AM SICAV - Global Multistrategy	212 084,15
Eurizon AM SICAV - Social 4 Children ESG	5 264,60
<b>Total</b>	<b>3 043 071,33</b>

**9. PERFORMANCE FEES**

The Management Company is entitled to receive performance fees. Calculation methods of the performance fees are described in the prospectus of the SICAV.

For the financial period ended 30 June 2023 performance fees are as follows (in EUR):

Sub-Fund	Share Classes	Sub-Fund Currency	Amount of performance fees in Sub-Fund Currency	% of the average NAV of the Share Class
Eurizon AM SICAV - Asia Pacific Equity	I	EUR	5 285,74	0,02
	Primaclasse	EUR	693,58	0,01
	R	EUR	295,28	0,00
	U	EUR	507,84	0,02
Eurizon AM SICAV - Emerging Markets Equity	F	EUR	1,85	0,00
	I	EUR	13 455,67	0,02
	Primaclasse	EUR	11 184,35	0,01
	R	EUR	1 566,41	0,01
	U	EUR	329,16	0,00
Eurizon AM SICAV - Global Dynamic Allocation	1	EUR	4 632,68	0,00
	2	EUR	1 568,70	0,00
	C	EUR	400,80	0,01
	F	EUR	48,08	0,00
	I	EUR	203,65	0,00
	Primaclasse	EUR	11 871,40	0,00
	R	EUR	3 126,92	0,00
	U	EUR	1 391,24	0,00
Eurizon AM SICAV - Global Multiasset 30	C	EUR	46,12	0,00
	F	EUR	386,06	0,03
	I	EUR	325,72	0,00
	Primaclasse	EUR	16 788,09	0,01
	R	EUR	17 260,66	0,01
	U	EUR	3 801,75	0,02

<b>Sub-Fund</b>	<b>Share Classes</b>	<b>Sub-Fund Currency</b>	<b>Amount of performance fees in Sub-Fund Currency</b>	<b>% of the average NAV of the Share Class</b>
Eurizon AM SICAV - Italian Equity	I	EUR	77 132,98	0,10
	Primaclasse	EUR	294,38	0,00
	R	EUR	25,41	0,00
	U	EUR	22,74	0,00
Eurizon AM SICAV - European Equity	C	EUR	18 277,55	0,09
	F	EUR	79,59	0,04
	I	EUR	132 665,16	0,32
	Primaclasse	EUR	34 390,42	0,13
	R	EUR	9 081,59	0,07
	U	EUR	3 391,04	0,08
Eurizon AM SICAV - Global Multiasset 15	I	EUR	8,06	0,00
	Primaclasse	EUR	1 574,51	0,00
	R	EUR	2 760,61	0,00
	U	EUR	487,32	0,00
Eurizon AM SICAV - Obiettivo Stabilità	Primaclasse	EUR	15,52	0,00
	R	EUR	149,50	0,00
Eurizon AM SICAV - Obiettivo Controllo	Primaclasse	EUR	98,19	0,00
	R	EUR	1 504,17	0,00
Eurizon AM SICAV - Obiettivo Equilibrio	B	EUR	1 406,50	0,00
	Primaclasse	EUR	457,10	0,00
	R	EUR	784,96	0,00
Eurizon AM SICAV - Obiettivo Sviluppo	Primaclasse	EUR	536,99	0,00
	R	EUR	217,22	0,03
Eurizon AM SICAV - Global Inflation Linked	I	EUR	2 257,31	0,01
	Primaclasse	EUR	1 669,83	0,00
	R	EUR	13,67	0,00
	U	EUR	67,78	0,00
Eurizon AM SICAV - Euro High Yield	I	EUR	4,10	0,00
Eurizon AM SICAV - Low Carbon Euro	Primaclasse	EUR	19 289,34	0,01
	U	EUR	1 369,85	0,00
Eurizon AM SICAV - Global Multistrategy	I	EUR	36,13	0,01

For the below Sub-Funds there was no performance fees during the financial period ended 30 June 2023 even if they are subject to a performance fee:

Eurizon AM SICAV - USA Equity, Eurizon AM SICAV - Global Equity, Eurizon AM SICAV - Euro Corporate Bond, Eurizon AM SICAV - High Yield Bond, Eurizon AM SICAV - Emerging Markets Bond, Eurizon AM SICAV - High Yield 1-5 Years Euro Hedge, Eurizon AM SICAV - Global Stars, Eurizon AM SICAV - Euro Corporate Bond High Potential, Eurizon AM SICAV - Globo (Global Bond), Eurizon AM SICAV - Strategic Bond, Eurizon AM SICAV - Absolute Return Solution, Eurizon AM SICAV - Global Infrastructure, Eurizon AM SICAV - Global Absolute Bond Euro Hedged, Eurizon AM SICAV - Clean Water, Eurizon AM SICAV - Absolute Return Moderate ESG, Eurizon AM SICAV - Social 4 Children ESG.

The others Sub-Funds, not mentioned above, are not subject to performance fees.

**10. ADMINISTRATIVE FEES**

The SICAV pays fixed administrative fees to its various service providers.

These fees, which represent a percentage of the average net asset value of each Sub-Fund, are accrued daily and are paid each month in arrears. They cover the remuneration of the Depositary Bank, the Local Paying Agents as well as the Management Company.

The fees received by the Management Company at a yearly rate of up to 0,25% of the average net assets, in consideration for the administrative services provided by it to the SICAV will be used to cover the functions of the Registrar and Transfer Agent, the Administrative Agent, the Domiciliary Agent, the investment compliance monitoring and all the other costs incurred by the SICAV as described in the Prospectus of the SICAV.

**11. SWAP CONTRACTS**

Swaps, comprising Interest Rate Swaps, Credit Default Swaps, Total Return Swaps, Index Swaps and Inflation Swaps, can be linked to any number of underlying investments and indexes, and swap terms can vary greatly. Cash flows are exchanged based on the underlying. Upfront payments, which represent a risk premium, are amortised straight-line over the contract term. Swap agreements are carried at market value and the value of the swap agreement is based on a counterparty independent provided price, third party pricing service or valuation model. The model considers various inputs including the market value of the underlying, the risks associated with the underlying and the specific terms of the contract.

The open positions as at 30 June 2023 are disclosed in the "swap contracts" sections of the relevant Sub-Funds and detailed below:

**Credit Default Swap contracts**

Sub-Funds	Currency	Counterparty	Index	Rate	Position	Notional amount
Eurizon AM SICAV - Euro Fixed Income	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 39 Version 1	Fixed 5.000%	L	350 000,00
Eurizon AM SICAV - High Yield Bond	USD	Citigroup Global Markets ICE	CDX.NA.IG.39	Fixed 1.000%	L	411 000,00
Eurizon AM SICAV - High Yield Bond	USD	Citigroup Global Markets ICE	CDX.NA.IG.39	Fixed 1.000%	L	696 000,00
Eurizon AM SICAV - High Yield Bond	USD	Citigroup Global Markets ICE	CDX.NA.IG.39	Fixed 1.000%	L	368 000,00
Eurizon AM SICAV - High Yield Bond	EUR	Citigroup Global Markets ICE	iTraxx Europe Crossover Series 39 Version 1	Fixed 5.000%	L	3 950 000,00
Eurizon AM SICAV - High Yield Bond	USD	Citigroup Global Markets ICE	CDX.NA.HY.40	Fixed 5.000%	L	174 000,00
Eurizon AM SICAV - High Yield Bond	USD	Citigroup Global Markets ICE	CDX.NA.HY.40	Fixed 5.000%	L	1 319 000,00
Eurizon AM SICAV - High Yield Bond	USD	Citigroup Global Markets ICE	CDX.NA.HY.40	Fixed 5.000%	L	1 333 000,00
Eurizon AM SICAV - High Yield Bond	USD	Citigroup Global Markets ICE	CDX.NA.IG.40	Fixed 1.000%	L	1 840 000,00
Eurizon AM SICAV - High Yield Bond	USD	Citigroup Global Markets ICE	CDX.NA.IG.40	Fixed 1.000%	L	2 640 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	BNP Paribas SA	iTraxx Europe Series 33 Version 1	Fixed 1.000%	L	5 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	J.P. Morgan SE	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	L	2 000 000,00



Sub-Funds	Currency	Counterparty	Index	Rate	Position	Notional amount
Eurizon AM SICAV - Euro Corporate Short Term	EUR	BNP Paribas SA	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	L	1 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	Citigroup Global Markets Europe AG	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	L	3 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	J.P. Morgan SE	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	L	3 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	BNP Paribas SA	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	L	3 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	BNP Paribas SA	iTraxx Europe Senior Financials Series 33 Version 1	Fixed 1.000%	L	5 000 000,00
Eurizon AM SICAV - Global Dynamic Allocation	EUR	Citigroup Global Markets Europe AG	iTraxx Europe Crossover Series 38 Version 1	Fixed 5.000%	L	9 000 000,00
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	USD	Citigroup Global Markets ICE	CDX.NA.IG.39	Fixed 1.000%	L	260 000,00
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	USD	Citigroup Global Markets ICE	CDX.NA.IG.39	Fixed 1.000%	L	233 000,00
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	USD	Citigroup Global Markets ICE	CDX.NA.IG.39	Fixed 1.000%	L	582 000,00
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	USD	Citigroup Global Markets ICE	CDX.NA.IG.39	Fixed 1.000%	L	550 000,00
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	EUR	Citigroup Global Markets ICE	iTraxx Europe Crossover Series 39 Version 1	Fixed 5.000%	L	6 130 000,00
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	USD	Citigroup Global Markets ICE	CDX.NA.HY.40	Fixed 1.000%	L	4 700 000,00
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	USD	Citigroup Global Markets ICE	CDX.NA.IG.40	Fixed 1.000%	L	4 350 000,00
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	USD	Citigroup Global Markets ICE	CDX.NA.IG.40	Fixed 1.000%	L	2 910 000,00
Eurizon AM SICAV - Global Multiasset 30	EUR	Citigroup Global Markets Europe AG	iTraxx Europe Crossover Series 38 Version 1	Fixed 5.000%	L	3 500 000,00
Eurizon AM SICAV - Global Multiasset 15	EUR	Citigroup Global Markets Europe AG	iTraxx Europe Crossover Series 38 Version 1	Fixed 5.000%	L	4 500 000,00
Eurizon AM SICAV - Strategic Bond	USD	J.P. Morgan SE	CDX.NA.IG.40	Fixed 1.000%	L	4 850 000,00
Eurizon AM SICAV - Strategic Bond	USD	J.P. Morgan SE	CDX.EM.39	Fixed 1.000%	L	3 990 000,00
Eurizon AM SICAV - Strategic Bond	EUR	Bank of America Securities Europe S.A.	iTraxx Europe Series 39 Version 1	Fixed 1.000%	L	13 040 000,00
Eurizon AM SICAV - Strategic Bond	EUR	J.P. Morgan SE	iTraxx Europe Crossover Series 39 Version 1	Fixed 5.000%	L	1 570 000,00
Eurizon AM SICAV - Strategic Bond	USD	BNP Paribas SA	CDX.EM.39	Fixed 1.000%	L	1 640 000,00
Eurizon AM SICAV - Strategic Bond	USD	J.P. Morgan SE	CDX.NA.IG.40	Fixed 1.000%	L	5 270 000,00
Eurizon AM SICAV - Strategic Bond	EUR	Citigroup Global Markets Europe AG	iTraxx Europe Crossover Series 39 Version 1	Fixed 5.000%	L	1 560 000,00
Eurizon AM SICAV - Absolute Return Solution	USD	BNP Paribas SA	CDX.NA.HY.37	Fixed 5.000%	L	20 000 000,00
Eurizon AM SICAV - Absolute Return Solution	EUR	J.P. Morgan SE	iTraxx Europe Crossover Series 36 Version 1	Fixed 5.000%	L	18 000 000,00
Eurizon AM SICAV - Absolute Return Solution	USD	Deutsche Bank AG	CDX.NA.HY.37	Fixed 5.000%	L	18 000 000,00
Eurizon AM SICAV - Absolute Return Solution	USD	Deutsche Bank AG	CDX.NA.HY.37	Fixed 5.000%	L	18 000 000,00
Eurizon AM SICAV - Absolute Return Solution	USD	Deutsche Bank AG	CDX.NA.HY.37	Fixed 5.000%	L	15 000 000,00
Eurizon AM SICAV - Absolute Return Solution	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 36 Version 1	Fixed 5.000%	L	15 000 000,00

Sub-Funds	Currency	Counterparty	Index	Rate	Position	Notional amount
Eurizon AM SICAV - Absolute Return Solution	EUR	Citigroup Global Markets Europe AG	iTraxx Europe Crossover Series 38 Version 1	Fixed 5.000%	L	40 000 000,00
Eurizon AM SICAV - Absolute Return Solution	EUR	Deutsche Bank AG	iTRAXX Europe Series 38 Version 1	Fixed 1.000%	L	20 000 000,00
Eurizon AM SICAV - Absolute Return Solution	EUR	J.P. Morgan SE	iTraxx Europe Crossover Series 38 Version 1	Fixed 5.000%	L	52 000 000,00
Eurizon AM SICAV - Low Carbon Euro	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 36 Version 1	Fixed 5.000%	L	5 500 000,00
Eurizon AM SICAV - Absolute Return Moderate ESG	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 36 Version 1	Fixed 5.000%	L	5 000 000,00
Eurizon AM SICAV - Absolute Return Moderate ESG	EUR	Société Générale S.A.	iTraxx Europe Crossover Series 38 Version 1	Fixed 5.000%	L	10 200 000,00
Eurizon AM SICAV - Absolute Return Moderate ESG	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 38 Version 1	Fixed 5.000%	L	16 000 000,00
Eurizon AM SICAV - Social 4 Children ESG	EUR	BNP Paribas SA	iTraxx Europe Crossover Series 36 Version 1	Fixed 5.000%	L	1 500 000,00

**Interest Rate Swap contracts**

Sub-Funds	Currency	Counterparty	Sub-Fund Pays	Sub-Fund Receives	Notional
Eurizon AM SICAV - Euro Fixed Income	EUR	BNP Paribas SA	Fixed 2.352%	Eurostat Eurozone HICP Ex Tobacco	700 000,00
Eurizon AM SICAV - Euro Corporate Bond	EUR	Citigroup Global Markets Europe AG	Floating (Euribor 6 Month Index)	Fixed 3.106%	1 100 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	Citigroup Global Markets Europe AG	Floating (Euribor 6 Month Index)	Fixed 2.987%	6 500 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	J.P. Morgan SE	Floating (Euribor 6 Month Index)	Fixed 3.337%	12 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	BNP Paribas SA	Floating (Euribor 6 Month Index)	Fixed 3.375%	5 000 000,00
Eurizon AM SICAV - Euro Corporate Short Term	EUR	Goldman Sachs Bank Europe SE	Floating (Euribor 6 Month Index)	Fixed 3.577%	13 000 000,00
Eurizon AM SICAV - Emerging Markets Bond	CZK	J.P. Morgan SE	Floating (Czech Interbank Rates 6 Month Index)	Fixed 4.715%	100 000 000,00
Eurizon AM SICAV - Globo (Global Bond)	CNY	BNP Paribas SA	Floating (China Fixing Repo Rates 7 Day Index)	Fixed 2.430%	13 000 000,00
Eurizon AM SICAV - Globo (Global Bond)	KRW	J.P. Morgan SE	Floating (South Korea CD 3 Month Index)	Fixed 4.130%	3 600 000 000,00
Eurizon AM SICAV - Globo (Global Bond)	JPY	Goldman Sachs Bank Europe SE	Fixed 0.602%	Bank of Japan Result Unsecured Index	791 000 000,00
Eurizon AM SICAV - Globo (Global Bond)	EUR	BNP Paribas SA	Fixed 2.352%	Eurostat Eurozone HICP Ex Tobacco	7 000 000,00
Eurizon AM SICAV - Globo (Global Bond)	CNY	J.P. Morgan SE	Floating (China Fixing Repo Rates 7 Day Index)	Fixed 2.865%	35 000 000,00
Eurizon AM SICAV - Globo (Global Bond)	KRW	J.P. Morgan SE	Floating (South Korea CD 3 Month Index)	Fixed 2.960%	3 600 000 000,00
Eurizon AM SICAV - Global Inflation Linked	USD	J.P. Morgan SE	Fixed 2.168%	Floating (US CPI Urban Consumers NSA Index)	6 300 000,00

Sub-Funds	Currency	Counterparty	Sub-Fund Pays	Sub-Fund Receives	Notional
Eurizon AM SICAV - Strategic Bond	JPY	Citigroup Global Markets Europe AG	Fixed 0.630%	Floating (BANK OF JAPAN RESULT UNSECURED INDEX)	513 510 000,00
Eurizon AM SICAV - Strategic Bond	JPY	Citigroup Global Markets Europe AG	Fixed 0.645%	Floating (BANK OF JAPAN RESULT UNSECURED INDEX)	513 640 000,00

**Inflation Swap contracts**

Sub-Funds	Currency	Counterparty	Sub-Fund Pays	Sub-Fund Receives	Notional
Eurizon AM SICAV - Euro Fixed Income	USD	Goldman Sachs Bank Europe SE	Fixed 2.502%	Floating (US CPI Urban Consumers NSA Index)	200 000,00
Eurizon AM SICAV - Euro Fixed Income	USD	Citigroup Global Markets Europe AG	Fixed 2.408%	US CPI Urban Consumers NSA Index	1 000 000,00
Eurizon AM SICAV - Euro Fixed Income	USD	Crédit Agricole Corporate and Investment Bank	Fixed 2.401%	Floating (US CPI Urban Consumers NSA Index)	200 000,00
Eurizon AM SICAV - Globo (Global Bond)	USD	Citigroup Global Markets Europe AG	Fixed 2.408%	US CPI Urban Consumers NSA Index	11 000 000,00
Eurizon AM SICAV - Globo (Global Bond)	USD	Crédit Agricole Corporate and Investment Bank	Fixed 2.401%	Floating (US CPI Urban Consumers NSA Index)	2 100 000,00
Eurizon AM SICAV - Globo (Global Bond)	USD	Goldman Sachs Bank Europe SE	Fixed 2.358%	Floating (US CPI Urban Consumers NSA Index)	2 100 000,00
Eurizon AM SICAV - Global Inflation Linked	USD	Goldman Sachs Bank Europe SE	Fixed 2.502%	Floating (US CPI Urban Consumers NSA Index)	1 700 000,00
Eurizon AM SICAV - Global Inflation Linked	USD	Crédit Agricole Corporate and Investment Bank	Fixed 2.401%	Floating (US CPI Urban Consumers NSA Index)	2 100 000,00
Eurizon AM SICAV - Global Inflation Linked	USD	Goldman Sachs Bank Europe SE	Fixed 2.358%	Floating (US CPI Urban Consumers NSA Index)	4 200 000,00
Eurizon AM SICAV - Global Inflation Linked	USD	Crédit Agricole CIB	Fixed 2.355%	Floating (US CPI Urban Consumers NSA Index)	28 000 000,00

**12. FORWARD FOREIGN EXCHANGE CONTRACTS, FUTURE CONTRACTS AND OPTION CONTRACTS**

As at 30 June 2023, Intesa Sanpaolo S.p.A. is the broker for all the future contracts and listed options.

The counterparties for the unquoted option contracts as at 30 June 2023 are listed below:

Sub-Funds	Counterparty
Eurizon AM SICAV - Euro Fixed Income	Intesa Sanpaolo S.p.A.
Eurizon AM SICAV - Emerging Markets Bond	Citigroup Global Markets Europe AG
Eurizon AM SICAV - Global Dynamic Allocation	Intesa Sanpaolo S.p.A.
Eurizon AM SICAV - Global Multiasset 30	Intesa Sanpaolo S.p.A.
Eurizon AM SICAV - Global Stars	Intesa Sanpaolo S.p.A.
Eurizon AM SICAV - Global Multiasset 15	Intesa Sanpaolo S.p.A.
Eurizon AM SICAV - Obiettivo Stabilità	Intesa Sanpaolo S.p.A.
Eurizon AM SICAV - Obiettivo Controllo	Intesa Sanpaolo S.p.A.
Eurizon AM SICAV - Obiettivo Equilibrio	Intesa Sanpaolo S.p.A.
Eurizon AM SICAV - Obiettivo Sviluppo	Intesa Sanpaolo S.p.A.

Sub-Funds	Counterparty
Eurizon AM SICAV - Globo (Global Bond)	Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Morgan Stanley Bank AG
Eurizon AM SICAV - Global Inflation Linked	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. J.P. Morgan SE Morgan Stanley Bank AG Société Générale S.A.
Eurizon AM SICAV - Strategic Bond	BNP Paribas SA Citigroup Global Markets Europe AG Morgan Stanley Bank AG
Eurizon AM SICAV - Absolute Return Solution	Intesa Sanpaolo S.p.A.
Eurizon AM SICAV - Low Carbon Euro	Intesa Sanpaolo S.p.A.
Eurizon AM SICAV - Absolute Return Moderate ESG	Intesa Sanpaolo S.p.A.
Eurizon AM SICAV - Social 4 Children ESG	Intesa Sanpaolo S.p.A.

The counterparties for the forward foreign exchange contracts as at 30 June 2023 are listed below:

Sub-Funds	Counterparty
Eurizon AM SICAV - Euro Fixed Income	Bank of America Securities Europe S.A. Intesa Sanpaolo S.p.A.
Eurizon AM SICAV - Asia Pacific Equity	Bank of America Securities Europe S.A. BNP Paribas SA Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH Société Générale S.A. State Street International GmbH UBS Europe SE
Eurizon AM SICAV - Emerging Markets Equity	BNP Paribas SA Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH Société Générale S.A. State Street International GmbH UBS Europe SE

Sub-Funds	Counterparty
Eurizon AM SICAV - High Yield Bond	Bank of America Securities Europe S.A. Barclays Bank PLC BNP Paribas SA Citibank NA Goldman Sachs International HSBC Bank PLC J.P. Morgan Chase Bank N.A. Morgan Stanley & Co. International Plc UBS AG
Eurizon AM SICAV - Emerging Markets Bond	Bank of America Securities Europe S.A. BNP Paribas SA Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE
Eurizon AM SICAV - Global Dynamic Allocation	Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH UBS Europe SE
Eurizon AM SICAV - High Yield 1-5 years Euro Hedged	Bank of America Securities Europe S.A. BNP Paribas SA Citibank NA Goldman Sachs International HSBC Bank PLC J.P. Morgan Chase Bank N.A. Morgan Stanley & Co. International Plc
Eurizon AM SICAV - Global Multiasset 30	Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH UBS Europe SE
Eurizon AM SICAV - European Equity	Bank of America Securities Europe S.A. Citigroup Global Markets Europe AG Deutsche Bank AG Goldman Sachs Bank Europe SE Morgan Stanley Europe SE Société Générale S.A. UBS Europe SE
Eurizon AM SICAV - Global Stars	Intesa Sanpaolo S.p.A. Nomura Financial Products Europe GmbH

<b>Sub-Funds</b>	<b>Counterparty</b>
Eurizon AM SICAV - Social 4 Future	Bank of America Securities Europe S.A. Citigroup Global Markets Europe AG J.P. Morgan SE Nomura Financial Products Europe GmbH
Eurizon AM SICAV - Global Multiasset 15	Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH UBS Europe SE
Eurizon AM SICAV - Euro Corporate Bond High Potential	UniCredit Bank AG (HypoVereinsbank)
Eurizon AM SICAV - Obiettivo Stabilità	Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH UBS Europe SE
Eurizon AM SICAV - Obiettivo Controllo	Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH UBS Europe SE
Eurizon AM SICAV - Obiettivo Equilibrio	Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH UBS Europe SE
Eurizon AM SICAV - Obiettivo Sviluppo	Citigroup Global Markets Europe AG Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH Société Générale S.A. UBS Europe SE

<b>Sub-Funds</b>	<b>Counterparty</b>
Eurizon AM SICAV - Globo (Global Bond)	Bank of America Securities Europe S.A. BNP Paribas SA Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH Société Générale S.A. UBS Europe SE
Eurizon AM SICAV - Global Inflation Linked	BNP Paribas SA Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Société Générale S.A.
Eurizon AM SICAV - Strategic Bond	BNP Paribas SA Citigroup Global Markets Europe AG Deutsche Bank AG Intesa Sanpaolo S.p.A. J.P. Morgan SE Société Générale S.A. UniCredit Bank AG (HypoVereinsbank)
Eurizon AM SICAV - Euro High Yield	Deutsche Bank AG J.P. Morgan SE Société Générale S.A.
Eurizon AM SICAV - Social 4 Planet	BNP Paribas SA Citigroup Global Markets Europe AG Deutsche Bank AG Nomura Financial Products Europe GmbH
Eurizon AM SICAV - Absolute Return Solution	Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH UBS Europe SE
Eurizon AM SICAV - Global Absolute Bond Euro Hedged	Deutsche Bank AG Morgan Stanley Europe SE Société Générale S.A. UniCredit Bank AG (HypoVereinsbank)
Eurizon AM SICAV - Low Carbon Euro	Deutsche Bank AG Morgan Stanley Europe SE Nomura Financial Products Europe GmbH

Sub-Funds	Counterparty
Eurizon AM SICAV - Absolute Return Moderate ESG	Citigroup Global Markets Europe AG Crédit Agricole Corporate and Investment Bank Deutsche Bank AG Goldman Sachs Bank Europe SE Intesa Sanpaolo S.p.A. J.P. Morgan SE Morgan Stanley Europe SE Nomura Financial Products Europe GmbH
Eurizon AM SICAV - Global Multistrategy	UniCredit Bank AG (HypoVereinsbank)
Eurizon AM SICAV - Social 4 Children ESG	Bank of America Securities Europe S.A. Citigroup Global Markets Europe AG Deutsche Bank AG Morgan Stanley Europe SE

### 13. OTHER ASSETS

The heading "Other Assets" is mainly composed of receivable dividends, tax reclaims, rebates of management fees, start-up and placement fees.

### 14. TRANSACTION COSTS

For the period ended 30 June 2023, the following Sub-Funds of the SICAV incurred transaction costs (part of the securities cost amounts or net realised profit/(loss) on sales of investments, currencies, and other financial instruments) relating to purchase or sale of transferable securities, money market instruments, derivatives or other eligible assets as follows (in EUR):

Sub-Funds	Transaction costs
Eurizon AM SICAV - USA Equity	89 297,20
Eurizon AM SICAV - Asia Pacific Equity	205 417,70
Eurizon AM SICAV - Emerging Markets Equity	1 316 937,81
Eurizon AM SICAV - Global Equity	104 247,14
Eurizon AM SICAV - Global Dynamic Allocation	89 253,00
Eurizon AM SICAV - Global Multiasset 30	22 436,24
Eurizon AM SICAV - Italian Equity	86 155,79
Eurizon AM SICAV - European Equity	124 025,34
Eurizon AM SICAV - Social 4 Future	47 897,46
Eurizon AM SICAV - Global Multiasset 15	18 954,68
Eurizon AM SICAV - Obiettivo Stabilità	15 533,78
Eurizon AM SICAV - Obiettivo Controllo	24 729,21
Eurizon AM SICAV - Obiettivo Equilibrio	41 425,51
Eurizon AM SICAV - Obiettivo Sviluppo	2 335,21
Eurizon AM SICAV - Social 4 Planet	98 810,64
Eurizon AM SICAV - Absolute Return Solution	529 923,96
Eurizon AM SICAV - Global Infrastructure	140 194,95
Eurizon AM SICAV - Clean Water	48 009,02
Eurizon AM SICAV - Low Carbon Euro	58 198,30
Eurizon AM SICAV - Absolute Return Moderate ESG	169 211,09
Eurizon AM SICAV - Social 4 Children ESG	21 317,35
<b>Total</b>	<b>3 254 311,38</b>

For the financial period ended 30 June 2023, there are no transaction costs relating to purchase or sale of transferable securities, money market instruments, derivatives or other eligible assets for the other Sub-Funds of the SICAV.

Furthermore, in accordance with the practices of the bond markets, a bid-offer spread is applied to securities purchase or sale transactions. According to this principle, the selling and buying prices applied by the broker to a given transaction are not identical and the difference between them constitutes the broker's remuneration.



**15. DIVIDEND DISTRIBUTIONS**

During the period ended 30 June 2023, the SICAV distributed the following dividends:

<b>Sub-Fund</b>	<b>Class</b>	<b>Distribution date</b>	<b>Currency</b>	<b>Amount per Share in currency</b>	<b>Total Amount in currency</b>	<b>Amount in EUR</b>
Eurizon AM SICAV - Euro Corporate Short Term	Primaclasse	01/03/2023	EUR	0,010	99 630,22	99 630,22
<b>Total</b>						<b>99 630,22</b>
Eurizon AM SICAV - Emerging Markets Bond	Primaclasse	01/03/2023	EUR	0,050	285 363,28	285 363,28
<b>Total</b>						<b>285 363,28</b>
Eurizon AM SICAV - Global Dynamic Allocation	1	16/05/2023	EUR	0,110	1 998 838,22	1 998 838,22
<b>Total</b>						<b>1 998 838,22</b>
Eurizon AM SICAV - Global Multiasset 15	C	02/01/2023	EUR	0,010	816,31	816,31
<b>Total</b>						<b>816,31</b>
Eurizon AM SICAV - Obiettivo Equilibrio	B	14/03/2023	EUR	0,110	2 076 905,73	2 076 905,73
<b>Total</b>						<b>2 076 905,73</b>
Eurizon AM SICAV - Global Inflation Linked	C	01/03/2023	EUR	0,010	130,62	130,62
Eurizon AM SICAV - Global Inflation Linked	C	01/06/2023	EUR	0,012	130,62	130,62
Eurizon AM SICAV - Global Inflation Linked	Primaclasse	01/03/2023	EUR	0,010	695 036,29	695 036,29
<b>Total</b>						<b>695 297,53</b>
Eurizon AM SICAV - Strategic Bond	Primaclasse	01/03/2023	EUR	0,010	223 032,45	223 032,45
<b>Total</b>						<b>223 032,45</b>
Eurizon AM SICAV - Cedola	Primaclasse	01/06/2023	EUR	0,040	694 193,33	694 193,33
<b>Total</b>						<b>694 193,33</b>
<b>Total</b>						<b>6 074 077,07</b>

**16. CHANGES IN THE COMPOSITION OF PORTFOLIO**

Upon request to be addressed to the registered office of the SICAV a copy of the statement of changes in the portfolio for the period ended 30 June 2023 is available free of charge.

**17. RUSSIA UKRAINE CONFLICT**

The direct exposure of the products established by the SICAV to Russia, Belarus and Ukraine securities was relatively low at the beginning of Russia's invasion of Ukraine on 24 February 2022, with no Sub-Fund reporting an exposure in excess of 5% of its total net assets. Nevertheless, the SICAV closely monitors the evolution of international sanctions, operational restrictions and disruptions relating to the Russian securities and markets as they adversely impact, or could impact, the ability of these Sub-Funds to operate on such securities and/or related local cash accounts. Liquidity and valuation issues related to these securities are monitored on a continuous basis by the SICAV so as to ensure the interests of the investors are preserved. In particular, as at 30 June 2023, certain securities are valued on the basis of fair valuation procedures, which may result in such securities being deemed to have a near-zero or zero value.

**18. SUBSEQUENT EVENTS**

The following merger has been approved by the supervisor authority and will take place on 8 September 2023:

<b>Absorbed Sub-Funds</b>	<b>Share Classes of merging Sub-Funds</b>	<b>Share Classes of absorbing Sub-Funds</b>	<b>Absorbing Sub-Funds</b>
Eurizon AM SICAV - Social 4 Children ESG	F	F	Eurizon AM SICAV - Social 4 Planet
	Primaclasse	Primaclasse	
	R	R	
Eurizon AM SICAV - Global Multiasset 15	U	U	Eurizon AM SICAV - Obiettivo Stabilità
	C	R	
	F	R	
	I	I	
	Primaclasse	Primaclasse	
	R	R	
Eurizon AM SICAV - Global Multiasset 30	U	U	Eurizon AM SICAV - Obiettivo Controllo
	C	R	
	F	R	
	I	I	
	Primaclasse	Primaclasse	
	R	R	
Eurizon AM SICAV - Global Stars	U	U	Eurizon AM SICAV - Obiettivo Equilibrio
	C	R	
	Primaclasse	Primaclasse	
Eurizon AM SICAV - Global Dynamic Allocation	R	R	Eurizon AM SICAV - Obiettivo Equilibrio
	U	U	
	C	R	
	F	R	
	I	I	
	Primaclasse	Primaclasse	
Eurizon AM SICAV - Obiettivo Sviluppo	R	R	Eurizon AM SICAV - Obiettivo Equilibrio
	Primaclasse	Primaclasse	

**SECURITIES FINANCING TRANSACTIONS REGULATION**

Securities Financing Transactions Regulation ("SFTR") introduced disclosure requirements in annual and semi-annual reports detailing use of securities financing transactions.

A security financing transaction is defined as per Article 3(11) of the SFTR as:

- a repurchase/reverse repurchase agreement,
- securities or commodities lending and securities or commodities borrowing,
- a buy-sell back transaction or sell-buy back transaction, or
- a margin lending transaction.

As at 30 June 2023, the SICAV did not hold any total return swap contracts which are a type of security in scope for the SFTR annual report Disclosure Requirements.

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**Sustainable Finance Disclosure Regulation (SFDR)**

As at 30 June 2023 the following Sub-Funds are categorised article 8 under SFDR:

Low Carbon Euro, Obiettivo Controllo, Obiettivo Equilibrio, Obiettivo Stabilità, Obiettivo Sviluppo, Social 4 Children ESG, Social 4 Future, Social 4 Planet, Strategic Bond, Absolute Return Moderate ESG, Absolute Return Solution, Clean Water, Euro Corporate Bond, Euro Corporate Short Term, Euro Fixed Income, Global Dynamic Allocation, Global Multiasset 15, Global Multiasset 30.

For the rest of the Sub-Funds, Eurizon integrates sustainability risk analysis into its investment process pursuant to article 6 of Regulation (EU) 2019/2088 of the European Parliament and of the Council of November 27, 2019 (the SFDR Regulation) on sustainability reporting in the financial services industry.

Without prejudice to the integration of sustainability risk analysis into the investment process, the Sub-Funds do not, however, promote the specific environmental objectives identified in Regulation (EU) 2020/852 of the European Parliament and of the Council of June 18, 2020 (the Taxonomy Regulation) on the establishment of a framework to encourage sustainable investment and amending Regulation (EU) 2019/2088. In this context, it should be noted that the investments underlying these Sub-Funds do not take into account the European Union's criteria for environmentally sustainable economic activities.

